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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address Allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 10TH day of MAY 2011

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

Miguel Saucedo
Notary
11/04/2012

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	39,985,954,768		39,985,954,768	40,666,337,892
2.	Stocks:				
	2.1 Preferred stocks	39,752,862		39,752,862	54,370,132
	2.2 Common stocks	944,031,853	17,750,498	926,281,355	908,550,235
3.	Mortgage loans on real estate:				
	3.1 First liens	5,893,285,051		5,893,285,051	5,916,342,474
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 33,452,461), cash equivalents ($ 480,341,924) and short-term investments ($ 58,667,744)	572,462,129		572,462,129	973,052,184
6.	Contract loans (including $ ..... premium notes)	800,500,878	1,066,805	799,434,073	801,452,110
7.	Derivatives	486,587,468		486,587,468	477,906,005
8.	Other invested assets	1,803,167,213	1,183,941	1,801,983,272	1,742,351,534
9.	Receivables for securities	245,528,844	651,752	244,877,091	30,929,015
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	50,771,271,066	20,652,996	50,750,618,070	51,571,291,581
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	530,481,033		530,481,033	457,711,119
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	19,194,057		19,194,057	9,863,961
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	267,313,717		267,313,717	282,672,897
	15.3 Accrued retrospective premiums				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	7,440,215	76,869	7,363,346	5,357,917
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	6,279,288		6,279,288	7,688,065
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	36,674,170		36,674,170	24,684,702
18.2	Net deferred tax asset	703,405,134	265,449,271	437,955,863	419,431,344
19.	Guaranty funds receivable or on deposit	27,726,974		27,726,974	8,159,733
20.	Electronic data processing equipment and software	541,667	541,667		
21.	Furniture and equipment, including health care delivery assets ($ .....)	16,776	16,776		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	4,180,197		4,180,197	3,686,953
24.	Health care ($ .....) and other amounts receivable	1,146,945	1,146,945		
25.	Aggregate write-ins for other than invested assets	612,287,459	574,947,001	37,340,458	50,067,954
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	52,987,958,698	862,831,526	52,125,127,172	52,840,616,225
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	5,921,525,314		5,921,525,314	5,922,393,867
28.	Total (Lines 26 and 27)	58,909,484,012	862,831,526	58,046,652,486	58,763,010,092
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Advanced benefits	35,473,585		35,473,585	45,799,177
2502.	Accounts receivable	1,934,337	69,628	1,864,708	4,259,443
2503.	Premium tax recoverable	16,707	14,542	2,165	9,333
2598.	Summary of remaining write-ins for Line 25 from overflow page	574,862,831	574,862,831		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	612,287,459	574,947,001	37,340,458	50,067,954

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 41,798,616,137 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	41,798,616,137	42,375,656,323
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	211,549,416	205,714,039
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	5,224,664,302	5,674,526,940
4.	Contract claims:		
	4.1 Life	118,275,626	118,561,190
	4.2 Accident and health	12,835,734	12,691,673
5.	Policyholders' dividends $ 29 and coupons $ ..... due and unpaid	29	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	58,098	58,318
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	39,477	39,425
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,149,574 accident and health premiums	4,010,239	3,626,299
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 106,384,532 assumed and $ 9,920,548 ceded	116,305,080	133,320,520
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,322,718 , accident and health $ 1,184,840 and deposit-type contract funds $	15,507,558	18,296,927
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	8,548,562	12,861,296
13.	Transfers to Separate Accounts due or accrued (net) (including $ (61,460,971) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(88,859,010)	(45,124,807)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	39,668,612	21,899,704
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,367,090	2,247,867
17.	Amounts withheld or retained by company as agent or trustee	644,104	404,040
18.	Amounts held for agents' account, including $ ..... agents' credit balances	404,636	561,515
19.	Remittances and items not allocated	27,219,641	38,412,987
20.	Net adjustment in assets and liabilities due to foreign exchange rates		32,888,908
21.	Liability for benefits for employees and agents if not included above	9,239,855	10,404,762
22.	Borrowed money $ ..... and interest thereon $ 66,422,222	66,422,222	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	144,797,157	70,348,503
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	66,790,769	75,005,513
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	278,027,804	248,043,320
	24.09 Payable for securities	221,034,228	104,052,106
	24.10 Payable for securities lending	449,993,775	333,202,820
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	50,365,799	53,778,911
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	48,778,526,939	49,501,479,126
27.	From Separate Accounts Statement	5,921,525,314	5,922,393,867
28.	Total liabilities (Lines 26 and 27)	54,700,052,253	55,423,872,993
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus	3,087,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	465,330,673	459,517,438
35.	Unassigned funds (surplus)	(611,643,357)	(613,293,257)
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,341,197,633	3,333,734,498
38.	Totals of Lines 29, 30 and 37	3,346,600,233	3,339,137,098
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	58,046,652,486	58,763,010,092
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	19,404,637	18,424,791
2502.	Deposit-type fund suspense	16,412,762	16,437,932
2503.	Accounts payable	10,740,901	11,005,723
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,807,498	7,910,466
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	50,365,799	53,778,911
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	319,345,385	319,706,990
3402.	Incremental deferred tax asset	145,985,288	139,810,448
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	465,330,673	459,517,438

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	504,421,891	664,934,622	2,459,553,878
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	566,800,277	653,633,557	2,568,274,799
4.	Amortization of Interest Maintenance Reserve (IMR)	(752,099)	(8,683,973)	(208,573,810)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	4,836,777	10,271,125	33,080,370
7.	Reserve adjustments on reinsurance ceded	(378,659,645)	(304,641,819)	(1,176,060,447)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	15,989,004	16,924,363	66,297,275
	8.2 Charges and fees for deposit-type contracts	2,254,689	2,293,231	7,019,553
	8.3 Aggregate write-ins for miscellaneous income	272,239	429,698	1,194,675
9.	Totals (Lines 1 to 8.3)	715,163,134	1,035,160,804	3,750,786,294
10.	Death benefits	167,978,624	158,544,284	627,005,438
11.	Matured endowments (excluding guaranteed annual pure endowments)	679,135	797,185	3,901,206
12.	Annuity benefits	372,356,408	391,276,449	1,536,754,316
13.	Disability benefits and benefits under accident and health contracts	10,718,031	10,041,517	40,270,577
14.	Coupons, guaranteed annual pure endowments and similar benefits	9,492	8,951	78,776
15.	Surrender benefits and withdrawals for life contracts	894,487,854	885,649,783	3,649,677,459
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	61,616,071	67,500,277	248,249,886
18.	Payments on supplementary contracts with life contingencies	45,725	46,510	121,567
19.	Increase in aggregate reserves for life and accident and health contracts	(571,204,809)	(362,687,322)	(1,748,740,252)
20.	Totals (Lines 10 to 19)	936,686,532	1,151,177,634	4,357,318,974
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	15,212,328	17,683,933	54,791,160
22.	Commissions and expense allowances on reinsurance assumed	27,342,996	41,428,825	178,026,221
23.	General insurance expenses	86,512,215	91,746,236	381,363,411
24.	Insurance taxes, licenses and fees, excluding federal income taxes	13,031,795	12,250,328	45,833,792
25.	Increase in loading on deferred and uncollected premiums	745,392	(2,835,725)	(15,201,795)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(350,139,998)	(303,422,175)	(1,146,067,855)
27.	Aggregate write-ins for deductions	33	3,504	1,047
28.	Totals (Lines 20 to 27)	729,391,292	1,008,032,561	3,856,064,954
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(14,228,158)	27,128,244	(105,278,661)
30.	Dividends to policyholders	12,767	11,745	58,313
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(14,240,925)	27,116,498	(105,336,973)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(34,686,483)	(33,539,997)	(145,103,802)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	20,445,559	60,656,495	39,766,829
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (9,808,795) (excluding taxes of $ 34,420,433 transferred to the IMR)	(12,076,660)	(129,414,258)	(493,046,069)
35.	Net income (Line 33 plus Line 34)	8,368,899	(68,757,763)	(453,279,240)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,339,137,098	3,467,413,464	3,467,413,464
37.	Net income (Line 35)	8,368,899	(68,757,763)	(453,279,240)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 15,994,338	58,913,709	(1,227,478)	242,222,928
39.	Change in net unrealized foreign exchange capital gain (loss)	(9,766,526)	(10,224,691)	(5,144,494)
40.	Change in net deferred income tax	(9,196,862)	7,548,401	75,884,958
41.	Change in nonadmitted assets	27,779,334	(10,803,567)	83,678,476
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(74,448,654)	(16,664,200)	(70,348,503)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(361,605)	(2,333,500)	(3,645,300)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	6,174,840	15,296,690	2,354,810
54.	Net change in capital and surplus for the year (Lines 37 through 53)	7,463,135	(87,166,107)	(128,276,366)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,346,600,233	3,380,247,357	3,339,137,098
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	344,394	375,595	1,377,224
08.302.	Service fees	142	(17,213)	(56,984)
08.303.	Miscellaneous income	(8,533)	193	3,336
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(63,764)	71,123	(128,902)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	272,239	429,698	1,194,675
2701.	Fines and penalties	33	3,504	22,004
2702.	Net change in discontinued operations liability			(20,957)
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	33	3,504	1,047
5301.	Incremental deferred tax asset	6,174,840	15,296,690	2,354,810
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	6,174,840	15,296,690	2,354,810

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	510,089,524	685,947,806	2,470,461,024
2. Net investment income	449,643,049	468,469,643	2,411,839,107
3. Miscellaneous income	22,145,192	38,373,508	107,089,666
4. Total (Lines 1 to 3)	981,877,765	1,192,790,957	4,989,389,797
5. Benefit and loss related payments	1,844,886,738	1,756,815,678	7,010,338,799
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(306,405,795)	(303,892,199)	(1,168,547,269)
7. Commissions, expenses paid and aggregate write-ins for deductions	150,999,802	173,519,309	661,318,902
8. Dividends paid to policyholders	12,986	13,278	61,005
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	128,631	(494,627,745)	(621,008,436)
10. Total (Lines 5 through 9)	1,689,622,362	1,131,828,322	5,882,163,002
11. Net cash from operations (Line 4 minus Line 10)	(707,744,598)	60,962,636	(892,773,205)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	3,729,265,092	3,054,878,488	12,399,874,704
12.2 Stocks	31,285,496	4,457,548	31,449,882
12.3 Mortgage loans	135,540,940	415,904,006	1,759,792,117
12.4 Real estate			
12.5 Other invested assets	61,033,596	22,375,392	278,019,245
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	2,172	2,912,924	4,867,921
12.7 Miscellaneous proceeds		197,404,207	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,957,127,296	3,697,932,565	14,474,003,868
13. Cost of investments acquired (long-term only):			
13.1 Bonds	2,980,763,588	2,801,249,213	10,211,418,947
13.2 Stocks	12,837,849	3,951,024	9,386,240
13.3 Mortgage loans	113,537,814	44,852,307	668,471,194
13.4 Real estate			
13.5 Other invested assets	87,539,572	189,285,183	599,425,871
13.6 Miscellaneous applications	123,252,716		87,319,397
13.7 Total investments acquired (Lines 13.1 to 13.6)	3,317,931,539	3,039,337,727	11,576,021,650
14. Net increase (or decrease) in contract loans and premium notes	(2,121,437)	559,436	16,667,995
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	641,317,195	658,035,402	2,881,314,224
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			
16.3 Borrowed funds	66,422,222		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(530,567,699)	(1,002,980,608)	(2,077,006,285)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	129,982,824	(134,695,541)	(120,630,015)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(334,162,653)	(1,137,676,149)	(2,197,636,300)
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)	(400,590,056)	(418,678,111)	(209,095,281)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	973,052,184	1,182,147,465	1,182,147,465
19.2 End of period (Line 18 plus Line 19.1)	572,462,129	763,469,354	973,052,184

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

20.0001. Proceeds from bonds sold, matured or repaid	50,745,287	154,804,927	257,465,961
20.0002. Cost of bonds acquired	38,984,838	165,625,334	232,288,989
20.0003. Cost of equities acquired	4,377,744	3,874,754	4,065,050
20.0004. Capital contributions	(8,035,690)		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	102,718,480	142,763,550	521,285,788
3.	Ordinary individual annuities	77,991,343	54,632,792	165,927,166
4.	Credit life (group and individual)			
5.	Group life insurance	11,231,760	12,339,136	41,997,283
6.	Group annuities	7,427,132	27,485,590	53,355,583
7.	A & H - group	8,249,985	9,048,398	35,133,360
8.	A & H - credit (group and individual)			
9.	A & H - other	632,379	702,061	2,661,513
10.	Aggregate of all other lines of business			
11.	Subtotal	208,251,080	246,971,526	820,360,693
12.	Deposit-type contracts		44,346,008	135,009,997
13.	Total	208,251,080	291,317,534	955,370,690
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2010 Annual Statement notes: 1(B, C), 2-4, 5(A4-A12, B, C, E1, E2, E4, E5, F, G), 6-8, 9(B, E, F), 10(D, F-L), 11-13, 14(B-D), 15, 17(A, B1, B3-B6), 18, 19, 21(A-F, G1, G2, G4), 23, 24 and 26-35.

1. Summary of Significant Accounting Policies

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans for the first three months of 2011 and in 2010 were 4.90% and 6.01% and 4.00% and 10.00%, respectively. All new mortgage loans in 2011 and 2010 were commercial.

2. During the first three months of 2011, one commercial mortgage loan with a carrying value of $24 million, excluding interest, was refinanced. The interest rate on this loan decreased 0.34%. In 2010, eight commercial mortgage loans with carrying values of $114 million, excluding interest, were refinanced. The decline in interest rates on these loans ranged from 0.19% to 2.54%. Interest rates were not reduced on commercial mortgage loans as a result of troubled debt restructuring in 2011 or 2010.

3. For loans acquired during the first three months of 2011 and in 2010, the maximum percentage of any one loan to the value of security at the time of the loan was 72.3% and 109.1%, respectively.

D. Loan-Backed Securities

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

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

(in millions)	2011				2010			
	Amortized Cost Before OTTI	Recognized OTTI		Fair Value	Amortized Cost Before OTTI	Recognized OTTI		Fair Value
Basis of Impairment		Interest	Non-interest			Interest	Non-interest	
1st Quarter								
Non-interest related	$ 427	$ -	$ (16)	$ 293	$ 667	$ -	$ (71)	$ 277
Intent to sell	82	(14)	-	68	174	(21)	-	117
Total 1st Quarter	$ 509	$ (14)	$ (16)	$ 361	$ 841	$ (21)	$ (71)	$ 394
2nd Quarter								
Non-interest related	$	$	$	$	$ 556	$ (19)	$ (90)	$ 237
Intent to sell					51	(7)	-	30
Total 2nd Quarter	$	$	$	$	$ 607	$ (26)	$ (90)	$ 267
3rd Quarter								
Non-interest related	$	$	$	$	$ 513	$ (10)	$ (69)	$ 273
Intent to sell					15	(1)	-	15
Total 3rd Quarter	$	$	$	$	$ 528	$ (11)	$ (69)	$ 288
4th Quarter								
Non-interest related	$	$	$	$	$ 555	$ -	$ (86)	$ 303
Intent to sell					5	-	-	5
Total 4th Quarter	$	$	$	$	$ 560	$ -	$ (86)	$ 308
Year-to-date		$ (14)	$ (16)			$ (58)	$ (316)	

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 2011 or 2010.

3. 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.

($ in millions)							
		Amortized Cost Before OTTI	Present Value of Projected Cash	Recognized OTTI		Amortized Cost After OTTI	Fair
Reporting Period	CUSIP	Adjustments	Flows	Interest	Non-interest	Adjustments	Value
1st Quarter 2011	00441YAC6	$ 8	$ 7	$ -	$ (1)	$ 7	$ 7
	004421EX7	5	5	-	-	5	4
	00442BAD3	6	6	-	-	6	3
	02151LAA4	15	14	-	(1)	14	10
	02151NAB8	15	14	-	(1)	14	8
	05948KW54	7	7	-	-	7	6
	12489WQG2	16	16	-	-	16	15
	1248MGAP9	7	7	-	-	7	6
	12566TAN7	-	-	-	-	-	-
	126670CK2	11	11	-	-	11	7
	126670CL0	22	22	-	-	22	19
	126670GS1	8	8	-	-	8	3
	126670GT9	5	5	-	-	5	3
	126670QV3	23	23	-	-	23	19
	12667GUS0	22	22	-	-	22	20
	126683AC5	4	4	-	-	4	3
	126683AD3	9	9	-	-	9	2
	12668BVD2	12	11	-	(1)	11	10

NOTES TO FINANCIAL STATEMENTS

	14983AAA7	1	1	-	-	1	-
	17311YAE3	13	13	-	-	13	10
	43718MAD6	20	20	-	-	20	10
	464125AC7	5	5	-	-	5	4
	464125AD5	7	7	-	-	7	5
	46412RAE5	16	15	-	(1)	15	9
	46625YA60	4	2	-	(2)	2	3
	46625YQ55	2	2	-	-	2	2
	46629QAH9	-	-	-	-	-	-
	46630LAJ3	1	1	-	-	1	1
	46630LAK0	2	1	-	(1)	1	1
	46630LAL8	-	-	-	-	-	-
	46630MAG7	10	10	-	-	10	7
	52520MFB4	23	22	-	(1)	22	20
	52523KAL8	12	12	-	-	12	11
	576449AB8	10	10	-	-	10	6
	593171AS0	10	9	-	(1)	9	1
	593171BJ9	13	12	-	(1)	12	3
	59317AAA9	6	4	-	(2)	4	3
	61750HAH9	4	3	-	(1)	3	3
	61750SAE2	15	14	-	(1)	14	7
	64352VMC2	3	3	-	-	3	2
	65536VAD9	16	15	-	(1)	15	11
	68403BAG0	4	4	-	-	4	3
	748351AR4	6	6	-	-	6	4
	75970HAK6	1	1	-	-	1	1
	76110HS42	9	9	-	-	9	7
	76110VST6	8	8	-	-	8	2
	94985WDZ1	11	11	-	-	11	12
Total 1st quarter 2011		$ 427	$ 411	$ -	$ (16)	$ 411	$ 293
1st Quarter 2010	00441WAA4	$ 2	$ 2	$ -	$ -	$ 2	$ 1
	00442BAD3	8	7	-	(1)	7	4
	02151LAA4	17	17	-	-	17	9
	02151NAB8	17	17	-	-	17	8
	04013BAB8	4	4	-	-	4	2
	07388PAN1	11	7	-	(4)	7	4
	07400WAA8	6	6	-	-	6	2
	1248MGAP9	10	10	-	-	10	6
	1248MMAB7	10	8	-	(2)	8	2
	12666RAF7	6	6	-	-	6	4
	126670GS1	10	10	-	-	10	3
	126670TG3	10	9	-	(1)	9	5
	126683AC5	7	6	-	(1)	6	2
	126683AD3	15	12	-	(3)	12	3
	126694X37	32	32	-	-	32	22
	14983AAA7	2	2	-	-	2	1
	172981AE2	2	1	-	(1)	1	1
	17309DAM5	7	4	-	(3)	4	3
	17311YAE3	17	16	-	(1)	16	9
	17312HAL3	5	4	-	(1)	4	1
	22545XAG8	31	29	-	(2)	29	12
	32029GAC8	15	14	-	(1)	14	7
	362437AG0	9	6	-	(3)	6	-
	36244MAA9	1	1	-	-	1	-
	36245EAG3	8	4	-	(4)	4	-
	38012TAC6	25	23	-	(2)	23	14
	40430FAG7	1	-	-	(1)	-	-
	43718MAD6	28	27	-	(1)	27	11
	43718VAD6	18	16	-	(2)	16	7
	43786YAA3	14	14	-	-	14	7
	46629BAF6	6	5	-	(1)	5	4
	46629QAH9	2	2	-	-	2	1
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	12	11	-	(1)	11	7
	46630MAH5	2	1	-	(1)	1	1
	46630MAJ1	1	1	-	-	1	1
	46630MAK8	-	-	-	-	-	1
	46630MAL6	-	-	-	-	-	1
	46630MAM4	-	-	-	-	-	-
	46631BAM7	31	19	-	(12)	19	8
	48122CAB1	6	5	-	(1)	5	4
	52520MFB4	24	23	-	(1)	23	19
	52523KAL8	14	13	-	(1)	13	8
	52524MAX7	6	6	-	-	6	3
	576449AB8	12	12	-	-	12	5
	59023BAK0	10	8	-	(2)	8	4
	59023FAB1	5	4	-	(1)	4	3
	593171BJ9	23	22	-	(1)	22	3
	59317AAA9	16	14	-	(2)	14	3
	61749TAA2	4	3	-	(1)	3	1
	61750HAJ5	4	4	-	-	4	2
	61750SAE2	19	18	-	(1)	18	8
	64352VMC2	10	10	-	-	10	2
	68403BAH8	3	2	-	(1)	2	2
	70556JAC3	1	1	-	-	1	1
	75970HAK6	5	3	-	(2)	3	1
	75970JAJ5	38	37	-	(1)	37	19
	75970JAK2	6	4	-	(2)	4	2
	75970QAJ9	10	10	-	-	10	5
	75970QAK6	4	4	-	-	4	1
	76110VST6	15	13	-	(2)	13	2
	785778QJ3	5	4	-	(1)	4	1

NOTES TO FINANCIAL STATEMENTS

	785779AA7	8	7	-	(1)	7	1
	83612LAE9	6	5	-	(1)	5	-
	84751WAD6	9	9	-	-	9	3
Total 1st quarter 2010		$ 667	$ 596	$ -	$ (71)	$ 596	$ 277
2nd Quarter 2010	00441WAA4	$ 1	$ 1	$ -	$ -	$ 1	$ 1
	04013BAB8	5	4	-	(1)	4	2
	042059AB1	-	-	-	-	-	-
	05948KW54	7	7	-	-	7	6
	07388PAN1	7	3	-	(4)	3	4
	07400WAA8	6	5	-	(1)	5	2
	1248MGAP9	10	9	-	(1)	9	7
	1248MMAB7	7	6	-	(1)	6	2
	12666RAF7	6	6	-	-	6	4
	126670GS1	10	10	-	-	10	8
	126670GT9	5	5	-	-	5	4
	126670QV3	28	25	-	(3)	25	19
	126670TG3	10	9	-	(1)	9	3
	126670TH1	9	9	-	-	9	7
	126694X37	32	31	-	(1)	31	18
	14983AAA7	1	1	-	-	1	1
	17310NAM0	2	2	-	-	2	-
	17310NAN8	2	1	-	(1)	1	-
	17311YAE3	16	15	-	(1)	15	8
	17312HAJ8	6	3	-	(3)	3	1
	17312HAK5	5	2	-	(3)	2	1
	17312HAL3	4	1	-	(3)	1	1
	22545XAG8	21	14	-	(7)	14	9
	362437AG0	6	4	-	(2)	4	-
	36244MAA9	1	1	-	-	1	-
	38012TAC6	22	21	-	(1)	21	14
	40431KAG5	-	-	-	-	-	-
	40431KAH3	-	-	-	-	-	-
	41161PHD8	3	2	-	(1)	2	2
	43718MAD6	27	26	-	(1)	26	5
	43786YAA3	14	13	-	(1)	13	6
	464125AC7	7	5	-	(2)	5	6
	464125AD5	13	8	-	(5)	8	4
	46412RAE5	22	18	-	(4)	18	9
	46629BAF6	5	5	-	-	5	3
	46629QAH9	2	2	-	-	2	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630JAS8	19	8	-	(11)	8	4
	46630MAG7	11	10	-	(1)	10	5
	46630MAH5	1	1	-	-	1	-
	46630MAJ1	1	1	-	-	1	-
	52524MAX7	5	5	-	-	5	4
	576449AB8	11	11	-	-	11	5
	59023FAB1	5	4	-	(1)	4	2
	593171BJ9	22	18	-	(4)	18	2
	59317AAA9	14	13	-	(1)	13	2
	61749TAA2	3	3	-	-	3	1
	61750GAW8	-	-	-	-	-	-
	61750SAE2	18	18	-	-	18	7
	64352VMC2	9	7	-	(2)	7	1
	68403BAH8	2	1	-	(1)	1	1
	69763NAB7	1	1	-	-	1	1
	69763NAC5	3	2	-	(1)	2	1
	70556JAC3	1	-	-	(1)	-	-
	748351AR4	8	7	-	(1)	7	3
	75970HAJ9	9	9	(4)	-	5	5
	75970HAK6	3	1	-	(2)	1	-
	75970JAJ5	37	34	(15)	(3)	19	17
	75970JAK2	4	3	-	(1)	3	1
	75970QAK6	3	2	-	(1)	2	1
	76110VJX7	11	10	-	(1)	10	7
	76110VST6	13	9	-	(4)	9	5
	76110WPD2	3	3	-	-	3	3
	785778QJ3	4	3	-	(1)	3	1
	785779AA7	6	5	-	(1)	5	1
	83612LAE9	5	1	-	(4)	1	-
Total 2nd quarter 2010		$ 556	$ 466	$ (19)	$ (90)	$ 447	$ 237
3rd Quarter 2010	00441WAA4	$ 1	$ 1	$ (1)	$ -	$ -	$ 1
	00442BAD3	7	7	-	-	7	3
	02151LAA4	16	16	-	-	16	5
	02151NAB8	16	16	-	-	16	8
	04013BAB8	4	4	-	-	4	2
	059523BB5	12	11	-	(1)	11	13
	07400WAA8	5	3	(2)	(2)	1	1
	1248MGAP9	9	8	-	(1)	8	7
	12666RAF7	6	6	-	-	6	4
	126670GS1	9	9	-	-	9	9
	126670GT9	5	5	-	-	5	4
	126670QV3	25	25	-	-	25	19
	14983AAA7	1	1	-	-	1	1
	161630BD9	16	14	-	(2)	14	17
	17309DAM5	4	3	-	(1)	3	3
	17311YAE3	15	14	-	(1)	14	8
	225470Q89	11	11	-	-	11	10
	225470W58	4	2	-	(2)	2	1
	32029GAC8	13	12	-	(1)	12	7
	362437AG0	4	1	-	(3)	1	-

NOTES TO FINANCIAL STATEMENTS

	36244MAA9	1	1	(1)	-	-	-
	36245EAG3	5	2	-	(3)	2	-
	40430FAG7	-	-	-	-	-	1
	40431KAG5	-	-	-	-	-	-
	40431KAH3	-	-	-	-	-	-
	43718MAD6	25	22	-	(3)	22	5
	43718VAD6	16	15	-	(1)	15	12
	43718WAD4	24	21	-	(3)	21	8
	437863AA1	13	9	-	(4)	9	9
	43786YAA3	13	9	-	(4)	9	5
	46412RAE5	18	18	-	-	18	9
	46629QAH9	1	1	-	-	1	1
	46629QAJ5	1	1	-	-	1	1
	46629QAK2	1	1	-	-	1	-
	46630LAM6	3	3	-	-	3	-
	46630MAJ1	1	-	-	(1)	-	-
	46630MAK8	-	-	-	-	-	-
	46630MAL6	-	-	-	-	-	-
	46630MAM4	-	-	-	-	-	-
	46631BAM7	18	16	-	(2)	16	8
	52521TBC0	7	7	-	-	7	2
	576449AB8	11	11	-	-	11	5
	59023BAK0	8	5	-	(3)	5	5
	59023FAB1	4	3	(1)	(1)	2	3
	593171AS0	12	10	-	(2)	10	1
	593171BJ9	18	13	-	(5)	13	3
	59317AAA9	13	7	-	(6)	7	2
	61749TAA2	3	2	(2)	(1)	-	1
	61750HAJ5	3	2	-	(1)	2	2
	61750SAE2	18	15	-	(3)	15	7
	61755EAB4	4	4	-	(1)	3	3
	64352VMC2	7	6	-	(1)	6	2
	65536VAD9	19	17	-	(2)	17	17
	748351AR4	7	7	-	-	7	3
	75970HAJ9	-	-	-	-	-	-
	75970HAK6	1	1	-	-	1	1
	75970JAJ5	-	-	-	-	-	-
	75970JAK2	3	2	-	(1)	2	3
	75970QAK6	2	1	-	(1)	1	2
	7609854U2	10	10	-	-	10	9
	76110HS42	10	10	-	-	10	7
	76110VST6	9	8	-	(1)	8	5
	76110WPD2	3	3	-	-	3	2
	785778QJ3	3	2	(1)	(1)	1	1
	785779AA7	5	4	(2)	(1)	2	1
	83612LAE9	1	-	-	(1)	-	-
	84751WAD6	9	7	-	(2)	7	4
Total 3rd quarter 2010		$ 513	$ 445	$ (10)	$ (69)	$ 434	$ 273
4th Quarter 2010	00442BAD3	$ 7	$ 7	$ -	$ -	$ 7	$ 3
	02151NAB8	16	15	-	(1)	15	8
	04013BAB8	3	3	-	-	3	2
	05948KE54	13	13	-	-	13	12
	05948KW54	7	7	-	-	7	6
	1248MGAP9	8	7	-	(1)	7	6
	1248MMAB7	5	4	-	(1)	4	2
	12566TAN7	1	1	-	-	1	-
	12666RAF7	5	5	-	-	5	4
	126670CK2	12	11	-	(1)	11	7
	126670CL0	23	23	-	-	23	19
	126670GS1	10	9	-	(1)	9	4
	126670GT9	5	5	-	-	5	3
	126670QV3	24	23	-	(1)	23	19
	126683AC5	5	4	-	(1)	4	2
	126683AD3	12	9	-	(3)	9	3
	12668BVD2	11	11	-	-	11	10
	126694X37	31	30	-	(1)	30	23
	14983AAA7	1	1	-	-	1	-
	17310NAJ7	1	1	-	-	1	-
	17310NAK4	2	1	-	(1)	1	1
	17310NAL2	3	1	-	(2)	1	1
	17310NAM0	2	-	-	(2)	-	-
	17310NAN8	1	-	-	(1)	-	-
	17311YAE3	14	13	-	(1)	13	11
	17312HAH2	9	5	-	(4)	5	3
	17312HAJ8	3	2	-	(1)	2	1
	17312HAK5	1	1	-	-	1	1
	20173MAL4	17	15	-	(2)	15	6
	225470QV8	5	4	-	(1)	4	2
	225470W58	2	2	-	-	2	1
	41161PHD8	2	2	-	-	2	1
	43718MAD6	22	20	-	(2)	20	10
	43718VAD6	15	14	-	(1)	14	8
	43718WAD4	21	19	-	(2)	19	8
	437863AA1	3	-	-	(3)	-	-
	43786YAA3	4	-	-	(4)	-	-
	464125AC7	5	5	-	-	5	4
	464125AD5	9	8	-	(1)	8	5
	46412RAE5	17	16	-	(1)	16	9
	46629BAF6	5	5	-	-	5	4
	46629QAH9	1	-	-	(1)	-	-
	46629QAJ5	1	-	-	(1)	-	-
	46629QAK2	1	-	-	(1)	-	-
	46630LAJ3	2	1	-	(1)	1	1

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46630LAK0	4	1	-	(3)	1	1
46630LAL8	3	1	-	(2)	1	-
46630LAM6	2	-	-	(2)	-	-
46631BAM7	9	-	-	(9)	-	-
52521TAY3	8	7	-	(1)	7	5
52521TBC0	7	7	-	-	7	4
52523KAL8	12	12	-	-	12	9
576449AB8	10	10	-	-	10	6
593171BJ9	14	13	-	(1)	13	3
59317AAA9	6	5	-	(1)	5	3
61748HVW8	15	15	-	-	15	13
61750SAE2	16	15	-	(1)	15	7
64352VMC2	6	4	-	(2)	4	2
73316PBT6	2	2	-	-	2	1
748351AR4	6	6	-	-	6	4
74957VAJ8	5	4	-	(1)	4	4
75970HAK6	1	1	-	-	1	1
75970QAK6	1	1	-	-	1	1
7609854U2	9	9	-	-	9	8
76110HS42	10	10	-	-	10	7
76110VST6	8	8	-	-	8	2
84751WAD6	7	7	-	-	7	4
88157GAA8	27	8	-	(19)	8	8
Total 4th quarter 2010	$ 555	$ 469	$ -	$ (86)	$ 469	$ 303
2010 year-to-date			$ (29)	$ (316)		

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

(in millions)	March 31, 2011		December 31, 2010	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 691	$ (27)	$ 490	$ (14)
12 months or more	3,835	(870)	3,534	(973)
Total	$ 4,526	$ (897)	$ 4,024	$ (987)

5. See Note 1, Part C - Investments of the December 31, 2010 Annual Statement for the portfolio monitoring process for loan-backed and structured securities.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Assets were accepted as collateral by the Company as part of its securities lending program.

a. Cash collateral was received in connection with its securities lending program totaling $450 million and $333 million at March 31, 2011 and December 31, 2010, respectively. The remaining term of the open securities lending contracts related to this collateral at both March 31, 2011 and December 31, 2010 was 30 days or less.

b. At March 31, 2011 and December 31, 2010, the Company had securities with an aggregate fair value of $465 million and $348 million, respectively, that were acquired from the sale, trade or use of accepted collateral.

c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Generally, collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary to mitigate counterparty credit risk. The Company maintains the right and ability to redeem the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large brokerage firms.

9. Income Taxes

A. The components of the net deferred tax asset ("DTA") were as follows:

(in millions)	March 31, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 888	$ 490	$ 1,378	$ 808	$ 513	$ 1,321	$ 80	$ (23)	$ 57
Valuation allowance	-	-	-	-	-	-	-	-	-
Adjusted gross DTAs	$ 888	$ 490	$ 1,378	$ 808	$ 513	$ 1,321	$ 80	$ (23)	$ 57
Deferred tax liabilities	293	382	675	211	386	597	82	(4)	78
Subtotal - net DTA	$ 595	$ 108	$ 703	$ 597	$ 127	$ 724	$ (2)	$ (19)	$ (21)
Nonadmitted DTAs	265	-	265	305	-	305	(40)	-	(40)
Net admitted DTA	$ 330	$ 108	$ 438	$ 292	$ 127	$ 419	$ 38	$ (19)	$ 19

The Company elected to admit DTAs pursuant to paragraph 10e of SSAP No. 10R, *Income Taxes - Revised, A Temporary Replacement of SSAP. No. 10* ("SSAP No. 10R") in 2011 and 2010.

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The amount of adjusted gross DTAs admitted under each component of SSAP No. 10R was as follows:

(in millions)	March 31, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Paragraph 10a	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Paragraph 10b (lesser of 10b.i or 10b.ii below)	$ 198	$ 94	$ 292	$ 171	$ 109	$ 280	$ 27	$ (15)	$ 12
Paragraph 10b.i	$ 230	$ 94	$ 324	$ 202	$ 109	$ 311	$ 28	$ (15)	$ 13
Paragraph 10b.ii	$ 198	$ 94	$ 292	$ 171	$ 109	$ 280	$ 27	$ (15)	$ 12
Paragraph 10c	$ 278	$ 396	$ 674	$ 192	$ 404	$ 596	$ 86	$ (8)	$ 78
Total	$ 476	$ 490	$ 966	$ 363	$ 513	$ 876	$ 113	$ (23)	$ 90
Paragraph 10e.i	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below)	$ 329	$ 108	$ 437	$ 292	$ 127	$ 419	$ 37	$ (19)	$ 18
Paragraph 10e.ii.(a)	$ 441	$ 108	$ 549	$ 403	$ 127	$ 530	$ 38	$ (19)	$ 19
Paragraph 10e.ii.(b)	$ 329	$ 108	$ 437	$ 292	$ 127	$ 419	$ 37	$ (19)	$ 18
Paragraph 10e.iii	$ 293	$ 382	$ 675	$ 211	$ 386	$ 597	$ 82	$ (4)	$ 78
Total	$ 622	$ 490	$ 1,112	$ 503	$ 513	$ 1,016	$ 119	$ (23)	$ (96)
Increased net admitted adjusted gross DTAs from paragraph 10e	$ 146	$ -	$ 146	$ 140	$ -	$ 140	$ 6	$ -	$ 6

The increased amount of DTAs, admitted assets and statutory surplus as the result of the application of paragraph 10e was as follows:

(in millions)	March 31, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted DTAs	$ 146	$ -	$ 146	$ 140	$ -	$ 140	$ 6	$ -	$ 6
Admitted assets			$ 146			$ 140			$ 6
Statutory surplus			$ 146			$ 140			$ 6

The impact of tax planning strategies on adjusted gross and net admitted DTAs was as follows:

	March 31, 2011		
	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	31.1 %	5.7 %	36.9 %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	58.9 %	24.6 %	83.5 %

	December 31, 2010		
	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	33.8 %	9.6 %	43.4 %
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	52.3 %	30.4 %	82.7 %

C. The provision for incurred income taxes for the three months ended March 31 was:

(in millions)	2011	2010	Change
Federal income tax, excluding net capital gains (losses)	$ (35)	$ (33)	$ (2)
Federal income tax on net capital gains (losses)	25	13	12
Federal income taxes incurred	$ (10)	$ (20)	$ 10

The provision for income tax incurred did not include foreign income taxes for the three months ended March 31, 2011 or 2010.

The tax effects of temporary differences that gave rise to significant portions of DTAs and deferred tax liabilities ("DTLs") were as follows:

(in millions)	March 31, 2011	December 31, 2010	Change
DTAs:			
Ordinary			
Tax deferred acquisition costs	$ 347	$ 350	$ (3)
Reserves	207	121	86
Investments	192	193	(1)
Sale of variable annuity business	99	99	-
Nonadmitted assets	17	16	1
Employee benefits	8	10	(2)
Other	18	19	(1)
Subtotal - ordinary DTAs	$ 888	$ 808	$ 80
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 265	$ 305	$ (40)
Admitted ordinary DTAs	$ 623	$ 503	$ 120
Capital			
Investments	$ 377	$ 400	$ (23)
Unrealized losses	113	113	-
Subtotal - capital DTAs	$ 490	$ 513	$ (23)
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ -	$ -	$ -
Admitted capital DTAs	$ 490	$ 513	$ (23)
Admitted DTAs	$ 1,113	$ 1,016	$ 97
DTLs:			
Ordinary			
Reserves	$ 134	$ 50	$ 84
Investments	115	117	(2)
Prepaid commissions	13	14	(1)
Other	2	1	1
Subtotal - ordinary DTLs	$ 264	$ 182	$ 82
Capital			
Investments	$ 340	$ 359	$ (19)
Unrealized gains	71	56	15
Subtotal - capital DTLs	$ 411	$ 415	$ (4)
Total DTLs	$ 675	$ 597	$ 78
Net admitted DTA	$ 438	$ 419	$ 19

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

(in millions)	March 31, 2011	December 31, 2010	Change
Total DTAs	$ 1,378	$ 1,321	$ 57
Total DTLs	675	597	78
Net DTA (DTL)	$ 703	$ 724	(21)
Tax effect of unrealized gains (losses)			15
Tax effect of change in accounting principles			3
Tax effect on incremental DTA			(6)
Tax effect of change in surplus related to Separate Accounts			-
Change in net deferred income tax			(9)
Tax effect on incremental DTA			6
Tax effect of nonadmitted assets			(2)
Change in net deferred income tax relating to the provision			$ 5

(in millions)	March 31, 2010	December 31, 2009	Change
Total DTAs	$ 1,432	$ 1,419	$ 13
Total DTLs	612	628	(16)
Net DTA (DTL)	$ 820	$ 791	29
Tax effect of unrealized gains (losses)			(6)
Tax effect of change in accounting principles			-
Tax effect on incremental DTA			(15)
Tax effect of change in surplus related to Separate Accounts			-
Change in net deferred income tax			8
Tax effect on incremental DTA			15
Tax effect of nonadmitted assets			(3)
Change in net deferred income tax relating to the provision			$ 20

D. The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows at March 31:

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ (3)	35.0 %
Change in net deferred income taxes	(5)	55.0
Dividend received deduction	(3)	29.7
Tax credits	(1)	19.3
Change in accounting principles	2	(20.3)
Interest maintenance reserve ("IMR") amortization	-	(3.0)
Other	-	(1.1)
Total statutory income taxes	$ (10)	114.6 %

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ (40)	35.0 %
Change in net deferred income taxes	20	(17.0)
Dividend received deduction	(3)	2.2
Tax credits	-	0.3
Change in accounting principles	-	-
IMR amortization	3	(2.6)
Other	-	(0.2)
Total statutory income taxes	$ (20)	17.7 %

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 2011 and 2010 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

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

(in millions)

Date	2011	2010
March 9	$ 7	$ -
March 18	1	-
March 26	-	146
June 3	-	8
June 17	-	16
September 22	-	8
November 18	-	5
December 14	-	15
Total	$ 8	$ 198

On February 1, 2011, RBI paid a cash dividend of $30 million to the Company. In addition, on December 22, 2010, RBI paid a cash dividend of $8 million to the Company. On June 17, 2010, RBI paid a cash dividend of $1 million and a return of capital of $145 million to the Company. The return of capital consisted of $78 million of cash and commercial mortgage loans with statutory book values of $67 million.

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

At March 31, 2011 and December 31, 2010, the Company held the following full recourse notes issued by Kennett:

- $25 million 5.19% note due December 29, 2029
- $100 million 5.98% note due June 1, 2036
- $100 million 4.86% note due July 1, 2035

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These notes were issued as payments for the following surplus notes that ALIC Re issued to the Company and the Company transferred to Kennett:

- $25 million surplus note due December 1, 2029 with a 6.74% interest rate
- $100 million surplus note due June 1, 2036 with a 6.18% interest rate
- $100 million surplus note due July 1, 2035 with a 5.06% interest rate

Kennett also granted the Company a pledge of and security interest in its right, title and interest in these surplus notes and proceeds. The Company has an agreement with ALIC Re, whereby it may purchase up to $750 million of surplus notes from time to time. The Company also has an agreement with Kennett, whereby similar transactions may be entered into in the future.

E. Structured settlement guarantees

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $3.18 billion and $3.12 billion at March 31, 2011 and December 31, 2010, respectively.

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. ("AIA"), formerly known as NABCO Assignments Ltd.. This guaranty applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guaranty were $502 million and $508 million at March 31, 2011 and December 31, 2010, respectively.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

Commitments to acquire financial interests or make additional capital contributions

The Company made commitments to invest in limited partnerships interests of $631 million and $633 million at March 31, 2011 and December 31, 2010, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

Credit guarantee

The Company owns certain bonds that obligated it to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment, was $67 million and $64 million at March 31, 2011 and December 31, 2010, respectively. The obligations associated with these bonds expire at various dates on or before March 11, 2018.

Other guarantee

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

E. All Other Contingencies

Regulation and compliance

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

- In the lawsuits, plaintiffs seek a variety of remedies including equitable relief in the form of injunctive and other remedies and monetary relief in the form of contractual and extra contractual damages. In some cases, the monetary damages sought include punitive 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

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

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

Proceedings

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

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

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

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

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

Other matters

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

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

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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)	March 31, 2011			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 6,715	n/a	$ 121	$ 104
Interest rate cap and floor agreements	3,070	n/a	(19)	(19)
Interest rate swaption agreements	750	n/a	3	3
Financial futures contracts	n/a	1,142	-	-
Total interest rate contracts	10,535	1,142	105	88
Equity and index contracts				
Option contracts	145	37,550	171	171
Index futures contracts	n/a	993	-	-
Total equity and index contracts	145	38,543	171	171
Foreign currency contracts				
Foreign currency swap agreements	292	n/a	(34)	(23)
Credit contracts				
Credit default swap agreements - selling protection	307	n/a	(31)	(50)
Credit default swap agreements - buying protection	110	n/a	(2)	(2)
Total credit contracts	417	n/a	(33)	(52)
Total derivative financial instruments	$ 11,389	39,685	$ 209	$ 184

($ in millions)	December 31, 2010			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 8,238	n/a	$ 115	$ (69)
Interest rate cap and floor agreements	3,137	n/a	(20)	(20)
Interest rate swaption agreements	750	n/a	4	4
Financial futures contracts	n/a	1,570	-	-
Total interest rate contracts	12,125	1,570	99	(85)
Equity and index contracts				
Option contracts	128	40,100	158	158
Index futures contracts	n/a	832	-	-
Total equity and index contracts	128	40,932	158	158
Foreign currency contracts				
Foreign currency swap agreements	727	n/a	11	22
Credit contracts				
Credit default swap agreements - selling protection	309	n/a	(34)	(63)
Credit default swap agreements - buying protection	247	n/a	(4)	(4)
Total credit contracts	556	n/a	(38)	(67)
Total derivative financial instruments	$ 13,536	42,502	$ 230	$ 28

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

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2011 and 2010 are discussed in Note 8, Part A of the December 31, 2010 Annual Statement. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Part C of the December 31, 2010 Annual Statement.

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

(in millions)	March 31, 2011	December 31, 2010
Interest rate swap agreements	$ 114	$ 114
Option contracts	4	327
Interest rate swaption agreements	3	4
Credit default swap agreements - selling protection	1	1
Foreign currency swap agreements	(4)	36
Interest rate cap and floor agreements	(2)	(3)
Credit default swap agreements - buying protection	(2)	(1)
	$ 114	$ 478

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 value of over-the-counter derivative contracts with a positive statement value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Part A of the December 31, 2010 Annual Statement. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. The Company pledged the following in the form of margin deposits:

NOTES TO FINANCIAL STATEMENTS

(in millions)	March 31, 2011	December 31, 2010
Cash	$ 1	$ 1
Securities	$ 6	$ 17

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.

(in millions)	March 31, 2011	December 31, 2010
Pledged by counterparties to the Company:		
Cash	$ -	$ 4
Securities	$ 102	$ 13
Pledged by Company to counterparties		
Cash	$ -	$ -
Securities	$ 73	$ 49

Off-balance sheet financial instruments

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

(in millions)	March 31, 2011	December 31, 2010
Commitments to invest in limited partnership interests	$ 631	$ 633
Private placement commitments	$ 181	$ 111
Credit guarantees	$ 67	$ 64
Other loan commitments	$ 152	$ 20

2. Commitments to invest generally represent commitments to acquire financial interests or instruments. The Company enters into these agreements to allow for additional participation in certain limited partnership investments.

   Private placement commitments represent conditional commitments to purchase private placement debt and equity securities at a specified future date. The Company regularly enters into these agreements in the normal course of business.

   Credit guarantees represent conditional commitments included in certain bonds owned by the Company. These commitments obligate the Company to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for referenced entities. The obligations associated with these bonds expire at various dates on or before March 11, 2018.

   Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments generally have fixed or varying expiration dates or other termination clauses.

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

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

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

B. Transfer and Servicing of Financial Assets

   2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account in 2010 and 2009. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair value of securities loaned within the General Account were $435 million and $324 million at March 31, 2011 and December 31, 2010, respectively. For more information on securities lending collateral please see Note 5, Part E of the December 31, 2010 Annual Statement. The Company did not have securities lending transactions within the Separate Accounts at March 31, 2011 or December 31, 2010.

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The Company did not have wash sales during the first quarter of 2011 that involved unrated securities or securities with a NAIC 3 designation of below. During the first quarter of 2010, the Company sold one NAIC designation 4 bond with a book value of $2 million and then reacquired it for $2 million. A gain of $32 thousand was recognized on this transaction. The Company did not have any other wash sales during the first quarter of 2010 that involved unrated securities or securities with a NAIC 3 designation or below.

20. Fair Value Measurements

A. Fair value is defined, per SSAP 100, *Fair Value Measurements* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: 1) market approach; 2) income approach; and 3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels; levels 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

   The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy. The first is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources. The second situation is where specific inputs significant to the fair value estimation models are not market observable, including the Company's use of broker quotes.

NOTES TO FINANCIAL STATEMENTS

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value at March 31, 2011 and December 31, 2010.

(in millions)

	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of March 31, 2011
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 15	$ 124	$ 139
Unaffiliated common stocks				
Industrial and miscellaneous	28	21	9	58
Derivative assets				
Interest rate contracts	-	114	1	115
Foreign currency contracts	-	1	-	1
Equity and index contracts	-	373	4	377
Credit contracts	-	(2)	-	(2)
Total derivative assets	-	486	5	491
Separate Accounts assets	5,848	74	-	5,922
Total assets at fair value	$ 5,876	$ 596	$ 138	$ 6,610
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ 6	$ (16)	$ (10)
Foreign currency contracts	-	2	-	2
Equity and index contracts	-	(206)	-	(206)
Credit contracts	-	(1)	-	(1)
Total derivative liabilities	-	(199)	(16)	(215)
Separate Accounts liabilities	-	(1)	-	(1)
Total liabilities at fair value	$ -	$ (200)	$ (16)	$ (216)

(in millions)

	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of December 31, 2010
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 3	$ 106	$ 109
Unaffiliated common stocks				
Industrial and miscellaneous	12	22	25	59
Derivative assets				
Interest rate contracts	-	114	1	115
Foreign currency contracts	-	6	-	6
Equity and index contracts	-	323	4	327
Credit contracts	-	(1)	-	(1)
Total derivative assets	-	442	5	447
Separate Accounts assets	5,921	1	-	5,922
Total assets at fair value	$ 5,933	$ 468	$ 136	$ 6,537
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ 1	$ (17)	$ (16)
Equity and index contracts	-	(169)	-	(169)
Credit contracts	-	(4)	-	(4)
Total derivative liabilities	-	(172)	(17)	(189)
Separate Accounts liabilities	-	(1)	-	(1)
Total liabilities at fair value	$ -	$ (173)	$ (17)	$ (190)

There were no transfers between Level 1 and Level 2 during 2011 or 2010.

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value at March 31, 2011 and December 31, 2010.

(in millions)

	Balance at January 1, 2011	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus	Purchases, issuances, sales and settlements	Balance at March 31, 2011
Bonds							
Industrial and miscellaneous	$ 106	$ 59	$ (23)	$ (8)	$ (6)	$ (4)	$ 124
Redeemable preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	25	-	(11)	(4)	-	(1)	9
Derivatives, net	(12)	-	-	(3)	1	3	(11)
Total Level 3 assets and liabilities	$ 119	$ 59	$ (34)	$ (15)	$ (5)	$ (2)	$ 122

NOTES TO FINANCIAL STATEMENTS

(in millions)	Balance at January 1, 2010	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus	Purchases, issuances, sales and settlements	Balance at March 31, 2010
Bonds							
Industrial and miscellaneous	$ 137	$ 79	$ (24)	$ (31)	$ 7	$ (9)	$ 159
Redeemable preferred stocks							
Industrial and miscellaneous	-	-	-	(1)	1	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	25	-	-	4	2	(1)	30
Derivatives, net	7	-	-	(1)	(15)	2	(7)
Total Level 3 assets and liabilities	$ 169	$ 79	$ (24)	$ (29)	$ (5)	$ (8)	$ 182

Transfers into Level 3 during the three months ended March 31, 2011 and 2010 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value. Transfers out of Level 3 during the three months ended March 31, 2011, including situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant. In addition, transfers out of Level 3 during the three months ended March 31, 2011 and 2010 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value. Also, transfers out of Level 3 included situations where assets measured at lower of cost or market were reported at fair value at December 31, 2009 and cost at March 31, 2010.

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

Level 2 measurements

Bonds

Corporate, including privately placed - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer.

Residential mortgage-backed securities ("RMBS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads.

CMBS - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active.

Derivatives - Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including interest rate swap agreements, foreign currency swap agreements, foreign exchange forward contracts, and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates, and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Separate Accounts - RightFit products may be supported by corporate bonds, including those that are privately placed. The primary inputs to the valuation include quoted market prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. Also included are privately placed securities valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. In addition, Right Fit products may be supported by exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active.

Level 3 measurements

Bonds

Corporate, including privately placed - Primarily valued based on non-binding broker quotes.

RMBS - Subprime residential mortgage-backed securities ("Subprime") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Also included are Subprime valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, Subprime are categorized as Level 3.

CMBS - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, collateral performance and credit spreads. Also included are CMBS that are valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, certain CMBS are categorized as Level 3.

NOTES TO FINANCIAL STATEMENTS

Asset-backed securities ("ABS") - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Also included are ABS that are valued based on non-binding broker quotes. Due to the reduced availability of actual market prices or relevant observable inputs as a result of the decrease in liquidity that has been experienced in the market for these securities, certain ABS are categorized as Level 3.

Preferred stocks - The primary inputs to the valuation included quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

Unaffiliated common stocks - Value based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. Unobservable inputs reflect the Company's estimates of assumptions that market participants would use in valuing the asset.

Derivatives - Certain over-the-counter derivatives, such as interest rate cap and floor agreements and swaption agreements are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves and credit spreads.

5. All information related to derivatives carried at fair value is presented above.

B. Presented below are the statement values and fair value estimates of financial instruments:

Financial assets

(in millions)	March 31, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Bonds	$ 39,986	$ 40,624	$ 40,666	$ 41,314
Preferred stocks	$ 40	$ 40	$ 54	$ 53
Unaffiliated common stock	$ 58	$ 58	$ 59	$ 59
Mortgage loans on real estate	$ 5,893	$ 5,808	$ 5,916	$ 5,742
Cash equivalents	$ 480	$ 480	$ 930	$ 930
Short-term investments	$ 59	$ 59	$ 34	$ 34
Derivatives	$ 487	$ 442	$ 478	$ 305
Low income housing tax credit ("LIHTC") property investments	$ 118	$ 118	$ 120	$ 120
Collateral loans	$ 275	$ 247	$ 275	$ 244
Separate Accounts	$ 5,922	$ 5,922	$ 5,922	$ 5,922

The fair value of U.S. Treasury bonds is based on unadjusted quoted market prices for identical assets in active markets the Company can access. The fair value of all other publicly traded bonds, including loan-backed and structured securities, is based upon quoted market prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds, including loan-backed and structured securities, are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer.

The fair value of preferred stocks is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

The fair value of unaffiliated common stocks is based on unadjusted quoted market prices for identical assets in active markets the Company can access.

The fair value of mortgage loans on real estate is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments is based on quoted market prices for identical or similar assets in markets that are not active or amortized cost.

Exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives are valued using models that are widely accepted in the financial services industry. Primary inputs include interest rate yield curves, currency rates and counterparty credit spreads.

The fair value of LIHTC property investments is based on amortized cost which approximates fair value.

The fair value of collateral loans is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

Financial liabilities

Presented below are the statement values and fair value estimates of financial liabilities:

(in millions)	March 31, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Deposit-type contracts	$ 5,225	$ 5,799	$ 5,675	$ 6,270
Securities lending collateral	$ 450	$ 450	$ 333	$ 333
Derivatives	$ 278	$ 258	$ 248	$ 277
Derivatives collateral	$ -	$ -	$ 4	$ 4

The fair value of deposit-type contracts is based on the terms of the underlying contracts utilizing prevailing market rates for similar contracts adjusted for credit risk. Deferred annuities included in deposit-type contracts are valued using discounted cash flow models which incorporate market value margins, which are based on the cost of holding economic capital, and the Company's own credit risk. Immediate annuities without life contingencies are valued at the present value of future benefits using market implied interest rates which include the Company's own credit risk. Fixed annuities were valued at the account value less surrender charges.

The liabilities for collateral for securities lending and derivatives are valued at carrying value due to their short-term nature.

C. The Company was able to estimate the fair value of all its financial instruments in 2011 and 2010.

NOTES TO FINANCIAL STATEMENTS

21. Other Items

G. Subprime Mortgage Related Risk Exposure

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

(in millions)	March 31, 2011		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
ABS RMBS	$ 1,025	$ 924	$ 711
ABS CDO	-	-	-
Total	$ 1,025	$ 924	$ 711

(in millions)	December 31, 2010		
Type of Investment	Actual Cost	Book/Adjusted Carrying Value	Fair Value
ABS RMBS	$ 1,298	$ 1,142	$ 881
ABS CDO	37	1	1
Total	$ 1,335	$ 1,143	$ 882

OTTI related to the Company's direct exposure to other subprime investments was $19 million and $44 million for the three months ended March 31, 2011 and 2010, respectively.

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

(in millions)	March 31, 2011	December 31, 2010
Actual cost	$ 418	$ 434
Book/adjusted carrying value	$ 411	$ 429
Fair value	$ 368	$ 380

OTTI related to Alt-A securities was $4 million and $3 million for the three months ended March 31, 2011 and 2010, respectively.

22. Events Subsequent

An evaluation of subsequent events was made through May 11, 2011 for the Quarterly Statement issued on May 13, 2011. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

25. Change in Incurred Losses and Loss Adjustment Expenses

For life and accident and health insurance products within the Company's book of business in 2011 and 2010, both the incurred losses and loss adjustment expenses and the changes in incurred losses and loss adjustment expenses for prior years were immaterial.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$144,943,776 PLEDGED AS COLLATERAL, $383,108,595 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,101,747 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $417,388,870

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	$ 867,083,018	$ 886,526,432
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 689,775,168	$ 687,565,919
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,556,858,186	$ 1,574,092,351
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 5,886,605,767
	1.14 Total Mortgages in Good Standing	$ 5,886,605,767
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$ 6,679,284
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 6,679,284
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,893,285,051
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	74.100 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	32.600 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
64688	75-6020048	02/01/2011	SCOR GLOBAL LIFE U.S. RE INSURANCE CO	TX	YRT/I	YES

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	2,083,643	1,369,558	178,232		3,631,432	
2.	Alaska	AK	L	390,549	21,000	30,613		442,162	141,366
3.	Arizona	AZ	L	2,487,661	496,825	131,863		3,116,349	
4.	Arkansas	AR	L	825,545	220,891	144,350		1,190,786	
5.	California	CA	L	16,657,308	3,747,626	1,169,356		21,574,290	229,422
6.	Colorado	CO	L	1,782,630	1,097,429	117,755		2,997,814	
7.	Connecticut	CT	L	1,998,823	914,122	102,622		3,015,567	
8.	Delaware	DE	L	341,095	58,314	25,660		425,069	
9.	District of Columbia	DC	L	109,697	5,825	12,435		127,957	
10.	Florida	FL	L	9,494,538	4,099,529	1,035,800		14,629,867	
11.	Georgia	GA	L	4,966,553	451,632	363,719		5,781,904	
12.	Hawaii	HI	L	769,687	502,664	109,151		1,381,502	
13.	Idaho	ID	L	421,525	695,029	37,092		1,153,646	
14.	Illinois	IL	L	10,955,492	1,230,013	372,645		12,558,150	
15.	Indiana	IN	L	2,679,171	255,994	166,349		3,101,513	
16.	Iowa	IA	L	479,343	81,195	50,740		611,278	
17.	Kansas	KS	L	702,532	541,878	78,077		1,322,487	
18.	Kentucky	KY	L	1,668,434	1,482,460	159,426		3,310,320	
19.	Louisiana	LA	L	3,441,236	621,615	181,762		4,244,613	(26,249)
20.	Maine	ME	L	417,089	119,818	20,951		557,857	
21.	Maryland	MD	L	3,258,477	387,503	142,452		3,788,432	
22.	Massachusetts	MA	L	706,311	239,300	170,732		1,116,343	
23.	Michigan	MI	L	3,542,335	8,325,574	198,127		12,066,035	
24.	Minnesota	MN	L	987,152	1,093,764	102,103		2,183,019	
25.	Mississippi	MS	L	1,223,218	632,750	106,938		1,962,907	
26.	Missouri	MO	L	1,401,521	1,372,631	182,011		2,956,163	
27.	Montana	MT	L	274,753	73,823	29,557		378,133	
28.	Nebraska	NE	L	466,804	32,347,434	34,280		32,848,518	35,166,250
29.	Nevada	NV	L	1,317,478	461,057	73,431		1,851,966	
30.	New Hampshire	NH	L	573,267	477,309	32,925		1,083,501	
31.	New Jersey	NJ	L	2,549,466	2,208,036	423,954		5,181,455	
32.	New Mexico	NM	L	998,272	235,290	68,463		1,302,025	
33.	New York	NY	0	418,949	314,242	149,794		882,985	
34.	North Carolina	NC	L	4,323,601	860,194	248,999		5,432,793	
35.	North Dakota	ND	L	89,889	55,910	14,992		160,791	
36.	Ohio	OH	L	4,856,405	2,385,315	285,227		7,526,947	
37.	Oklahoma	OK	L	1,194,504	471,106	109,204		1,774,815	
38.	Oregon	OR	L	1,409,932	160,719	26,262		1,596,913	
39.	Pennsylvania	PA	L	6,102,247	6,137,133	522,528		12,761,908	
40.	Rhode Island	RI	L	482,863	162,523	24,247		669,633	
41.	South Carolina	SC	L	2,114,563	811,133	88,615		3,014,311	
42.	South Dakota	SD	L	132,450	6,520	19,162		158,132	
43.	Tennessee	TN	L	2,583,126	776,843	225,746		3,585,715	
44.	Texas	TX	L	12,507,152	4,424,451	612,479		17,544,082	
45.	Utah	UT	L	903,792	76,337	37,787		1,017,916	
46.	Vermont	VT	L	179,542	360,565	31,979		572,086	
47.	Virginia	VA	L	4,231,092	638,343	370,248		5,239,682	10,000
48.	Washington	WA	L	2,784,446	184,488	66,815		3,035,749	
49.	West Virginia	WV	L	567,383	375,122	48,456		990,961	
50.	Wisconsin	WI	L	1,176,368	845,564	110,149		2,132,081	190,000
51.	Wyoming	WY	L	184,660	6,335	20,458		211,453	
52.	American Samoa	AS	N			34		34	
53.	Guam	GU	N	2,857		97		2,954	
54.	Puerto Rico	PR	L	11,776	612	3,746		16,135	
55.	U.S. Virgin Islands	VI	N	4,503		901		5,404	
56.	Northern Mariana Islands	MP	N	1,314		21		1,335	
57.	Canada	CN	N	12,681		1,384		14,066	
58.	Aggregate Other Aliens	OT	XXX	113,279	497,132	3,832		614,242	11,279,083
59.	Subtotal		(a) 51	126,360,979	85,418,475	9,076,730		220,856,185	46,989,872
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	315,085				315,085	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	126,676,065	85,418,475	9,076,730		221,171,270	46,989,872
96.	Plus Reinsurance Assumed		XXX	285,307,490	65,479,547	21,068,581		371,855,618	2,146,478
97	Totals (All Business)		XXX	411,983,555	150,898,022	30,145,311		593,026,888	49,136,350
98.	Less Reinsurance Ceded		XXX	66,951,433	7,421,271	8,496,710		82,869,414	
99.	Totals (All Business) less Reinsurance Ceded		XXX	345,032,122	143,476,751	21,648,601		510,157,474	49,136,350
	DETAILS OF WRITE-INS								
5801.	ARGENTINA		XXX			45		45	
5802.	AUSTRIA		XXX	1,602				1,602	
5803.	AUSTRALIA		XXX	4,649		169		4,818	
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	107,028	497,132	3,617		607,777	11,279,083
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	113,279	497,132	3,832		614,242	11,279,083
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

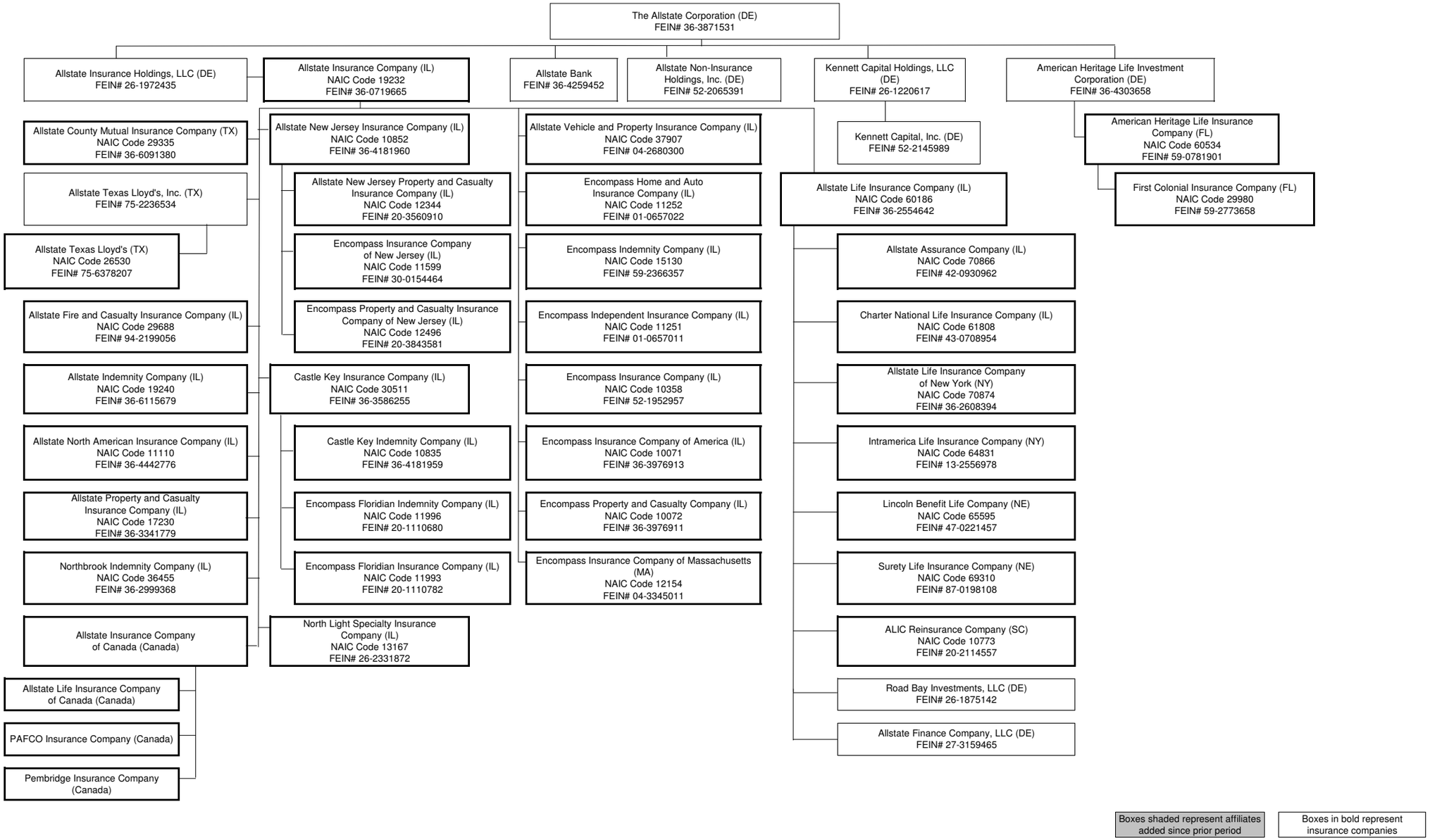
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF MARCH 31, 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

6 0 1 8 6 2 0 1 1 4 9 0 0 0 0 0 1
6 0 1 8 6 2 0 1 1 3 6 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Prepaid commissions	36,566,317	36,566,317		
2505.	Customer receivable	539,931	539,931		
2506.	Prepaid expenses	7,500,000	7,500,000		
2507.	Negative interest maintenance reserve	530,256,582	530,256,582		
2597.	Summary of remaining write-ins for Line 25 from overflow page	574,862,831	574,862,831		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Deferred fee income	3,594,031	3,594,031
2505.	Discontinued operations	213,354	213,354
2506.	Swap collateral	113	4,100,940
2507.	Mortgage lending collateral		2,141
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,807,498	7,910,466

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Allocated share of gain (loss) on sale of fixed assets	(63,764)	71,123	(128,902)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(63,764)	71,123	(128,902)

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts 2	3	4	5	6	7
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
5804.	BARBADOS	XXX		495,034			495,034	11,279,083
5805.	BELGIUM	XXX	379		44		422	
5806.	BRAZIL	XXX			122		122	
5807.	BAHAMAS	XXX			25		25	
5808.	BOLIVIA	XXX			40		40	
5809.	COLOMBIA	XXX	156				156	
5810.	CHINA	XXX	198		47		245	
5811.	CHILE	XXX			9		9	
5812.	ECUADOR	XXX			83		83	
5813.	ENGLAND	XXX	874		69		943	
5814.	FIJI	XXX			29		29	
5815.	FRANCE	XXX	300		104		404	
5816.	GHANA	XXX			89		89	
5817.	GREECE	XXX			66		66	
5818.	GERMANY	XXX	1,391		144		1,535	
5819.	HONDURAS	XXX			32		32	
5820.	CROATIA	XXX			20		20	
5821.	HUNGARY	XXX			53		53	
5822.	IRELAND	XXX			202		202	
5823.	INDIA	XXX	60				60	
5824.	ISRAEL	XXX	516				516	
5825.	ITALY	XXX	203		58		261	
5826.	JAPAN	XXX	523		180		703	
5827.	SOUTH KOREA	XXX	96				96	
5828.	LITHUANIA	XXX			30		30	
5829.	MEXICO	XXX			117		117	
5830.	NETHERLANDS	XXX			45		45	
5831.	NICARAGUA	XXX	109		13		123	
5832.	Other Foreign	XXX	83,014				83,014	
5833.	PHILIPPINES	XXX	48		30		78	
5834.	POLAND	XXX			30		30	
5835.	SWITZERLAND	XXX	408		34		442	
5836.	RUSSIAN FEDERATION	XXX			20		20	
5837.	SWEDEN	XXX	113	498			611	
5838.	SINGAPORE	XXX	702		13		715	
5839.	SOUTH AFRICA	XXX	288				288	
5840.	THAILAND	XXX	248				248	
5841.	TRINIDAD AND TOBAGO	XXX			17		17	
5842.	UNITED KINGDOM	XXX	315		210		525	
5843.	SAMOA	XXX	138				138	
5844.	ARMY & FLEET POST OFFICE	XXX	16,951	1,600	1,644		20,195	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	107,028	497,132	3,617		607,777	11,279,083

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,916,342,478	7,073,179,081
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	75,100,000	660,672,667
	2.2 Additional investment made after acquisition	15,268	2,937,913
3.	Capitalized deferred interest and other	38,422,546	4,860,614
4.	Accrual of discount	3,971,937	7,636,034
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	1,978,331	(7,377,333)
7.	Deduct amounts received on disposals	135,540,940	1,759,792,117
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,367,428	7,046,071
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	5,637,138	58,728,308
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,893,285,055	5,916,342,478
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,893,285,055	5,916,342,478
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,893,285,055	5,916,342,478

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,743,541,962	1,402,001,870
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	19,741,116	124,110,550
	2.2 Additional investment made after acquisition	63,593,603	460,351,677
3.	Capitalized deferred interest and other	4,204,853	14,963,644
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	42,895,026	48,392,424
6.	Total gain (loss) on disposals	734,492	4,480,550
7.	Deduct amounts received on disposals	61,033,596	278,019,245
8.	Deduct amortization of premium and depreciation	1,507,147	373,397
9.	Total foreign exchange change in book/adjusted carrying value	(9,003,097)	4,855,748
10.	Deduct current year's other than temporary impairment recognized		37,221,858
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,803,167,213	1,743,541,962
12.	Deduct total nonadmitted amounts	1,183,941	1,190,428
13.	Statement value at end of current period (Line 11 minus Line 12)	1,801,983,272	1,742,351,534

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	41,646,814,831	43,920,061,338
2.	Cost of bonds and stocks acquired	2,993,601,437	10,220,805,187
3.	Accrual of discount	45,318,858	214,018,178
4.	Unrealized valuation increase (decrease)	36,951,619	179,374,722
5.	Total gain (loss) on disposals	74,029,852	145,485,926
6.	Deduct consideration for bonds and stocks disposed of	3,760,550,588	12,431,324,585
7.	Deduct amortization of premium	29,031,359	123,471,814
8.	Total foreign exchange change in book/adjusted carrying value	7,963,757	(8,895,501)
9.	Deduct current year's other than temporary impairment recognized	45,358,922	469,238,620
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	40,969,739,486	41,646,814,831
11.	Deduct total nonadmitted amounts	17,750,498	17,556,572
12.	Statement value at end of current period (Line 10 minus Line 11)	40,951,988,988	41,629,258,259

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	25,726,722,838	8,643,424,857	10,323,564,570	43,380,660	24,089,963,784			25,726,722,838
2. Class 2 (a)	11,945,916,733	706,982,315	445,436,237	(165,593,336)	12,041,869,474			11,945,916,733
3. Class 3 (a)	2,187,924,760	307,917,343	137,196,236	24,441,736	2,383,087,603			2,187,924,760
4. Class 4 (a)	1,076,736,371	262,930,955	98,778,114	11,254,254	1,252,143,465			1,076,736,371
5. Class 5 (a)	586,886,838	8,159,690	26,490,409	40,799,446	609,355,565			586,886,838
6. Class 6 (a)	106,281,842	12,985,852	13,066,897	42,343,747	148,544,544			106,281,842
7. Total Bonds	41,630,469,381	9,942,401,011	11,044,532,463	(3,373,494)	40,524,964,436			41,630,469,381
PREFERRED STOCK								
8. Class 1	20,883,985	8,390,625	11,384,775		17,889,835			20,883,985
9. Class 2	18,308,128			(34,085)	18,274,042			18,308,128
10. Class 3	15,089,035		11,589,034		3,500,001			15,089,035
11. Class 4								
12. Class 5	88,984				88,984			88,984
13. Class 6								
14. Total Preferred Stock	54,370,132	8,390,625	22,973,809	(34,085)	39,752,862			54,370,132
15. Total Bonds and Preferred Stock	41,684,839,513	9,950,791,636	11,067,506,272	(3,407,579)	40,564,717,298			41,684,839,513

(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 $ 539,009,668 ; 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	58,667,744	XXX	58,666,734	1,585	

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	33,975,595	58,016,080
2.	Cost of short-term investments acquired	228,549,700	293,094,248
3.	Accrual of discount	11,172	82,593
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	1,737	(144,111)
6.	Deduct consideration received on disposals	203,870,459	316,972,365
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		100,850
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	58,667,744	33,975,595
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	58,667,744	33,975,595

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	229,862,685
2.	Cost Paid/(Consideration Received) on additions	(5,077,094)
3.	Unrealized Valuation increase/(decrease)	(714,018)
4.	Total gain (loss) on termination recognized	20,715,991
5.	Considerations received/(paid) on terminations	(125,572,556)
6.	Amortization	33,504,745
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(150,380,806)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(44,924,395)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	208,559,664
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	208,559,664

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				(2,449,322)
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 16, current year to date minus	4,880,875			
	3.24 Section 1, Column 16, prior year	7,330,197	(2,449,322)	(2,449,322)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		9,719,542		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	9,719,542	9,719,542		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
079860A@1	BELLSOUTH CORP due 09/20/2011, CDS attached to Cash Security-PLAINS ALL AMER PIPELINE	1FE	5,000,000	5,336,977	5,547,075	08/05/2004	09/20/2011	CDS SPZ500FI1 ON BELLSOUTH CORP		9,705	72650R-AP-7	PLAINS ALL AMER PIPELINE	2FE	5,336,977	5,537,370
260568CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-COBANK, ABC	3FE	9,687,034	4,903,803	5,686,812	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(4,783,231)	(2,473,749)	19075Q-AA-0	COBANK, ABC	1FE	9,687,034	8,160,561
260568CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-GANNETT PEAK CLO, A-1A LOANS	3FE	21,408,346	10,837,406	14,442,776	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(10,570,940)	(5,466,985)	364731-AA-7	GANNETT PEAK CLO, A-1A LOANS	1FE	21,408,346	19,909,762
260568CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-STATE STREET CAP TR IV	3FE	33,904,620	17,163,312	19,318,174	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(16,741,308)	(8,658,121)	85748D-AA-7	STATE STREET CAP TR IV	2FE	33,904,620	27,976,295
742718F#1	PG 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO	1FE	10,000,000	10,164,298	10,763,126	10/19/2009	12/20/2014	CDS CS2986889 ON PG 100 12/20/2014	192,305	240,646	742718-DM-8	PROCTER & GAMBLE CO	1FE	9,971,993	10,522,480
459200L*0	IBM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY CENTER SENIOR SECURED	1FE	20,000,000	20,478,929	20,751,668	11/05/2009	12/20/2014	CDS CS3009921 ON IBM 100 12/20/2014	478,929	505,068	698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	2FE	20,000,000	20,246,600
462846B*6	IRMD 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-DEERE & COMPANY	4FE	2,000,000	2,044,396	2,236,341	12/17/2009	12/20/2014	CDS CS3038086 ON IRMD 500 12/20/2014	51,618	124,065	244199-BD-6	DEERE & COMPANY	1FE	1,992,778	2,112,276
36962*AC4	GE-CAPCORP 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F	1FE	10,000,000	9,600,152	9,536,079	12/17/2009	12/20/2014	CDS CS3038094 ON GE-CAPCORP 100 12/20/20	(250,333)	25,579	341426-G2-4	FLORIDA ST BRD ED BABS 09 F	1FE	9,850,485	9,510,500
20825CA*5	CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-AGFIRST FARM CREDIT BANK	1FE	10,000,000	10,000,000	8,062,157	01/21/2005	03/20/2012	CDS SPS500V67 ON CONOCO PHILLIPS		12,757	00845W-AD-0	AGFIRST FARM CREDIT BANK	1FE	10,000,000	8,049,400
244217B@3	JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1FE	5,000,000	5,000,000	5,589,874	06/07/2005	06/20/2012	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP		14,874	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	2FE	5,000,000	5,575,000
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-FHR 2777E PE	1FE	28,817,257	29,494,762	22,058,534	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(8,628,373)	31394W-M7-0	FHR 2777E PE	1	29,494,762	30,686,907
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1FE	24,700,506	24,700,506	18,930,103	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(7,395,748)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	24,700,506	26,325,852
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1FE	21,781,730	21,781,730	16,007,244	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(6,521,817)	20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1FE	21,781,730	22,529,061
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1FE	24,700,506	24,700,506	19,047,631	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(7,395,748)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	24,700,506	26,443,379
370334E@9	GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL	2FE	10,000,000	10,253,432	10,703,546	07/22/2005	09/20/2012	CDS SPH300MI8 ON GENERAL MILLS INC		38,126	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	1FE	10,253,432	10,665,420
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,279,324	5,325,614	07/01/2004	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		(9,211)	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,279,324	5,334,826
55295*AC2	MBIA INSURANCE CORPORAT due 09/20/2012, CDS attached to Cash Security-SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	4FE	10,000,000	10,000,000	8,187,050	08/02/2007	09/20/2012	CDS CS2211205 ON MBIA INSURANCE CORPORAT		(1,700,150)	81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	3FE	10,000,000	9,887,200
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-FIFTH THIRD CAP TRUST IV	1FE	10,119,048	10,116,548	8,355,850	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(1,497,573)	316781-AA-1	FIFTH THIRD CAP TRUST IV	3FE	10,116,548	9,853,423

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-KFW	1FE	14,880,952	16,013,919	14,247,271	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(2,202,313)	500769-DJ-0	KFW	1FE	16,013,919	16,449,583
931142H#3	WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-WAL-MART STORES INC	1FE	10,000,000	10,767,116	11,211,388	10/19/2009	12/20/2014	CDS CS2986897 ON WAL MART STORES INC	181,586	232,558	931142-CM-3	WAL-MART STORES INC	1FE	10,585,529	10,978,830
14911RB*9	CAT-FINSER 100 12/20/20 due 12/20/2014, CDS attached to Cash Security-XTO ENERGY INC	1FE	10,000,000	11,686,871	11,969,566	10/20/2009	12/20/2014	CDS CS2989446 ON CAT-FINSER 100 12/20/20		147,776	98385X-AL-0	XTO ENERGY INC	1FE	11,686,871	11,821,790
604059A#2	MMM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET TRAN BABS 09	1FE	10,000,000	10,064,698	10,336,259	10/23/2009	12/20/2014	CDS CS2994560 ON MMM 100 12/20/2014	224,961	268,659	938782-CW-7	WASHINGTON DC MET TRAN BABS 09	1FE	9,839,737	10,067,600
9999999 - Totals				280,388,686	258,314,138	XXX	XXX	XXX	(31,216,412)	(50,329,976)	XXX	XXX	XXX	311,605,098	308,644,114

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	23	279,271,399							23	279,271,399
2. Add: Opened or Acquired Transactions	1	29,494,762							1	29,494,762
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,649,343	XXX		XXX		XXX		XXX	2,649,343
4. Less: Closed or Disposed of Transactions	2	24,444,213							2	24,444,213
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	6,582,605	XXX		XXX		XXX		XXX	6,582,605
7. Ending Inventory	22	280,388,686							22	280,388,686

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	208,559,664	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		208,559,664
4.	Part D, Column 5	538,312,689	
5.	Part D, Column 6	(329,753,026)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	183,864,605	
8.	Part B, Section 1, Column 13	4,880,875	
9.	Total (Line 7 plus Line 8)		188,745,480
10.	Part D, Column 8	545,273,228	
11.	Part D, Column 9	(356,527,747)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	366,842,032	
14.	Part B, Section 1, Column 19	12,843,301	
15.	Part D, Column 11	379,685,333	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	930,155,893	1,104,548,026
2.	Cost of cash equivalents acquired	6,733,087,723	41,760,466,754
3.	Accrual of discount	318,888	1,683,930
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	436	(1,239)
6.	Deduct consideration received on disposals	7,183,221,016	41,936,541,578
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)	480,341,924	930,155,893
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	480,341,924	930,155,893

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
122959	NEW YORK	NY		07/19/2007	3.180		15,268	1,815,139
123244	MADECONIA	OH		01/28/2011	5.710	21,000,000		27,825,000
123249	DES PLAINES	IL		02/24/2011	4.900	28,000,000		16,785,714
123250	MENDOTA HEIGHTS	MN		03/01/2011	5.380	17,100,000		23,638,621
123251	MENDOTA	MN		03/01/2011	6.010	9,000,000		12,441,379
0599999. Mortgages in good standing - Commercial mortgages-all other						75,100,000	15,268	82,505,853
0899999. Total Mortgages in good standing						75,100,000	15,268	82,505,853
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						75,100,000	15,268	82,505,853

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121071	REDMOND	WA		02/15/1996	03/01/2011	60,648							60,648	60,648			
121692	MIDDLETON	WI		02/19/1999	02/23/2011	221,314							221,314	221,314			
121873	MINNETONKA	MN		09/22/2000	02/01/2011	7,246,493							7,246,493	7,245,219		(1,274)	(1,274)
122101	BLOOMINGTON	MN		11/15/2001	02/01/2011	3,372,017				(47,873)	(47,873)		3,324,144	4,080,073		755,930	755,930
122196	CRANBURY	NJ		09/30/2002	03/24/2011	10,792,809		(118,179)			(118,179)		10,674,630	9,856,107		(818,523)	(818,523)
122461	DES PLAINES	IL		06/21/2004	02/24/2011	28,000,000							28,000,000	28,000,000			
122617	CENTERVILLE	VA		07/11/2005	12/22/2009									25,751		25,751	25,751
122805	TACOMA	WA		04/25/2006	03/15/2011	7,086,008							7,086,008	7,086,008			
122833	MACEDONIA	OH		08/31/2006	01/28/2011	20,972,083		3,420			3,420		20,975,503	21,000,000		24,497	24,497
123014	ONTARIO	CA		06/12/2007	12/10/2010									119		119	119
123059	RALEIGH	NC		08/06/2007	03/29/2011	14,652,200		2,183,350			2,183,350		16,835,550	18,000,000		1,164,450	1,164,450
123152	PHOENIX	AZ		01/31/2008	03/08/2011	1,202,825				(54,562)	(54,562)		1,148,264	2,000,000		851,736	851,736
0199999. Mortgages closed by repayment						93,606,397		2,068,591		(102,435)	1,966,156		95,572,553	97,575,239		2,002,685	2,002,685
107008	CANTON	OH		02/28/1997		100,920		(430)			(430)		100,491	100,491			
107009	NORTH CANTON	OH		02/28/1997		41,403		(176)			(176)		41,227	41,227			
111001	SAN DIEGO	CA		04/22/1999		55,160		73			73		55,233	55,233			
118038	NEW YORK	NY		10/02/1998		94,236		(22)			(22)		94,214	94,214			
121281	CITY OF INDUSTRY	CA		07/09/1998		29,187							29,187	29,187			
121347	BUTLER	PA		07/29/1994		294,837		1			1		294,839	294,839			
121361	BUTLER	PA		09/30/1994		38,254							38,254	38,254			
121374	WILMETTE	IL		05/15/1995		429,179		(33)			(33)		429,146	429,146			
121460	MURRAY	UT		05/07/1996		54,301							54,301	54,301			
121463	REDMOND	WA		05/15/1996		37,633							37,633	37,633			
121466	AUBURN	WA		05/03/1996		30,544							30,544	30,544			

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
121485	SALT LAKE CITY	UT		07/22/1996		59,826		(92)			(92)		59,734	59,734			
121489	LOS ANGELES	CA		07/18/1996		40,385		(26)			(26)		40,359	40,359			
121493	PHOENIX	AZ		08/07/1996		31,144							31,144	31,144			
121499	COLUMBIA	SC		08/30/1996		153,970							153,970	153,970			
121507	SAN DIEGO	CA		12/02/1996		51,893							51,893	51,893			
121544	SEATTLE	WA		09/05/1997		149,206		(87)			(87)		149,119	149,119			
121557	HAUPPAUGE	NY		09/30/1997		31,525		11			11		31,537	31,537			
121560	SHELTON	CT		09/11/1997		95,978		56			56		96,034	96,034			
121562	KANSAS CITY	MO		09/18/1997		53,907		80			80		53,986	53,986			
121563	CARROLLTON	TX		10/06/1997		137,121							137,121	137,121			
121567	CARSON	CA		12/12/1997		92,265							92,265	92,265			
121581	LAS VEGAS	NV		12/16/1999		109,028							109,028	109,028			
121583	LINCOLNSHIRE	IL		12/15/1997		29,997		(11)			(11)		29,985	29,985			
121594	O'HARA TOWNSHIP	PA		01/27/1998		69,800		(55)			(55)		69,744	69,744			
121599	YORK	SC		06/03/1998		45,756							45,756	45,756			
121600	GREENWOOD VILLAGE	CO		03/26/1998		53,029		(23)			(23)		53,006	53,006			
121607	CHARLOTTE	NC		06/04/1998		35,930		8			8		35,938	35,938			
121609	GARDENA	CA		04/08/1998		25,813		(5)			(5)		25,808	25,808			
121611	BURLINGTON	MA		04/27/1998		68,745		(7)			(7)		68,738	68,738			
121623	SEATTLE	WA		05/29/1998		22,844		40			40		22,884	22,884			
121652	LOMBARD	IL		10/14/1998		47,127		(5)			(5)		47,123	47,123			
121656	IRWINDALE	CA		09/15/1998		34,752		(4)			(4)		34,747	34,747			
121658	RANCHO CUCAMONGA	CA		12/29/1998		38,278		2			2		38,280	38,280			
121659	IRWINDALE	CA		09/15/1998		34,909							34,909	34,909			
121665	FT. COLLINS	CO		08/27/1998		22,802							22,802	22,802			
121688	SAN DIEGO	CA		03/01/1999		10,254							10,254	10,254			
121697	ALEXANDRIA	VA		03/30/1999		104,550		6			6		104,556	104,556			
121709	PITTSBURGH	PA		04/01/1999		384,249		(108)			(108)		384,141	384,141			
121713	KENT	WA		03/25/1999		70,294		100			100		70,393	70,393			
121714	GREENVILLE	SC		04/27/1999		37,920		867			867		38,788	38,788			
121715	CHARLOTTE	NC		04/15/1999		24,686		1			1		24,686	24,686			
121733	SEATTLE	WA		05/13/1999		69,722		34			34		69,756	69,756			
121734	PITTSBURGH	PA		06/30/1999		82,170							82,170	82,170			
121753	RANCHO CORDOVA	CA		09/03/1999		94,444		57			57		94,502	94,502			
121754	RANCHO CORDOVA	CA		09/02/1999		70,067							70,067	70,067			
121755	NEWARK	NJ		09/30/1999		48,514		2			2		48,516	48,516			
121759	MINNEAPOLIS	MN		11/09/1999		74,659		3			3		74,662	74,662			
121765	LOS ANGELES	CA		11/10/1999		12,364		(1)			(1)		12,362	12,362			
121766	CARSON	CA		11/10/1999		17,942		(2)			(2)		17,940	17,940			
121767	RANCHO DOMINGQUEZ	CA		11/10/1999		19,751		(2)			(2)		19,749	19,749			
121785	ALPHARETTA	GA		12/22/1999		40,399		4			4		40,404	40,404			
121795	ROCK HILL	SC		02/18/2000		49,140							49,140	49,140			
121820	MILFORD	OH		01/20/2000		180,988		21			21		181,009	181,009			
121825	SAN DIEGO	CA		03/27/2000		119,041		(17)			(17)		119,025	119,025			
121838	EL PASO	TX		04/25/2000		19,775		28			28		19,804	19,804			
121843	FAIRFAX	VA		05/31/2000		137,552		37			37		137,589	137,589			
121845	LOWELL	MA		09/29/2000		70,714		(71)			(71)		70,644	70,644			
121848	BATAVIA	IL		06/14/2000		67,108		(22)			(22)		67,086	67,086			
121852	CARLSBAD	CA		06/14/2000		53,618							53,618	53,618			
121874	PALO ALTO	CA		07/21/2000		49,120							49,120	49,120			
121876	ALEXANDRIA	VA		08/22/2000		56,287		(6)			(6)		56,281	56,281			
121891	PINELLAS PARK	FL		10/05/2000		55,195							55,195	55,195			
121897	COLUMBIA	MD		12/05/2000		150,098		(2)			(2)		150,096	150,096			
121898	COLUMBIA	SC		10/31/2000		48,739		(4)			(4)		48,735	48,735			
121900	PORT ORCHARD	WA		10/04/2000		62,248							62,248	62,248			
121911	BRAINTREE	MA		12/28/2000		112,526							112,526	112,526			
121931	SAN MARCOS	CA		01/05/2001		32,461							32,461	32,461			
121945	FT COLLINS	CO		01/24/2001		63,161		(2)			(2)		63,160	63,160			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		123,219							123,219	123,219			
121959	WARREN	OH		05/04/2001		26,908		(1)			(1)		26,907	26,907			
121970	LEVITTOWN	NY		03/15/2001		109,574							109,574	109,574			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121977	IRVING	TX		03/16/2001		40,918							40,918	40,918			
121980	PINEVILLE	NC		06/19/2001		101,592							101,592	101,592			
121987	DES MOINES	IA		05/23/2001		34,083							34,083	34,083			
122019	GARDENDALE	AL		12/11/2001		31,419							31,419	31,419			
122077	NASHVILLE	TN		09/04/2001		44,521							44,521	44,521			
122088	OVERLAND PARK	KS		11/20/2001		25,988							25,988	25,988			
122089	OVERLAND PARK	KS		11/20/2001		47,190							47,190	47,190			
122090	ROSCOE	IL		11/16/2001		28,028							28,028	28,028			
122091	APPLETON	WI		11/20/2001		37,712							37,712	37,712			
122092	BELOIT	WI		11/16/2001		37,771							37,771	37,771			
122093	GREEN BAY	WI		11/16/2001		36,581							36,581	36,581			
122106	FOUNTAIN VALLEY	CA		12/21/2001		77,172							77,172	77,172			
122112	SHAKOPEE	MN		12/20/2001		37,098							37,098	37,098			
122113	SHEBOYGAN	WI		12/20/2001		32,655							32,655	32,655			
122116	ALPHARETTA	GA		11/27/2001		27,880							27,880	27,880			
122117	WESLEY CHAPEL	FL		12/13/2001		19,315							19,315	19,315			
122118	DULUTH	GA		12/07/2001		20,801							20,801	20,801			
122119	LAWRENCEVILLE	GA		12/05/2001		31,201							31,201	31,201			
122122	ALEXANDRIA	VA		12/26/2001		27,747		(60)			(60)		27,687	27,687			
122132	DREXEL HILL	PA		02/01/2002		156,831							156,831	156,831			
122159	CANTON	OH		08/01/2002		84,076							84,076	84,076			
122171	PHILADELPHIA	PA		05/30/2002		38,697							38,697	38,697			
122173	BALTIMORE	MD		08/29/2002		66,162							66,162	66,162			
122183	PURCHASE	NY		08/16/2002		100,439				(2,780)	(2,780)		97,659	97,659			
122185	HIGHLAND HEIGHTS	OH		08/20/2002		32,829							32,829	32,829			
122186	SOLON	OH		08/20/2002		40,010							40,010	40,010			
122197	FLORHAM PARK	NJ		12/16/2002		42,246							42,246	42,246			
122198	CHATAM	NJ		12/16/2002		71,001							71,001	71,001			
122199	GARWOOD	NJ		12/16/2002		44,376							44,376	44,376			
122200	STIRLING	NJ		12/16/2002		38,696							38,696	38,696			
122207	STERLING HEIGHTS	MI		03/31/2003		53,721							53,721	53,721			
122215	ORLANDO	FL		10/25/2002		45,386							45,386	45,386			
122216	PORT ST. LUCIE	FL		10/29/2002		38,088							38,088	38,088			
122218	EL PASO	TX		10/10/2002		85,007							85,007	85,007			
122221	MIAMI	FL		10/29/2002		47,734							47,734	47,734			
122223	EDINA	MN		12/18/2002		143,537							143,537	143,537			
122224	HOLLAND	MI		11/27/2002		56,911							56,911	56,911			
122226	GREAT NECK	NY		12/10/2002		39,844							39,844	39,844			
122227	GREAT NECK	NY		12/19/2002		76,260							76,260	76,260			
122242	DANA POINT	CA		12/23/2002		31,054							31,054	31,054			
122250	AUBURN	WA		02/04/2003		46,992							46,992	46,992			
122252	ONTARIO	CA		04/24/2003		28,858							28,858	28,858			
122259	METTAWA	IL		03/06/2003		427,823							427,823	427,823			
122266	SAN JOSE	CA		04/21/2003		100,834							100,834	100,834			
122276	COLUMBIA	SC		05/29/2003		69,929							69,929	69,929			
122278	WOODBURY	NY		04/11/2003		66,794							66,794	66,794			
122282	SHIRLEY	NY		08/08/2003		74,320							74,320	74,320			
122287	STOCKTON	CA		02/04/2004		156,007							156,007	156,007			
122290	NAPLES	FL		09/29/2003		24,852							24,852	24,852			
122291	MARIETTA	GA		09/29/2003		132,637							132,637	132,637			
122293	BUFFALO	NY		11/25/2003		61,529							61,529	61,529			
122295	DRAPER	UT		09/04/2003		35,455							35,455	35,455			
122296	SALT LAKE CITY	UT		09/04/2003		33,900							33,900	33,900			
122297	SALT LAKE CITY	UT		09/04/2003		19,392							19,392	19,392			
122298	CHICAGO	IL		07/31/2003		107,305							107,305	107,305			
122305	CERRITOS	CA		10/29/2003		13,848							13,848	13,848			
122307	HENDERSON	NV		07/01/2003		47,214		12			12		47,226	47,226			
122316	SAN DIEGO	CA		11/06/2003		16,043							16,043	16,043			
122324	SAN MARCOS	CA		12/09/2003		45,023							45,023	45,023			
122326	GREENSBORO	NC		03/09/2004		183,071							183,071	183,071			
122362	MURFREESBORO	TN		02/13/2004		19,590							19,590	19,590			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122369	AUSTIN	TX		11/24/2003		116,047							116,047	116,047			
122370	GLENDALE	WI		12/12/2003		131,796							131,796	131,796			
122374	HAMDEN	CT		02/17/2004		44,687		38			38		44,724	44,724			
122376	HOUSTON	TX		12/03/2003		31,935							31,935	31,935			
122378	EDISON	NJ		01/14/2004		83,704							83,704	83,704			
122387	COLUMBUS	OH		02/20/2004		63,701		14			14		63,715	63,715			
122389	DARIEN	CT		03/17/2004		49,967							49,967	49,967			
122394	CHEEKTOWAGA	NY		03/18/2004		202,786							202,786	202,786			
122401	LOS ANGELES	CA		03/01/2004		27,044		(100)			(100)		26,944	26,944			
122405	SAN DIEGO	CA		06/21/2004		36,304							36,304	36,304			
122410	PITTSBURGH	PA		03/15/2004		251,802		75			75		251,877	251,877			
122415	MENTOR	OH		05/11/2004		84,392		(220)			(220)		84,171	84,171			
122416	RENO	NV		04/15/2004		259,931		79			79		260,010	260,010			
122417	HARRISBURG	PA		04/15/2004		249,550		75			75		249,625	249,625			
122418	LAS VEGAS	NV		04/15/2004		153,496		215			215		153,711	153,711			
122420	GREENVALE	NY		04/08/2004		57,629		(29)			(29)		57,600	57,600			
122422	PHOENIXVILLE	PA		05/28/2004		47,714				4,227	4,227		51,942	51,942			
122423	WHITESTONE	NY		06/09/2004		64,238							64,238	64,238			
122424	TUSTIN	CA		03/31/2004		104,842		38			38		104,880	104,880			
122425	PALM HARBOR	FL		04/30/2004		96,087							96,087	96,087			
122430	FREEHOLD	NJ		09/21/2004		61,504							61,504	61,504			
122431	BUTLER	PA		05/14/2004		37,495		(1)			(1)		37,494	37,494			
122433	HOUSTON	TX		05/26/2004		65,124		81			81		65,205	65,205			
122434	MAITLAND	FL		05/26/2004		129,760		145			145		129,905	129,905			
122435	PLEASANTON	CA		05/03/2004		71,860							71,860	71,860			
122437	CLAYTON	MO		06/09/2004		27,277				1,092	1,092		28,368	28,368			
122440	DAYTON	OH		12/01/2004		132,582							132,582	132,582			
122441	PHOENIX	AZ		06/15/2004		127,197		(203)			(203)		126,994	126,994			
122444	LAS VEGAS	NV		05/27/2004		22,019							22,019	22,019			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		20,663							20,663	20,663			
122447	TEMPE	AZ		06/15/2004		20,401							20,401	20,401			
122451	MURRIETA	CA		06/28/2004		37,919							37,919	37,919			
122452	TEMPE	AZ		05/27/2004		85,288							85,288	85,288			
122453	ALEXANDRIA	VA		05/25/2004		19,033		(48)			(48)		18,984	18,984			
122454	HOUSTON	TX		05/19/2004		49,990				1,869	1,869		51,859	51,859			
122456	OCEAN	NJ		12/21/2004		155,519							155,519	155,519			
122457	RED BANK	NJ		04/29/2005		57,109							57,109	57,109			
122458	SEA GIRT	NJ		06/24/2004		98,597		35		1,846	1,880		100,478	100,478			
122459	DREXEL HILL	PA		06/11/2004		103,790							103,790	103,790			
122466	STERLING	VA		07/01/2004		114,603		8			8		114,611	114,611			
122469	NORTH BRANCH	MN		07/26/2004		81,569		111			111		81,680	81,680			
122480	ALLENTOWN	PA		07/01/2004		89,288							89,288	89,288			
122503	PHOENIX	AZ		08/25/2004		102,814		37			37		102,851	102,851			
122506	SEWICKLEY	PA		01/14/2005		31,137							31,137	31,137			
122509	DENVER	CO		10/15/2004		34,492		25			25		34,516	34,516			
122510	DENVER	CO		02/01/2005		140,646		70			70		140,716	140,716			
122537	PALM SPRINGS	CA		04/01/2005		46,943							46,943	46,943			
122544	EDEN PRAIRE	MN		11/30/2004		105,587		137		3,009	3,146		108,733	108,733			
122545	STAMFORD	CT		11/22/2005		135,359							135,359	135,359			
122547	VIRGINIA BEACH	VA		08/01/2005		73,841							73,841	73,841			
122554	ROCKVILLE	MD		02/18/2005		47,339		73			73		47,412	47,412			
122555	ROCKVILLE	MD		02/18/2005		49,622							49,622	49,622			
122556	CHICAGO	IL		01/21/2005		84,161							84,161	84,161			
122560	KENOSHA	WI		01/26/2005		35,442							35,442	35,442			
122568	COLUMBUS	OH		04/28/2005		68,465		152			152		68,617	68,617			
122569	ONTARIO	CA		03/31/2005		31,002							31,002	31,002			
122575	DENVER	CO		02/22/2005		64,070		243			243		64,312	64,312			
122577	CHICAGO	IL		02/01/2005		11,684							11,684	11,684			
122578	CHICAGO	IL		02/01/2005		10,710							10,710	10,710			
122581	SAN DIEGO	CA		04/15/2005		44,871							44,871	44,871			
122586	FEDERAL WAY	WA		04/22/2005		77,440							77,440	77,440			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122594	WESTMONT	IL		03/04/2005		52,563							52,563	52,563			
122603	RICHARDSON	TX		04/29/2005		29,571		334			334		29,904	29,904			
122615	COSTA MESA	CA		05/31/2005		36,787				4,039	4,039		40,826	40,826			
122618	GREENSBORO	NC		08/02/2005		53,902							53,902	53,902			
122621	MAHWAH	NJ		06/17/2005		28,990		(77)			(77)		28,913	28,913			
122632	CHULA VISTA	CA		07/25/2005		52,006							52,006	52,006			
122634	PARK CITY	IL		09/06/2005		49,175							49,175	49,175			
122635	LAS VEGAS	NV		08/10/2005		43,504							43,504	43,504			
122640	FREEHOLD	NJ		07/25/2005		89,571							89,571	89,571			
122643	WILLIAMSBURG	VA		01/19/2006		148,372							148,372	148,372			
122645	NEWTOWN SQUARE	PA		08/22/2005		144,528				7,525	7,525		152,053	152,053			
122646	NEWTOWN SQUARE	PA		08/22/2005		51,790		193			193		51,984	51,984			
122647	NEWTOWN SQUARE	PA		08/22/2005		17,545							17,545	17,545			
122657	SACRAMENTO	CA		09/08/2005		98,999		66			66		99,065	99,065			
122659	WEST HENRIETTA	NY		03/07/2006		90,060							90,060	90,060			
122660	JACKSONVILLE	FL		08/22/2005		238,477				3,105	3,105		241,582	241,582			
122661	ONTARIO	CA		07/08/2005		136,646		241		(364)	(123)		136,522	136,522			
122673	ADDISON	TX		10/17/2005		46,160							46,160	46,160			
122675	LOUISVILLE	KY		05/24/2006		127,519							127,519	127,519			
122678	HERNDON	VA		11/01/2005		40,896							40,896	40,896			
122680	LAKEVILLE	MN		11/15/2005		47,183							47,183	47,183			
122684	BLUE SPRINGS	MO		10/14/2005		40,188							40,188	40,188			
122687	MELVILLE	NY		11/30/2005		49,873							49,873	49,873			
122694	DAVENPORT	IA		12/22/2005		52,636							52,636	52,636			
122697	ST. LOUIS	MO		12/08/2005		65,956							65,956	65,956			
122700	FAIRFAX	VA		11/23/2005		49,347							49,347	49,347			
122702	SANTA CLARA	CA		10/11/2005		177,226							177,226	177,226			
122712	CHICAGO	IL		12/08/2005		45,921							45,921	45,921			
122714	INDIO	CA		11/30/2005		33,360							33,360	33,360			
122715	TUALATIN	OR		11/15/2006		135,138							135,138	135,138			
122718	LOS ANGELES	CA		12/14/2005		36,400							36,400	36,400			
122720	NAPERVILLE	IL		12/21/2005		37,840							37,840	37,840			
122722	SALT LAKE CITY	UT		03/23/2006		163,040							163,040	163,040			
122759	CHANDLER	AZ		02/08/2006		73,482				8,969	8,969		82,452	82,452			
122764	BALTIMORE	MD		01/20/2006		35,527							35,527	35,527			
122765	MORENO VALLEY	CA		05/04/2006		76,094							76,094	76,094			
122766	NORCROSS	GA		02/14/2006		269,510		(790)			(790)		268,720	268,720			
122776	LOS ANGELES	CA		03/28/2006		91,481		(338)			(338)		91,143	91,143			
122779	MIDDLETOWN	NJ		11/29/2006		18,808							18,808	18,808			
122782	NEW YORK	NY		01/05/2006		76,331							76,331	76,331			
122787	GREAT NECK	NY		05/17/2006		13,332							13,332	13,332			
122789	SACRAMENTO	CA		04/17/2006		35,359							35,359	35,359			
122791	FREEHOLD	NJ		05/01/2006		52,741							52,741	52,741			
122795	SHIREMANSTOWN	PA		05/15/2006		112,302							112,302	112,302			
122799	GLENVIEW	IL		03/22/2006		24,585		(2)			(2)		24,583	24,583			
122809	ASHEVILLE	NC		07/27/2006		256,313							256,313	256,313			
122817	DENVER	CO		06/01/2006		35,330							35,330	35,330			
122818	CHICO	CA		05/19/2006		51,066							51,066	51,066			
122822	DETROIT	MI		06/06/2006		31,360							31,360	31,360			
122828	ELK GROVE VILLAGE	IL		06/26/2006		52,829							52,829	52,829			
122830	DENVER	CO		07/19/2006		120,965							120,965	120,965			
122834	PHOENIX	AZ		08/16/2006		104,812		(2)			(2)		104,810	104,810			
122835	SAN DIEGO	CA		08/17/2006		61,519		22			22		61,541	61,541			
122836	GOSHEN	NY		08/29/2006		85,262							85,262	85,262			
122842	CITY OF INDUSTRY	CA		07/13/2006		14,772							14,772	14,772			
122845	SAN ANTONIO	TX		07/20/2006		15,827		22			22		15,850	15,850			
122850	SCOTTS VALLEY	CA		11/29/2006		21,712							21,712	21,712			
122855	ROUND ROCK	TX		09/22/2006		36,629							36,629	36,629			
122856	STUDIO CITY	CA		08/15/2006		35,212							35,212	35,212			
122857	SAN JOSE	CA		09/27/2006		21,166							21,166	21,166			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		50,978							50,978	50,978			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122866	SAN ANTONIO	TX		08/25/2006		14,990							14,990	14,990			
122870	VENTURA	CA		11/20/2006		38,483		13			13		38,496	38,496			
122873	SAN JOSE	CA		09/27/2006		7,362							7,362	7,362			
122876	SEATTLE	WA		11/17/2006		108,197							108,197	108,197			
122878	BRAINTREE	MA		11/20/2006		10,470							10,470	10,470			
122879	BRAINTREE	MA		11/20/2006		14,328							14,328	14,328			
122880	BRAINTREE	MA		11/20/2006		24,734							24,734	24,734			
122881	BRAINTREE	MA		11/20/2006		14,566							14,566	14,566			
122882	BRAINTREE	MA		11/20/2006		10,004							10,004	10,004			
122890	WOOD DALE	IL		10/26/2006		1,560,408		1,469			1,469		1,561,877	1,561,877			
122891	SPRING VALLEY	CA		12/28/2006		85,837							85,837	85,837			
122896	HONOLULU	HI		01/25/2007		169,453							169,453	169,453			
122897	HONOLULU	HI		01/10/2007		85,298							85,298	85,298			
122899	CORONA	CA		12/06/2006		39,753							39,753	39,753			
122902	MESA	AZ		12/07/2006		37,611				(827)	(827)		36,784	36,784			
122913	LOS ANGELES	CA		01/25/2007		195,959		20			20		195,979	195,979			
122914	SPARKS	NV		12/19/2006		74,760							74,760	74,760			
122917	KENOSHA	WI		02/07/2007		37,231							37,231	37,231			
122919	LA MIRADA	CA		12/28/2006		32,003							32,003	32,003			
122921	EAST LONGMEADOW	MA		03/29/2007		24,045							24,045	24,045			
122925	SAN DIEGO	CA		02/16/2007		38,789							38,789	38,789			
122929	HIGHLANDS RANCH	CO		02/16/2007		48,809		121			121		48,930	48,930			
122934	SHIRLEY	NY		02/28/2007		8,043							8,043	8,043			
122944	SAN DIEGO	CA		03/15/2007		32,095							32,095	32,095			
122947	HOUSTON	TX		03/30/2007		89,270							89,270	89,270			
122949	LAKE OSWEGO	OR		04/26/2007		25,202							25,202	25,202			
122952	PORTLAND	ME		03/06/2007		31,136							31,136	31,136			
122953	MURRIETA	CA		04/26/2007		14,191							14,191	14,191			
122954	CERRITOS	CA		04/26/2007		13,864							13,864	13,864			
122956	WINSTON-SALEM	NC		04/13/2007		179,549							179,549	179,549			
122961	BOCA RATON	FL		05/24/2007		37,529				(727)	(727)		36,803	36,803			
122962	VIRGINIA BEACH	VA		04/30/2007		8,708							8,708	8,708			
122964	MINNEAPOLIS	MN		04/09/2007		21,295		5			5		21,300	21,300			
122970	BRENTWOOD	NY		05/23/2007		183,559							183,559	183,559			
122972	SAN DIEGO	CA		05/21/2007		32,493							32,493	32,493			
122974	PARAMOUNT	CA		04/14/2008		70,801							70,801	70,801			
122975	HAWAIIAN GARDENS	CA		05/30/2007		13,226							13,226	13,226			
122978	CLEVELAND	OH		05/01/2007		25,650							25,650	25,650			
122979	PENSACOLA	FL		06/27/2007		58,279							58,279	58,279			
122980	DALLAS	TX		04/20/2007		16,514							16,514	16,514			
122981	BRENTWOOD	NY		05/23/2007		75,694							75,694	75,694			
122983	NAPERVILLE	IL		06/13/2007		48,009				6,229	6,229		54,238	54,238			
122984	PORTLAND	OR		06/26/2007		28,162							28,162	28,162			
122998	SAN DIEGO	CA		05/15/2007		16,779							16,779	16,779			
123000	NEWTOWN SQUARE	PA		06/20/2007		22,844		44			44		22,888	22,888			
123008	NASHVILLE	TN		04/01/2008		20,674							20,674	20,674			
123010	THORNWOOD	NY		08/27/2007		74,865				8,859	8,859		83,724	83,724			
123011	EAST HANOVER	NJ		10/01/2007		20,426		37			37		20,463	20,463			
123012	DENVER	CO		07/31/2007		28,999							28,999	28,999			
123016	COLUMBUS	OH		09/28/2007		10,174							10,174	10,174			
123017	COLUMBUS	OH		09/28/2007		20,865							20,865	20,865			
123018	SAN DIEGO	CA		08/08/2007		39,768							39,768	39,768			
123019	SIMI VALLEY	CA		06/28/2007		27,575							27,575	27,575			
123023	AURORA	CO		07/19/2007		7,446		6			6		7,452	7,452			
123024	DENVER	CO		07/19/2007		5,700		4			4		5,704	5,704			
123025	AURORA	CO		07/19/2007		18,719		9			9		18,728	18,728			
123027	MADISON	WI		08/08/2007		44,534							44,534	44,534			
123029	DARIEN	CT		06/29/2007		31,419							31,419	31,419			
123031	HAWTHORNE	CA		06/28/2007		77,902		(9)			(9)		77,893	77,893			
123033	HOUSTON	TX		08/08/2007		392,162		1,203			1,203		393,365	393,365			
123043	BRANCHBURG	NJ		10/25/2007		21,999							21,999	21,999			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123044	WHITSETT	NC		08/27/2007		242,409							242,409	242,409			
123051	DENVER	CO		06/27/2007		13,579							13,579	13,579			
123052	DENVER	CO		06/27/2007		6,504							6,504	6,504			
123053	DENVER	CO		06/27/2007		13,973							13,973	13,973			
123054	BLAINE	MN		12/21/2007		35,811							35,811	35,811			
123065	BALTIMORE	MD		09/25/2007		68,352							68,352	68,352			
123067	MATAWAN	NJ		09/27/2007		20,915							20,915	20,915			
123068	WEYMOUTH	MA		10/12/2007		11,098							11,098	11,098			
123069	QUINCY	MA		10/12/2007		6,368							6,368	6,368			
123070	BIRMINGHAM	AL		10/02/2007		69,280							69,280	69,280			
123073	PASADENA	CA		10/09/2007		89,270		(147)			(147)		89,123	89,123			
123074	CITY OF INDUSTRY	CA		09/12/2007		82,679		(133)			(133)		82,547	82,547			
123081	RALEIGH	NC		11/06/2007		44,006							44,006	44,006			
123082	HIGH POINT	NC		12/07/2007		27,527							27,527	27,527			
123084	SHREWSBURY	NJ		09/26/2007		187,048		(412)			(412)		186,636	186,636			
123089	ANNAPOLIS	MD		12/26/2007		23,997							23,997	23,997			
123090	CAMBRIDGE	MA		10/18/2007		21,128							21,128	21,128			
123094	SAN YSIDRO	CA		10/24/2007		27,823				(734)	(734)		27,089	27,089			
123097	VALLEY VIEW	OH		01/22/2008		35,368							35,368	35,368			
123104	SANDY	UT		11/20/2007		71,286							71,286	71,286			
123105	TEMPE	AZ		10/24/2007		23,031							23,031	23,031			
123107	SAN ANTONIO	TX		10/18/2007		60,923							60,923	60,923			
123108	EVERETT	WA		12/03/2007		22,534							22,534	22,534			
123109	FOSTER CITY	CA		09/27/2007		326,902				(6,832)	(6,832)		320,070	320,070			
123115	IRVINE	CA		12/20/2007		70,294							70,294	70,294			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		14,971							14,971	14,971			
123118	MIRA LOMA	CA		12/12/2007		21,874							21,874	21,874			
123120	ALBUQUERQUE	NM		11/20/2007		28,996			11,733		(11,733)		17,263	17,263			
123121	NEW BRAUNFELS	TX		12/21/2007		37,067							37,067	37,067			
123122	NEW BRAUNFELS	TX		12/21/2007		36,641							36,641	36,641			
123124	BUFFALO GROVE	IL		11/15/2007		7,211		(13)			(13)		7,198	7,198			
123125	PHILADELPHIA	PA		12/17/2007		122,886							122,886	122,886			
123126	MEDFORD	MA		12/07/2007		32,473							32,473	32,473			
123127	NEW WINDSOR	NY		03/17/2008		8,899							8,899	8,899			
123128	LENEXA	KS		01/15/2008		51,244		22			22		51,267	51,267			
123129	SAN FRANCISCO	CA		12/10/2007		47,650							47,650	47,650			
123130	OGDEN	UT		03/13/2008		85,023							85,023	85,023			
123133	VISTA	CA		01/24/2008		57,111		(4)			(4)		57,107	57,107			
123136	HOCKESSIN	DE		02/11/2008		87,981							87,981	87,981			
123137	RIVERSIDE	CA		01/10/2008		12,957							12,957	12,957			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		32,464							32,464	32,464			
123139	TAMPA	FL		01/15/2008		76,320							76,320	76,320			
123140	PACOINA	CA		01/24/2008		17,654							17,654	17,654			
123141	BRANCHBURG	NJ		02/05/2008		47,444							47,444	47,444			
123142	SAN JOSE	CA		12/03/2007		40,354							40,354	40,354			
123143	HOCKESSIN	DE		04/10/2008		15,614							15,614	15,614			
123145	BOSTON	MA		02/14/2008		181,018							181,018	181,018			
123146	LAYTON	UT		02/22/2008		36,403							36,403	36,403			
123151	SHREWSBURY	NJ		02/13/2008		41,222							41,222	41,222			
123154	SAN MARCOS	CA		03/19/2008		16,906							16,906	16,906			
123158	SALT LAKE CITY	UT		04/01/2008		16,271							16,271	16,271			
123161	PHILADELPHIA	PA		03/31/2008		32,740							32,740	32,740			
123164	PALM HARBOR	FL		03/24/2008		10,737							10,737	10,737			
123169	ALEXANDRIA CITY	VA		03/31/2008		41,812							41,812	41,812			
123171	HOUSTON	TX		03/31/2008		53,588							53,588	53,588			
123173	WARMINSTER	PA		06/03/2008		16,823							16,823	16,823			
123174	BOUND BROOK	NJ		06/18/2008		32,658							32,658	32,658			
123178	TOWSON	MD		06/26/2008		123,115							123,115	123,115			
123184	WOODLAWN	MD		05/30/2008		23,152							23,152	23,152			
123189	SANTA CLARA	CA		08/29/2008		29,382							29,382	29,382			
123192	MORAINE	OH		06/01/2009		6,560							6,560	6,560			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123193	VARIOUS	MI		05/29/2009		223,634		(387)			(387)		223,247	223,247			
123195	BROOKHAVEN	NY		12/11/2009		62,575							62,575	62,575			
123196	WALLINGFORD	CT		11/20/2009		69,258							69,258	69,258			
123197	JOLIET	IL		12/30/2009		261,030		(286)			(286)		260,743	260,743			
123199	ARLINGTON	TX		01/29/2010		65,510							65,510	65,510			
123200	PLANO	TX		01/27/2010		35,175							35,175	35,175			
123201	SAN JOSE	CA		05/19/2010		28,165		9			9		28,174	28,174			
123204	BLUFFTON	SC		05/04/2010		22,351							22,350	22,350			
123205	LAKEWOOD	WA		05/04/2010		86,866							86,866	86,866			
123206	TOWSON	MD		05/04/2010		26,391							26,391	26,391			
123207	BEL AIR	MD		05/04/2010		90,157							90,156	90,156			
123209	DARIEN	IL		05/04/2010		38,375		(1)			(1)		38,374	38,374			
123210	WINTER SPRINGS	FL		05/04/2010		9,396		(3)			(3)		9,394	9,394			
123213	NORTHBROOK	IL		04/30/2010		278,036		(32)			(32)		278,005	278,005			
123216	GOLETA	CA		07/29/2010		27,616							27,616	27,616			
123219	CAMARILLO	CA		09/30/2010		211,969							211,969	211,969			
123224	HARTSDALE	NY		07/28/2010		38,021							38,021	38,021			
123229	HAMPTON	VA		10/13/2010		22,620							22,620	22,620			
123230	SECAUCUS	NJ		10/07/2010		28,763							28,763	28,763			
123231	MIAMI	FL		09/23/2010		227,231							227,231	227,231			
123232	DENVER	CO		11/01/2010		93,413							93,413	93,413			
123233	DENVER	CO		11/01/2010		100,885							100,885	100,885			
123234	MACUNGIE	PA		10/26/2010		13,757							13,757	13,757			
123236	PORTLAND	OR		09/15/2010		82,954		9			9		82,963	82,963			
123237	SEATTLE	WA		09/15/2010		72,042		8			8		72,049	72,049			
123238	JERSEY CITY	NJ		12/01/2010		128,440							128,440	128,440			
123239	PHOENIX	AZ		11/04/2010		14,593							14,593	14,593			
123242	RICHMOND HEIGHTS	MO		11/23/2010		59,213							59,213	59,213			
123244	MADECONIA	OH		01/28/2011		55,220		(6)		963	957		56,177	31,680		(24,497)	(24,497)
123246	PLYMOUTH	MN		12/16/2010		119,244		21			21		119,265	119,265			
123247	LAKEWOOD	CA		11/24/2010		30,444							30,444	30,444			
123248	WINSTON SALEM	NC		12/15/2010		63,065							63,065	63,065			
325005	GREENSBORO	NC		12/07/1998		46,602		(12)			(12)		46,590	46,590			
500002	GLENDALE	CA		11/17/2005		183,696		41		6,576	6,616		190,312	190,312			
500004	TAMPA	FL		04/27/2006		434,414				(4,494)	(4,494)		429,920	430,062		142	142
500007	HONOLULU	HI		12/20/2006		134,064		171			171		134,236	134,236			
550005	NEW YORK	NY		06/29/2007		91,535							91,535	91,535			
0299999. Mortgages with partial repayments						29,916,728		2,649	11,733	41,549	32,466		29,949,194	29,924,840		(24,354)	(24,354)
121651	SUNRISE	FL		08/25/1998		7,025,736		891			891		7,026,627	7,026,627			
121938	MENTOR	OH		01/19/2001		1,280,931		(178)	266,519		(266,697)		1,014,234	1,014,234			
0499999. Mortgages transferred						8,306,668		713	266,519		(265,806)		8,040,861	8,040,861			
0599999 - Totals						131,829,794		2,071,953	278,251	(60,885)	1,732,816		133,562,609	135,540,940		1,978,331	1,978,331

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	HILLENBRAND GLOBAL MORTGAGE FUND I LP	CHICAGO	IL	HILLENBRAND GLOBAL		09/30/2008			12,158,801			20.510
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated									12,158,801			XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		09/30/2008	3		873,762		2,175,458	3.470
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		1,067,259		12,708,102	0.150
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		05/05/2009	3		6,637			2.700
000000-00-0	ASTORG V	Paris	FR	Astorg Partners		03/21/2011	3	13,652			13,308,264	0.940
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group		09/30/2008	2		27,296			3.410
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP		09/30/2008	3		167,561			0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		05/11/2009	3		111,707		836,995	0.070
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		09/30/2008	3		341,032		2,366,468	4.300
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		12/31/2008	3		1,573			4.620
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		05/11/2009	3		101,419			0.850
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/31/2008	3		396,382		2,913,192	0.290
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3		636,811		5,194,925	4.640
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008	3		1,496,625		7,158,622	0.600
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner		12/31/2007	3		735,806		5,198,487	1.110
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		174,987			2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		54,050		4,950,381	1.790
000000-00-0	HURON FUND III LP	Detroit	MI	Huron Capital Partners		03/28/2008	3		704,000		7,927,200	3.200
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3		350,000		890,472	3.320
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		09/30/2008	3		216,124		2,026,691	1.680
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		155,998		11,727,124	1.170
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate		07/21/2004	3		66,779			2.560
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		01/31/2011		4,770,242	461,638		9,921,999	0.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		12/31/2008			257,396			2.340
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	LEXINGTON ASC VII LP		03/14/2011		5,790,000			1,710,000	1.140
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners		07/01/2003			24,951			0.500
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners		08/05/2009	3		1,282,635		15,171,894	2.160
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO		09/30/2008	3		4,902		2,347,229	0.660
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		371,198		4,023,616	0.270
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		4,908		9,777,781	0.520
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		10,319			2.670
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		82,493		10,601,876	1.020
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria-Brazilian PE		10/16/2008			317,119		6,422,012	1.760
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners		12/31/2008	2		74,750		1,495,000	3.430
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners		09/30/2008	3		691,069		7,442,184	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group		05/11/2009	2		203			1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital Group		10/16/2008	2		3,664,634		11,867,401	4.640
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		143,678		7,703,253	0.170
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		665,325		7,703,953	0.880
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		3,713			1.490
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		04/30/2007	3		1,549,882		8,093,651	0.380
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		09/30/2008	3		91,333		1,890,349	0.080
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008	3		2,420,781		11,856,976	0.120
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		09/30/2008			1,340,450		9,334,700	0.220
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderso		02/13/2009	3		101,451		15,165,426	0.390
1599999. Joint Venture Interests - Common Stock - Unaffiliated								10,573,894	21,250,636		221,911,681	XXX
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	ALLSTATE LIFE INSURANCE COMPANY		08/19/2010			6,500,000			100.000
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Parrners		05/01/2009	3		9,078			5.990
000000-00-0	DB SECONDARY OPPORTUNITIES DAVINCI PORTFOLIO	London	EG	Deutsche Bank Privat		01/14/2011		7,508,222				5.600
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		12/31/2008	3		3,434			33.430
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners,		09/30/2008	3		3,181,597		4,372,532	6.570
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT		06/30/2008			8,035,690			100.000
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capital		09/30/2008	3		1,191,730		2,952,425	8.330
1699999. Joint Venture Interests - Common Stock - Affiliated								7,508,222	18,921,529		7,324,957	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	Beacon Capital Partners		02/15/2011		840,000			20,160,000	1.340
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			562,009		9,045,082	0.270
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		03/31/2009			1,472,000		14,555,000	2.990
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS		08/20/2010			3,000,000		11,000,000	2.860
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners		03/31/2009			1,424,085			1.340
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	Starwood Capital		04/28/2010			2,400,000		16,800,000	2.640
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			1,317,650		8,960,565	1.210
1799999. Joint Venture Interests - Real Estate - Unaffiliated								840,000	10,175,744		80,520,647	XXX

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	EIG ENERGY FUND XV	Washington	DC	EIG Alternative Inve		03/07/2011	2	819,000			11,781,000	0.500
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MGMT PARTNERS		12/27/2010	3		28,942		14,140,695	1.150
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital		09/30/2008	2		1,057,952		11,560,295	4.850
1999999. Joint Venture Interests - Other - Unaffiliated								819,000	1,086,894		37,481,990	XXX
3999999. Total - Unaffiliated								12,232,894	32,513,274		339,914,318	XXX
4099999. Total - Affiliated								7,508,222	31,080,330		7,324,957	XXX
4199999 - Totals								19,741,116	63,593,603		347,239,275	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	03/31/2011	32,061							32,061	32,061				468
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit Partners	05/11/2009	01/31/2011	2,106,134	61,054				61,054		2,167,188	2,167,188				
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							2,138,195	61,054				61,054		2,199,249	2,199,249				468
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC Interim Funding	09/30/2008	02/08/2011	171,841	5,496			496	5,992		177,834	177,834				(2,533)
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	01/21/2011	83,405	268				268		83,673	83,673				787
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	CALTIUS CAPITAL	10/21/2008	02/07/2011	822,283	32,545				32,545		854,828	854,828				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							1,077,529	38,309			496	38,805		1,116,335	1,116,335				(1,746)
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part	09/30/2008	02/11/2011	1,524,723				51,850	51,850		1,576,572	1,576,572				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	03/30/2011	1,297,514							1,297,514	1,297,514				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	03/29/2011	1,278,209	212,890			12,844	225,734		1,503,943	1,503,943				
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP	Boston	MA	ARCLIGHT PARTNERS	09/30/2008	02/11/2011	477,943							477,943	477,943				3,058,899
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	03/10/2011	2,651,484	321,401				321,401		2,972,885	2,972,885				206,348
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	03/31/2011	311,723	4,420			648	5,069	1,369	318,161	78,864	(239,297)		(239,297)	(522)
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	01/07/2011	(420,729)	(9,544)			2,064	(7,480)		(428,210)	(428,210)				20,268
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	01/07/2011	53,148				339	339		53,487	53,487				
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	03/31/2011	145,968							145,968		(145,968)		(145,968)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	09/30/2008	03/31/2011	106,477	7,491				7,491		113,968	113,968				2,250
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	BLACKSTONE GROUP	09/30/2008	03/31/2011	151,908	(3,179)			174	(3,005)		148,903	148,903				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	03/31/2011	99,115				154	154		99,269	99,269				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	03/15/2011	50,689	(7,270)				(7,270)		43,419	43,419				(15)
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	IRVING	TX	ARCAP REIT, INC	05/31/2009	02/16/2011									10,263		10,263	10,263	
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO	09/30/2008	03/31/2011	6,530							6,530		(6,530)		(6,530)	
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	05/11/2009	03/25/2011	655,143				2,872	2,872		658,015	658,015				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	03/31/2011	7,093							7,093		(7,093)		(7,093)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	03/31/2011	(897,526)	(10,120)				(10,120)		(907,647)	(907,647)				66,261
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	02/25/2011	434,933	19,426				19,426		454,359	454,359				(5,052)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	02/25/2011	3,798,031	690,110				690,110		4,488,141	4,488,141				7,394
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	03/18/2011	2,170,936	116,514				116,514		2,287,450	2,287,450				215
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	03/31/2011	(39,948)	1,520				1,520		(38,428)	(38,428)				109
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	03/25/2011	558,740				168	168		558,908	558,908				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	02/10/2011	152,966				913	913		153,879	153,879				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	03/31/2011	690,056				244	244		690,300	690,300				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003	03/31/2011	296,689				23	23		296,712	296,712				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partners	09/30/2008	03/31/2011	8,779	12			21	33		8,812	8,812				(12)

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	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners	08/05/2009	03/25/2011	98,777	(21,128)			10,638	(10,490)		88,287	88,287				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO	09/30/2008	01/14/2011	15,270	471			77	548		15,818	15,818				13
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	12/31/2008	01/12/2011	468,762	1,000				1,000		469,762	469,762				9
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	02/11/2011	527,218	47,909			2,405	50,313		577,531	577,531				(5,915)
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners	03/11/2008	03/04/2011	547,796	14,639			7,517	22,156		569,952	569,952				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	01/28/2011	462,199	26,778				26,778	(11,983)	476,994	584,229	107,235		107,235	(20,734)
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria-Brazilian PE	10/16/2008	01/24/2011	270,172				7,976	7,976		278,149	278,149				
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	03/29/2011	(86,360)	(4,282)				(4,282)		(90,642)	(90,642)				4,756
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	09/30/2008	02/24/2011	801,536	56,814			9,132	65,945		867,481	867,481				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	05/11/2009	01/19/2011	264,383				1,271	1,271		265,654	265,654				
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital Group	10/16/2008	01/12/2011	288,051				2,395	2,395		290,446	290,446				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	03/22/2011	1,074,438	55,616			2,475	58,091		1,132,529	1,132,529				7,654
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	03/31/2011	82,160							82,160		(82,160)		(82,160)	
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	09/30/2007	03/31/2011	(1,114,609)	(73,517)				(73,517)		(1,188,127)	(1,188,127)				231,537
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	03/31/2011	672,323	24,354			3,650	28,004		700,327	700,327				16,906
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	01/05/2011	(59,080)	(1,258)				(1,258)		(60,338)	(60,338)				5,019
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	01/06/2011	215,503	1,128			3,234	4,361		219,864	219,864				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	03/31/2011	27,919	497			337	834		28,753	28,753				(181)
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	04/30/2007	02/14/2011	65,915	7,473				7,473	(7,483)	65,906	49,766	(16,140)		(16,140)	
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	09/30/2008	03/30/2011	364,855							364,855	364,855				
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	03/31/2011	644,472	26,725			9,129	35,854		680,326	680,326				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	09/30/2008	02/25/2011	(2,270,879)	(612,951)				(612,951)		(2,883,830)	(2,883,830)				1,577,663
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	11/04/2008	03/31/2011	(3,979,139)	(496,262)			35,784	(460,477)		(4,439,616)	(4,439,616)				1,316,431
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	03/02/2011	746,754	77,758				77,758		824,512	824,512				8,840
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	09/30/2008	02/09/2011	953,012							953,012	953,012				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	02/25/2011	557,553	16,561				16,561		574,114	574,114				18,440
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	09/30/2008	03/31/2011	(42,708)	2,472				2,472		(40,236)	(40,236)				153
1599999. Joint Venture Interests - Common Stock - Unaffiliated							17,166,882	494,467			168,336	662,803	(18,096)	17,811,589	17,431,899	(389,953)	10,263	(379,690)	6,516,735
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Parrners	05/01/2009	01/11/2011	7,473,352	(189,776)			17,152	(172,624)	522,981	7,823,709	8,604,608	780,899		780,899	33,166
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	03/31/2011	78,758	(21,822)				(21,822)		56,936	56,936				22,736
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	12/31/2008	03/31/2011	(139,226)							(139,226)		139,226		139,226	
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners,	09/30/2008	03/31/2011	(2,056,271)	(672,396)				(672,396)		(2,728,668)	(2,728,668)				1,140,512
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	09/30/2008	03/31/2011	(493,185)	75,866				75,866		(417,319)	(417,319)				24,623
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	03/29/2011	932,186							932,186	932,186				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	LEHMAN BRO INVT MGMT	12/31/2008	01/26/2011	106,959	13,041				13,041		120,000	120,000				
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT	06/30/2008	03/31/2011	29,150,207	849,793				849,793		30,000,000	30,000,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							35,052,780	54,706			17,152	71,857	522,981	35,647,619	36,567,743	920,125		920,125	1,221,037
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	03/18/2011	175,873				1,408	1,408		177,281	177,281				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	03/31/2011	(5)							(5)		5		5	
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	12/31/2008	03/22/2011	212,448	(7,491)				(7,491)		204,957	204,957				7,191
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	03/31/2011	(194,004)	12,697				12,697		(181,307)	(181,307)				7,778
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	01/06/2011	1,591	25			7	32		1,623	1,623				7
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	03/30/2011	202,754							202,754	202,754				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	NEW YORK	NY	Morgan Stanley RE	09/30/2008	03/15/2011	19,123				700	700		19,823	19,823				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group	09/30/2008	01/28/2011	1,168,456	31,279			4,327	35,606		1,204,062	1,204,062				
000000-00-0	SILVERPEAK LEGACY PARTNERS II LP	New York	NY	Lehman Brothers Inve	09/30/2008	02/25/2011	30,765				242	242		31,007	31,007				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007	03/31/2011	(13,882)	(298)			121	(178)		(14,060)	(14,060)				46
1799999. Joint Venture Interests - Real Estate - Unaffiliated							1,603,117	36,212			6,806	43,018		1,646,135	1,646,140	5		5	15,022
000000-00-0	ARCAP HIGH YIELD CMBS FUND	IRVING	TX	ARCAP REIT, INC	09/05/2002	03/31/2011	(398,776)					(398,776)		(398,776)	(398,776)				398,776
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	12/31/2008	03/31/2011	(12,307)	(560)				(560)		(12,867)	(12,867)				323
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	ENERVEST MGMT PARTNERS	12/27/2010	03/31/2011	20,244	(1,587)			1,995	408		20,652	20,652				
36230#-10-2	GOLDMAN SACHS PARTNERS III, L.P.	New York	NY	Goldman Sachs Partners	09/30/2008	02/17/2011	1,241,781				207,484	207,484		1,449,265	1,449,265				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital	09/30/2008	01/31/2011	642,518							642,518	642,518				
000000-00-0	SAFE HARBOR LP	GRAND CAYMAN CAM ISL	CI	BEACON HILL ASSET MG	02/09/2011	02/08/2011									581		581	581	
1999999. Joint Venture Interests - Other - Unaffiliated							1,892,237	(400,924)			209,479	(191,445)		1,700,792	1,701,372		581	581	399,099

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	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTURE	07/20/2007	01/03/2011	183,225	(5,840)				(5,840)		177,385	177,385				
2099999. Joint Venture Interests - Other - Affiliated							183,225	(5,840)				(5,840)		177,385	177,385				
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	03/31/2011									71,361		71,361	71,361	
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	03/31/2011									61,056		61,056	61,056	
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	03/31/2011									61,056		61,056	61,056	
3799999. Any Other Class of Assets - Unaffiliated															193,472		193,472	193,472	
3999999. Total - Unaffiliated							23,877,961	229,118			385,117	614,235	(18,096)	24,474,100	24,288,467	(389,948)	204,315	(185,633)	6,929,579
4099999. Total - Affiliated							35,236,005	48,866			17,152	66,018	522,981	35,825,004	36,745,129	920,125		920,125	1,221,037
4199999 - Totals							59,113,966	277,984			402,269	680,253	504,884	60,299,104	61,033,596	530,177	204,315	734,492	8,150,616

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
3133XP-2W-3	FED HM LN BK BD		03/22/2011	VARIOUS		775,049			1FE
3134A4-SA-3	FREDDIE MAC		02/21/2011	VARIOUS		890,525			1
880591-CW-0	TENN VALLEY AUTHORITY		03/17/2011	VARIOUS		2,579,670			1
912828-MF-4	TSY INFL IX N/B		01/12/2011	BANK OF AMERICA		26,411,199	25,000,000	171,972	1
912828-PP-9	TSY INFL IX N/B		01/25/2011	Various		48,199,102	48,400,000	24,072	1
912810-QN-1	US TREASURY N/B		02/23/2011	Various		53,467,752	52,900,000	51,213	1
912828-HY-9	US TREASURY N/B		03/22/2011	VARIOUS		6,816,481			1
912828-PS-3	US TREASURY N/B		02/14/2011	Various		294,902,347	298,450,000	130,428	1
0599999. Bonds - U.S. Governments						434,042,125	424,750,000	377,685	XXX
500630-BT-4	KOREA DEVELOPMENT BANK	F	03/02/2011	BANK OF AMERICA		2,985,360	3,000,000		1FE
748148-RU-9	QUEBEC PROVINCE	A	03/11/2011	MIZUHO INTERNATIONAL PLC		17,496,720	18,000,000	82,250	1FE
91086Q-AY-4	UNITED MEXICAN STATES	F	02/14/2011	HSBC SECURITIES, INC.		8,160,800	8,000,000	36,444	2FE
1099999. Bonds - All Other Governments						28,642,880	29,000,000	118,694	XXX
215457-BV-3	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	PRAGER MCCARTHY & SEALY		5,263,855	6,700,000		1FE
215457-BW-1	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	PRAGER MCCARTHY & SEALY		4,486,789	6,700,000		1FE
71781L-BP-3	PHILADELPHIA PA INDL DEV PENSION FD 99B		01/25/2011	PRAGER MCCARTHY & SEALY		903,798	1,890,000		1Z
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,654,442	15,290,000		XXX
743759-AJ-1	PROVIDENCE HEALTH SYSTEM AK 2005		03/21/2011	VARIOUS		111,612			1FE
743759-AK-8	PROVIDENCE HEALTH SYSTEM AK 2005		03/21/2011	VARIOUS		136,293			1FE
649902-CQ-4	NEW YORK ST DORM PERS INC EDUCATION 05G		03/22/2011	VARIOUS		164,462			1FE
3199999. Bonds - U.S. Special Revenues						412,367			XXX
88579E-AC-9	3M COMPANY		02/10/2011	J. P. MORGAN SECURITIES, INC.		9,029,550	8,500,000	201,875	1FE
002824-AY-6	ABBOTT LABORATORIES		02/01/2011	Various		8,965,340	9,000,000	82,886	1FE
00084D-AA-8	ABN AMRO BANK NV	F	01/27/2011	CITIBANK		14,487,965	14,500,000		1FE
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		01/06/2011	CREDIT SUISSE		1,492,500	1,500,000		4FE
00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	F	03/17/2011	VARIOUS		472,973			2
00817Y-AE-8	AETNA INC		03/22/2011	VARIOUS		2,336,770			2FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		02/10/2011	BANK OF AMERICA		1,745,625	1,750,000		3FE
001192-AH-6	AGL CAPITAL CORP		03/16/2011	GOLDMAN, SACHS & CO.		9,983,300	10,000,000		2FE
001192-AC-7	AGL CAPITAL CORPORATION		03/22/2011	VARIOUS		527,084			2FE
012725-AA-5	ALBEMARLE CORP		03/30/2011	CANTOR, FITZGERALD & CO.		5,893,260	6,000,000	85,500	2FE
018804-AP-9	ALLIANT TECHSYSTEMS INC		03/11/2011	BARCLAYS BANK		1,280,125	1,225,000	234	3FE
471109-AB-4	ALLTRISTA CORP		03/11/2011	BARCLAYS BANK		3,195,000	3,000,000	84,375	4FE
02005N-AA-8	ALLY FINANCIAL INC		03/10/2011	BANK OF AMERICA		7,640,000	7,000,000		4FE
02364W-AY-1	AMERICA MOVIL SAB DE CV	F	03/03/2011	EXCHANGE		7,994,426	7,110,003		1FE
02369A-AG-3	AMERICAN ACHIEVEMENT COR		03/14/2011	GOLDMAN, SACHS & CO.		3,011,250	3,000,000	123,250	4FE
02507*-AA-2	AMERICAN CENTURY COMPANIES, INC. 7 YEAR		02/01/2011	CITICORP SECURITIES		10,000,000	10,000,000		2Z
02635P-TD-5	AMERICAN GENERAL FINANCE		03/17/2011	VARIOUS		1,053,437			4FE
02666Q-B6-9	AMERICAN HONDA FINANCE	R	03/22/2011	VARIOUS		83,664			1FE
030981-AF-1	AMERIGAS PART/FIN CORP		01/11/2011	Various		4,972,000	4,950,000		3FE
03073E-AG-0	AMERISOURCEBERGEN CORP		03/14/2011	DEUTSCHE BANK SECURITIES		11,107,577	10,670,000	176,277	2FE
031652-BC-3	AMKOR TECHNOLOGIES INC		03/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,220,000	4,000,000	108,986	3FE
037411-AW-5	APACHE CORP		01/27/2011	NOMURA SECURITIES INTERNATIONAL, INC.		14,175,400	15,000,000	342,125	1FE
039483-BB-7	ARCHER-DANIELS-MIDLAND C		03/30/2011	BANK OF AMERICA		5,036,450	5,000,000	21,542	1FE
039483-BC-5	ARCHER-DANIELS-MIDLAND C		03/30/2011	BANK OF AMERICA		10,073,800	10,000,000	43,083	1FE
039686-AA-8	ARDAGH PACKAGING FINANCE	F	03/04/2011	OPPENHEIMER & CO. INC		1,622,363	1,485,000	45,937	3FE
04010L-AA-1	ARES CAPITAL CORP 5.750000% 02/01/2016		02/23/2011	Various		9,055,697	8,900,000	11,644	2FE
040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP. 4.71		02/09/2011	GOLDMAN, SACHS & CO.		30,000,000	30,000,000		1Z
04650N-AA-2	AT&T INC		01/21/2011	WELLS FARGO BROKERAGE SERVICES		4,608,500	5,000,000	107,000	1FE
048303-CE-9	ATLANTIC CITY ELECTRIC		03/29/2011	CITIBANK		9,984,800	10,000,000		1FE
05332N-AJ-6	AUTOTRADER.COM, INC. TRANCHE B TERM LOAN		01/11/2011	WELLS FARGO		696,500	700,000		3FE
05348E-AN-9	AVALONBAY COMMUNITIES		03/23/2011	BARCLAYS BANK		16,148,807	14,320,000	31,544	2FE
05348E-AP-4	AVALONBAY COMMUNITIES		01/28/2011	BANK OF AMERICA		15,806,192	16,325,000	134,341	2FE
05349U-AP-7	AVAYA, INC TERM LOAN B-3		02/11/2011	EXCHANGE		654,891	665,899		4FE
002447-AA-8	AWAS AVIATION CAPITAL LT	F	03/14/2011	CANTOR, FITZGERALD & CO.		3,015,000	3,000,000	86,917	3FE
05461T-AA-5	AXIS CAPITAL HOLDINGS		03/18/2011	VARIOUS		635,528			2FE
05947U-PS-1	BACM 2004-1, A4		03/17/2011	VARIOUS		298,485			1Z*
05947U-PU-6	BACM 2004-1, B		03/17/2011	VARIOUS		59,697			1Z*
05947U-RE-0	BACM 2004-2, A5		03/22/2011	VARIOUS		1,269,802			1Z*
05947U-RG-5	BACM 2004-2, B		03/22/2011	VARIOUS		997,702			1Z*
05947U-RH-3	BACM 2004-2, C		03/22/2011	VARIOUS		617,759			1Z*
058498-AP-1	BALL CORP		03/02/2011	JEFFERIES & COMPANY, INC.		1,055,000	1,000,000	32,250	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)
058498-AQ-9	BALL CORP		03/03/2011	JEFFERIES & COMPANY, INC.		8,669,069	8,795,000	151,648	3FE
063679-JJ-4	BANK OF MONTREAL	A	02/14/2011	Various		19,840,100	20,000,000	16,042	1FE
06406H-BU-2	BANK OF NEW YORK MELLON		01/28/2011	RBC DOMINION SECURITIES		4,974,500	5,000,000	576	1FE
06739G-BP-3	BARCLAYS BANK PLC	F	01/05/2011	BARCLAYS BANK		2,714,250	3,000,000	36,837	1FE
06849U-AD-7	BARRICK PD AU FIN PTY LT	F	01/25/2011	DEUTSCHE BANK SECURITIES		5,245,800	5,000,000	85,118	2FE
071813-AX-7	BAXTER INTL		02/01/2011	BANK OF AMERICA		10,497,592	9,385,000	102,648	1FE
055381-AR-8	BE AEROSPACE INC		03/09/2011	Various		10,637,594	10,172,000	337,903	3FE
084670-AS-7	BERKSHIRE HATHAWAY FIN		03/17/2011	VARIOUS		623,359			1FE
085790-AQ-6	BERRY PLASTICS CORP		03/03/2011	BANK OF AMERICA		7,532,500	7,000,000	176,688	6
05541V-AA-4	BG ENERGY CAPITAL PLC	F	01/26/2011	CANTOR, FITZGERALD & CO.		3,170,408	3,250,000	18,778	1FE
Q1403*-AB-9	BLUESCOPE STEEL (FINANCE) LTD SER. B SR	F	03/18/2011	VARIOUS		1,956,583			2
05567L-U5-4	BNP PARIBAS	F	02/17/2011	PARIBAS CAPITAL MARKETS		9,989,600	10,000,000		1FE
10112R-AS-3	BOSTON PROPERTIES LP		02/09/2011	BANK OF AMERICA		12,929,025	13,820,000	136,185	2FE
05565Q-BR-8	BP CAPITAL MARKETS PLC	F	03/08/2011	PARIBAS CAPITAL MARKETS		10,000,000	10,000,000		1FE
05564E-BL-9	BRE PROPERTIES INC		03/23/2011	Various		55,297,828	53,968,000	696,886	2FE
110394-AB-9	BRISTOW GROUP INC		03/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,115,000	2,000,000		3FE
07387B-AA-1	BSCMS 2005-PWR8, C		03/21/2011	VARIOUS		759,852			5Z*
11778B-AA-0	BSKYB FINANCE UK LTD	F	03/18/2011	VARIOUS		2,989,747			2FE
120111-BK-4	BUILDING MATERIALS CORP		03/08/2011	STERNE AGEE & LEACH		874,575	845,000	4,196	4FE
127391-AA-8	CADETS TRUST 2003-1	I	03/22/2011	VARIOUS		139,827			1
131347-BS-4	CALPINE CORP		03/11/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,180,000	3,000,000	30,188	4FE
131347-BY-1	CALPINE CORP		01/10/2011	DEUTSCHE BANK SECURITIES		675,000	675,000		4FE
134429-AW-9	CAMPBELL SOUP CO		03/31/2011	WARBURG DILLION READ LLC		19,898,000	20,000,000		1FE
136069-DT-5	CANADIAN IMPERIAL BANK	A	02/14/2011	WARBURG DILLION READ LLC		9,412,695	9,500,000	14,514	1FE
136375-BH-4	CANADIAN NAT'L RAILWAYS	A	03/22/2011	VARIOUS		96,837			1FE
990364-9B-9	CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L		03/25/2011	BARCLAYS BANK		1,977,746	1,997,723		4FE
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		03/14/2011	OPPENHEIMER & CO. INC		5,287,280	4,988,000	170,168	4FE
15089Q-AA-2	CELANESE US HOLDINGS LLC		03/11/2011	Various		11,480,000	11,000,000	336,587	3FE
152312-AT-1	CENTEX CORP		03/18/2011	VARIOUS		315,659			3FE
153527-AG-1	CENTRAL GARDEN & PET CO		03/15/2011	BANK OF AMERICA		1,378,885	1,307,000	4,175	4FE
15405E-AF-5	CENTRAL MAINE POWER MTN SER F	R	03/17/2011	VARIOUS		3,890,349			2FE
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		03/09/2011	OPPENHEIMER & CO. INC		5,337,500	5,000,000	142,552	4FE
173067-GZ-6	CGCMT 2005-C3, AM		03/22/2011	VARIOUS		761,322			1Z*
17310M-AJ-9	CGCMT 2006-C5 B		03/17/2011	VARIOUS		1,322,869			6Z*
17310M-AK-6	CGCMT 2006-C5 C		03/17/2011	VARIOUS		1,322,869			6Z*
165167-CG-0	CHESAPEAKE ENERGY CORP		03/11/2011	Various		6,685,000	6,500,000	37,856	3FE
171265-A*-2	CHUGACH ELECTRIC ASSOCIATION		11/18/2010	BANK OF AMERICA		20,000,000	20,000,000		1Z
125509-BP-3	CIGNA CORP		03/02/2011	BANK OF AMERICA		9,949,700	10,000,000		2FE
17275R-AF-9	CISCO SYSTEMS INC		01/21/2011	WELLS FARGO BROKERAGE SERVICES		5,081,550	5,000,000	8,403	1FE
17275R-AK-8	CISCO SYSTEMS INC		03/09/2011	BANK OF AMERICA		14,965,050	15,000,000		1FE
18683K-AC-5	CLIFFS NATURAL RESOURCES		03/16/2011	BANK OF AMERICA		4,978,650	5,000,000		2FE
18683K-AD-3	CLIFFS NATURAL RESOURCES		03/16/2011	BANK OF AMERICA		14,684,859	14,700,000		2FE
12572Q-AA-3	CME GROUP INC		03/22/2011	VARIOUS		93,218			1FE
19416Q-DR-8	COLGATE-PALMOLIVE CO		03/02/2011	BNY CAPITAL MARKETS		4,654,950	5,000,000	50,806	1FE
20337E-AF-8	COMMSCOPE INC. TERM LOAN		01/28/2011	J. P. MORGAN SECURITIES, INC.		995,000	1,000,000		3FE
20557#-AC-5	COMPUTERSHARE LTD SER C GTD SR NTS	R	03/17/2011	VARIOUS		1,194,347			1
205768-AH-7	COMSTOCK RESOURCES INC		03/02/2011	Various		5,026,250	5,000,000		4FE
20854P-AD-1	CONSOL ENERGY INC		03/07/2011	EXCHANGE		4,107,909	4,000,000	138,667	4FE
20854P-AG-4	CONSOL ENERGY INC		03/02/2011	BANK OF AMERICA		2,000,000	2,000,000		4FE
212015-AF-8	CONTINENTAL RESOURCES		03/01/2011	JEFFERIES & COMPANY, INC.		1,070,000	1,000,000	33,250	4FE
222070-A*-5	COTY INC. SERIES A SNR. SECURED NOTE		03/30/2011	VARIOUS		(25,000)			2
224044-BF-3	COX COMMUNICATIONS INC		03/22/2011	VARIOUS		357,946			2FE
991272-9A-5	CPG INTERNATIONAL INC. 1ST LIEN TERM LOA		03/11/2011	CREDIT SUISSE		995,000	1,000,000		4FE
22818V-AA-5	CROWN AMER/CAP CORP III		03/14/2011	DEUTSCHE BANK SECURITIES		6,117,500	6,000,000	48,958	3FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		03/10/2011	Various		6,380,270	5,774,000	38,195	4FE
126304-AK-0	CSC HOLDINGS INC		03/09/2011	J. P. MORGAN SECURITIES, INC.		2,200,000	2,000,000	24,993	3FE
225470-AS-2	CSFB 2005-C5, AJ		03/17/2011	VARIOUS		1,917,388			4Z*
22545D-AJ-6	CSMC 2006-C3, C		03/18/2011	VARIOUS		830,817			4Z*
235825-AA-4	DANA HOLDING CORP		03/01/2011	CITADEL SECURITIES		4,055,000	4,000,000	26,000	4FE
235825-AB-2	DANA HOLDING CORP		03/14/2011	KNIGHT LIBERTAS, LLC		1,513,125	1,500,000	13,781	4FE
23726R-AF-2	DARLING INTERNATIONAL IN TERM LOAN B		01/05/2011	J. P. MORGAN SECURITIES, INC.		199,000	200,000		3FE
23918K-AL-2	DAVITA INC		03/14/2011	BARCLAYS BANK		2,537,500	2,500,000	65,078	4FE
24521Q-AB-8	DEL MONTE FOODS COMPANY INITIAL TERM LOA		03/11/2011	J. P. MORGAN SECURITIES, INC.		1,496,250	1,500,000		4FE

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

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247916-AC-3	DENBURY RESOURCES INC		02/03/2011	BANK OF AMERICA		975,000	975,000		4FE
25156P-AF-0	DEUTSCHE TELEKOM INT FIN	F	03/22/2011	VARIOUS		372,871			2FE
253651-A@-2	DIEBOLD, INC. 7YR / 2013		03/22/2011	VARIOUS		322,791			2
48203@-AA-0	DOMINION RESOURCES/JUNIPER CAPITAL SER.		03/18/2011	VARIOUS		391,957			4
48203@-AB-8	DOMINION RESOURCES/JUNIPER CAPITAL SER.		03/18/2011	VARIOUS		145,403			4
260003-AJ-7	DOVER CORP		02/16/2011	BANK OF AMERICA		19,988,400	20,000,000		1FE
260003-AK-4	DOVER CORP		02/16/2011	GOLDMAN, SACHS & CO.		24,658,500	25,000,000		1FE
260547-C#-9	DOW CORNING CORPORATION SERIES 2021		03/04/2011	J. P. MORGAN SECURITIES, INC.		9,000,000	9,000,000		2Z
261608-AC-7	DRESSER-RAND GROUP INC		03/10/2011	WARBURG DILLION READ LLC		3,000,000	3,000,000		4FE
263534-CB-3	E.I. DU PONT DE NEMOURS		01/31/2011	ROYAL BANK OF SCOTLAND PLC		9,503,200	10,000,000	18,125	1FE
278642-AC-7	EBAY INC		01/13/2011	BANK OF AMERICA		4,611,250	5,000,000	36,563	1FE
281020-AF-4	EDISON INTERNATIONAL		03/24/2011	BANK OF AMERICA		1,986,940	2,000,000	2,917	2FE
28167P-AF-1	EDWARDS (CAYMAN ISLANDS II) EXTENDED TER	F	02/22/2011	Various		6,784,844	6,825,000		4FE
28336L-BU-2	EL PASO CORP		03/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,247,500	3,000,000	88,292	3FE
G2978#-AC-7	ELECTRICITY SUPPLY BOARD SER. C, DUE 201	F	03/21/2011	VARIOUS		5,455,201			1
28932M-AJ-4	ELM RD GENERATING STAT		01/12/2011	J. P. MORGAN SECURITIES, INC.		12,000,000	12,000,000		1FE
29250N-AC-9	ENBRIDGE INC	A	02/10/2011	J. P. MORGAN SECURITIES, INC.		17,081,094	15,406,000	148,925	1FE
29358Q-AA-7	ENSCO PLC	F	03/11/2011	Various		19,709,800	20,000,000		2FE
29379V-AJ-2	ENTERPRISE PRODUCTS OPER		02/21/2011	VARIOUS		142,484			2FE
991262-9A-6	EQUIPOWER RESOURCES CORP TERM B ADVANCE		02/11/2011	BARCLAYS BANK		168,300	170,000		3FE
313855-E*-5	FEDERAL SIGNAL CORP 5.24% SER 2002-A		03/18/2011	Various		7,212	21,446		4
313855-E#-1	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A		03/17/2011	VARIOUS		(37,084)			4
31620M-AD-8	FIDELITY NATIONAL INFORM		03/02/2011	OPPENHEIMER & CO. INC		1,122,500	1,000,000	11,375	3FE
31677A-AA-2	FIFTH THIRD BANK		03/17/2011	VARIOUS		1,611,773			2FE
319460-AF-8	FIRST CITIZENS BANCORPORATION, INC		03/17/2011	VARIOUS		1,068,816			3
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		12/31/2010	SCHEDULED PAY UP		591	591		5
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN		12/31/2010	SCHEDULED PAY UP		1,352	1,352		5
345397-VM-2	FORD MOTOR CREDIT CO LLC		03/09/2011	OPPENHEIMER & CO. INC		5,762,500	5,000,000	66,580	3FE
35803Q-AA-5	FRENSENIUS MED CARE US		03/09/2011	Various		9,430,469	9,625,000	60,435	3FE
35906A-AD-0	FRONTIER COMMUNICATIONS CORP		03/01/2011	DEUTSCHE BANK SECURITIES		2,225,000	2,000,000	60,813	3FE
36239Y-AB-8	GABELLI ASSET MANAGEMENT INC 5.5% SR NTS		03/22/2011	VARIOUS		255,618			2FE
20173M-AK-6	GCCFC 2006-GG7, C		03/18/2011	VARIOUS		2,363,186			5Z*
369550-AK-4	GENERAL DYNAMICS CORP		03/22/2011	VARIOUS		323,783			1FE
36962G-3T-9	GENERAL ELEC CAP CORP		03/22/2011	VARIOUS		144,850			1FE
370334-BJ-2	GENERAL MILLS INC		01/21/2011	JEFFERIES & COMPANY, INC.		4,982,150	5,000,000	30,750	2FE
372917-AS-3	GENZYME CORP-GENL DIVISN		03/11/2011	BANK OF AMERICA		10,677,500	10,000,000	126,389	2FE
36159R-AD-5	GEO GROUP INC/THE		03/14/2011	Various		6,007,500	6,000,000	35,333	4FE
37943T-AB-4	GLOBALSANTAFE CORP	F	03/22/2011	VARIOUS		155,010			2FE
38143U-SC-6	GOLDMAN SACHS GROUP INC		02/24/2011	GOLDMAN, SACHS & CO.		24,855,500	25,000,000	60,417	1FE
39006F-AD-0	GREAT ATLANTIC & PACIFIC TEA DIP TERM LO		01/06/2011	J. P. MORGAN SECURITIES, INC.		495,000	500,000		4Z
393124-AL-6	GREEN MOUNTAIN COFFEE ROASTERS, INC. TER		01/05/2011	BANK OF AMERICA		742,500	750,000		4FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	03/31/2011	Various		15,322,872	15,301,000	196,259	2FE
410345-AG-7	HANESBRANDS INC		03/02/2011	JEFFERIES & COMPANY, INC.		3,709,500	3,800,000	78,448	4FE
404119-BF-5	HCA INC		03/14/2011	GOLDMAN, SACHS & CO.		2,245,000	2,000,000	71,778	3FE
421924-BH-3	HEALTHSOUTH CORP		03/02/2011	BANK OF AMERICA		1,032,500	1,000,000	30,208	4FE
421924-BJ-9	HEALTHSOUTH CORP		03/02/2011	BANK OF AMERICA		517,500	500,000	16,146	4FE
42308#-AE-7	HELEN OF TROY LIMITED 2017		12/20/2010	BANK OF AMERICA		21,000,000	21,000,000		2Z
42545#-AA-8	HENDRICKSON HOLDINGS SER A GTD SR NTS		03/17/2011	VARIOUS		415,651			2
428040-CH-0	HERTZ CORP		03/08/2011	Various		9,155,000	9,000,000	60,375	4FE
42804V-AK-7	HERTZ CORP PREFUNDED LC		03/25/2011	DEUTSCHE BANK SECURITIES		3,412,500	3,500,000		3FE
42804V-AL-5	HERTZ CORP TRANCHE B TERM LOAN		03/25/2011	DEUTSCHE BANK SECURITIES		995,000	1,000,000		3FE
437076-AS-1	HOME DEPOT INC		01/14/2011	J. P. MORGAN SECURITIES, INC.		5,129,050	5,000,000	27,743	2FE
437076-AW-2	HOME DEPOT INC		03/28/2011	GOLDMAN, SACHS & CO.		4,991,200	5,000,000		2FE
438516-AT-3	HONEYWELL INTERNATIONAL		02/04/2011	MORGAN STANLEY DEAN WITTER		10,248,557	9,840,000	224,352	1FE
438516-BA-3	HONEYWELL INTERNATIONAL		02/14/2011	BANK OF AMERICA		14,962,050	15,000,000		1FE
438516-BB-1	HONEYWELL INTERNATIONAL		02/14/2011	BANK OF AMERICA		34,602,750	35,000,000		1FE
441060-AL-4	HOSPIRA INC		01/11/2011	CANTOR, FITZGERALD & CO.		3,475,080	3,600,000	69,440	2FE
44107T-AK-2	HOST HOTELS & RESORTS		03/08/2011	GOLDMAN, SACHS & CO.		5,018,750	5,000,000	33,333	3FE
441520-9A-3	HOUGHTON INTERNATIONAL INC B-1 TERM LOAN		02/16/2011	DEUTSCHE BANK SECURITIES		169,150	170,000		4FE
445681-B@-7	HUNTER DOUGLAS N.V. SER E 5.01% SR NTS	F	03/22/2011	VARIOUS		178,973			2
44701P-AT-1	HUNTSMAN INTERNATIONAL LLC EXTENDED TERM		03/07/2011	EXCHANGE		1,403,533	1,403,533		3FE
451102-AD-9	ICAHN ENTERPRISES/FIN		03/03/2011	JEFFERIES & COMPANY, INC.		2,590,625	2,500,000	28,524	3FE
451102-AH-0	ICAHN ENTERPRISES/FIN		03/09/2011	JEFFERIES & COMPANY, INC.		2,587,500	2,500,000	32,778	3FE

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45661T-AJ-0	INERGY LP/INERGY FIN		03/04/2011	J. P. MORGAN SECURITIES, INC.		4,170,000	4,000,000	126,000	4FE
45661T-AK-7	INERGY LP/INERGY FIN		03/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,070,000	2,000,000	14,132	4FE
45763P-AC-0	INMARSAT FINANCE PLC	F	03/23/2011	STERNE AGEE & LEACH		1,065,000	1,000,000	23,149	3FE
45824T-AD-7	INTELSAT JACKSON HLDG	F	03/22/2011	Various		6,003,750	6,000,000		4FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	01/13/2011	BANK OF AMERICA		2,985,000	3,000,000		4FE
461070-AJ-3	INTERSTATE POWER & LIGHT		01/28/2011	WELLS FARGO BROKERAGE SERVICES		4,787,850	5,000,000	79,083	2FE
459745-GC-3	INTL LEASE FINANCE CORP		03/03/2011	OPPENHEIMER & CO. INC		2,190,000	2,000,000	2,771	2FE
46613B-AA-5	J CREW GROUP INC TERM LOAN		03/21/2011	BANK OF AMERICA		1,400,000	1,400,000		4FE
46648@-AL-3	J.M. HUBER 5.71% SENIOR NOTES DUE 2014		03/18/2011	VARIOUS		529,606			3
466313-AF-0	JABIL CIRCUIT INC		03/10/2011	OPPENHEIMER & CO. INC		2,078,350	2,110,000	43,848	3FE
46849L-SB-8	JACKSON NATL LIFE GLOBAL	R	03/22/2011	VARIOUS		170,412			1FE
471109-AE-8	JARDEN CORP		03/08/2011	Various		5,875,000	6,000,000	123,181	3FE
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		02/03/2011	NOMURA SECURITIES INTERNATIONAL, INC.		2,098,388	2,000,000	20,882	2FE
478160-AQ-7	JOHNSON & JOHNSON		03/14/2011	CITIBANK		46,569,200	40,000,000	197,333	1FE
478160-AV-6	JOHNSON & JOHNSON		02/04/2011	ROYAL BANK OF SCOTLAND PLC		5,805,800	6,500,000	139,750	1FE
478160-AW-4	JOHNSON & JOHNSON		03/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		6,435,180	6,800,000	8,358	1FE
478366-AX-5	JOHNSON CONTROLS INC		02/01/2011	BANK OF AMERICA		14,891,400	15,000,000		2FE
48121C-JN-7	JP MORGAN CHASE BANK NA		03/22/2011	VARIOUS		4,517,756			1FE
46625M-RB-7	JPMCC 2002-C3, A2		03/17/2011	VARIOUS		259,733			1Z*
46625Y-NF-6	JPMCC 2005-LDP2, AJ		03/21/2011	VARIOUS		1,501,923			4Z*
46625Y-NE-9	JPMCC 2005-LDP2, AM		03/22/2011	VARIOUS		315,405			1Z*
46623E-JE-0	JPMORGAN CHASE & CO		01/14/2011	J. P. MORGAN SECURITIES, INC.		4,998,550	5,000,000		1FE
46625H-HS-2	JPMORGAN CHASE & CO		03/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		9,704,600	10,000,000	66,000	1FE
46625H-HX-1	JPMORGAN CHASE & CO		02/17/2011	J. P. MORGAN SECURITIES, INC.		4,989,700	5,000,000		1FE
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		03/22/2011	VARIOUS		194,286			3FE
487836-BC-1	KELLOGG CO		02/14/2011	Various		14,969,904	15,013,000	159,221	1FE
491674-BF-3	KENTUCKY UTILITIES		01/26/2011	ROYAL BANK OF SCOTLAND PLC		5,944,077	6,130,000	65,451	1FE
492914-AS-5	KEY ENERGY SERVICES INC		03/10/2011	Various		9,875,000	9,750,000	11,063	4FE
49307R-AD-9	KEYC 2007-SL1, B		03/21/2011	VARIOUS		748,819			4FE
49307R-AE-7	KEYC 2007-SL1, C		03/21/2011	VARIOUS		790,296			5FE
494368-BF-9	KIMBERLY-CLARK CORP		01/27/2011	MORGAN STANLEY DEAN WITTER		9,914,800	10,000,000		1FE
494368-BG-7	KIMBERLY-CLARK CORP		01/27/2011	CITIBANK		19,826,400	20,000,000		1FE
49446Q-BD-2	KIMCO REALTY CORP		03/22/2011	VARIOUS		1,280,160			2FE
49446R-AH-2	KIMCO REALTY CORP		03/23/2011	Various		15,863,960	14,500,000	337,488	2FE
49456A-AA-1	KINDER MORGAN FIN CO LLC		02/25/2011	OPPENHEIMER & CO. INC		2,075,000	2,000,000	24,000	3FE
500255-AF-1	KOHLS CORPORATION		02/08/2011	ROYAL BANK OF SCOTLAND PLC		12,325,790	11,037,000	155,591	2FE
50065A-AA-2	KOREA SOUTHERN POWER CO	F	03/22/2011	VARIOUS		83,664			1FE
50075N-BA-1	KRAFT FOODS INC		01/31/2011	Various		10,680,200	10,000,000	258,299	2FE
50540R-AD-4	LABORATORY CORP OF AMER		03/22/2011	VARIOUS		418,883			2FE
991974-9D-0	LANGUAGE LINE, LLC TRANCHE B TERM LOAN		01/11/2011	BANK OF AMERICA		990,000	1,000,000		1Z
52108H-YK-4	LBUBS 2004-C1, A4		03/18/2011	VARIOUS		1,453,014			1Z*
52108H-ZY-3	LBUBS 2004-C2, A4		03/18/2011	VARIOUS		1,453,014			1Z*
52108H-2W-3	LBUBS 2005-C1, AJ		03/21/2011	VARIOUS		2,252,885			1Z*
52108M-DS-9	LBUBS 2006-C1, G		03/18/2011	VARIOUS		944,183			6Z*
521865-AS-4	LEAR CORP		03/14/2011	Various		9,495,000	8,500,000	196,354	3FE
524660-AS-6	LEGGETT & PLATT INC		03/22/2011	VARIOUS		83,664			2FE
526057-AW-4	LENNAR CORP		03/18/2011	Various		6,587,949	5,000,000	80,347	4FE
52736R-BB-7	LEVI STRAUSS & CO		03/14/2011	Various		11,248,000	10,850,000	262,787	4FE
53117C-AL-6	LIBERTY PROPERTY LP		02/23/2011	Various		22,782,200	20,000,000	541,042	2FE
53117C-AM-4	LIBERTY PROPERTY LP		03/16/2011	Various		25,906,020	25,735,000	590,833	2FE
53219L-AJ-8	LIFEPOINT HOSPITALS INC		03/14/2011	Various		3,618,750	3,500,000	109,589	3FE
532716-AR-8	LIMITED BRANDS INC		03/14/2011	BARCLAYS BANK		3,450,000	3,000,000	65,167	3FE
532716-AS-6	LIMITED BRANDS INC		03/10/2011	Various		3,190,000	3,000,000	76,806	3FE
532716-AT-4	LIMITED BRANDS INC		03/22/2011	BANK OF AMERICA		4,000,000	4,000,000		3FE
539830-AT-6	LOCKHEED MARTIN CORP		02/22/2011	GOLDMAN, SACHS & CO.		10,082,200	10,000,000	118,056	1FE
540424-AP-3	LOEWS CORP		02/02/2011	CITIBANK		11,595,838	11,885,000	11,885	1FE
563571-AG-3	MANITOWOC COMPANY INC		03/09/2011	Various		6,750,000	6,000,000	45,917	4FE
56585A-AB-8	MARATHON PETROLEUM CORP		01/27/2011	MORGAN STANLEY DEAN WITTER		4,997,350	5,000,000		2FE
56585A-AC-6	MARATHON PETROLEUM CORP		01/27/2011	MORGAN STANLEY DEAN WITTER		4,957,750	5,000,000		2FE
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ		03/15/2011	SCHEDULED PAY UP		42,879	42,879		5
574599-BG-0	MASCO CORP		03/08/2011	Various		5,193,750	5,000,000	150,417	3FE
587405-AB-7	MERCANTILE BANKSHARES		03/22/2011	VARIOUS		254,339			1FE
592179-JG-1	MET LIFE GLOB FUNDING I		03/22/2011	VARIOUS		167,328			1FE

SCHEDULE D - PART 3

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

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55277J-AA-6	MF GLOBAL HLDGS LTD 1.875000% 02/01/2016		02/24/2011	Various		4,038,125	4,000,000	1,042	2FE
594918-AH-7	MICROSOFT CORP		03/11/2011	J. P. MORGAN SECURITIES, INC.		18,767,600	20,000,000	281,667	1FE
594918-AJ-3	MICROSOFT CORP		02/04/2011	DEUTSCHE BANK SECURITIES		8,783,000	10,000,000	165,000	1FE
594918-AL-8	MICROSOFT CORP		02/03/2011	BANK OF AMERICA		9,974,700	10,000,000		1FE
594918-AM-6	MICROSOFT CORP		02/03/2011	BANK OF AMERICA		14,873,100	15,000,000		1FE
602720-B*-4	MINE SAFETY APPLIANCES COMPANY SENIOR NO		03/21/2011	VARIOUS		2,054,165			2
60687U-AJ-6	MLCFC 2006-2, B		03/22/2011	VARIOUS		2,922,296			4Z*
60687U-AK-3	MLCFC 2006-2, C		03/22/2011	VARIOUS		1,709,236			5Z*
59022H-FY-3	MLMT 2005-MKB2, A4		03/21/2011	VARIOUS		1,139,778			1Z*
59023B-AJ-3	MLMT 2006-C1, B		03/21/2011	VARIOUS		1,438,644			6Z*
61747W-AF-6	MORGAN STANLEY		01/20/2011	MORGAN STANLEY DEAN WITTER		4,979,000	5,000,000		1FE
61750H-AG-1	MSC 2006-HQ10 AJ		03/17/2011	VARIOUS		1,322,869			5Z*
61750H-AH-9	MSC 2006-HQ10 B		03/17/2011	VARIOUS		396,861			6Z*
61750C-AH-0	MSC 2006-HQ9, AJ		03/21/2011	VARIOUS		1,631,188			4Z*
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC		01/31/2011	SCHEDULED PAY UP		8,380	8,380		5
628530-AL-1	MYLAN INC		03/14/2011	Various		4,991,250	4,500,000	57,313	3FE
628530-AP-2	MYLAN INC		03/03/2011	JEFFERIES & COMPANY, INC.		3,086,250	3,000,000	52,000	3FE
629855-AQ-0	NALCO CO		03/10/2011	Various		11,471,113	11,040,000	161,427	3FE
631103-AE-8	NASDAQ OMX GROUP		01/03/2011	J. P. MORGAN SECURITIES, INC.		4,062,840	4,000,000	8,750	2FE
41242*-AE-2	NATIONAL BASKETBALL ASSOCIATION - 2007 I		03/22/2011	VARIOUS		178,973			2
63934E-AM-0	NAVISTAR INTL CORP		03/10/2011	Various		9,409,375	8,500,000	253,000	3FE
628782-9B-2	NBTY, INC. TERM B-1 LOAN		03/16/2011	BARCLAYS BANK		7,000,000	7,000,000		3FE
651290-AN-8	NEWFIELD EXPLORATION CO		03/03/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,331,250	5,000,000	35,330	3FE
651639-AL-0	NEWMONT MINING CORP		02/10/2011	ROYAL BANK OF SCOTLAND PLC		3,184,020	3,000,000	57,229	2FE
652482-BZ-2	NEWS AMERICA INC		02/09/2011	J. P. MORGAN SECURITIES, INC.		14,907,000	15,000,000		2FE
65334H-AE-2	NEXEN INC	A	03/18/2011	DEUTSCHE BANK SECURITIES		2,899,380	3,000,000	6,365	2FE
65334H-AG-7	NEXEN INC	A	03/18/2011	DEUTSCHE BANK SECURITIES		5,099,400	5,000,000	113,778	2FE
34486#-AA-6	NFL TRUST II		03/18/2011	VARIOUS		415,046			1
665228-C*-1	NICOR GAS FIRST MORTGAGE BOND 2.86% SERI		01/20/2011	GREENWICH NATWEST		25,000,000	25,000,000		1Z
65409Q-AX-0	NIELSEN FINANCE LLC/CO		03/08/2011	Various		12,475,000	11,500,000	364,788	4FE
65473Q-A*-4	NISOURCE FINANCE CORP. 5.21% SERIES A SR		03/17/2011	VARIOUS		2,345,155			2
65504L-AF-4	NOBLE HOLDING INTL LTD	F	01/31/2011	BARCLAYS BANK		9,986,000	10,000,000		1FE
65504L-AG-2	NOBLE HOLDING INTL LTD	F	01/31/2011	BARCLAYS BANK		3,975,560	4,000,000		1FE
66586G-CA-3	NORTHERN TRUST CO		03/22/2011	VARIOUS		155,010			1FE
666807-BD-3	NORTHROP GRUMMAN CORP		01/21/2011	BANK OF AMERICA		4,640,600	5,000,000	54,708	2FE
666807-BE-1	NORTHROP GRUMMAN CORP		03/30/2011	J. P. MORGAN SECURITIES, INC.		10,790,093	11,625,000	21,474	2FE
66858X-AL-5	NORTHWOODS CAPITAL LTD 2005-5A CLASS C2	F	01/18/2011	EXCHANGE		11,838,494	20,000,000	23,800	1FE
66858W-AG-8	NORTHWOODS CAPITAL LTD V 2005-5A SUBORDI	F	01/18/2011	EXCHANGE		8,600	8,600,000		1Z
67001B-AK-9	NOVELIS CORPORATION TERM LOAN B		01/05/2011	BANK OF AMERICA		1,336,500	1,350,000		3FE
670346-AL-9	NUCOR CORP		02/10/2011	GOLDMAN, SACHS & CO.		4,445,141	4,694,000	77,451	1FE
67073Y-AA-4	NV ENERGY INC		03/10/2011	OPPENHEIMER & CO. INC		7,140,000	7,000,000	137,326	3FE
826428-AN-4	NV ENERGY INC		02/28/2011	OPPENHEIMER & CO. INC		772,200	750,000	2,531	3FE
67134F-BA-1	OAK HILL CREDIT PARTNERS IV CLASS C-3 NO	F	01/19/2011	EXCHANGE		10,003,776	20,000,000	255,500	1FE
67134B-AA-1	OAK HILL CREDIT PARTNERS IV SUBORDINATED	F	01/19/2011	EXCHANGE		8,300	8,300,000		1
674599-BY-0	OCCIDENTAL PETROLEUM COR		02/07/2011	MITSUBISHI UFJ SECURITIES (USA)		14,331,011	14,645,000	90,067	1FE
675758-AG-1	ODEBRECHT FINANCE LTD	F	03/25/2011	HSBC SECURITIES, INC.		15,000,000	15,000,000		2FE
677415-CD-1	OHIO POWER COMPANY		02/21/2011	VARIOUS		134,113			2FE
681936-AW-0	OMEGA HLTHCARE INVESTORS		03/09/2011	OPPENHEIMER & CO. INC		5,187,500	5,000,000	150,000	3FE
681904-AM-0	OMNICARE INC		03/09/2011	WELLS FARGO		5,362,500	5,000,000	110,868	3FE
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B		03/17/2011	CREDIT SUISSE		11,940,000	12,000,000		4FE
68402L-AC-8	ORACLE CORP/OZARK HLDG		03/18/2011	VARIOUS		3,082,302			1FE
67103H-AA-5	O'REILLY AUTOMOTIVE INC		01/11/2011	BARCLAYS BANK		9,929,700	10,000,000		2FE
6944P0-AH-8	PACIFIC LIFE GLOBAL FNDG		03/22/2011	VARIOUS		167,328			1FE
695114-CL-0	PACIFICORP		01/31/2011	BANK OF AMERICA		6,542,559	6,111,000	18,333	1FE
701094-AG-9	PARKER-HANNIFIN CORP		03/22/2011	VARIOUS		77,505			1FE
707569-AN-9	PENN NATIONAL GAMING INC		03/04/2011	BARCLAYS BANK		6,727,500	6,000,000	35,000	4FE
71343X-AD-6	PEPSIAMERICAS INC		03/22/2011	VARIOUS		96,837			1FE
71645W-AR-2	PETROBRAS INTL FIN CO	F	01/20/2011	CITIBANK		4,990,050	5,000,000		2FE
71645W-AT-8	PETROBRAS INTL FIN CO	F	01/20/2011	CHASE SECURITIES		2,989,890	3,000,000		2FE
716495-AK-2	PETROHAWK ENERGY CORP		03/04/2011	BARCLAYS BANK		5,212,500	5,000,000	24,167	4FE
716495-AL-0	PETROHAWK ENERGY CORP		03/11/2011	JEFFERIES & COMPANY, INC.		3,120,000	3,000,000	18,729	4FE
718592-AK-4	PHILLIPS-VAN HEUSEN		03/03/2011	BANK OF AMERICA		5,350,000	5,000,000	115,747	4FE
72147K-AA-6	PILGRIM'S PRIDE CORP		03/11/2011	J. P. MORGAN SECURITIES, INC.		2,902,500	3,000,000	60,375	4FE

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69352J-AH-0	PPL ENERGY SUPPLY LLC		03/22/2011	VARIOUS		467,354			2FE
74005P-AY-0	PRAXAIR INC		03/01/2011	BANK OF AMERICA		19,910,000	20,000,000		1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		12/23/2010	SCHEDULED PAY UP		27,926	27,926		6FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		01/01/2011	SCHEDULED PAY UP		7,880	7,880		5
7425A0-A5-9	PRINCIPAL LIFE GLOBAL		03/22/2011	VARIOUS		155,010			1FE
74254P-YE-6	PRINCIPAL LIFE INC FDG		03/22/2011	VARIOUS		85,206			1FE
742651-DG-4	PRIVATE EXPORT FUNDING		03/11/2011	ROYAL BANK OF SCOTLAND PLC		10,243,680	9,600,000	1,167	1
742690-AD-2	PRO RATA FUNDING CLASS A2	F	03/24/2011	SEAPORT GROUP		10,923,912	10,829,156	57,530	1FE
74432Q-AG-0	PRUDENTIAL FINANCIAL INC		03/22/2011	VARIOUS		1,087,603			2FE
744448-CD-1	PUBLIC SERVICE COLORADO		03/11/2011	BARCLAYS BANK		11,784,836	12,594,000	134,336	1FE
745310-AA-0	PUGET ENERGY INC		03/03/2011	MORGAN STANLEY DEAN WITTER		1,524,000	1,500,000	24,917	3FE
74733V-AA-8	QEP RESOURCES INC		03/03/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,701,250	3,500,000	4,679	3FE
74834L-AS-9	QUEST DIAGNOSTIC INC		03/21/2011	MORGAN STANLEY DEAN WITTER		4,991,650	5,000,000		2FE
755111-BU-4	RAYTHEON COMPANY		01/31/2011	BANK OF AMERICA		13,747,900	15,000,000	199,740	1FE
756109-AK-0	REALTY INCOME CORP		02/25/2011	FTN FINANCIAL		9,946,076	8,650,000	21,084	2FE
75875#-9D-4	REGAL CINEMAS, INC TERM LOAN		03/17/2011	CREDIT SUISSE		1,000,000	1,000,000		3FE
75884R-AL-7	REGENCY CENTERS LP		03/18/2011	VARIOUS		494,956			2FE
759468-AA-9	RELIANCE HOLDINGS USA		03/04/2011	Various		9,399,100	10,000,000	171,250	2FE
75944R-A*-2	RELIANCE HOME COMFORT 6.3% 03/31/2013	A	03/22/2011	VARIOUS		403,489			2
76009N-AF-7	RENT-A-CENTER INC		03/10/2011	J. P. MORGAN SECURITIES, INC.		8,955,000	9,000,000	218,809	3FE
761735-AC-3	REYNOLDS GROUP HOLDINGS		03/11/2011	Various		8,048,750	8,000,000	63,976	4FE
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TERM LOAN 201		03/04/2011	CREDIT SUISSE		3,500,000	3,500,000		3FE
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD		03/04/2011	WELLS FARGO		5,168,750	5,000,000	142,500	4FE
771196-AS-1	ROCHE HLDGS INC	R	03/11/2011	Various		39,719,154	35,015,000	740,001	1FE
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TERM LOAN		03/04/2011	CREDIT SUISSE		2,500,000	2,500,000		3FE
991267-9A-5	ROVI CORP TERM B LOAN		02/24/2011	MORGAN STANLEY DEAN WITTER		997,500	1,000,000		3FE
797440-BM-5	SAN DIEGO G & E		02/07/2011	DEUTSCHE BANK SECURITIES		11,587,182	13,170,000	266,921	1FE
80105N-AG-0	SANOFI-AVENTIS	F	03/22/2011	J. P. MORGAN SECURITIES, INC.		39,590,400	40,000,000		1FE
78401F-AD-9	SBA TELECOMMUNICATIONS		03/04/2011	Various		9,233,600	8,320,000	44,541	3FE
78387G-AP-8	SBC COMMUNICATIONS		03/21/2011	VARIOUS		759,455			1FE
806605-AE-1	SCHERING-PLOUGH		03/17/2011	VARIOUS		806,048			1FE
80685P-AA-6	SCHLUMBERGER NORGE AS	F	03/11/2011	Various		19,935,400	20,000,000	119,000	1FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	F	03/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		20,831,370	21,000,000	115,500	1FE
D8355*-AA-8	SCHULMAN (A.), INC. (UNITED STATES)		01/27/2011	VARIOUS		(40,000)			2
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		03/21/2011	Various		3,271,993	2,000,000	49,283	3FE
817565-BU-7	SERVICE CORP INTL		03/14/2011	STERNE AGEE & LEACH		9,528,156	8,650,000	233,256	3FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC. NTS	R	01/03/2011	VARIOUS		1,175,888	1,175,888		1
822582-AN-2	SHELL INTERNATIONAL FIN	F	02/04/2011	BANK OF AMERICA		10,069,000	10,000,000	204,722	1FE
82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		03/03/2011	SCHEDULED PAY UP		5,615	5,615		5
827554-AB-2	SILVER CREEK FUNDING CLASS A-2	F	01/31/2011	MARV CAPITAL INC		5,821,240	5,644,839	58,494	1FE
828807-BZ-9	SIMON PROPERTY GROUP LP		02/23/2011	GREENWICH CAPITAL MARKETS, INC.		11,239,700	10,000,000	149,722	1FE
828807-CD-7	SIMON PROPERTY GROUP LP		03/23/2011	WACHOVIA SECURITIES		13,111,920	12,000,000	107,350	1FE
828807-CF-2	SIMON PROPERTY GROUP LP		01/28/2011	Various		27,642,730	28,000,000	551,372	1FE
F8493@-AD-1	SODEXO SENIOR NOTES 2018	F	02/11/2011	CITICORP SECURITIES		20,000,000	20,000,000		2FE
F8493@-AE-9	SODEXO SENIOR NOTES 2021	F	02/11/2011	CITICORP SECURITIES		11,000,000	11,000,000		2FE
837004-CE-8	SOUTH CAROLINA ELEC&GAS		01/20/2011	BANK OF AMERICA		7,970,640	8,000,000		1FE
842400-FJ-7	SOUTHERN CAL EDISON		02/10/2011	J. P. MORGAN SECURITIES, INC.		12,970,503	11,700,000		1FE
842400-FQ-1	SOUTHERN CAL EDISON		02/04/2011	Various		13,077,750	15,000,000	295,625	1FE
845437-BJ-0	SOUTHWESTERN ELEC POWER		01/31/2011	BARCLAYS BANK		10,946,200	10,000,000	248,056	2FE
84604K-AE-9	SOVC 2007-C1, AJ		03/22/2011	VARIOUS		3,182,767			4Z*
847788-AP-1	SPEEDWAY MOTORSPORTS INC		03/01/2011	STERNE AGEE & LEACH		4,284,594	4,175,000	24,267	3FE
85205T-AD-2	SPIRIT AEROSYSTEMS INC		03/11/2011	BANK OF AMERICA		9,305,000	9,000,000	192,188	3FE
792860-AJ-7	ST PAUL TRAVELERS		03/18/2011	VARIOUS		846,388			1FE
854616-AM-1	STANLEY BLACK & DECKER I 05/17/2012		02/07/2011	CITIGROUP GLOBAL MARKETS		1,202,354	1,000,000		2FE
857477-AG-8	STATE STREET CORP		03/02/2011	MORGAN STANLEY DEAN WITTER		39,862,000	40,000,000		1FE
858119-AR-1	STEEL DYNAMICS INC		03/10/2011	OPPENHEIMER & CO. INC		3,236,250	3,000,000		3FE
L8882W-AD-4	STYRON CORP TERM LOAN B	F	02/15/2011	DEUTSCHE BANK SECURITIES		750,000	750,000		4FE
864720-AG-2	SUFFIELD CLO CLASS K COMBO NOTES LOANS		03/26/2011	SCHEDULED PAY UP		189,859	189,859		1
867363-AP-8	SUNGARD DATA SYSTEMS INC		03/14/2011	OPPENHEIMER & CO. INC		4,677,225	4,530,000	111,983	4FE
991250-9A-1	SUNQUEST INFORMATION SYSTEMS, INC. FIRST		01/20/2011	JEFFERIES & COMPANY, INC.		1,329,750	1,350,000		4FE
990957-9E-4	SWIFT TRANSPORTATION CO. TERM LOAN		01/10/2011	BANK OF AMERICA		990,000	1,000,000		4FE
87164G-AB-9	SYNIVERSE TECHNOLOGIES INC TERM LOAN		01/14/2011	BARCLAYS BANK		792,000	800,000		4FE
Q8815#-AA-4	TABCORP HOLDINGS LTD (AUSTRALIA) SER A G	F	03/17/2011	VARIOUS		846,179			2

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875127-AY-8	TAMPA ELECTRIC		02/11/2011	Various		16,946,562	15,950,000	158,655	2FE
Q8977*-AA-2	TEN GROUP PTY LTD SR NTS	F	03/22/2011	VARIOUS		193,675			2
880349-AQ-8	TENNECO INC		03/09/2011	ROYAL BANK OF SCOTLAND PLC		5,212,500	5,000,000	77,344	4FE
109696-A*-5	THE BRINKS COMPANY SERIES A		12/17/2010	GREENWICH NATWEST		30,000,000	30,000,000		2Z
883556-AX-0	THERMO FISHER SCIENTIFIC		02/14/2011	BARCLAYS BANK		4,967,650	5,000,000		1FE
88947E-AH-3	TOLL BROS FINANCE CORP		03/09/2011	Various		7,035,000	6,000,000	216,315	2FE
88947E-AE-0	TOLL BROTHERS INC		03/18/2011	VARIOUS		423,685			2FE
991260-9A-0	TOWERCO FINANCE LLC TERM LOAN		02/15/2011	MORGAN STANLEY DEAN WITTER		1,990,000	2,000,000		3FE
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		03/17/2011	DEUTSCHE BANK SECURITIES		6,400,000	6,400,000		3FE
89364M-AQ-7	TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN		03/08/2011	CREDIT SUISSE		3,000,000	3,000,000		3FE
893647-AN-7	TRANSDIGM INC		03/14/2011	Various		13,035,000	12,000,000	225,396	4FE
G9020*-AB-6	TRAVIS PERKINS PLC 5.89% DUE 1/26/2016	F	03/18/2011	VARIOUS		776,035			3
87305Q-BW-0	TTX CO		03/17/2011	VARIOUS		5,498,586			2FE
90269Q-AP-4	UGI UTILITIES, INC.		03/22/2011	VARIOUS		1,748,031			1FE
904764-AL-1	UNILEVER CAPITAL CORP		02/07/2011	J. P. MORGAN SECURITIES, INC.		9,989,800	10,000,000		1FE
904764-AM-9	UNILEVER CAPITAL CORP		02/07/2011	J. P. MORGAN SECURITIES, INC.		9,966,100	10,000,000		1FE
907818-DD-7	UNION PACIFIC CORP		03/11/2011	GOLDMAN, SACHS & CO.		5,970,781	5,170,000	27,268	2FE
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		03/21/2011	VARIOUS		2,402,564			1
913017-BJ-7	UNITED TECHNOLOGIES CORP		02/07/2011	Various		15,174,400	15,000,000	216,750	1FE
91324P-AE-2	UNITEDHEALTH GROUP INC		03/22/2011	VARIOUS		83,664			2FE
91324P-BP-6	UNITEDHEALTH GROUP INC		02/14/2011	WARBURG DILLION READ LLC		9,582,624	9,600,000		2FE
90320R-AA-2	UPC GERMANY GMBH	F	03/08/2011	OPPENHEIMER & CO. INC		5,375,000	5,000,000	112,847	4FE
91911X-AL-8	VALEANT PHARMACEUTICALS		03/02/2011	BANK OF AMERICA		2,065,000	2,000,000	59,625	3FE
91911X-AR-5	VALEANT PHARMACEUTICALS		03/03/2011	GOLDMAN, SACHS & CO.		4,000,000	4,000,000		3FE
92334N-AA-1	VEOLIA ENVIRONNEMENT	F	03/22/2011	VARIOUS		178,973			1FE
92343V-AV-6	VERIZON COMMUNICATIONS		03/11/2011	GOLDMAN, SACHS & CO.		17,271,900	15,000,000	436,563	1FE
92343V-AX-2	VERIZON COMMUNICATIONS		03/23/2011	J. P. MORGAN SECURITIES, INC.		4,957,250	5,000,000		1FE
991197-9G-1	VETCOR PROFESSIONAL PRACTICES TERM LOAN		01/06/2011	GOLUB CAPITAL		475,200	480,000		4Z
92769X-AE-5	VIRGIN MEDIA SECURED FIN	F	03/11/2011	Various		18,639,193	18,375,000	27,253	2FE
931422-AE-9	WALGREEN CO		03/11/2011	Various		20,514,380	18,665,000	155,932	1FE
931142-CB-7	WAL-MART STORES		01/10/2011	JEFFERIES & COMPANY, INC.		5,001,750	5,000,000	96,250	1FE
931142-CK-7	WAL-MART STORES INC		01/31/2011	BARCLAYS BANK		11,493,100	10,000,000	303,333	1FE
941063-AQ-2	WASTE MANAGEMENT INC		02/23/2011	DEUTSCHE BANK SECURITIES		8,978,580	9,000,000		2FE
94403*-AY-2	WAWA INC SR UNSEC. NTS		03/21/2011	VARIOUS		1,718,397			2FE
929766-7L-1	WBCMT 2005-C21, B		03/21/2011	VARIOUS		499,390			4Z*
92976V-AJ-7	WBCMT 2006-C25, AJ		03/21/2011	VARIOUS		1,598,493			4Z*
94974B-EV-8	WELLS FARGO & COMPANY		03/22/2011	WELLS FARGO BROKERAGE SERVICES		4,989,650	5,000,000		1FE
952355-AG-0	WEST CORP		03/11/2011	J. P. MORGAN SECURITIES, INC.		5,391,150	5,080,000	74,242	4FE
961815-A#-4	WESTWOOD ONE, INC. 15.00% SENIOR SECURED		03/31/2011	SCHEDULED PAY UP		166,084	166,084		5
963320-AN-6	WHIRLPOOL CORP		03/18/2011	VARIOUS		1,692,777			2FE
966600-AE-8	WHITNEY CLO 1, A2F	F	02/18/2011	JEFFERIES & COMPANY, INC.		7,813,979	7,745,000	91,559	3FE
96950F-AG-9	WILLIAMS PARTNERS LP		03/31/2011	Various		11,283,800	12,000,000	160,646	2FE
97381W-AJ-3	WINDSTREAM CORP		03/11/2011	BARCLAYS BANK		2,160,000	2,000,000	59,063	3FE
97381W-AP-9	WINDSTREAM CORP		03/08/2011	OPPENHEIMER & CO. INC		1,620,000	1,500,000	3,385	3FE
97381W-AR-5	WINDSTREAM CORP		03/14/2011	J. P. MORGAN SECURITIES, INC.		2,973,480	3,000,000		3FE
980888-AA-9	WOOLWORTHS LIMITED	F	03/22/2011	VARIOUS		2,560,320			1FE
983024-AN-0	WYETH		02/01/2011	DEUTSCHE BANK SECURITIES		10,641,474	9,980,000	202,885	1FE
98310W-AE-8	WYNDHAM WORLDWIDE		03/10/2011	BARCLAYS BANK		2,930,400	2,640,000	7,572	3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,495,809,248	2,378,679,053	20,407,444	XXX
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		03/22/2011	VARIOUS		5,569,677			2FE
4199999. Bonds - Credit Tenant Loans						5,569,677			XXX
878091-BC-0	TEACHERS INSUR & ANNUITY		01/13/2011	BNY CAPITAL MARKETS		4,651,380	4,000,000	25,117	1FE
902671-AA-4	UFJ FINANCE ARUBA AEC	F	03/17/2011	VARIOUS		981,469			5Z
4899999. Bonds - Hybrid Securities						5,632,849	4,000,000	25,117	XXX
8399997. Total - Bonds - Part 3						2,980,763,588	2,851,719,053	20,928,941	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,980,763,588	2,851,719,053	20,928,941	XXX
949746-80-4	WELLS FARGO AND COMPANY		02/28/2011	Various	8,000.000	8,390,625	0.00		P1LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						8,390,625	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						8,390,625	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX

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)
8999999. Total - Preferred Stocks						8,390,625	XXX		XXX
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		02/23/2011	CITIGROUP GLOBAL MARKETS	95.000	8,779			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/24/2011	CITIGROUP GLOBAL MARKETS	780.000	60,701			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	02/10/2011	CONVERSION	11,113.400	527,744			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		03/31/2011	CONVERSION	95,771.060	3,850,000			L
903417-10-3	US SHIPPING PARTNERS COMMON STOCK		01/17/2011	VARIOUS	0.150				U
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						4,447,224	XXX		XXX
9799997. Total - Common Stocks - Part 3						4,447,224	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						4,447,224	XXX		XXX
9899999. Total - Preferred and Common Stocks						12,837,849	XXX		XXX
9999999 - Totals						2,993,601,437	XXX	20,928,941	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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-TL-6	FANNIE MAE		02/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,182,540	10,000,000	10,470,370	10,123,505		(16,982)		(16,982)		10,106,524		76,016	76,016	168,160	08/15/2011	1FE
31398A-YY-2	FANNIE MAE		03/25/2011	J. P. MORGAN SECURITIES, INC.		26,126,250	25,000,000	25,561,875	25,444,241		(27,664)		(27,664)		25,416,577		709,673	709,673	400,000	09/16/2014	1FE
31398A-ZV-7	FANNIE MAE		03/28/2011	Various		98,179,400	95,000,000	95,727,380	95,579,325		(33,088)		(33,088)		95,546,237		2,633,163	2,633,163	867,708	11/20/2014	1FE
31315P-GT-0	FARMER MAC		03/11/2011	BANK OF AMERICA		6,972,630	7,000,000	6,986,770	6,987,512		511		511		6,988,023		(15,393)	(15,393)	73,962	09/15/2015	1FE
31331G-2R-9	FEDERAL FARM CREDIT BANK		02/01/2011	BARCLAYS BANK		5,110,875	5,000,000	4,998,550	4,999,087		40		40		4,999,127		111,748	111,748	14,323	12/07/2012	1FE
313370-NE-4	FEDERAL HOME LOAN BANK		02/01/2011	SALOMON SMITH BARNEY		24,510,750	25,000,000	25,000,000	25,000,000						25,000,000		(489,250)	(489,250)	183,375	08/20/2015	1FE
3133XT-AW-6	FEDERAL HOME LOAN BANK		03/04/2011	HSBC SECURITIES, INC.		20,413,240	20,000,000	20,143,200	20,061,025		(8,616)		(8,616)		20,052,409		360,831	360,831	180,000	04/13/2012	1FE
3133XV-NU-1	FEDERAL HOME LOAN BANK		03/29/2011	BANK OF AMERICA		25,823,500	25,000,000	25,204,450	25,163,252		(9,657)		(9,657)		25,153,595		669,905	669,905	204,340	12/12/2014	1FE
3133XW-X8-7	FEDERAL HOME LOAN BANK		02/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,199,200	10,000,000	10,012,800	10,009,484		(366)		(366)		10,009,118		190,082	190,082	70,000	03/08/2013	1FE
3134A4-UX-0	FREDDIE MAC		03/29/2011	Various		55,125,085	50,000,000	54,706,125	53,778,960		(204,130)		(204,130)		53,574,830		1,550,255	1,550,255	1,551,250	01/15/2015	1
3137EA-CD-9	FREDDIE MAC		03/25/2011	J. P. MORGAN SECURITIES, INC.		26,156,250	25,000,000	25,617,700	25,484,288		(31,477)		(31,477)		25,452,811		703,439	703,439	500,000	07/28/2014	1FE
36209V-6W-9	GOVT NATL MTG ASSN #483385		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		02/01/2011	SCHEDULED REDEMPTION		372	372	361	372						372				7	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		01/01/2011	SCHEDULED REDEMPTION		69	69	70	69						69				1	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		02/01/2011	SCHEDULED REDEMPTION		292	292	289	292						292				6	06/15/2011	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		03/01/2011	SCHEDULED REDEMPTION		501	501	561	504		(4)		(4)		501				12	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		01/01/2011	SCHEDULED REDEMPTION		3	3	4	3						3					10/15/2013	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		03/01/2011	SCHEDULED REDEMPTION		39	39	41	40		(2)		(2)		39				1	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		03/01/2011	SCHEDULED REDEMPTION		143	143	155	153		(10)		(10)		143				3	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		03/01/2011	SCHEDULED REDEMPTION		8	8	9	8		(1)		(1)		8					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		03/01/2011	SCHEDULED REDEMPTION		1,145	1,145	1,190	1,168		(23)		(23)		1,145				23	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		03/01/2011	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		03/01/2011	SCHEDULED REDEMPTION		37	37	44	47		(9)		(9)		37				1	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		03/01/2011	SCHEDULED REDEMPTION		24	24	27	25		(1)		(1)		24					09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		03/01/2011	SCHEDULED REDEMPTION		1,219	1,219	1,334	1,289		(71)		(71)		1,219				22	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		03/01/2011	SCHEDULED REDEMPTION		77	77	80	81		(4)		(4)		77				2	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		03/01/2011	SCHEDULED REDEMPTION		193	193	202	197		(4)		(4)		193				4	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		03/01/2011	SCHEDULED REDEMPTION		656	656	647	648		8		8		656				9	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		03/01/2011	SCHEDULED REDEMPTION		1,063	1,063	1,104	1,087		(24)		(24)		1,063				21	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		03/01/2011	SCHEDULED REDEMPTION		55	55	61	60		(5)		(5)		55				1	09/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		03/01/2011	SCHEDULED REDEMPTION		22	22	24	24		(3)		(3)		22					07/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		03/01/2011	SCHEDULED REDEMPTION		630	630	690	657		(27)		(27)		630				11	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		03/01/2011	SCHEDULED REDEMPTION		1,717	1,717	1,880	1,808		(91)		(91)		1,717				30	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		03/01/2011	SCHEDULED REDEMPTION		1,193	1,193	1,306	1,223		(30)		(30)		1,193				21	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		03/01/2011	SCHEDULED REDEMPTION		326	326	323	324		2		2		326				6	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		03/01/2011	SCHEDULED REDEMPTION		329	329	360	337		(8)		(8)		329				6	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		03/01/2011	SCHEDULED REDEMPTION		302	302	331	322		(20)		(20)		302				5	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		03/01/2011	SCHEDULED REDEMPTION		2,249	2,249	2,463	2,316		(67)		(67)		2,249				40	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		03/01/2011	SCHEDULED REDEMPTION		210	210	243	227		(17)		(17)		210				5	12/15/2017	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		03/01/2011	SCHEDULED REDEMPTION		264	264	307	281		(17)		(17)		264				6	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		03/01/2011	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				1	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		03/01/2011	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		03/01/2011	SCHEDULED REDEMPTION		457	457	504	470		(12)		(12)		457				9	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		03/01/2011	SCHEDULED REDEMPTION		32	32	35	40		(8)		(8)		32				1	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		03/01/2011	SCHEDULED REDEMPTION		345	345	379	353		(8)		(8)		345				7	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		03/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		03/01/2011	SCHEDULED REDEMPTION		99	99	109	101		(2)		(2)		99				2	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		03/01/2011	SCHEDULED REDEMPTION		475	475	519	502		(27)		(27)		475				8	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		03/01/2011	SCHEDULED REDEMPTION		213	213	271	222		(8)		(8)		213				5	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		03/01/2011	SCHEDULED REDEMPTION		337	337	352	340		(3)		(3)		337				7	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		03/01/2011	SCHEDULED REDEMPTION		334	334	322	319		15		15		334				6	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		03/01/2011	SCHEDULED REDEMPTION		79	79	82	83		(4)		(4)		79				2	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		03/01/2011	SCHEDULED REDEMPTION		157	157	182	172		(15)		(15)		157				3	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		03/01/2011	SCHEDULED REDEMPTION		781	781	965	953		(172)		(172)		781				15	12/15/2019	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					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)
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		03/01/2011	SCHEDULED REDEMPTION		254	254	254	254		1		1		254				4	01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		03/01/2011	SCHEDULED REDEMPTION		49	49	47	23		26		26		49				1	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		03/01/2011	SCHEDULED REDEMPTION		83	83	92	90		(6)		(6)		83				2	04/15/2021	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		03/01/2011	SCHEDULED REDEMPTION		128	128	126	125		3		3		128				2	08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		03/01/2011	SCHEDULED REDEMPTION		514	514	550	542		(28)		(28)		514				8	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		03/01/2011	SCHEDULED REDEMPTION		100	100	105	107		(7)		(7)		100				2	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		03/01/2011	SCHEDULED REDEMPTION		97	97	102	101		(4)		(4)		97				2	04/15/2021	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		03/01/2011	SCHEDULED REDEMPTION		26	26	28	30		(4)		(4)		26					03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		03/01/2011	SCHEDULED REDEMPTION		751	751	826	774		(23)		(23)		751				14	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		03/01/2011	SCHEDULED REDEMPTION		246	246	252	249		(4)		(4)		246				5	03/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		03/01/2011	SCHEDULED REDEMPTION		512	512	560	527		(15)		(15)		512				9	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		03/01/2011	SCHEDULED REDEMPTION		187	187	205	199		(12)		(12)		187				3	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		03/01/2011	SCHEDULED REDEMPTION		58	58	63	68		(10)		(10)		58				1	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		03/01/2011	SCHEDULED REDEMPTION		28	28	31	30		(2)		(2)		28					10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		03/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		03/01/2011	SCHEDULED REDEMPTION		68	68	74	72		(4)		(4)		68				1	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		03/01/2011	SCHEDULED REDEMPTION		516	516	564	551		(35)		(35)		516				9	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		03/01/2011	SCHEDULED REDEMPTION		106	106	116	116		(10)		(10)		106				2	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		03/01/2011	SCHEDULED REDEMPTION		315	315	344	337		(22)		(22)		315				6	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		03/01/2011	SCHEDULED REDEMPTION		74	74	74	74						74				1	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		03/01/2011	SCHEDULED REDEMPTION		1,787	1,787	1,954	1,901		(113)		(113)		1,787				35	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		03/01/2011	SCHEDULED REDEMPTION		293	293	298	300		(7)		(7)		293				5	02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		03/01/2011	SCHEDULED REDEMPTION		375	375	374	375						375				7	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		03/01/2011	SCHEDULED REDEMPTION		16,047	16,047	14,400	13,913		2,134		2,134		16,047				268	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		03/01/2011	SCHEDULED REDEMPTION		248	248	266	266		(17)		(17)		248				4	06/15/2023	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		03/01/2011	SCHEDULED REDEMPTION		672	672	735	696		(24)		(24)		672				11	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		03/01/2011	SCHEDULED REDEMPTION		2,007	2,007	1,929	1,927		80		80		2,007				33	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		03/01/2011	SCHEDULED REDEMPTION		582	582	636	648		(67)		(67)		582				11	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		03/01/2011	SCHEDULED REDEMPTION		15,212	15,212	13,658	13,768		1,444		1,444		15,212				193	11/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		03/01/2011	SCHEDULED REDEMPTION		5,503	5,503	5,606	5,625		(122)		(122)		5,503				75	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2011	SCHEDULED REDEMPTION		2,182	2,182	2,149	2,150		33		33		2,182				32	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		03/01/2011	SCHEDULED REDEMPTION		3,213	3,213	2,889	2,892		321		321		3,213				50	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		03/01/2011	SCHEDULED REDEMPTION		619	619	661	667		(48)		(48)		619				10	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		03/01/2011	SCHEDULED REDEMPTION		185	185	202	201		(17)		(17)		185				3	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		03/01/2011	SCHEDULED REDEMPTION		32,873	32,873	31,645	31,242		1,631		1,631		32,873				477	10/15/2023	1
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		03/01/2011	SCHEDULED REDEMPTION		6,136	6,136	7,012	6,998		(862)		(862)		6,136				104	01/15/2024	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		03/01/2011	SCHEDULED REDEMPTION		4,247	4,247	4,384	4,390		(143)		(143)		4,247				71	01/15/2024	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		03/01/2011	SCHEDULED REDEMPTION		495	495	528	518		(24)		(24)		495				8	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		03/01/2011	SCHEDULED REDEMPTION		3,988	3,988	3,924	3,922		66		66		3,988				58	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		03/01/2011	SCHEDULED REDEMPTION		170	170	153	129		41		41		170				3	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		03/01/2011	SCHEDULED REDEMPTION		286	286	294	296		(10)		(10)		286				5	09/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		03/01/2011	SCHEDULED REDEMPTION		5,567	5,567	5,091	4,917		650		650		5,567				93	10/15/2023	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		03/01/2011	SCHEDULED REDEMPTION		789	789	843	830		(42)		(42)		789				12	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		03/01/2011	SCHEDULED REDEMPTION		2,468	2,468	2,512	2,507		(39)		(39)		2,468				32	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		03/01/2011	SCHEDULED REDEMPTION		17,235	17,235	15,845	15,967		1,268		1,268		17,235				247	04/15/2024	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		03/01/2011	SCHEDULED REDEMPTION		8,643	8,643	8,446	8,433		210		210		8,643				134	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		03/01/2011	SCHEDULED REDEMPTION		226	226	230	228		(2)		(2)		226				3	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		03/01/2011	SCHEDULED REDEMPTION		75	75	77	77		(2)		(2)		75				1	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		03/01/2011	SCHEDULED REDEMPTION		57	57	57	57						57				1	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		03/01/2011	SCHEDULED REDEMPTION		4,265	4,265	4,347	4,342		(77)		(77)		4,265				67	01/15/2024	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		03/01/2011	SCHEDULED REDEMPTION		354	354	404	403		(50)		(50)		354				6	01/15/2024	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		03/01/2011	SCHEDULED REDEMPTION		114	114	102	104		10		10		114				2	05/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		03/01/2011	SCHEDULED REDEMPTION		252	252	261	266		(14)		(14)		252				5	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		03/01/2011	SCHEDULED REDEMPTION		32,481	32,481	31,972	32,002		479		479		32,481				515	02/15/2024	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		03/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		03/01/2011	SCHEDULED REDEMPTION		79	79	82	86		(6)		(6)		79				2	01/15/2025	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		03/01/2011	SCHEDULED REDEMPTION		7	7	8	8						7					03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		03/01/2011	SCHEDULED REDEMPTION		208	208	208	208						208				3	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		03/01/2011	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				1	08/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		03/01/2011	SCHEDULED REDEMPTION		167	167	173	179		(11)		(11)		167				3	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		03/01/2011	SCHEDULED REDEMPTION		302	302	332	325		(23)		(23)		302				6	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		03/01/2011	SCHEDULED REDEMPTION		126	126	126	127		(1)		(1)		126				2	01/15/2026	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		03/01/2011	SCHEDULED REDEMPTION		5,118	5,118	5,605	5,791		(673)		(673)		5,118				101	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		03/01/2011	SCHEDULED REDEMPTION		193	193	194	194		(1)		(1)		193				3	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		03/01/2011	SCHEDULED REDEMPTION		219	219	221	224		(5)		(5)		219				4	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		03/01/2011	SCHEDULED REDEMPTION		343	343	343	343						343				5	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		03/01/2011	SCHEDULED REDEMPTION		151	151	153	157		(6)		(6)		151				3	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		03/01/2011	SCHEDULED REDEMPTION		45	45	46	47		(2)		(2)		45				1	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		03/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		03/01/2011	SCHEDULED REDEMPTION		11,188	11,188	11,188	11,190		(2)		(2)		11,188				94	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		03/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15					09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		03/01/2011	SCHEDULED REDEMPTION		158	158	155	154		4		4		158				2	11/15/2027	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		03/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15					06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		03/01/2011	SCHEDULED REDEMPTION		107	107	108	108		(1)		(1)		107				2	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		03/01/2011	SCHEDULED REDEMPTION		334	334	336	337		(3)		(3)		334				6	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		03/01/2011	SCHEDULED REDEMPTION		9,857	9,857	9,432	9,402		455		455		9,857				159	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		03/01/2011	SCHEDULED REDEMPTION		3,641	3,641	3,782	3,651		(10)		(10)		3,641				61	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		03/01/2011	SCHEDULED REDEMPTION		5,382	5,382	5,590	5,395		(13)		(13)		5,382				90	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		03/01/2011	SCHEDULED REDEMPTION		1,447	1,447	1,503	1,451		(4)		(4)		1,447				24	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		03/01/2011	SCHEDULED REDEMPTION		567	567	567	567						567				6	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		03/01/2011	SCHEDULED REDEMPTION		404	404	404	404						404				5	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		03/01/2011	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		03/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					08/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		03/01/2011	SCHEDULED REDEMPTION		258	258	265	282		(23)		(23)		258				5	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		03/01/2011	SCHEDULED REDEMPTION		545	545	545	545						545				8	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		03/01/2011	SCHEDULED REDEMPTION		102	102	99	99		3		3		102				2	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		03/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11					03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		03/01/2011	SCHEDULED REDEMPTION		576	576	590	587		(11)		(11)		576				9	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		03/01/2011	SCHEDULED REDEMPTION		41	41	41	41						41				1	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		03/01/2011	SCHEDULED REDEMPTION		1,838	1,838	1,844	1,843		(5)		(5)		1,838				28	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		03/01/2011	SCHEDULED REDEMPTION		230	230	225	224		5		5		230				4	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		03/01/2011	SCHEDULED REDEMPTION		2,032	2,032	2,005	2,000		32		32		2,032				23	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		03/01/2011	SCHEDULED REDEMPTION		215	215	215	215						215				3	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		03/01/2011	SCHEDULED REDEMPTION		389	389	398	403		(13)		(13)		389				7	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		03/01/2011	SCHEDULED REDEMPTION		22	22	23	23						22					07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		03/01/2011	SCHEDULED REDEMPTION		619	619	643	620		(1)		(1)		619				10	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		03/01/2011	SCHEDULED REDEMPTION		324	324	317	316		7		7		324				5	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		03/01/2011	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2011	SCHEDULED REDEMPTION		5,861	5,861	5,961	5,959		(98)		(98)		5,861				99	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		03/01/2011	SCHEDULED REDEMPTION		10,489	10,489	10,895	10,511		(22)		(22)		10,489				139	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		03/01/2011	SCHEDULED REDEMPTION		495	495	504	504		(8)		(8)		495				8	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		03/01/2011	SCHEDULED REDEMPTION		208	208	214	216		(7)		(7)		208				4	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		03/01/2011	SCHEDULED REDEMPTION		44	44	44	45						44				1	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		03/01/2011	SCHEDULED REDEMPTION		158	158	161	163		(5)		(5)		158				3	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		03/01/2011	SCHEDULED REDEMPTION		10,016	10,016	9,806	9,806		210		210		10,016				174	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		03/01/2011	SCHEDULED REDEMPTION		33	33	34	35		(1)		(1)		33				1	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		03/01/2011	SCHEDULED REDEMPTION		230	230	226	226		4		4		230				3	10/15/2028	1
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		03/01/2011	SCHEDULED REDEMPTION		1,676	1,676	1,600	1,580		97		97		1,676				27	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		03/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13					09/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		03/01/2011	SCHEDULED REDEMPTION		553	553	529	530		23		23		553				8	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		03/01/2011	SCHEDULED REDEMPTION		1,097	1,097	1,139	1,100		(3)		(3)		1,097				18	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2011	SCHEDULED REDEMPTION		33,198	33,198	31,548	31,190		2,008		2,008		33,198				363	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		03/01/2011	SCHEDULED REDEMPTION		334	334	330	328		6		6		334				4	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		03/01/2011	SCHEDULED REDEMPTION		210	210	210	210						210				3	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		03/01/2011	SCHEDULED REDEMPTION		378	378	392	384		(6)		(6)		378				6	01/15/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		03/01/2011	SCHEDULED REDEMPTION		470	470	449	448		22		22		470				7	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		03/01/2011	SCHEDULED REDEMPTION		3,371	3,371	3,502	3,380		(9)		(9)		3,371				56	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		03/01/2011	SCHEDULED REDEMPTION		506	506	505	505						506				6	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		03/01/2011	SCHEDULED REDEMPTION		17	17	17	17						17					11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2011	SCHEDULED REDEMPTION		249	249	255	256		(7)		(7)		249				4	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		03/01/2011	SCHEDULED REDEMPTION		100	100	97	97		3		3		100				2	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		03/01/2011	SCHEDULED REDEMPTION		285	285	285	285						285				4	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		03/01/2011	SCHEDULED REDEMPTION		113	113	115	115		(2)		(2)		113				2	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		03/01/2011	SCHEDULED REDEMPTION		15,366	15,366	15,357	15,356		10		10		15,366				229	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		03/01/2011	SCHEDULED REDEMPTION		52	52	51	51		1		1		52				1	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		03/01/2011	SCHEDULED REDEMPTION		147	147	145	143		3		3		147				2	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		03/01/2011	SCHEDULED REDEMPTION		3,297	3,297	3,295	3,295		2		2		3,297				49	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		03/01/2011	SCHEDULED REDEMPTION		179	179	182	183		(3)		(3)		179				3	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		03/01/2011	SCHEDULED REDEMPTION		536	536	527	527		8		8		536				8	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		03/01/2011	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		03/01/2011	SCHEDULED REDEMPTION		1,036	1,036	985	968		68		68		1,036				15	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		03/01/2011	SCHEDULED REDEMPTION		309	309	304	304		5		5		309				4	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		03/01/2011	SCHEDULED REDEMPTION		399	399	405	404		(5)		(5)		399				6	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		03/01/2011	SCHEDULED REDEMPTION		339	339	333	333		6		6		339				5	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		03/01/2011	SCHEDULED REDEMPTION		18	18	18	17						18					01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		03/01/2011	SCHEDULED REDEMPTION		132	132	135	137		(5)		(5)		132				2	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		03/01/2011	SCHEDULED REDEMPTION		196	196	190	193		4		4		196				3	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		03/01/2011	SCHEDULED REDEMPTION		115	115	117	121		(6)		(6)		115				2	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		03/01/2011	SCHEDULED REDEMPTION		22	22	22	21						22					04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		03/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		03/01/2011	SCHEDULED REDEMPTION		187	187	185	183		4		4		187				3	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		03/01/2011	SCHEDULED REDEMPTION		74	74	76	77		(3)		(3)		74				1	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		03/01/2011	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		03/01/2011	SCHEDULED REDEMPTION		120	120	123	126		(6)		(6)		120				2	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		03/01/2011	SCHEDULED REDEMPTION		540	540	560	541		(1)		(1)		540				9	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		03/01/2011	SCHEDULED REDEMPTION		413	413	423	423		(10)		(10)		413				6	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		03/01/2011	SCHEDULED REDEMPTION		252	252	261	253		(1)		(1)		252				4	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		03/01/2011	SCHEDULED REDEMPTION		750	750	718	719		31		31		750				11	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		03/01/2011	SCHEDULED REDEMPTION		85	85	83	83		2		2		85				1	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		03/01/2011	SCHEDULED REDEMPTION		292	292	287	287		5		5		292				4	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		03/01/2011	SCHEDULED REDEMPTION		1,193	1,193	1,221	1,217		(24)		(24)		1,193				19	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		03/01/2011	SCHEDULED REDEMPTION		287	287	294	294		(7)		(7)		287				4	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		03/01/2011	SCHEDULED REDEMPTION		214	214	221	228		(14)		(14)		214				4	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		03/01/2011	SCHEDULED REDEMPTION		153	153	156	157		(3)		(3)		153				2	09/15/2028	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		01/01/2011	SCHEDULED REDEMPTION		1,347	1,347	1,405	1,539		(192)		(192)		1,347				10	09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		03/01/2011	SCHEDULED REDEMPTION		268	268	264	264		4		4		268				4	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		03/01/2011	SCHEDULED REDEMPTION		527	527	518	518		8		8		527				8	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		03/01/2011	SCHEDULED REDEMPTION		147	147	144	144		3		3		147				2	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		03/01/2011	SCHEDULED REDEMPTION		2,021	2,021	2,056	2,060		(39)		(39)		2,021				26	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		03/01/2011	SCHEDULED REDEMPTION		51	51	52	53		(2)		(2)		51				1	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		03/01/2011	SCHEDULED REDEMPTION		137	137	135	135		2		2		137				2	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		03/01/2011	SCHEDULED REDEMPTION		142	142	146	146		(3)		(3)		142				2	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		03/01/2011	SCHEDULED REDEMPTION		822	822	859	905		(83)		(83)		822				14	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		03/01/2011	SCHEDULED REDEMPTION		46	46	42	43		3		3		46				1	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		03/01/2011	SCHEDULED REDEMPTION		24	24	24	24						24					07/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		03/01/2011	SCHEDULED REDEMPTION		43	43	45	47		(5)		(5)		43				1	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		03/01/2011	SCHEDULED REDEMPTION		86	86	85	84		2		2		86				1	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		03/01/2011	SCHEDULED REDEMPTION		308	308	315	315		(7)		(7)		308				5	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		03/01/2011	SCHEDULED REDEMPTION		148	148	145	145		2		2		148				2	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		03/01/2011	SCHEDULED REDEMPTION		294	294	284	288		6		6		294				4	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		03/01/2011	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	03/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		03/01/2011	SCHEDULED REDEMPTION		3,840	3,840	3,789	3,766		74		74		3,840				48	06/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		03/01/2011	SCHEDULED REDEMPTION		91	91	89	89		1		1		91				1	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		03/01/2011	SCHEDULED REDEMPTION		909	909	880	884		25		25		909				12	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		03/01/2011	SCHEDULED REDEMPTION		4	4	5	5						4					06/15/2029	1
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		03/01/2011	SCHEDULED REDEMPTION		13	13	15	15		(2)		(2)		13					07/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		03/01/2011	SCHEDULED REDEMPTION		767	767	757	759		9		9		767				11	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		03/01/2011	SCHEDULED REDEMPTION		596	596	588	585		10		10		596				9	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		03/01/2011	SCHEDULED REDEMPTION		167	167	165	164		3		3		167				2	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		03/01/2011	SCHEDULED REDEMPTION		19	19	19	21		(2)		(2)		19					01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		03/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23					08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		03/01/2011	SCHEDULED REDEMPTION		137	137	135	134		3		3		137				2	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		03/01/2011	SCHEDULED REDEMPTION		153	153	157	157		(4)		(4)		153				2	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		03/01/2011	SCHEDULED REDEMPTION		156	156	151	151		5		5		156				2	05/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		01/01/2011	SCHEDULED REDEMPTION		436	436	430	428		8		8		436				2	09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		03/01/2011	SCHEDULED REDEMPTION		2,049	2,049	1,979	1,998		50		50		2,049				30	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		03/01/2011	SCHEDULED REDEMPTION		206	206	203	202		4		4		206				3	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		03/01/2011	SCHEDULED REDEMPTION		56	56	56	55		1		1		56				1	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		03/01/2011	SCHEDULED REDEMPTION		412	412	415	414		(3)		(3)		412				6	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		03/01/2011	SCHEDULED REDEMPTION		50	50	52	54		(3)		(3)		50				1	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		03/01/2011	SCHEDULED REDEMPTION		9,960	9,960	9,619	9,618		342		342		9,960				113	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		03/01/2011	SCHEDULED REDEMPTION		92	92	91	90		2		2		92				1	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		03/01/2011	SCHEDULED REDEMPTION		60	60	59	58		1		1		60				1	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		03/01/2011	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		03/01/2011	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20					08/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		03/01/2011	SCHEDULED REDEMPTION		45	45	46	47		(2)		(2)		45				1	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		03/01/2011	SCHEDULED REDEMPTION		188	188	192	194		(6)		(6)		188				3	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		03/01/2011	SCHEDULED REDEMPTION		221	221	225	230		(9)		(9)		221				4	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		02/01/2011	SCHEDULED REDEMPTION		6,186	6,186	6,104	6,075		111		111		6,186				67	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		03/01/2011	SCHEDULED REDEMPTION		21,514	21,514	20,778	20,762		752		752		21,514				345	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		03/01/2011	SCHEDULED REDEMPTION		11	11	12	12						11					03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		03/01/2011	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		03/01/2011	SCHEDULED REDEMPTION		2,355	2,355	2,351	2,350		5		5		2,355				34	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		03/01/2011	SCHEDULED REDEMPTION		117	117	113	115		2		2		117				2	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		03/01/2011	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		03/01/2011	SCHEDULED REDEMPTION		9,736	9,736	9,606	9,563		173		173		9,736				106	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		03/01/2011	SCHEDULED REDEMPTION		174	174	184	196		(22)		(22)		174				3	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		03/01/2011	SCHEDULED REDEMPTION		39	39	38	38		1		1		39				1	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		03/01/2011	SCHEDULED REDEMPTION		39	39	39	40		(1)		(1)		39				1	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		03/01/2011	SCHEDULED REDEMPTION		229	229	234	239		(10)		(10)		229				4	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		03/01/2011	SCHEDULED REDEMPTION		82	82	81	80		2		2		82				1	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		03/01/2011	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				1	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		03/01/2011	SCHEDULED REDEMPTION		55	55	56	58		(3)		(3)		55				1	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		03/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		03/01/2011	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				1	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		03/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		03/01/2011	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		03/01/2011	SCHEDULED REDEMPTION		29	29	30	32		(2)		(2)		29					07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		03/01/2011	SCHEDULED REDEMPTION		54	54	55	58		(4)		(4)		54				1	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		03/01/2011	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		03/01/2011	SCHEDULED REDEMPTION		90	90	92	95		(5)		(5)		90				1	10/15/2029	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		03/01/2011	SCHEDULED REDEMPTION		6	6	7	7						6					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		03/01/2011	SCHEDULED REDEMPTION		66	66	71	74		(8)		(8)		66				1	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		03/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13					02/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		03/01/2011	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		03/01/2011	SCHEDULED REDEMPTION		75	75	79	78		(4)		(4)		75				1	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		03/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					01/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		03/01/2011	SCHEDULED REDEMPTION		12,354	12,354	13,270	13,360		(1,005)		(1,005)		12,354				232	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		03/01/2011	SCHEDULED REDEMPTION		138	138	141	143		(5)		(5)		138				2	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		03/01/2011	SCHEDULED REDEMPTION		305	305	323	325		(20)		(20)		305				5	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		03/01/2011	SCHEDULED REDEMPTION		1,664	1,664	1,702	1,702		(38)		(38)		1,664				31	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		03/01/2011	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13					02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13						12					04/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		03/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		03/01/2011	SCHEDULED REDEMPTION		107	107	110	115		(8)		(8)		107				2	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		03/01/2011	SCHEDULED REDEMPTION		52	52	55	57		(5)		(5)		52				1	12/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		03/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13					02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		03/01/2011	SCHEDULED REDEMPTION		65	65	67	71		(6)		(6)		65				1	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		03/01/2011	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22					12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		03/01/2011	SCHEDULED REDEMPTION		68	68	71	72		(4)		(4)		68				1	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		03/01/2011	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14					02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		03/01/2011	SCHEDULED REDEMPTION		83	83	85	86		(3)		(3)		83				1	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		03/01/2011	SCHEDULED REDEMPTION		5	5	6	6						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		03/01/2011	SCHEDULED REDEMPTION		5,485	5,485	5,676	5,775		(290)		(290)		5,485				96	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		03/01/2011	SCHEDULED REDEMPTION		160	160	165	167		(8)		(8)		160				2	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		03/01/2011	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22					03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		03/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16					06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		03/01/2011	SCHEDULED REDEMPTION		20	20	20	20						20					06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		03/01/2011	SCHEDULED REDEMPTION		112	112	115	122		(11)		(11)		112				2	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		03/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		03/01/2011	SCHEDULED REDEMPTION		737	737	757	755		(18)		(18)		737				11	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		03/01/2011	SCHEDULED REDEMPTION		347	347	359	370		(23)		(23)		347				5	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		03/01/2011	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		03/01/2011	SCHEDULED REDEMPTION		60,526	60,526	62,918	68,985		(8,460)		(8,460)		60,526				981	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2011	SCHEDULED REDEMPTION		870	870	905	921		(51)		(51)		870				13	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		03/01/2011	SCHEDULED REDEMPTION		37,996	37,996	38,984	39,490		(1,494)		(1,494)		37,996				417	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		03/01/2011	SCHEDULED REDEMPTION		71	71	73	72		(2)		(2)		71				1	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		03/01/2011	SCHEDULED REDEMPTION		1,186	1,186	1,219	1,221		(35)		(35)		1,186				13	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		03/01/2011	SCHEDULED REDEMPTION		55	55	56	55		(1)		(1)		55				1	06/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		03/01/2011	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		03/01/2011	SCHEDULED REDEMPTION		489	489	503	500		(11)		(11)		489				6	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		03/01/2011	SCHEDULED REDEMPTION		3,947	3,947	4,050	4,092		(145)		(145)		3,947				64	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13						12					05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		03/01/2011	SCHEDULED REDEMPTION		41,249	41,249	42,880	45,454		(4,205)		(4,205)		41,249				451	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		03/01/2011	SCHEDULED REDEMPTION		1,553	1,553	1,529	1,542		10		10		1,553				17	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		03/01/2011	SCHEDULED REDEMPTION		68,960	68,960	71,686	71,709		(2,749)		(2,749)		68,960				1,117	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		03/01/2011	SCHEDULED REDEMPTION		6,205	6,205	6,366	6,359		(155)		(155)		6,205				81	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		03/01/2011	SCHEDULED REDEMPTION		1,744	1,744	1,789	1,804		(60)		(60)		1,744				25	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		03/01/2011	SCHEDULED REDEMPTION		81	81	84	83		(2)		(2)		81				1	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2011	SCHEDULED REDEMPTION		14,153	14,153	14,712	14,837		(685)		(685)		14,153				156	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		03/01/2011	SCHEDULED REDEMPTION		630	630	655	661		(31)		(31)		630				10	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		03/01/2011	SCHEDULED REDEMPTION		11,197	11,197	11,025	11,067		130		130		11,197				114	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		03/01/2011	SCHEDULED REDEMPTION		20,659	20,659	20,342	20,417		243		243		20,659				224	05/01/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		03/01/2011	SCHEDULED REDEMPTION		12,306	12,306	12,117	12,124		183		183		12,306				104	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		03/01/2011	SCHEDULED REDEMPTION		205,818	205,818	209,162	207,953		(2,135)		(2,135)		205,818				2,677	04/01/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		03/01/2011	SCHEDULED REDEMPTION		1,638	1,638	1,613	1,613		25		25		1,638				18	05/01/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		03/01/2011	SCHEDULED REDEMPTION		238,952	238,952	242,835	243,425		(4,473)		(4,473)		238,952				3,262	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		03/01/2011	SCHEDULED REDEMPTION		880	880	866	870		9		9		880				10	05/15/2038	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)
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		03/01/2011	SCHEDULED REDEMPTION		18,766	18,766	18,478	18,599		167		167		18,766				159	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		03/01/2011	SCHEDULED REDEMPTION		15,097	15,097	14,865	14,915		182		182		15,097				129	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		03/01/2011	SCHEDULED REDEMPTION		630	630	621	624		6		6		630				7	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		03/01/2011	SCHEDULED REDEMPTION		7,744	7,744	7,625	7,628		116		116		7,744				66	04/15/2038	1
36297F-ZF-2	GOVT NATL MTG ASSOC I #710942		03/01/2011	SCHEDULED REDEMPTION		838,189	838,189	874,074	873,436		(35,247)		(35,247)		838,189				9,057	10/15/2024	1
3620A9-QH-7	GOVT NATL MTG ASSOC I #723256		03/01/2011	SCHEDULED REDEMPTION		760,562	760,562	778,269	777,274		(16,712)		(16,712)		760,562				6,803	09/15/2024	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		03/01/2011	SCHEDULED REDEMPTION		18,666	18,666	18,045	18,235		431		431		18,666				376	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		03/01/2011	SCHEDULED REDEMPTION		5,405	5,405	5,217	5,231		174		174		5,405				114	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		03/01/2011	SCHEDULED REDEMPTION		378	378	434	433		(55)		(55)		378				6	05/15/2027	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		03/01/2011	SCHEDULED REDEMPTION		7,578	7,578	7,667	7,590		(12)		(12)		7,578				116	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		03/01/2011	SCHEDULED REDEMPTION		139	139	142	144		(5)		(5)		139				2	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		03/01/2011	SCHEDULED REDEMPTION		7,671	7,671	7,968	7,687		(16)		(16)		7,671				129	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		03/01/2011	SCHEDULED REDEMPTION		786	786	802	819		(33)		(33)		786				13	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		03/01/2011	SCHEDULED REDEMPTION		90	90	93	98		(7)		(7)		90				2	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		03/01/2011	SCHEDULED REDEMPTION		4,701	4,701	4,555	4,596		106		106		4,701				64	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		03/01/2011	SCHEDULED REDEMPTION		1,141	1,141	1,126	1,116		25		25		1,141				16	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		03/01/2011	SCHEDULED REDEMPTION		28	28	29	29						28				1	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		03/01/2011	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				1	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		03/01/2011	SCHEDULED REDEMPTION		129	129	132	130		(2)		(2)		129				3	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		03/01/2011	SCHEDULED REDEMPTION		1,177	1,177	1,203	1,190		(13)		(13)		1,177				28	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		03/01/2011	SCHEDULED REDEMPTION		118	118	119	119		(1)		(1)		118				3	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		03/01/2011	SCHEDULED REDEMPTION		670	670	686	670						670				16	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		03/01/2011	SCHEDULED REDEMPTION		32	32	30	30		2		2		32				1	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		03/01/2011	SCHEDULED REDEMPTION		6	6	5	6						6					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		03/01/2011	SCHEDULED REDEMPTION		52	52	48	49		3		3		52				1	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		03/01/2011	SCHEDULED REDEMPTION		12	12	11	11		1		1		12					03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		03/01/2011	SCHEDULED REDEMPTION		101	101	94	95		6		6		101				2	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		03/01/2011	SCHEDULED REDEMPTION		261	261	294	293		(33)		(33)		261				5	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		03/01/2011	SCHEDULED REDEMPTION		1,137	1,137	1,055	1,079		58		58		1,137				20	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		03/01/2011	SCHEDULED REDEMPTION		373	373	336	336		37		37		373				7	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		03/01/2011	SCHEDULED REDEMPTION		221	221	249	248		(28)		(28)		221				4	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		03/01/2011	SCHEDULED REDEMPTION		153	153	143	146		7		7		153				3	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		03/01/2011	SCHEDULED REDEMPTION		31	31	29	29		2		2		31				1	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		03/01/2011	SCHEDULED REDEMPTION		157	157	147	149		9		9		157				3	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		03/01/2011	SCHEDULED REDEMPTION		758	758	707	727		31		31		758				15	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		03/01/2011	SCHEDULED REDEMPTION		91	91	84	87		4		4		91				2	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		03/01/2011	SCHEDULED REDEMPTION		242	242	226	229		13		13		242				5	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		03/01/2011	SCHEDULED REDEMPTION		920	920	859	898		22		22		920				18	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		03/01/2011	SCHEDULED REDEMPTION		179	179	167	171		8		8		179				4	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		03/01/2011	SCHEDULED REDEMPTION		38	38	42	41		(3)		(3)		38				1	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		03/01/2011	SCHEDULED REDEMPTION		43	43	49	49		(6)		(6)		43				1	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		03/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					04/20/2019	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		03/01/2011	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				2	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		03/01/2011	SCHEDULED REDEMPTION		116	116	119	120		(4)		(4)		116				2	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		03/01/2011	SCHEDULED REDEMPTION		44	44	49	49		(4)		(4)		44				1	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		03/01/2011	SCHEDULED REDEMPTION		853	853	855	853						853				20	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		03/01/2011	SCHEDULED REDEMPTION		122	122	113	115		7		7		122				2	09/20/2016	1
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272		03/01/2011	SCHEDULED REDEMPTION		260	260	290	289		(29)		(29)		260				6	09/20/2017	1
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	02/06/2011	SCHEDULED REDEMPTION		69,987	69,987	69,987	69,987						69,987				626	02/06/2022	1
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	01/10/2011	SCHEDULED REDEMPTION		373,544	373,544	373,544	373,544						373,544				3,312	04/10/2022	1
76116E-CJ-7	RESOLUTION TR CORP		03/14/2011	UNION BANK OF SWITZERLAND		14,560,461	18,157,000	15,056,511	15,193,697		76,074		76,074		15,269,771		(709,309)	(709,309)		04/15/2018	1
76116E-FB-1	RESOLUTION TR CORP		01/15/2011	MATURED		2,025,000	2,025,000	417,758	2,018,640		6,360		6,360		2,025,000					01/15/2011	1
779382-AM-2	ROWAN COMPANIES INC		01/15/2011	SCHEDULED REDEMPTION		1,041,775	1,041,775	1,041,775	1,041,775						1,041,775				16,450	07/15/2021	1
797224-AA-0	SAN CLEMENTE LEASING LLC		02/27/2011	SCHEDULED REDEMPTION		350,510	350,510	350,510	350,510						350,510				3,141	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2011	SCHEDULED REDEMPTION		317,648	317,648	317,648	317,648						317,648				2,660	06/07/2022	1Z
797224-AC-6	SAN CLEMENTE LEASING LLC		02/22/2011	SCHEDULED REDEMPTION		223,547	223,547	223,547	223,547						223,547				1,392	11/22/2022	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)
880591-DS-8	TEN VAL AUTH		03/11/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		11,158,100	10,000,000	11,560,900	11,471,469		(47,090)		(47,090)		11,424,378		(266,278)	(266,278)	120,521	12/15/2016	1
880591-DW-9	TENN VALLEY AUTHORITY		03/02/2011	SALOMON SMITH BARNEY		21,720,200	20,000,000	21,814,200	21,405,972		(93,065)		(93,065)		21,312,907		407,293	407,293	562,083	08/01/2013	1
89609G-AA-0	TRICAHUE LEASING LLC		02/19/2011	SCHEDULED REDEMPTION		264,532	264,532	264,532	264,532						264,532				2,317	11/19/2021	1
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2011	SCHEDULED REDEMPTION		127,836	127,836	127,836	127,836						127,836				1,197	02/26/2022	1
912810-PV-4	TSY INFL IX N/B		02/23/2011	Various		84,255,852	81,300,000	85,134,387	85,338,945	(213,789)	(3,528)		(217,317)		85,121,628		(865,776)	(865,776)	904,188	01/15/2028	1
912828-ET-3	TSY INFL IX N/B		02/04/2011	BANK OF AMERICA		60,502,015	50,000,000	59,605,636	59,420,435	(147,000)	(55,096)		(202,096)		59,218,339		1,283,676	1,283,676	583,107	01/15/2016	1
912828-FL-9	TSY INFL IX N/B		02/08/2011	MORGAN STANLEY DEAN WITTER		30,283,412	25,000,000	30,079,882	29,935,662	(65,750)	(54,543)		(120,293)		29,815,369		468,043	468,043	385,284	07/15/2016	1
912828-HN-3	TSY INFL IX N/B		02/04/2011	MORGAN STANLEY DEAN WITTER		27,862,960	25,000,000	27,929,420	27,904,872	(72,250)	(25,527)		(97,777)		27,807,095		55,865	55,865	239,067	01/15/2018	1
912828-JX-9	TSY INFL IX N/B		02/04/2011	Various		55,825,042	50,000,000	56,466,141	56,353,419	(140,250)	(66,512)		(206,762)		56,146,657		(321,615)	(321,615)	610,103	01/15/2019	1
912828-MF-4	TSY INFL IX N/B		02/04/2011	Various		77,764,825	74,700,000	76,849,690	50,767,876	(344,762)	(14,252)		(359,014)		76,820,062		944,763	944,763	569,423	01/15/2020	1
912828-MY-3	TSY INFL IX N/B		02/14/2011	Various		77,545,558	75,000,000	77,315,991	77,381,515	(212,250)	(42,703)		(254,953)		77,126,563		418,995	418,995	122,458	04/15/2015	1
912828-NM-8	TSY INFL IX N/B		02/23/2011	Various		103,220,357	101,000,000	103,481,949	103,647,868	(268,810)	(33,001)		(301,811)		103,346,057		(125,700)	(125,700)	746,052	07/15/2020	1
912828-PP-9	TSY INFL IX N/B		02/18/2011	Various		47,807,124	48,400,000	48,199,102			982		982		48,200,084		(392,960)	(392,960)	45,556	01/15/2021	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		03/01/2011	SCHEDULED REDEMPTION		233,866	233,866	250,938	233,866						233,866				10,489	09/01/2019	1Z
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		03/01/2011	SCHEDULED REDEMPTION		150,000	150,000	162,563	157,858		(7,858)		(7,858)		150,000				6,968	09/01/2020	1Z
912828-LM-0	US TREASURY N/B		02/17/2011	Various		86,125,887	85,000,000	84,682,710	84,816,412		11,373		11,373		84,827,785		1,298,101	1,298,101	480,490	09/15/2012	1
912828-MR-8	US TREASURY N/B		03/04/2011	Various		25,574,917	25,000,000	26,170,005	26,075,457		(44,375)		(44,375)		26,031,081		(456,165)	(456,165)	304,297	02/28/2015	1
912828-NP-1	US TREASURY N/B		03/21/2011	Various		32,901,960	33,000,000	33,462,970	33,428,670		(18,832)		(18,832)		33,409,838		(507,879)	(507,879)	361,264	07/31/2015	1
912828-NV-8	US TREASURY N/B		03/10/2011	Various		97,129,353	100,000,000	99,368,148	99,409,767		22,728		22,728		99,432,495		(2,303,142)	(2,303,142)	655,571	08/31/2015	1
912828-NW-6	US TREASURY N/B		03/11/2011	Various		23,893,259	25,000,000	24,678,810	24,693,377		8,404		8,404		24,701,781		(808,522)	(808,522)	250,679	08/31/2017	1
912828-PS-3	US TREASURY N/B		03/15/2011	Various		299,482,084	298,450,000	294,902,347			66,215		66,215		294,968,561		4,513,522	4,513,522	718,884	01/31/2016	1
0599999. Bonds - U.S. Governments						1,494,443,350	1,450,037,265	1,487,703,237	1,117,975,234	(1,464,861)	(713,054)		(2,177,915)		1,485,309,966		9,133,384	9,133,384	11,953,996	XXX	XXX
066716-AF-8	BANQUE CENT DE TUNISIE	F	01/28/2011	CHASE SECURITIES		13,536,250	13,000,000	13,120,200	13,044,288		(3,028)		(3,028)		13,041,260		494,990	494,990	249,316	04/25/2012	2FE
219868-AL-0	CORP ANDINA FOM CAF 7.375 01/18/11		01/18/2011	MATURED		22,500,000	22,500,000	25,051,500	22,523,655		(23,655)		(23,655)		22,500,000				829,688	01/18/2011	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2011	SCHEDULED REDEMPTION		361,111	361,111	414,406	401,664		(40,553)		(40,553)		361,111				14,444	01/15/2018	2FE
R63339-FS-0	NORWEGIAN GOVERNMENT	D	01/13/2011	TORONTO DOMINION SECURITIES (USA) INC.		22,976,373	19,434,116	20,848,919	22,610,937		(10,595)		(10,595)	(2,098,469)	20,501,874	1,993,487	481,012	2,474,499	724,424	05/15/2015	1FE
748148-QX-4	QUEBEC 6.125 01/22/2011	A	01/22/2011	MATURED		2,500,000	2,500,000	2,542,601	2,501,148		(1,148)		(1,148)		2,500,000				76,563	01/22/2011	1FE
50064F-AJ-3	REPUBLIC OF KOREA	F	03/02/2011	HSBC SECURITIES, INC.		5,925,700	5,000,000	5,340,550	5,298,867		(5,092)		(5,092)		5,293,775		631,925	631,925	139,531	04/16/2019	1FE
X74344-DM-5	RUSSIA 5 03/31/30	F	03/31/2011	SCHEDULED REDEMPTION		1,641,000	1,641,000	1,738,493	1,722,307		(81,307)		(81,307)		1,641,000				61,538	03/31/2030	2FE
W9478G-PS-6	SWEDISH GOVERNMENT	D	01/18/2011	TORONTO DOMINION SECURITIES (USA) INC.		20,117,687	16,324,121	17,723,425	19,814,040		(12,191)		(12,191)	(2,410,921)	17,390,928	2,637,490	89,269	2,726,759	373,646	08/12/2015	1FE
1099999. Bonds - All Other Governments						89,558,121	80,760,348	86,780,094	87,916,907		(177,569)		(177,569)	(4,509,390)	83,229,948	4,630,977	1,697,197	6,328,174	2,469,150	XXX	XXX
696550-WS-7	PALM BEACH CNTY FL SCH BRD COP 10 A		03/23/2011	Various		10,680,425	11,165,000	10,779,473	10,781,624		1,786		1,786		10,783,409		(102,984)	(102,984)	140,315	08/01/2025	1FE
158249-HX-3	CHAMPAIGN CNTY IL SD 004 BABS 10B		03/02/2011	Various		5,862,976	6,000,000	5,993,580	5,993,580		21		21		5,993,601		(130,625)	(130,625)	97,178	06/01/2036	1FE
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B		01/26/2011	Various		2,497,975	2,500,000	2,500,000	2,500,000		12		12		2,500,012		(2,037)	(2,037)	29,885	11/15/2031	1FE
215457-AV-4	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	PRAGER MCCARTHY & SEALY		5,156,655	6,700,000	3,478,992	5,086,104		74,190		74,190		5,160,294		(3,639)	(3,639)		12/01/2015	2
215457-AX-0	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	PRAGER MCCARTHY & SEALY		4,376,239	6,700,000	2,381,805	3,784,026		81,621		81,621		3,865,647		510,592	510,592		12/01/2017	2
21614L-AS-6	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	Various		1,270,113	1,450,000	884,022	1,170,163		10,430		10,430		1,180,593		89,519	89,519		12/01/2014	1FE
299620-EF-7	EVANSVILLE VANDERBURGH IN SCH BLDG BABS1		01/06/2011	PRAGER MCCARTHY & SEALY		1,335,192	1,300,000	1,300,000	1,300,000						1,300,000		35,192	35,192	80,927	01/15/2030	1FE
454623-8B-8	INDIANA BOND BK TXBL SCH SEVER 04-6B		02/28/2011	Various		9,219,328	9,230,000	9,230,000	9,230,000						9,230,000		(10,673)	(10,673)	328,372	01/15/2025	2FE
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1		01/04/2011	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,822,695	1,750,000	1,750,000	1,750,000						1,750,000		72,695	72,695	23,260	11/01/2038	1FE
686053-AS-8	OREGON SCH BRD PENSION OBLIG 02A		03/30/2011	PRAGER MCCARTHY & SEALY		296,033	445,000	165,593	268,831		2,781		2,781		271,612		24,421	24,421		06/30/2019	1FE
686053-CM-9	OREGON SCH BRD PENSION OBLIG 03A		03/15/2011	PRAGER MCCARTHY & SEALY		239,959	435,000	170,429	232,595		2,725		2,725		235,320		4,639	4,639		06/30/2022	1FE
042467-JM-3	ARMSTRONG PA SCH DIST G O BABS 10 A		01/20/2011	Various		7,201,250	7,000,000	7,000,000	7,000,000						7,000,000		201,250	201,250	126,192	03/15/2041	1FE
295173-LH-9	ERIE CNTY PA G O TAXABLE 2005 C		02/09/2011	PRAGER MCCARTHY & SEALY		475,869	465,000	464,275	464,535		12		12		464,547		11,322	11,322	10,864	09/01/2017	1FE
71781L-BP-3	PHILADELPHIA PA INDL DEV PENSION FD 99B		01/25/2011	MORGAN KEEGAN & COMPANY, INC.		903,798	1,890,000	903,798							903,798					04/15/2022	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)
743787-L3-5	PROVIDENCE RI G O 2001 B		01/15/2011	CALLED @ 100.00		70,000	70,000	75,858	73,790		(137)		(137)		73,653		(3,653)	(3,653)	2,359	01/15/2021	1FE
235218-L8-5	DALLAS TX G O 2005 CAP TXBL		03/31/2011	PRAGER MCCARTHY & SEALY		405,673	1,045,000	302,078	414,778		5,301		5,301		420,079		(14,406)	(14,406)		02/15/2028	1FE
235218-L9-3	DALLAS TX G O 2005 CAP TXBL		03/15/2011	FTN FINANCIAL		365,490	1,000,000	273,250	375,407		4,366		4,366		379,773		(14,283)	(14,283)		02/15/2029	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						52,179,669	59,145,000	47,653,151	50,425,433		183,107		183,107		51,512,338		667,332	667,332	839,352	XXX	XXX
313401-NB-3	FED HOME LOAN MTG CORP #170095		03/01/2011	SCHEDULED REDEMPTION		42	42	41	42		1		1		42				1	05/01/2014	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		03/01/2011	SCHEDULED REDEMPTION		154	154	173	158		(4)		(4)		154				4	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		03/01/2011	SCHEDULED REDEMPTION		97	97	108	99		(2)		(2)		97				2	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		03/01/2011	SCHEDULED REDEMPTION		25	25	25	24		2		2		25				1	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		03/01/2011	SCHEDULED REDEMPTION		24	24	24	23		2		2		24				1	04/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		03/01/2011	SCHEDULED REDEMPTION		22	22	25	25		(3)		(3)		22					08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		03/01/2011	SCHEDULED REDEMPTION		36	36	41	41		(5)		(5)		36				1	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2019	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		03/01/2011	SCHEDULED REDEMPTION		6,748	6,748	7,236	7,104		(356)		(356)		6,748				186	06/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		03/01/2011	SCHEDULED REDEMPTION		206,520	206,520	219,299	219,275		(12,755)		(12,755)		206,520				1,956	08/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		03/01/2011	SCHEDULED REDEMPTION		75,119	75,119	79,743	79,793		(4,674)		(4,674)		75,119				753	08/01/2023	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		03/01/2011	SCHEDULED REDEMPTION		93,363	93,363	84,577	91,417		1,946		1,946		93,363				1,568	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		03/01/2011	SCHEDULED REDEMPTION		104,187	104,187	96,908	102,510		1,677		1,677		104,187				1,852	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		03/01/2011	SCHEDULED REDEMPTION		141,718	141,718	128,318	138,796		2,923		2,923		141,718				2,281	09/15/2022	1
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z		03/01/2011	SCHEDULED REDEMPTION		64,189	64,189	55,645	62,060		2,129		2,129		64,189				963	04/15/2024	1
31337S-LA-9	FED HOME LOAN MTG CORP 1730 Z		03/01/2011	SCHEDULED REDEMPTION		178,591	178,591	140,022	171,933		6,658		6,658		178,591				2,880	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		03/01/2011	SCHEDULED REDEMPTION		62	62	66	66		(4)		(4)		62				1	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		03/01/2011	SCHEDULED REDEMPTION		343	343	363	362		(19)		(19)		343				7	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		03/01/2011	SCHEDULED REDEMPTION		348	348	357	356		(8)		(8)		348				5	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37					06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		03/01/2011	SCHEDULED REDEMPTION		11,508	11,508	11,814	11,660		(152)		(152)		11,508				172	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		03/01/2011	SCHEDULED REDEMPTION		1,482	1,482	1,514	1,514		(32)		(32)		1,482				22	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		03/01/2011	SCHEDULED REDEMPTION		2,102	2,102	2,148	2,144		(43)		(43)		2,102				28	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		03/01/2011	SCHEDULED REDEMPTION		352,834	352,834	365,238	362,064		(9,230)		(9,230)		352,834				4,682	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		03/01/2011	SCHEDULED REDEMPTION		11,425	11,425	11,560	11,531		(106)		(106)		11,425				140	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		03/01/2011	SCHEDULED REDEMPTION		2,015	2,015	2,059	2,045		(31)		(31)		2,015				27	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		03/01/2011	SCHEDULED REDEMPTION		15,520	15,520	15,836	15,775		(256)		(256)		15,520				229	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		03/01/2011	SCHEDULED REDEMPTION		306	306	313	311		(4)		(4)		306				4	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		03/01/2011	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				1	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		03/01/2011	SCHEDULED REDEMPTION		33,768	33,768	32,708	33,137		631		631		33,768				301	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		03/01/2011	SCHEDULED REDEMPTION		14,795	14,795	15,096	15,183		(388)		(388)		14,795				221	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		03/01/2011	SCHEDULED REDEMPTION		7,912	7,912	8,088	8,136		(224)		(224)		7,912				81	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		03/01/2011	SCHEDULED REDEMPTION		55,012	55,012	56,131	56,085		(1,073)		(1,073)		55,012				823	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		03/01/2011	SCHEDULED REDEMPTION		3,668	3,668	3,748	3,743		(75)		(75)		3,668				50	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		03/01/2011	SCHEDULED REDEMPTION		8,064	8,064	8,240	8,174		(110)		(110)		8,064				121	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		03/01/2011	SCHEDULED REDEMPTION		182	182	186	189		(7)		(7)		182				2	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		03/01/2011	SCHEDULED REDEMPTION		19,584	19,584	20,011	19,978		(394)		(394)		19,584				256	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		03/01/2011	SCHEDULED REDEMPTION		16,650	16,650	16,487	16,505		144		144		16,650				184	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		03/01/2011	SCHEDULED REDEMPTION		20,859	20,859	20,204	20,266		593		593		20,859				231	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		03/01/2011	SCHEDULED REDEMPTION		354	354	361	358		(5)		(5)		354				5	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		03/01/2011	SCHEDULED REDEMPTION		26,884	26,884	27,198	27,100		(215)		(215)		26,884				311	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		03/01/2011	SCHEDULED REDEMPTION		3,125	3,125	3,194	3,208		(82)		(82)		3,125				47	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		03/01/2011	SCHEDULED REDEMPTION		1,016	1,016	1,030	1,029		(12)		(12)		1,016				12	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		03/01/2011	SCHEDULED REDEMPTION		20,145	20,145	20,452	20,281		(136)		(136)		20,145				274	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		03/01/2011	SCHEDULED REDEMPTION		29,063	29,063	29,449	29,315		(252)		(252)		29,063				340	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		03/01/2011	SCHEDULED REDEMPTION		1,722	1,722	1,741	1,732		(11)		(11)		1,722				21	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		03/01/2011	SCHEDULED REDEMPTION		1,297	1,297	1,311	1,304		(8)		(8)		1,297				15	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		03/01/2011	SCHEDULED REDEMPTION		1,629	1,629	1,648	1,639		(10)		(10)		1,629				15	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		03/01/2011	SCHEDULED REDEMPTION		8,622	8,622	8,731	8,683		(61)		(61)		8,622				105	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		03/01/2011	SCHEDULED REDEMPTION		3,165	3,165	3,213	3,188		(24)		(24)		3,165				41	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		03/01/2011	SCHEDULED REDEMPTION		998	998	1,013	1,006		(8)		(8)		998				12	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		03/01/2011	SCHEDULED REDEMPTION		8,314	8,314	8,422	8,364		(50)		(50)		8,314				102	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		03/01/2011	SCHEDULED REDEMPTION		4,135	4,135	4,195	4,173		(37)		(37)		4,135				48	01/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		03/01/2011	SCHEDULED REDEMPTION		4,344	4,344	4,410	4,382		(37)		(37)		4,344				52	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		03/01/2011	SCHEDULED REDEMPTION		4,005	4,005	4,066	4,037		(33)		(33)		4,005				49	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2011	SCHEDULED REDEMPTION		2,996	2,996	3,042	3,022		(26)		(26)		2,996				37	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		03/01/2011	SCHEDULED REDEMPTION		1,103	1,103	1,115	1,112		(9)		(9)		1,103				11	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		03/01/2011	SCHEDULED REDEMPTION		1,546	1,546	1,564	1,556		(10)		(10)		1,546				21	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		03/01/2011	SCHEDULED REDEMPTION		2,087	2,087	2,119	2,110		(23)		(23)		2,087				29	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		03/01/2011	SCHEDULED REDEMPTION		2,717	2,717	2,759	2,744		(27)		(27)		2,717				34	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		03/01/2011	SCHEDULED REDEMPTION		160	160	161	161		(1)		(1)		160				2	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		03/01/2011	SCHEDULED REDEMPTION		6,973	6,973	7,079	7,030		(58)		(58)		6,973				95	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		03/01/2011	SCHEDULED REDEMPTION		1,461	1,461	1,477	1,473		(12)		(12)		1,461				17	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		03/01/2011	SCHEDULED REDEMPTION		6,224	6,224	6,294	6,261		(37)		(37)		6,224				83	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		03/01/2011	SCHEDULED REDEMPTION		16,976	16,976	17,190	17,104		(128)		(128)		16,976				203	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		03/01/2011	SCHEDULED REDEMPTION		116	116	118	117		(1)		(1)		116				1	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		03/01/2011	SCHEDULED REDEMPTION		226	226	229	227		(1)		(1)		226				3	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		03/01/2011	SCHEDULED REDEMPTION		79	79	80	79		(1)		(1)		79				1	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		03/01/2011	SCHEDULED REDEMPTION		3,792	3,792	3,679	3,750		41		41		3,792				47	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		03/01/2011	SCHEDULED REDEMPTION		35,882	35,882	36,665	36,439		(557)		(557)		35,882				426	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		03/01/2011	SCHEDULED REDEMPTION		8,250	8,250	8,375	8,351		(102)		(102)		8,250				96	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		03/01/2011	SCHEDULED REDEMPTION		6,571	6,571	6,645	6,628		(57)		(57)		6,571				81	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		03/01/2011	SCHEDULED REDEMPTION		606	606	613	609		(3)		(3)		606				8	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		03/01/2011	SCHEDULED REDEMPTION		2,986	2,986	3,032	3,005		(18)		(18)		2,986				40	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		03/01/2011	SCHEDULED REDEMPTION		17,476	17,476	17,674	17,567		(92)		(92)		17,476				240	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		03/01/2011	SCHEDULED REDEMPTION		153	153	155	155		(1)		(1)		153				2	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		03/01/2011	SCHEDULED REDEMPTION		5,473	5,473	5,630	5,651		(178)		(178)		5,473				54	01/01/2019	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		03/01/2011	SCHEDULED REDEMPTION		1,736	1,736	1,675	1,709		27		27		1,736				12	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		03/01/2011	SCHEDULED REDEMPTION		18,398	18,398	17,744	17,978		419		419		18,398				159	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		03/01/2011	SCHEDULED REDEMPTION		756	756	730	740		16		16		756				7	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		03/01/2011	SCHEDULED REDEMPTION		7,922	7,922	7,656	7,795		128		128		7,922				75	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		03/01/2011	SCHEDULED REDEMPTION		5,334	5,334	5,148	5,220		115		115		5,334				44	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		03/01/2011	SCHEDULED REDEMPTION		15,246	15,246	14,712	14,990		256		256		15,246				133	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		03/01/2011	SCHEDULED REDEMPTION		73	73	82	80		(7)		(7)		73				2	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		03/01/2011	SCHEDULED REDEMPTION		703	703	848	855		(153)		(153)		703				14	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		03/01/2011	SCHEDULED REDEMPTION		200	200	211	212		(13)		(13)		200				4	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		03/01/2011	SCHEDULED REDEMPTION		2,441	2,441	2,407	2,286		155		155		2,441				34	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		03/01/2011	SCHEDULED REDEMPTION		4,073	4,073	4,117	4,185		(112)		(112)		4,073				57	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		03/01/2011	SCHEDULED REDEMPTION		1,937	1,937	1,971	2,030		(93)		(93)		1,937				30	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		03/01/2011	SCHEDULED REDEMPTION		40	40	41	42		(1)		(1)		40				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		03/01/2011	SCHEDULED REDEMPTION		183	183	185	188		(5)		(5)		183				3	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2011	SCHEDULED REDEMPTION		553	553	574	588		(35)		(35)		553				8	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2011	SCHEDULED REDEMPTION		360	360	370	386		(26)		(26)		360				6	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		03/01/2011	SCHEDULED REDEMPTION		52	52	54	57		(5)		(5)		52				1	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		03/01/2011	SCHEDULED REDEMPTION		1,003	1,003	989	945		59		59		1,003				11	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		03/01/2011	SCHEDULED REDEMPTION		360	360	364	372		(12)		(12)		360				5	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		03/01/2011	SCHEDULED REDEMPTION		13,586	13,586	13,775	14,112		(527)		(527)		13,586				205	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2011	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2011	SCHEDULED REDEMPTION		3,694	3,694	3,739	3,820		(126)		(126)		3,694				57	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		03/01/2011	SCHEDULED REDEMPTION		315	315	324	335		(20)		(20)		315				6	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2011	SCHEDULED REDEMPTION		2,930	2,930	2,889	2,828		102		102		2,930				42	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		03/01/2011	SCHEDULED REDEMPTION		944	944	931	919		25		25		944				13	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		03/01/2011	SCHEDULED REDEMPTION		1,115	1,115	1,127	1,135		(20)		(20)		1,115				19	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		03/01/2011	SCHEDULED REDEMPTION		677	677	695	697		(20)		(20)		677				9	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		03/01/2011	SCHEDULED REDEMPTION		22,697	22,697	22,957	22,845		(148)		(148)		22,697				271	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		03/01/2011	SCHEDULED REDEMPTION		843	843	855	856		(14)		(14)		843				13	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		03/01/2011	SCHEDULED REDEMPTION		14	14	14	13		1		1		14					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		03/01/2011	SCHEDULED REDEMPTION		1,115	1,115	1,075	1,083		31		31		1,115				14	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2011	SCHEDULED REDEMPTION		137	137	132	133		4		4		137				2	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		03/01/2011	SCHEDULED REDEMPTION		1,424	1,424	1,373	1,401		23		23		1,424				17	11/01/2028	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		03/01/2011	SCHEDULED REDEMPTION		854	854	842	825		29		29		854				9	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		03/01/2011	SCHEDULED REDEMPTION		396	396	368	375		21		21		396				6	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)
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		03/01/2011	SCHEDULED REDEMPTION		976	976	913	965		10		10		976				14	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		03/01/2011	SCHEDULED REDEMPTION		185	185	174	176		9		9		185				3	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		03/01/2011	SCHEDULED REDEMPTION		164	164	162	158		7		7		164				3	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		03/01/2011	SCHEDULED REDEMPTION		649	649	606	607		42		42		649				10	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		03/01/2011	SCHEDULED REDEMPTION		200	200	187	188		12		12		200				3	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		03/01/2011	SCHEDULED REDEMPTION		76	76	71	71		5		5		76				1	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		03/01/2011	SCHEDULED REDEMPTION		315	315	295	300		15		15		315				5	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2011	SCHEDULED REDEMPTION		297	297	292	281		16		16		297				5	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		03/01/2011	SCHEDULED REDEMPTION		16,520	16,520	16,289	16,048		472		472		16,520				268	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		03/01/2011	SCHEDULED REDEMPTION		64	64	60	57		7		7		64				1	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		03/01/2011	SCHEDULED REDEMPTION		41	41	42	43		(1)		(1)		41				1	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		03/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15					07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		03/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		03/01/2011	SCHEDULED REDEMPTION		274	274	276	282		(8)		(8)		274				5	08/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		03/01/2011	SCHEDULED REDEMPTION		114	114	115	117		(3)		(3)		114				2	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		03/01/2011	SCHEDULED REDEMPTION		265	265	271	273		(8)		(8)		265				5	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		03/01/2011	SCHEDULED REDEMPTION		69	69	70	72		(3)		(3)		69				1	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		03/01/2011	SCHEDULED REDEMPTION		28	28	28	29		(1)		(1)		28				1	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		03/01/2011	SCHEDULED REDEMPTION		104	104	105	107		(2)		(2)		104				2	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		03/01/2011	SCHEDULED REDEMPTION		48	48	46	46		2		2		48				1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		03/01/2011	SCHEDULED REDEMPTION		150	150	151	155		(5)		(5)		150				3	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		03/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		03/01/2011	SCHEDULED REDEMPTION		85	85	86	88		(3)		(3)		85				1	02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		03/01/2011	SCHEDULED REDEMPTION		146	146	140	138		8		8		146				2	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		03/01/2011	SCHEDULED REDEMPTION		8	8	8	8						8					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		03/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		03/01/2011	SCHEDULED REDEMPTION		6	6	6	5						6					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		03/01/2011	SCHEDULED REDEMPTION		16,659	16,659	16,425	16,052		607		607		16,659				216	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		03/01/2011	SCHEDULED REDEMPTION		114	114	119	126		(12)		(12)		114				2	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		03/01/2011	SCHEDULED REDEMPTION		21	21	20	20		1		1		21					07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		03/01/2011	SCHEDULED REDEMPTION		988	988	998	1,015		(26)		(26)		988				17	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		03/01/2011	SCHEDULED REDEMPTION		28	28	30	33		(5)		(5)		28					11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		03/01/2011	SCHEDULED REDEMPTION		8	8	7	8						8					12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		03/01/2011	SCHEDULED REDEMPTION		122	122	125	123		(1)		(1)		122				2	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		03/01/2011	SCHEDULED REDEMPTION		40	40	42	45		(5)		(5)		40				1	01/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		03/01/2011	SCHEDULED REDEMPTION		827	827	835	852		(24)		(24)		827				14	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		03/01/2011	SCHEDULED REDEMPTION		4	4	3	3						4					05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		03/01/2011	SCHEDULED REDEMPTION		11	11	11	10						11					05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		03/01/2011	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2011	SCHEDULED REDEMPTION		1,508	1,508	1,487	1,474		34		34		1,508				24	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		03/01/2011	SCHEDULED REDEMPTION		4,585	4,585	4,521	4,434		151		151		4,585				73	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		03/01/2011	SCHEDULED REDEMPTION		411	411	431	442		(31)		(31)		411				6	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		03/01/2011	SCHEDULED REDEMPTION		9	9	8	8		1		1		9					07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		03/01/2011	SCHEDULED REDEMPTION		179	179	189	195		(16)		(16)		179				3	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		03/01/2011	SCHEDULED REDEMPTION		650	650	661	676		(26)		(26)		650				9	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2011	SCHEDULED REDEMPTION		1,830	1,830	1,804	1,771		59		59		1,830				29	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		03/01/2011	SCHEDULED REDEMPTION		13	13	12	12		1		1		13					09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2011	SCHEDULED REDEMPTION		54	54	54	52		3		3		54				1	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		03/01/2011	SCHEDULED REDEMPTION		22	22	22	21		1		1		22					11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		03/01/2011	SCHEDULED REDEMPTION		20	20	19	19		1		1		20					11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		03/01/2011	SCHEDULED REDEMPTION		4	4	3	3						4					10/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		03/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14					12/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		03/01/2011	SCHEDULED REDEMPTION		228	228	225	217		11		11		228				4	01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		03/01/2011	SCHEDULED REDEMPTION		43,784	43,784	46,178	47,544		(3,760)		(3,760)		43,784				763	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		03/01/2011	SCHEDULED REDEMPTION		1,829	1,829	1,803	1,779		50		50		1,829				20	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		03/01/2011	SCHEDULED REDEMPTION		11,430	11,430	11,270	11,162		268		268		11,430				185	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		03/01/2011	SCHEDULED REDEMPTION		255	255	251	248		7		7		255				4	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		03/01/2011	SCHEDULED REDEMPTION		1,778	1,778	1,795	1,805		(27)		(27)		1,778				22	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		03/01/2011	SCHEDULED REDEMPTION		134	134	135	136		(2)		(2)		134				2	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		03/01/2011	SCHEDULED REDEMPTION		1,128	1,128	1,139	1,153		(25)		(25)		1,128				14	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		03/01/2011	SCHEDULED REDEMPTION		14	14	13	13						14					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		03/01/2011	SCHEDULED REDEMPTION		322	322	325	327		(5)		(5)		322				5	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2011	SCHEDULED REDEMPTION		2,452	2,452	2,536	2,578		(125)		(125)		2,452				38	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		03/01/2011	SCHEDULED REDEMPTION		141	141	143	143		(2)		(2)		141				2	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		03/01/2011	SCHEDULED REDEMPTION		1,007	1,007	993	973		34		34		1,007				11	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		03/01/2011	SCHEDULED REDEMPTION		753	753	743	723		30		30		753				11	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		03/01/2011	SCHEDULED REDEMPTION		19,002	19,002	18,736	18,418		584		584		19,002				196	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		03/01/2011	SCHEDULED REDEMPTION		15	15	15	14		1		1		15					08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		03/01/2011	SCHEDULED REDEMPTION		334	334	329	326		7		7		334				5	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		03/01/2011	SCHEDULED REDEMPTION		64	64	63	61		3		3		64				1	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2011	SCHEDULED REDEMPTION		7,821	7,821	8,029	8,011		(190)		(190)		7,821				102	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		03/01/2011	SCHEDULED REDEMPTION		1,260	1,260	1,274	1,268		(7)		(7)		1,260				15	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		03/01/2011	SCHEDULED REDEMPTION		305	305	313	314		(8)		(8)		305				4	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		03/01/2011	SCHEDULED REDEMPTION		7,692	7,692	7,322	7,222		470		470		7,692				116	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		03/01/2011	SCHEDULED REDEMPTION		52	52	55	55		(2)		(2)		52				1	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		03/01/2011	SCHEDULED REDEMPTION		2,060	2,060	2,332	2,328		(268)		(268)		2,060				31	03/01/2026	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		03/01/2011	SCHEDULED REDEMPTION		1,196	1,196	1,230	1,250		(55)		(55)		1,196				23	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		03/01/2011	SCHEDULED REDEMPTION		2,474	2,474	2,363	2,329		145		145		2,474				36	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		03/01/2011	SCHEDULED REDEMPTION		572	572	530	540		32		32		572				8	04/01/2026	1
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		03/01/2011	SCHEDULED REDEMPTION		531	531	596	595		(65)		(65)		531				8	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		03/01/2011	SCHEDULED REDEMPTION		11,031	11,031	10,242	10,115		916		916		11,031				158	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		03/01/2011	SCHEDULED REDEMPTION		694	694	645	625		69		69		694				10	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		03/01/2011	SCHEDULED REDEMPTION		2,919	2,919	3,005	3,026		(107)		(107)		2,919				55	08/01/2026	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		03/01/2011	Various		6,766	6,766	6,401	6,752		14		14		6,766				63	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		03/01/2011	SCHEDULED REDEMPTION		2,559	2,559	2,535	2,559		1		1		2,559				35	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		03/01/2011	SCHEDULED REDEMPTION		2,283	2,283	2,228	2,277		6		6		2,283				33	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		03/01/2011	SCHEDULED REDEMPTION		13,526	13,526	13,157	13,373		152		152		13,526				197	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		03/01/2011	SCHEDULED REDEMPTION		122	122	126	127		(5)		(5)		122				2	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		03/01/2011	SCHEDULED REDEMPTION		1,001	1,001	1,036	1,035		(34)		(34)		1,001				18	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2011	SCHEDULED REDEMPTION		1,610	1,610	1,667	1,664		(53)		(53)		1,610				31	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		03/01/2011	SCHEDULED REDEMPTION		321	321	333	334		(13)		(13)		321				2	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		03/01/2011	SCHEDULED REDEMPTION		5,944	5,944	5,733	5,838		106		106		5,944				50	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		01/01/2011	MATURED		132	132	129	132						132				1	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		01/01/2011	SCHEDULED REDEMPTION		636	636	621	636						636				3	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		03/01/2011	Various		765	765	731	764		1		1		765				7	03/01/2011	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		03/01/2011	SCHEDULED REDEMPTION		385	385	368	382		3		3		385				5	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2011	SCHEDULED REDEMPTION		8,235	8,235	7,953	8,153		81		81		8,235				97	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		03/01/2011	SCHEDULED REDEMPTION		5,541	5,541	5,391	5,473		69		69		5,541				80	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		03/01/2011	SCHEDULED REDEMPTION		979	979	953	968		11		11		979				14	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		03/01/2011	SCHEDULED REDEMPTION		9,424	9,424	9,349	9,394		30		30		9,424				148	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2011	SCHEDULED REDEMPTION		1,175	1,175	1,217	1,216		(41)		(41)		1,175				21	02/01/2016	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		03/01/2011	SCHEDULED REDEMPTION		11,800	11,800	12,222	12,132		(332)		(332)		11,800				139	06/01/2018	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		03/01/2011	SCHEDULED REDEMPTION		467	467	484	485		(18)		(18)		467				5	07/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		03/01/2011	SCHEDULED REDEMPTION		223	223	233	240		(17)		(17)		223				4	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		03/01/2011	SCHEDULED REDEMPTION		6,602	6,602	7,175	7,124		(522)		(522)		6,602				147	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		03/01/2011	SCHEDULED REDEMPTION		3,101	3,101	3,137	3,136		(35)		(35)		3,101				55	03/01/2027	1
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		03/01/2011	SCHEDULED REDEMPTION		2,434	2,434	2,341	3,099		(666)		(666)		2,434				34	05/01/2028	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2011	SCHEDULED REDEMPTION		2,684	2,684	2,765	2,902		(218)		(218)		2,684				40	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		03/01/2011	SCHEDULED REDEMPTION		350	350	345	335		15		15		350				5	11/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		03/01/2011	SCHEDULED REDEMPTION		96	96	99	105		(9)		(9)		96				1	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		03/01/2011	SCHEDULED REDEMPTION		18,263	18,263	18,007	17,543		720		720		18,263				256	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		03/01/2011	SCHEDULED REDEMPTION		773	773	793	837		(64)		(64)		773				14	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		03/01/2011	SCHEDULED REDEMPTION		1,498	1,498	1,579	1,644		(146)		(146)		1,498				20	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		03/01/2011	SCHEDULED REDEMPTION		2,674	2,674	2,653	2,617		57		57		2,674				37	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		03/01/2011	SCHEDULED REDEMPTION		245	245	247	252		(7)		(7)		245				3	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		03/01/2011	SCHEDULED REDEMPTION		2,435	2,435	2,458	2,516		(80)		(80)		2,435				36	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2011	SCHEDULED REDEMPTION		4,504	4,504	4,557	4,642		(138)		(138)		4,504				68	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2011	SCHEDULED REDEMPTION		111,650	111,650	113,099	116,175		(4,525)		(4,525)		111,650				1,769	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2011	SCHEDULED REDEMPTION		11,629	11,629	12,265	12,821		(1,192)		(1,192)		11,629				181	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		03/01/2011	SCHEDULED REDEMPTION		37,356	37,356	37,780	37,600		(244)		(244)		37,356				442	02/01/2035	1
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665		03/01/2011	SCHEDULED REDEMPTION		218,027	218,027	233,288	233,035		(15,008)		(15,008)		218,027				2,661	03/01/2037	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		03/01/2011	SCHEDULED REDEMPTION		277,228	277,228	285,188	286,112		(8,883)		(8,883)		277,228				2,939	10/01/2038	1
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240		03/01/2011	SCHEDULED REDEMPTION		3,151,281	3,151,281	3,210,614	3,213,267		(61,986)		(61,986)		3,151,281				33,454	03/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		03/01/2011	SCHEDULED REDEMPTION		566,564	566,564	582,831	585,581		(19,016)		(19,016)		566,564				5,920	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		03/01/2011	SCHEDULED REDEMPTION		11,131	11,131	11,300	11,239		(108)		(108)		11,131				129	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		03/01/2011	SCHEDULED REDEMPTION		8,220	8,220	8,345	8,293		(72)		(72)		8,220				96	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2011	SCHEDULED REDEMPTION		45,331	45,331	44,915	45,058		272		272		45,331				480	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		03/01/2011	SCHEDULED REDEMPTION		1,892	1,892	1,913	1,905		(13)		(13)		1,892				22	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		03/01/2011	SCHEDULED REDEMPTION		1,147	1,147	1,160	1,155		(8)		(8)		1,147				14	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		03/01/2011	SCHEDULED REDEMPTION		162,940	162,940	167,618	168,192		(5,252)		(5,252)		162,940				1,663	03/01/2038	1
3128JK-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		03/01/2011	SCHEDULED REDEMPTION		88,571	88,571	79,562	85,640		2,931		2,931		88,571				1,046	06/01/2014	1
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		03/01/2011	SCHEDULED REDEMPTION		2,550	2,550	2,641	2,632		(82)		(82)		2,550				28	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		03/01/2011	SCHEDULED REDEMPTION		2,761	2,761	2,840	2,833		(72)		(72)		2,761				27	06/01/2021	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		03/01/2011	SCHEDULED REDEMPTION		126,452	126,452	130,972	132,020		(5,567)		(5,567)		126,452				1,405	07/01/2022	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		03/01/2011	SCHEDULED REDEMPTION		11,092	11,092	11,489	11,651		(558)		(558)		11,092				120	08/01/2022	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		03/01/2011	SCHEDULED REDEMPTION		500,293	500,293	518,175	522,512		(22,219)		(22,219)		500,293				5,636	09/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		03/01/2011	SCHEDULED REDEMPTION		68,828	68,828	70,804	70,949		(2,121)		(2,121)		68,828				680	11/01/2022	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		03/01/2011	SCHEDULED REDEMPTION		4,818	4,818	4,990	5,084		(266)		(266)		4,818				52	12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		03/01/2011	SCHEDULED REDEMPTION		1,654	1,654	1,714	1,745		(90)		(90)		1,654				17	01/01/2023	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		03/01/2011	SCHEDULED REDEMPTION		32,336	32,336	33,491	33,949		(1,613)		(1,613)		32,336				350	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2011	SCHEDULED REDEMPTION		147,095	147,095	152,353	154,649		(7,553)		(7,553)		147,095				1,586	04/01/2023	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		03/01/2011	SCHEDULED REDEMPTION		1,179,967	1,179,967	1,212,139	1,215,978		(36,011)		(36,011)		1,179,967				11,393	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		03/01/2011	SCHEDULED REDEMPTION		578,436	578,436	595,131	593,950		(15,515)		(15,515)		578,436				5,478	05/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		03/01/2011	SCHEDULED REDEMPTION		6,922	6,922	7,169	7,238		(317)		(317)		6,922				74	08/01/2023	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		03/01/2011	SCHEDULED REDEMPTION		9,438	9,438	9,775	9,894		(457)		(457)		9,438				98	07/01/2023	1
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		03/01/2011	SCHEDULED REDEMPTION		16,256	16,256	16,837	16,894		(638)		(638)		16,256				180	10/01/2023	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		03/01/2011	SCHEDULED REDEMPTION		147,086	147,086	152,343	155,194		(8,108)		(8,108)		147,086				1,626	11/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2011	SCHEDULED REDEMPTION		838,550	838,550	868,522	884,732		(46,182)		(46,182)		838,550				8,887	12/01/2023	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		03/01/2011	SCHEDULED REDEMPTION		1,782	1,782	1,846	1,869		(87)		(87)		1,782				19	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		03/01/2011	SCHEDULED REDEMPTION		2,755	2,755	2,853	2,876		(121)		(121)		2,755				31	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2011	SCHEDULED REDEMPTION		1,508,374	1,508,374	1,562,287	1,593,646		(85,272)		(85,272)		1,508,374				16,479	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2011	SCHEDULED REDEMPTION		654,423	654,423	677,813	696,881		(42,459)		(42,459)		654,423				7,141	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2011	SCHEDULED REDEMPTION		451,773	451,773	467,921	481,497		(29,724)		(29,724)		451,773				4,936	04/01/2024	1
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		03/01/2011	SCHEDULED REDEMPTION		249,681	249,681	256,489	255,941		(6,259)		(6,259)		249,681				2,345	05/01/2024	1
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		03/01/2011	SCHEDULED REDEMPTION		685,141	685,141	709,843	710,219		(25,079)		(25,079)		685,141				6,507	10/01/2024	1
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		03/01/2011	SCHEDULED REDEMPTION		63,878	63,878	66,139	66,457		(2,579)		(2,579)		63,878				591	11/01/2024	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		03/01/2011	SCHEDULED REDEMPTION		49,633	49,633	51,407	51,163		(1,530)		(1,530)		49,633				523	08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		03/01/2011	SCHEDULED REDEMPTION		11,060	11,060	11,456	11,429		(368)		(368)		11,060				119	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		03/01/2011	SCHEDULED REDEMPTION		2,512	2,512	2,601	2,594		(83)		(83)		2,512				28	12/01/2020	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		03/01/2011	SCHEDULED REDEMPTION		59,591	59,591	61,721	61,958		(2,367)		(2,367)		59,591				664	02/01/2022	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		03/01/2011	SCHEDULED REDEMPTION		31,876	31,876	33,015	33,297		(1,421)		(1,421)		31,876				344	05/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		03/01/2011	SCHEDULED REDEMPTION		4,975	4,975	5,153	5,216		(241)		(241)		4,975				54	06/01/2022	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		03/01/2011	SCHEDULED REDEMPTION		3,334	3,334	3,453	3,489		(155)		(155)		3,334				36	10/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2011	SCHEDULED REDEMPTION		174,757	174,757	181,003	183,695		(8,939)		(8,939)		174,757				1,817	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2011	SCHEDULED REDEMPTION		155,275	155,275	160,824	163,325		(8,051)		(8,051)		155,275				1,629	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		03/01/2011	SCHEDULED REDEMPTION		62,430	62,430	64,222	64,531		(2,101)		(2,101)		62,430				578	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		03/01/2011	SCHEDULED REDEMPTION		28,372	28,372	29,386	29,565		(1,194)		(1,194)		28,372				291	05/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2011	SCHEDULED REDEMPTION		179,818	179,818	186,245	187,876		(8,058)		(8,058)		179,818				1,861	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		03/01/2011	SCHEDULED REDEMPTION		4,613	4,613	4,778	4,818		(205)		(205)		4,613				50	10/01/2023	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		03/01/2011	SCHEDULED REDEMPTION		4,342	4,342	4,497	4,628		(286)		(286)		4,342				45	11/01/2023	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		03/01/2011	SCHEDULED REDEMPTION		288,595	288,595	299,001	298,443		(9,848)		(9,848)		288,595				2,643	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		03/01/2011	SCHEDULED REDEMPTION		6,430	6,430	6,659	6,722		(292)		(292)		6,430				77	04/01/2024	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		03/01/2011	SCHEDULED REDEMPTION		32,354	32,354	33,510	33,687		(1,333)		(1,333)		32,354				360	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		03/01/2011	SCHEDULED REDEMPTION		3,591	3,591	3,719	3,720		(129)		(129)		3,591				42	06/01/2024	1
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		03/01/2011	SCHEDULED REDEMPTION		35,232	35,232	36,502	36,586		(1,354)		(1,354)		35,232				324	08/01/2024	1
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		03/01/2011	SCHEDULED REDEMPTION		434,659	434,659	450,331	452,684		(18,025)		(18,025)		434,659				4,021	10/01/2024	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		03/01/2011	SCHEDULED REDEMPTION		53,225	53,225	55,128	55,394		(2,168)		(2,168)		53,225				586	06/01/2021	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		03/01/2011	SCHEDULED REDEMPTION		43,268	43,268	44,814	43,990		(722)		(722)		43,268				517	04/01/2017	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		03/01/2011	SCHEDULED REDEMPTION		27,945	27,945	28,944	29,031		(1,086)		(1,086)		27,945				245	02/01/2023	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		03/01/2011	SCHEDULED REDEMPTION		14,842	14,842	15,373	15,832		(990)		(990)		14,842				164	01/01/2023	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		03/01/2011	SCHEDULED REDEMPTION		2,975	2,975	3,081	3,192		(217)		(217)		2,975				28	02/01/2023	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		03/01/2011	SCHEDULED REDEMPTION		10,887	10,887	11,276	11,465		(578)		(578)		10,887				116	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		03/01/2011	SCHEDULED REDEMPTION		53,430	53,430	55,339	56,040		(2,610)		(2,610)		53,430				572	02/01/2023	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		03/01/2011	SCHEDULED REDEMPTION		1,166	1,166	1,208	1,198		(32)		(32)		1,166				14	03/01/2023	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		03/01/2011	SCHEDULED REDEMPTION		1,720	1,720	1,781	1,814		(95)		(95)		1,720				18	03/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2011	SCHEDULED REDEMPTION		121,921	121,921	126,279	127,308		(5,387)		(5,387)		121,921				1,385	04/01/2023	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		03/01/2011	SCHEDULED REDEMPTION		17,589	17,589	18,218	18,470		(881)		(881)		17,589				193	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		03/01/2011	SCHEDULED REDEMPTION		5,149	5,149	5,297	5,297		(148)		(148)		5,149				51	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2011	SCHEDULED REDEMPTION		256,576	256,576	265,747	274,532		(17,956)		(17,956)		256,576				2,798	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		03/01/2011	SCHEDULED REDEMPTION		488	488	502	532		(44)		(44)		488				5	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		03/01/2011	SCHEDULED REDEMPTION		47,500	47,500	49,198	50,740		(3,240)		(3,240)		47,500				512	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		03/01/2011	SCHEDULED REDEMPTION		2,859	2,859	2,962	2,956		(97)		(97)		2,859				27	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		03/01/2011	SCHEDULED REDEMPTION		91,925	91,925	95,210	98,087		(6,162)		(6,162)		91,925				980	11/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		03/01/2011	SCHEDULED REDEMPTION		75,461	75,461	77,628	78,828		(3,367)		(3,367)		75,461				698	02/01/2024	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		03/01/2011	SCHEDULED REDEMPTION		3,215	3,215	3,330	3,371		(155)		(155)		3,215				30	02/01/2024	1
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		03/01/2011	SCHEDULED REDEMPTION		207,554	207,554	215,037	217,358		(9,804)		(9,804)		207,554				1,914	03/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		03/01/2011	SCHEDULED REDEMPTION		407	407	419	422		(14)		(14)		407				4	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		03/01/2011	SCHEDULED REDEMPTION		47,889	47,889	49,264	48,722		(833)		(833)		47,889				387	03/01/2024	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		03/01/2011	SCHEDULED REDEMPTION		72,313	72,313	74,898	74,479		(2,166)		(2,166)		72,313				896	04/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		03/01/2011	SCHEDULED REDEMPTION		706,515	706,515	726,799	722,005		(15,491)		(15,491)		706,515				6,556	04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		03/01/2011	SCHEDULED REDEMPTION		1,506	1,506	1,560	1,539		(33)		(33)		1,506				17	04/01/2024	1
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD #J09503		03/01/2011	SCHEDULED REDEMPTION		671,319	671,319	689,622	690,445		(19,126)		(19,126)		671,319				6,566	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		03/01/2011	SCHEDULED REDEMPTION		5,523	5,523	5,720	5,810		(288)		(288)		5,523				61	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		03/01/2011	SCHEDULED REDEMPTION		5,395	5,395	5,550	5,498		(104)		(104)		5,395				56	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		03/01/2011	SCHEDULED REDEMPTION		39,878	39,878	41,023	40,774		(896)		(896)		39,878				332	04/01/2024	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		03/01/2011	SCHEDULED REDEMPTION		55,759	55,759	57,752	58,417		(2,659)		(2,659)		55,759				670	04/01/2024	1
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		03/01/2011	SCHEDULED REDEMPTION		2,465	2,465	2,553	2,589		(124)		(124)		2,465				27	04/01/2024	1
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		03/01/2011	SCHEDULED REDEMPTION		1,734,407	1,734,407	1,781,697	1,810,000		(75,593)		(75,593)		1,734,407				15,834	04/01/2024	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		03/01/2011	SCHEDULED REDEMPTION		7,910	7,910	8,192	8,297		(388)		(388)		7,910				88	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		03/01/2011	SCHEDULED REDEMPTION		37,243	37,243	38,312	38,053		(811)		(811)		37,243				351	04/01/2024	1
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD #J09656		03/01/2011	SCHEDULED REDEMPTION		792,421	792,421	814,027	812,498		(20,077)		(20,077)		792,421				6,801	05/01/2024	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		03/01/2011	SCHEDULED REDEMPTION		17,497	17,497	18,122	19,189		(1,692)		(1,692)		17,497				218	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		03/01/2011	SCHEDULED REDEMPTION		11,008	11,008	11,309	11,368		(360)		(360)		11,008				123	06/01/2024	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		03/01/2011	SCHEDULED REDEMPTION		324,202	324,202	333,042	334,550		(10,347)		(10,347)		324,202				2,513	06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		03/01/2011	SCHEDULED REDEMPTION		324,124	324,124	332,961	329,253		(5,129)		(5,129)		324,124				3,302	05/01/2024	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		03/01/2011	SCHEDULED REDEMPTION		164,778	164,778	169,271	168,550		(3,772)		(3,772)		164,778				1,672	07/01/2024	1
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD #J09901		03/01/2011	SCHEDULED REDEMPTION		495,421	495,421	508,929	504,954		(9,532)		(9,532)		495,421				4,275	06/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		03/01/2011	SCHEDULED REDEMPTION		66,412	66,412	68,223	67,649		(1,238)		(1,238)		66,412				545	06/01/2024	1
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		03/01/2011	SCHEDULED REDEMPTION		28,275	28,275	29,295	29,204		(928)		(928)		28,275				293	08/01/2024	1
3128PP-RR-6	FED HOME LOAN MTG CORP GOLD #J10496		03/01/2011	SCHEDULED REDEMPTION		1,631,654	1,631,654	1,689,400	1,690,098		(58,443)		(58,443)		1,631,654				16,737	08/01/2024	1
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		03/01/2011	SCHEDULED REDEMPTION		63,693	63,693	65,989	66,402		(2,710)		(2,710)		63,693				602	08/01/2024	1
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		03/01/2011	SCHEDULED REDEMPTION		384,278	384,278	397,877	395,859		(11,581)		(11,581)		384,278				3,785	11/01/2024	1
3128PQ-E9-8	FED HOME LOAN MTG CORP GOLD #J11060		03/01/2011	SCHEDULED REDEMPTION		476,210	476,210	493,063	490,862		(14,652)		(14,652)		476,210				4,657	10/01/2024	1
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		03/01/2011	SCHEDULED REDEMPTION		55,151	55,151	57,103	56,925		(1,774)		(1,774)		55,151				595	11/01/2024	1
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		03/01/2011	SCHEDULED REDEMPTION		63,246	63,246	65,485	65,192		(1,945)		(1,945)		63,246				594	11/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		03/01/2011	SCHEDULED REDEMPTION		2,466	2,466	2,522	2,506		(41)		(41)		2,466				41	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2011	SCHEDULED REDEMPTION		9,571	9,571	9,414	9,477		95		95		9,571				132	08/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		03/01/2011	SCHEDULED REDEMPTION		64,545	64,545	63,486	64,047		498		498		64,545				966	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		03/01/2011	SCHEDULED REDEMPTION		435	435	435	435						435				6	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		03/01/2011	SCHEDULED REDEMPTION		8,528	8,528	8,539	8,533		(5)		(5)		8,528				121	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		03/01/2011	SCHEDULED REDEMPTION		3,003	3,003	3,007	3,005		(2)		(2)		3,003				43	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		03/01/2011	SCHEDULED REDEMPTION		1,533	1,533	1,479	1,471		61		61		1,533				22	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		03/01/2011	SCHEDULED REDEMPTION		76	76	71	72		4		4		76				1	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		03/01/2011	SCHEDULED REDEMPTION		118	118	114	114		4		4		118				2	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		03/01/2011	SCHEDULED REDEMPTION		725	725	796	825		(100)		(100)		725				15	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		03/01/2011	SCHEDULED REDEMPTION		13	13	14	14						13					02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		03/01/2011	SCHEDULED REDEMPTION		117	117	113	115		2		2		117				2	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		03/01/2011	SCHEDULED REDEMPTION		83	83	80	81		2		2		83				2	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		03/01/2011	SCHEDULED REDEMPTION		312	312	302	309		3		3		312				7	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		03/01/2011	SCHEDULED REDEMPTION		30,005	30,005	31,626	31,459		(1,455)		(1,455)		30,005				600	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		03/01/2011	SCHEDULED REDEMPTION		102	102	103	102						102				2	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		03/01/2011	SCHEDULED REDEMPTION		3,768	3,768	3,728	3,722		47		47		3,768				52	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		03/01/2011	SCHEDULED REDEMPTION		1,478	1,478	1,462	1,459		19		19		1,478				19	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		03/01/2011	SCHEDULED REDEMPTION		671	671	699	742		(71)		(71)		671				10	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		03/01/2011	SCHEDULED REDEMPTION		1,581	1,581	1,625	1,595		(14)		(14)		1,581				26	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		03/01/2011	SCHEDULED REDEMPTION		7,786	7,786	7,836	7,800		(15)		(15)		7,786				110	12/01/2012	1
31371G-TR-1	FED NATL MTG ASSOC #251760		03/01/2011	SCHEDULED REDEMPTION		8,427	8,427	8,847	8,464		(36)		(36)		8,427				114	06/01/2013	1
31371G-YG-9	FED NATL MTG ASSOC #251911		03/01/2011	SCHEDULED REDEMPTION		1,262	1,262	1,222	1,215		47		47		1,262				17	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		03/01/2011	SCHEDULED REDEMPTION		92	92	89	88		4		4		92				1	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		03/01/2011	SCHEDULED REDEMPTION		897	897	868	857		40		40		897				11	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		03/01/2011	SCHEDULED REDEMPTION		3,677	3,677	3,560	3,515		162		162		3,677				47	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		03/01/2011	SCHEDULED REDEMPTION		1,030	1,030	1,022	1,026		4		4		1,030				14	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		03/01/2011	SCHEDULED REDEMPTION		105	105	104	105						105				1	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		03/01/2011	SCHEDULED REDEMPTION		3,536	3,536	3,423	3,387		148		148		3,536				44	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		03/01/2011	SCHEDULED REDEMPTION		4,193	4,193	4,059	4,025		168		168		4,193				52	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		03/01/2011	SCHEDULED REDEMPTION		1,306	1,306	1,316	1,305		1		1		1,306				21	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		03/01/2011	SCHEDULED REDEMPTION		183	183	180	180		3		3		183				3	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		03/01/2011	SCHEDULED REDEMPTION		51	51	53	55		(5)		(5)		51				1	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2011	SCHEDULED REDEMPTION		292	292	288	287		5		5		292				5	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		03/01/2011	SCHEDULED REDEMPTION		5,183	5,183	5,235	5,218		(35)		(35)		5,183				93	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		03/01/2011	SCHEDULED REDEMPTION		313	313	321	333		(20)		(20)		313				5	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		03/01/2011	SCHEDULED REDEMPTION		45	45	48	51		(6)		(6)		45				1	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2011	SCHEDULED REDEMPTION		1,178	1,178	1,247	1,352		(175)		(175)		1,178				18	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		03/01/2011	SCHEDULED REDEMPTION		140	140	143	142		(2)		(2)		140				2	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		03/01/2011	SCHEDULED REDEMPTION		45	45	46	48		(3)		(3)		45				1	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		03/01/2011	SCHEDULED REDEMPTION		28	28	29	28						28					11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		03/01/2011	SCHEDULED REDEMPTION		54	54	58	62		(7)		(7)		54				1	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2011	SCHEDULED REDEMPTION		1,088	1,088	1,107	1,100		(12)		(12)		1,088				18	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		03/01/2011	SCHEDULED REDEMPTION		450	450	476	505		(55)		(55)		450				7	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		03/01/2011	SCHEDULED REDEMPTION		421	421	429	421						421				7	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2011	SCHEDULED REDEMPTION		3,721	3,721	3,814	3,948		(227)		(227)		3,721				68	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2011	SCHEDULED REDEMPTION		297	297	308	321		(24)		(24)		297				5	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		03/01/2011	SCHEDULED REDEMPTION		943	943	975	963		(19)		(19)		943				12	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		03/01/2011	SCHEDULED REDEMPTION		2,471	2,471	2,392	2,320		151		151		2,471				35	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		03/01/2011	SCHEDULED REDEMPTION		132	132	137	142		(10)		(10)		132				2	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		03/01/2011	SCHEDULED REDEMPTION		8,513	8,513	8,634	8,818		(305)		(305)		8,513				106	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		03/01/2011	SCHEDULED REDEMPTION		2,787	2,787	2,698	2,632		155		155		2,787				39	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		03/01/2011	SCHEDULED REDEMPTION		725	725	761	735		(9)		(9)		725				9	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		03/01/2011	SCHEDULED REDEMPTION		620	620	601	587		34		34		620				9	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2011	SCHEDULED REDEMPTION		2,798	2,798	2,860	2,940		(142)		(142)		2,798				51	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		03/01/2011	SCHEDULED REDEMPTION		3,044	3,044	2,947	2,880		165		165		3,044				43	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		03/01/2011	SCHEDULED REDEMPTION		130	130	132	133		(3)		(3)		130				2	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		03/01/2011	SCHEDULED REDEMPTION		3,927	3,927	3,802	3,725		202		202		3,927				51	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		03/01/2011	SCHEDULED REDEMPTION		5,705	5,705	5,989	5,894		(189)		(189)		5,705				78	12/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-GV-7	FED NATL MTG ASSOC #254112		03/01/2011	SCHEDULED REDEMPTION		64	64	68	68		(4)		(4)		64				1	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		03/01/2011	SCHEDULED REDEMPTION		11,726	11,726	11,980	12,194		(468)		(468)		11,726				216	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		03/01/2011	SCHEDULED REDEMPTION		36,065	36,065	37,860	37,097		(1,032)		(1,032)		36,065				464	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		03/01/2011	SCHEDULED REDEMPTION		3,381	3,381	3,274	3,213		168		168		3,381				46	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		03/01/2011	SCHEDULED REDEMPTION		7,435	7,435	7,200	7,099		336		336		7,435				94	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		03/01/2011	SCHEDULED REDEMPTION		619	619	633	643		(24)		(24)		619				11	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2011	SCHEDULED REDEMPTION		1,281	1,281	1,320	1,320		(39)		(39)		1,281				18	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		03/01/2011	SCHEDULED REDEMPTION		4,553	4,553	4,408	4,336		217		217		4,553				63	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2011	SCHEDULED REDEMPTION		4,555	4,555	4,411	4,330		225		225		4,555				58	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		03/01/2011	SCHEDULED REDEMPTION		6,875	6,875	6,656	6,543		332		332		6,875				92	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		03/01/2011	SCHEDULED REDEMPTION		5,401	5,401	5,362	5,366		35		35		5,401				64	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		03/01/2011	SCHEDULED REDEMPTION		7,861	7,861	7,611	7,463		398		398		7,861				102	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		03/01/2011	SCHEDULED REDEMPTION		6,199	6,199	6,364	6,277		(78)		(78)		6,199				67	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		03/01/2011	SCHEDULED REDEMPTION		88	88	87	87		1		1		88				1	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		03/01/2011	SCHEDULED REDEMPTION		51,349	51,349	51,670	51,651		(302)		(302)		51,349				626	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		03/01/2011	SCHEDULED REDEMPTION		2,276	2,276	2,309	2,295		(19)		(19)		2,276				22	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		03/01/2011	SCHEDULED REDEMPTION		36,642	36,642	36,504	36,561		81		81		36,642				388	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		03/01/2011	SCHEDULED REDEMPTION		1,969	1,969	2,039	2,047		(78)		(78)		1,969				30	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		03/01/2011	SCHEDULED REDEMPTION		3,897	3,897	3,899	3,900		(3)		(3)		3,897				51	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		03/01/2011	SCHEDULED REDEMPTION		33,856	33,856	31,941	32,826		1,029		1,029		33,856				297	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		03/01/2011	SCHEDULED REDEMPTION		21,169	21,169	21,735	21,588		(419)		(419)		21,169				242	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		03/01/2011	SCHEDULED REDEMPTION		6,191	6,191	6,373	6,381		(190)		(190)		6,191				79	02/01/2035	1
31371M-AA-5	FED NATL MTG ASSOC #255701		03/01/2011	SCHEDULED REDEMPTION		1,653,927	1,653,927	1,773,836	1,773,689		(119,762)		(119,762)		1,653,927				18,041	04/01/2025	1
31371M-BE-6	FED NATL MTG ASSOC #255737		03/01/2011	SCHEDULED REDEMPTION		3,940	3,940	4,063	4,099		(159)		(159)		3,940				64	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		03/01/2011	SCHEDULED REDEMPTION		1,394	1,394	1,432	1,422		(28)		(28)		1,394				15	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		03/01/2011	SCHEDULED REDEMPTION		441	441	451	451		(11)		(11)		441				6	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2011	SCHEDULED REDEMPTION		519,899	519,899	512,101	516,500		3,399		3,399		519,899				6,373	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		03/01/2011	SCHEDULED REDEMPTION		27,005	27,005	27,247	27,450		(445)		(445)		27,005				371	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		03/01/2011	SCHEDULED REDEMPTION		151,569	151,569	152,955	153,165		(1,595)		(1,595)		151,569				2,271	11/01/2036	1
31371N-MT-9	FED NATL MTG ASSOC #256970		03/01/2011	SCHEDULED REDEMPTION		105,673	105,673	109,545	111,541		(5,868)		(5,868)		105,673				1,260	10/01/2022	1
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2011	SCHEDULED REDEMPTION		75,842	75,842	77,806	78,563		(2,721)		(2,721)		75,842				723	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2011	SCHEDULED REDEMPTION		29,571	29,571	30,687	32,118		(2,547)		(2,547)		29,571				307	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		03/01/2011	SCHEDULED REDEMPTION		23,507	23,507	24,394	24,915		(1,407)		(1,407)		23,507				270	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		03/01/2011	SCHEDULED REDEMPTION		2,207	2,207	2,262	2,226		(19)		(19)		2,207				32	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		03/01/2011	SCHEDULED REDEMPTION		300	300	306	312		(12)		(12)		300				6	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		03/01/2011	SCHEDULED REDEMPTION		258	258	263	271		(12)		(12)		258				5	12/01/2024	1
31373U-M9-5	FED NATL MTG ASSOC #303784		02/01/2011	SCHEDULED REDEMPTION		372	372	370	372						372				3	03/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		03/01/2011	SCHEDULED REDEMPTION		2,558	2,558	2,604	2,616		(59)		(59)		2,558				42	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		03/01/2011	SCHEDULED REDEMPTION		92	92	90	90		2		2		92				1	08/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		03/01/2011	SCHEDULED REDEMPTION		122	122	126	126		(4)		(4)		122				2	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		03/01/2011	SCHEDULED REDEMPTION		43	43	46	47		(4)		(4)		43				1	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		03/01/2011	SCHEDULED REDEMPTION		1,114	1,114	1,169	1,122		(8)		(8)		1,114				15	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		03/01/2011	SCHEDULED REDEMPTION		811	811	798	796		15		15		811				13	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		03/01/2011	SCHEDULED REDEMPTION		1,275	1,275	1,265	1,271		5		5		1,275				17	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		03/01/2011	SCHEDULED REDEMPTION		858	858	873	877		(19)		(19)		858				14	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		03/01/2011	SCHEDULED REDEMPTION		1,538	1,538	1,550	1,554		(16)		(16)		1,538				28	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		03/01/2011	SCHEDULED REDEMPTION		80	80	82	84		(4)		(4)		80				1	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		03/01/2011	SCHEDULED REDEMPTION		924	924	957	962		(39)		(39)		924				14	07/01/2029	1
31374T-2M-0	FED NATL MTG ASSOC #323980		03/01/2011	SCHEDULED REDEMPTION		2,346	2,346	2,462	2,358		(12)		(12)		2,346				31	04/01/2014	1
31375M-XC-2	FED NATL MTG ASSOC #339175		03/01/2011	SCHEDULED REDEMPTION		1,393	1,393	1,294	1,301		92		92		1,393				16	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		03/01/2011	SCHEDULED REDEMPTION		904	904	840	856		48		48		904				12	03/01/2026	1
31376J-VL-0	FED NATL MTG ASSOC #357119		03/01/2011	SCHEDULED REDEMPTION		8,833	8,833	9,273	9,121		(288)		(288)		8,833				114	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		03/01/2011	SCHEDULED REDEMPTION		63,201	63,201	65,516	64,799		(1,598)		(1,598)		63,201				775	04/01/2019	1
31376K-QV-1	FED NATL MTG ASSOC #357868		03/01/2011	SCHEDULED REDEMPTION		26,011	26,011	24,939	25,331		680		680		26,011				287	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		03/01/2011	SCHEDULED REDEMPTION		40	40	42	43		(3)		(3)		40				1	01/01/2027	1
31378H-3H-2	FED NATL MTG ASSOC #399600		03/01/2011	SCHEDULED REDEMPTION		2,908	2,908	3,172	3,148		(240)		(240)		2,908				37	12/01/2012	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2011	SCHEDULED REDEMPTION		2,776	2,776	2,755	2,766		9		9		2,776				39	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		03/01/2011	SCHEDULED REDEMPTION		393	393	377	380		12		12		393				7	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		03/01/2011	SCHEDULED REDEMPTION		362	362	363	367		(5)		(5)		362				6	02/01/2025	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)
31379E-YT-8	FED NATL MTG ASSOC #417522		03/01/2011	SCHEDULED REDEMPTION		676	676	680	677		(1)		(1)		676				10	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		03/01/2011	SCHEDULED REDEMPTION		126	126	131	133		(8)		(8)		126				2	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		03/01/2011	SCHEDULED REDEMPTION		350	350	355	350						350				4	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		03/01/2011	SCHEDULED REDEMPTION		790	790	794	792		(2)		(2)		790				11	04/01/2013	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2011	SCHEDULED REDEMPTION		29,494	29,494	27,406	28,712		782		782		29,494				367	12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065		03/01/2011	SCHEDULED REDEMPTION		319	319	335	342		(23)		(23)		319				5	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		03/01/2011	SCHEDULED REDEMPTION		2,715	2,715	2,795	2,796		(81)		(81)		2,715				45	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		03/01/2011	SCHEDULED REDEMPTION		1,821	1,821	1,831	1,825		(4)		(4)		1,821				26	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		03/01/2011	SCHEDULED REDEMPTION		1,599	1,599	1,608	1,602		(3)		(3)		1,599				25	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		03/01/2011	SCHEDULED REDEMPTION		1,450	1,450	1,459	1,453		(3)		(3)		1,450				21	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2011	SCHEDULED REDEMPTION		1,152	1,152	1,143	1,149		4		4		1,152				16	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		03/01/2011	SCHEDULED REDEMPTION		83	83	87	88		(5)		(5)		83				1	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		03/01/2011	SCHEDULED REDEMPTION		1,445	1,445	1,453	1,447		(2)		(2)		1,445				21	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		03/01/2011	SCHEDULED REDEMPTION		306	306	319	339		(33)		(33)		306				5	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		03/01/2011	SCHEDULED REDEMPTION		1,660	1,660	1,670	1,663		(3)		(3)		1,660				24	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		03/01/2011	SCHEDULED REDEMPTION		6,775	6,775	6,558	6,465		309		309		6,775				87	12/01/2018	1
31380H-W5-2	FED NATL MTG ASSOC #440868		03/01/2011	SCHEDULED REDEMPTION		954	954	1,002	963		(8)		(8)		954				13	11/01/2013	1
31380K-N2-2	FED NATL MTG ASSOC #442409		03/01/2011	SCHEDULED REDEMPTION		27	27	26	26		1		1		27					11/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		03/01/2011	SCHEDULED REDEMPTION		4,861	4,861	4,848	4,849		12		12		4,861				57	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		03/01/2011	SCHEDULED REDEMPTION		1,551	1,551	1,559	1,558		(7)		(7)		1,551				25	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		03/01/2011	SCHEDULED REDEMPTION		789	789	799	797		(8)		(8)		789				12	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		03/01/2011	SCHEDULED REDEMPTION		341	341	343	343		(2)		(2)		341				5	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		03/01/2011	SCHEDULED REDEMPTION		60	60	58	57		3		3		60				1	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		03/01/2011	SCHEDULED REDEMPTION		1,460	1,460	1,449	1,455		5		5		1,460				21	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		03/01/2011	SCHEDULED REDEMPTION		653	653	686	678		(25)		(25)		653				9	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		03/01/2011	SCHEDULED REDEMPTION		218	218	220	220		(1)		(1)		218				3	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		03/01/2011	SCHEDULED REDEMPTION		1,357	1,357	1,271	1,321		36		36		1,357				18	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		03/01/2011	SCHEDULED REDEMPTION		1,229	1,229	1,290	1,260		(31)		(31)		1,229				17	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		03/01/2011	SCHEDULED REDEMPTION		999	999	1,020	1,013		(14)		(14)		999				16	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		03/01/2011	SCHEDULED REDEMPTION		196	196	206	209		(13)		(13)		196				3	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		03/01/2011	SCHEDULED REDEMPTION		94	94	94	93						94				1	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		03/01/2011	SCHEDULED REDEMPTION		2,148	2,148	2,131	2,141		7		7		2,148				20	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		03/01/2011	SCHEDULED REDEMPTION		477	477	480	477						477				7	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		03/01/2011	SCHEDULED REDEMPTION		2,992	2,992	2,994	2,998		(6)		(6)		2,992				40	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		03/01/2011	SCHEDULED REDEMPTION		1,302	1,302	1,348	1,336		(34)		(34)		1,302				19	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		03/01/2011	SCHEDULED REDEMPTION		768	768	800	812		(45)		(45)		768				11	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2011	SCHEDULED REDEMPTION		242	242	254	256		(14)		(14)		242				4	03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		03/01/2011	SCHEDULED REDEMPTION		137	137	137	137						137				2	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		03/01/2011	SCHEDULED REDEMPTION		1,448	1,448	1,356	1,409		38		38		1,448				20	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		03/01/2011	SCHEDULED REDEMPTION		119	119	114	114		5		5		119				2	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		03/01/2011	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		03/01/2011	SCHEDULED REDEMPTION		643	643	633	631		12		12		643				11	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		03/01/2011	SCHEDULED REDEMPTION		58	58	57	57		1		1		58				1	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		03/01/2011	SCHEDULED REDEMPTION		60	60	58	57		4		4		60				1	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		03/01/2011	SCHEDULED REDEMPTION		103	103	100	102		1		1		103				2	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		03/01/2011	SCHEDULED REDEMPTION		1,376	1,376	1,419	1,403		(27)		(27)		1,376				18	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		03/01/2011	SCHEDULED REDEMPTION		3,837	3,837	3,707	3,753		84		84		3,837				67	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		03/01/2011	SCHEDULED REDEMPTION		292	292	281	280		12		12		292				4	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		03/01/2011	SCHEDULED REDEMPTION		61	61	60	60						61				1	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		03/01/2011	SCHEDULED REDEMPTION		177	177	176	177		1		1		177				2	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		03/01/2011	SCHEDULED REDEMPTION		514	514	509	512		2		2		514				7	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		03/01/2011	SCHEDULED REDEMPTION		316	316	313	315		1		1		316				5	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		03/01/2011	SCHEDULED REDEMPTION		4,920	4,920	4,860	4,859		61		61		4,920				62	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		03/01/2011	SCHEDULED REDEMPTION		41	41	41	41		1		1		41				1	06/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		03/01/2011	SCHEDULED REDEMPTION		15	15	14	14						15					09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		03/01/2011	SCHEDULED REDEMPTION		8	8	8	8		1		1		8					08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		03/01/2011	SCHEDULED REDEMPTION		451	451	435	438		12		12		451				7	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		03/01/2011	SCHEDULED REDEMPTION		529	529	522	523		6		6		529				9	06/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383H-TN-4	FED NATL MTG ASSOC #503757		03/01/2011	SCHEDULED REDEMPTION		766	766	736	735		31		31		766				12	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		03/01/2011	SCHEDULED REDEMPTION		88	88	85	85		3		3		88				1	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		03/01/2011	SCHEDULED REDEMPTION		182	182	180	180		2		2		182				3	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		03/01/2011	SCHEDULED REDEMPTION		1,469	1,469	1,458	1,464		5		5		1,469				21	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		03/01/2011	SCHEDULED REDEMPTION		2,150	2,150	2,132	2,140		10		10		2,150				29	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		03/01/2011	SCHEDULED REDEMPTION		23	23	23	23						23					07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		03/01/2011	SCHEDULED REDEMPTION		101	101	100	100		2		2		101				2	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		03/01/2011	SCHEDULED REDEMPTION		113	113	112	113						113				1	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		03/01/2011	SCHEDULED REDEMPTION		384	384	381	383		2		2		384				5	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		03/01/2011	SCHEDULED REDEMPTION		97	97	96	96						97				1	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		03/01/2011	SCHEDULED REDEMPTION		203	203	196	192		11		11		203				3	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		03/01/2011	SCHEDULED REDEMPTION		79	79	76	77		2		2		79				1	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		03/01/2011	SCHEDULED REDEMPTION		55	55	53	52		3		3		55				1	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		03/01/2011	SCHEDULED REDEMPTION		652	652	675	669		(17)		(17)		652				7	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		03/01/2011	SCHEDULED REDEMPTION		1,337	1,337	1,349	1,345		(8)		(8)		1,337				24	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		03/01/2011	SCHEDULED REDEMPTION		56	56	55	55		1		1		56				1	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		03/01/2011	SCHEDULED REDEMPTION		43	43	41	42		1		1		43				1	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		01/01/2011	SCHEDULED REDEMPTION		1,012	1,012	1,035	1,004		8		8		1,012				6	10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		03/01/2011	SCHEDULED REDEMPTION		67	67	65	65		2		2		67				1	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		03/01/2011	SCHEDULED REDEMPTION		94	94	90	89		5		5		94				1	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		03/01/2011	SCHEDULED REDEMPTION		67	67	64	60		7		7		67				1	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		03/01/2011	SCHEDULED REDEMPTION		101	101	101	100		1		1		101				2	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		03/01/2011	SCHEDULED REDEMPTION		156	156	154	154		2		2		156				3	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		03/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12					10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		03/01/2011	SCHEDULED REDEMPTION		50	50	51	49						50				1	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		03/01/2011	SCHEDULED REDEMPTION		2,540	2,540	2,508	2,489		51		51		2,540				48	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		03/01/2011	SCHEDULED REDEMPTION		102	102	104	104		(2)		(2)		102				2	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		03/01/2011	SCHEDULED REDEMPTION		88	88	91	95		(7)		(7)		88				2	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		03/01/2011	SCHEDULED REDEMPTION		89	89	93	96		(7)		(7)		89				2	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		03/01/2011	SCHEDULED REDEMPTION		207	207	209	209		(1)		(1)		207				4	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		03/01/2011	SCHEDULED REDEMPTION		76	76	79	83		(7)		(7)		76				1	05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		03/01/2011	SCHEDULED REDEMPTION		655	655	661	659		(4)		(4)		655				12	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		03/01/2011	SCHEDULED REDEMPTION		247	247	245	246		1		1		247				3	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		03/01/2011	SCHEDULED REDEMPTION		985	985	991	988		(3)		(3)		985				18	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		03/01/2011	SCHEDULED REDEMPTION		445	445	447	445						445				8	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		03/01/2011	SCHEDULED REDEMPTION		48	48	47	47		1		1		48				1	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		03/01/2011	SCHEDULED REDEMPTION		452	452	456	456		(4)		(4)		452				8	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		03/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2015	1
31384R-KE-0	FED NATL MTG ASSOC #531393		03/01/2011	SCHEDULED REDEMPTION		528	528	542	544		(16)		(16)		528				8	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		03/01/2011	SCHEDULED REDEMPTION		39	39	39	39						39				1	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		03/01/2011	SCHEDULED REDEMPTION		42	42	41	42						42				1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		03/01/2011	SCHEDULED REDEMPTION		17	17	17	17						17					07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		03/01/2011	SCHEDULED REDEMPTION		2,732	2,732	2,779	2,752		(20)		(20)		2,732				42	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		03/01/2011	SCHEDULED REDEMPTION		5	5	6	6						5					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		03/01/2011	SCHEDULED REDEMPTION		597	597	578	590		7		7		597				9	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		03/01/2011	SCHEDULED REDEMPTION		63	63	64	64		(1)		(1)		63				1	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		03/01/2011	SCHEDULED REDEMPTION		75	75	77	75						75				1	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		03/01/2011	SCHEDULED REDEMPTION		499	499	508	499						499				8	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2011	SCHEDULED REDEMPTION		307	307	310	310		(3)		(3)		307				5	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		03/01/2011	SCHEDULED REDEMPTION		27	27	28	30		(3)		(3)		27					03/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		03/01/2011	SCHEDULED REDEMPTION		614	614	640	683		(69)		(69)		614				10	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		03/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		03/01/2011	SCHEDULED REDEMPTION		823	823	855	910		(87)		(87)		823				15	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		03/01/2011	SCHEDULED REDEMPTION		716	716	743	778		(62)		(62)		716				14	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		03/01/2011	SCHEDULED REDEMPTION		781	781	811	863		(82)		(82)		781				13	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		03/01/2011	SCHEDULED REDEMPTION		119	119	126	135		(15)		(15)		119				2	04/01/2030	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)
31384V-WD-0	FED NATL MTG ASSOC #535344		03/01/2011	SCHEDULED REDEMPTION		901	901	891	890		12		12		901				12	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		03/01/2011	SCHEDULED REDEMPTION		159	159	165	176		(17)		(17)		159				3	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		03/01/2011	SCHEDULED REDEMPTION		230	230	243	253		(23)		(23)		230				4	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		03/01/2011	SCHEDULED REDEMPTION		297	297	302	300		(3)		(3)		297				4	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2011	SCHEDULED REDEMPTION		12,451	12,451	12,667	12,593		(143)		(143)		12,451				192	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2011	SCHEDULED REDEMPTION		590	590	606	608		(18)		(18)		590				9	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		03/01/2011	SCHEDULED REDEMPTION		1,649	1,649	1,717	1,895		(246)		(246)		1,649				27	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		03/01/2011	SCHEDULED REDEMPTION		756	756	767	781		(25)		(25)		756				12	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		03/01/2011	SCHEDULED REDEMPTION		1,479	1,479	1,500	1,553		(74)		(74)		1,479				22	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2011	SCHEDULED REDEMPTION		4,142	4,142	4,208	4,196		(54)		(54)		4,142				58	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		03/01/2011	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		03/01/2011	SCHEDULED REDEMPTION		724	724	722	718		6		6		724				10	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		03/01/2011	SCHEDULED REDEMPTION		225	225	237	244		(19)		(19)		225				3	05/01/2031	1
31384W-LN-8	FED NATL MTG ASSOC #535933		03/01/2011	SCHEDULED REDEMPTION		762	762	863	862		(100)		(100)		762				11	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		03/01/2011	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16					06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2011	SCHEDULED REDEMPTION		21	21	21	21						21					04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		03/01/2011	SCHEDULED REDEMPTION		212	212	216	212						212				4	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		03/01/2011	SCHEDULED REDEMPTION		42	42	43	46		(5)		(5)		42				1	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		03/01/2011	SCHEDULED REDEMPTION		254	254	264	275		(21)		(21)		254				3	05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		03/01/2011	SCHEDULED REDEMPTION		876	876	897	915		(39)		(39)		876				15	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		03/01/2011	SCHEDULED REDEMPTION		5,987	5,987	6,218	6,612		(624)		(624)		5,987				108	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		03/01/2011	SCHEDULED REDEMPTION		229	229	231	231		(2)		(2)		229				4	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		03/01/2011	SCHEDULED REDEMPTION		113	113	118	129		(15)		(15)		113				2	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		03/01/2011	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13					05/01/2030	1
31385A-LE-5	FED NATL MTG ASSOC #538625		03/01/2011	SCHEDULED REDEMPTION		12	12	13	14		(2)		(2)		12					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		03/01/2011	SCHEDULED REDEMPTION		81	81	82	81						81				1	05/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2011	SCHEDULED REDEMPTION		54	54	56	61		(7)		(7)		54				1	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		03/01/2011	SCHEDULED REDEMPTION		7,821	7,821	8,210	8,033		(213)		(213)		7,821				104	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		03/01/2011	SCHEDULED REDEMPTION		1,189	1,189	1,248	1,225		(36)		(36)		1,189				15	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		03/01/2011	SCHEDULED REDEMPTION		1,195	1,195	1,218	1,195						1,195				20	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		03/01/2011	SCHEDULED REDEMPTION		754	754	769	754						754				13	06/01/2015	1
31385E-BT-5	FED NATL MTG ASSOC #541950		03/01/2011	SCHEDULED REDEMPTION		162	162	169	180		(17)		(17)		162				3	07/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		03/01/2011	SCHEDULED REDEMPTION		4	4	5	5						4					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		03/01/2011	SCHEDULED REDEMPTION		69	69	73	78		(9)		(9)		69				1	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		03/01/2011	SCHEDULED REDEMPTION		87	87	90	97		(10)		(10)		87				2	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		03/01/2011	SCHEDULED REDEMPTION		415	415	423	415						415				7	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		03/01/2011	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		03/01/2011	SCHEDULED REDEMPTION		642	642	654	642						642				11	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		03/01/2011	SCHEDULED REDEMPTION		4	4	5	5						4					07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		03/01/2011	SCHEDULED REDEMPTION		159	159	165	159						159				2	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2011	SCHEDULED REDEMPTION		335	335	343	354		(19)		(19)		335				6	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		03/01/2011	SCHEDULED REDEMPTION		316	316	320	327		(11)		(11)		316				5	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		03/01/2011	SCHEDULED REDEMPTION		2,310	2,310	2,402	2,384		(74)		(74)		2,310				32	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		03/01/2011	SCHEDULED REDEMPTION		167	167	171	177		(10)		(10)		167				3	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		03/01/2011	SCHEDULED REDEMPTION		51,384	51,384	52,604	54,291		(2,907)		(2,907)		51,384				808	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2011	SCHEDULED REDEMPTION		24,073	24,073	25,197	24,846		(773)		(773)		24,073				311	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		03/01/2011	SCHEDULED REDEMPTION		3,674	3,674	3,770	3,942		(268)		(268)		3,674				57	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		03/01/2011	SCHEDULED REDEMPTION		1,634	1,634	1,667	1,659		(26)		(26)		1,634				24	07/01/2032	1
31385J-LM-8	FED NATL MTG ASSOC #545832		03/01/2011	SCHEDULED REDEMPTION		795	795	835	809		(14)		(14)		795				10	08/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		03/01/2011	SCHEDULED REDEMPTION		66	66	68	68		(2)		(2)		66				1	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		03/01/2011	SCHEDULED REDEMPTION		101	101	105	108		(7)		(7)		101				2	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		03/01/2011	SCHEDULED REDEMPTION		1,086	1,086	1,103	1,093		(7)		(7)		1,086				13	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		03/01/2011	SCHEDULED REDEMPTION		236	236	240	238		(2)		(2)		236				4	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		03/01/2011	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				2	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		03/01/2011	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2011	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		03/01/2011	SCHEDULED REDEMPTION		1,021	1,021	1,041	1,022						1,021				17	08/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385N-CW-7	FED NATL MTG ASSOC #547385		03/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		03/01/2011	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17					09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		03/01/2011	SCHEDULED REDEMPTION		89	89	93	98		(9)		(9)		89				2	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		03/01/2011	SCHEDULED REDEMPTION		41	41	42	45		(4)		(4)		41				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		03/01/2011	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		03/01/2011	SCHEDULED REDEMPTION		1,351	1,351	1,387	1,476		(125)		(125)		1,351				25	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2011	SCHEDULED REDEMPTION		249	249	262	262		(13)		(13)		249				4	11/01/2029	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		03/01/2011	SCHEDULED REDEMPTION		164	164	173	178		(14)		(14)		164				3	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		03/01/2011	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25					08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		03/01/2011	SCHEDULED REDEMPTION		354	354	368	361		(7)		(7)		354				5	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		03/01/2011	SCHEDULED REDEMPTION		641	641	653	641						641				11	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		03/01/2011	SCHEDULED REDEMPTION		147	147	153	164		(17)		(17)		147				3	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		03/01/2011	SCHEDULED REDEMPTION		26,208	26,208	27,215	29,145		(2,938)		(2,938)		26,208				248	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		03/01/2011	SCHEDULED REDEMPTION		693	693	705	702		(10)		(10)		693				11	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		03/01/2011	SCHEDULED REDEMPTION		59	59	61	59						59				1	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		03/01/2011	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		03/01/2011	SCHEDULED REDEMPTION		53	53	55	58		(5)		(5)		53				1	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		03/01/2011	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				1	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		03/01/2011	SCHEDULED REDEMPTION		740	740	771	854		(113)		(113)		740				10	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		03/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					11/01/2030	1
31385W-SX-8	FED NATL MTG ASSOC #555034		03/01/2011	SCHEDULED REDEMPTION		51,552	51,552	54,117	52,245		(694)		(694)		51,552				682	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		03/01/2011	SCHEDULED REDEMPTION		26,868	26,868	28,193	27,741		(873)		(873)		26,868				361	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		03/01/2011	SCHEDULED REDEMPTION		32,297	32,297	33,905	33,202		(905)		(905)		32,297				434	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		03/01/2011	SCHEDULED REDEMPTION		7,299	7,299	7,663	7,546		(247)		(247)		7,299				95	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		03/01/2011	SCHEDULED REDEMPTION		1,743	1,743	1,813	1,802		(60)		(60)		1,743				23	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		03/01/2011	SCHEDULED REDEMPTION		6,198	6,198	6,506	6,286		(89)		(89)		6,198				82	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		03/01/2011	SCHEDULED REDEMPTION		5,089	5,089	5,234	5,291		(203)		(203)		5,089				81	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		03/01/2011	SCHEDULED REDEMPTION		197	197	197	196						197				3	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2011	SCHEDULED REDEMPTION		140	140	141	141						140				2	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		03/01/2011	SCHEDULED REDEMPTION		75	75	74	74						75				1	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		03/01/2011	SCHEDULED REDEMPTION		1,619	1,619	1,647	1,631		(13)		(13)		1,619				25	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		03/01/2011	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23					10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		03/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2011	SCHEDULED REDEMPTION		21	21	22	22						21					10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		03/01/2011	SCHEDULED REDEMPTION		7	7	8	8						7					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		03/01/2011	SCHEDULED REDEMPTION		344	344	353	355		(11)		(11)		344				5	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2011	SCHEDULED REDEMPTION		2,200	2,200	2,242	2,200		(1)		(1)		2,200				37	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2011	SCHEDULED REDEMPTION		6,278	6,278	6,400	6,280		(2)		(2)		6,278				105	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2011	SCHEDULED REDEMPTION		737	737	756	761		(23)		(23)		737				11	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		03/01/2011	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		03/01/2011	SCHEDULED REDEMPTION		66	66	64	65		1		1		66				1	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		03/01/2011	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		03/01/2011	SCHEDULED REDEMPTION		8,093	8,093	8,290	8,466		(373)		(373)		8,093				102	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		03/01/2011	SCHEDULED REDEMPTION		14	14	15	15						14					12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		03/01/2011	SCHEDULED REDEMPTION		2,425	2,425	2,472	2,425		(1)		(1)		2,425				41	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		03/01/2011	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17					12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		03/01/2011	SCHEDULED REDEMPTION		421	421	428	437		(17)		(17)		421				5	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		03/01/2011	SCHEDULED REDEMPTION		171	171	174	172		(1)		(1)		171				3	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		03/01/2011	SCHEDULED REDEMPTION		722	722	756	764		(42)		(42)		722				11	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		03/01/2011	SCHEDULED REDEMPTION		109	109	113	122		(12)		(12)		109				2	12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		03/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		03/01/2011	SCHEDULED REDEMPTION		92	92	94	96		(4)		(4)		92				2	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		03/01/2011	SCHEDULED REDEMPTION		890	890	913	921		(31)		(31)		890				14	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		03/01/2011	SCHEDULED REDEMPTION		84	84	85	85		(1)		(1)		84				1	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386J-FC-6	FED NATL MTG ASSOC #564563		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		03/01/2011	SCHEDULED REDEMPTION		1,508	1,508	1,566	1,568		(59)		(59)		1,508				27	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		03/01/2011	SCHEDULED REDEMPTION		320	320	325	323		(3)		(3)		320				5	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2011	SCHEDULED REDEMPTION		259	259	266	266		(7)		(7)		259				4	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		03/01/2011	SCHEDULED REDEMPTION		30	30	30	29		1		1		30					12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		03/01/2011	SCHEDULED REDEMPTION		3,750	3,750	3,809	3,790		(40)		(40)		3,750				59	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		03/01/2011	SCHEDULED REDEMPTION		24	24	24	25		(2)		(2)		24					12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		03/01/2011	SCHEDULED REDEMPTION		3,342	3,342	3,315	3,334		8		8		3,342				45	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		03/01/2011	SCHEDULED REDEMPTION		53	53	54	54		(1)		(1)		53				1	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		03/01/2011	SCHEDULED REDEMPTION		51	51	50	50		1		1		51				1	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		03/01/2011	SCHEDULED REDEMPTION		52	52	53	55		(3)		(3)		52				1	01/01/2031	1
31386P-CX-9	FED NATL MTG ASSOC #568986		03/01/2011	SCHEDULED REDEMPTION		2,317	2,317	2,362	2,318		(1)		(1)		2,317				39	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		03/01/2011	SCHEDULED REDEMPTION		3,193	3,193	3,244	3,219		(26)		(26)		3,193				46	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2011	SCHEDULED REDEMPTION		522	522	543	549		(27)		(27)		522				7	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		03/01/2011	SCHEDULED REDEMPTION		305	305	316	322		(17)		(17)		305				5	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		03/01/2011	SCHEDULED REDEMPTION		750	750	763	755		(5)		(5)		750				12	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		03/01/2011	SCHEDULED REDEMPTION		695	695	736	774		(79)		(79)		695				13	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2011	SCHEDULED REDEMPTION		1,403	1,403	1,427	1,423		(20)		(20)		1,403				24	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		03/01/2011	SCHEDULED REDEMPTION		95	95	97	103		(8)		(8)		95				2	03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		03/01/2011	SCHEDULED REDEMPTION		572	572	583	572						572				9	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		03/01/2011	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		03/01/2011	SCHEDULED REDEMPTION		128	128	127	127		1		1		128				2	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		03/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		03/01/2011	SCHEDULED REDEMPTION		494	494	490	492		2		2		494				7	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		03/01/2011	SCHEDULED REDEMPTION		75	75	78	84		(9)		(9)		75				1	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		03/01/2011	SCHEDULED REDEMPTION		2,083	2,083	2,119	2,108		(25)		(25)		2,083				32	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		03/01/2011	SCHEDULED REDEMPTION		2,645	2,645	2,691	2,669		(24)		(24)		2,645				45	03/01/2016	1
31386T-KY-0	FED NATL MTG ASSOC #572811		03/01/2011	SCHEDULED REDEMPTION		853	853	867	862		(9)		(9)		853				13	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		03/01/2011	SCHEDULED REDEMPTION		373	373	383	382		(9)		(9)		373				6	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		03/01/2011	SCHEDULED REDEMPTION		246	246	250	250		(4)		(4)		246				4	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		03/01/2011	SCHEDULED REDEMPTION		257	257	249	249		7		7		257				3	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		03/01/2011	SCHEDULED REDEMPTION		599	599	594	598		1		1		599				8	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		03/01/2011	SCHEDULED REDEMPTION		538	538	565	553		(14)		(14)		538				7	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2011	SCHEDULED REDEMPTION		1,202	1,202	1,227	1,222		(20)		(20)		1,202				19	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		03/01/2011	SCHEDULED REDEMPTION		2,509	2,509	2,574	2,561		(52)		(52)		2,509				39	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		03/01/2011	SCHEDULED REDEMPTION		2,410	2,410	2,339	2,348		61		61		2,410				35	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		03/01/2011	SCHEDULED REDEMPTION		1,821	1,821	1,763	1,716		105		105		1,821				24	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		03/01/2011	SCHEDULED REDEMPTION		23	23	22	22		1		1		23					04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		03/01/2011	SCHEDULED REDEMPTION		28	28	27	27		1		1		28					04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		03/01/2011	SCHEDULED REDEMPTION		194	194	189	188		6		6		194				3	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		03/01/2011	SCHEDULED REDEMPTION		3,726	3,726	3,851	3,821		(95)		(95)		3,726				45	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2011	SCHEDULED REDEMPTION		173	173	179	184		(11)		(11)		173				3	05/01/2031	1
31387D-MB-2	FED NATL MTG ASSOC #580954		03/01/2011	SCHEDULED REDEMPTION		1,095	1,095	1,149	1,110		(15)		(15)		1,095				15	05/01/2016	1
31387E-FB-8	FED NATL MTG ASSOC #581662		03/01/2011	SCHEDULED REDEMPTION		8,991	8,991	9,242	9,532		(541)		(541)		8,991				168	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		03/01/2011	SCHEDULED REDEMPTION		11,942	11,942	12,536	12,298		(356)		(356)		11,942				157	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		03/01/2011	SCHEDULED REDEMPTION		277	277	291	297		(20)		(20)		277				4	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		03/01/2011	SCHEDULED REDEMPTION		254	254	264	269		(15)		(15)		254				5	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		03/01/2011	SCHEDULED REDEMPTION		77	77	77	77						77				1	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		03/01/2011	SCHEDULED REDEMPTION		469	469	481	481		(12)		(12)		469				7	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		03/01/2011	SCHEDULED REDEMPTION		42	42	43	45		(3)		(3)		42				1	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		03/01/2011	SCHEDULED REDEMPTION		535	535	544	544		(9)		(9)		535				8	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		03/01/2011	SCHEDULED REDEMPTION		785	785	797	796		(11)		(11)		785				11	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		03/01/2011	SCHEDULED REDEMPTION		131	131	134	136		(4)		(4)		131				2	06/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		03/01/2011	SCHEDULED REDEMPTION		2,943	2,943	2,947	2,949		(6)		(6)		2,943				35	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		03/01/2011	SCHEDULED REDEMPTION		3,393	3,393	3,474	3,550		(157)		(157)		3,393				58	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		03/01/2011	SCHEDULED REDEMPTION		154	154	160	167		(13)		(13)		154				3	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		03/01/2011	SCHEDULED REDEMPTION		1,256	1,256	1,276	1,270		(15)		(15)		1,256				18	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		03/01/2011	SCHEDULED REDEMPTION		689	689	699	706		(17)		(17)		689				11	08/01/2031	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)
31387R-AJ-7	FED NATL MTG ASSOC #591409		03/01/2011	SCHEDULED REDEMPTION		27	27	27	27		(1)		(1)		27					06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		03/01/2011	SCHEDULED REDEMPTION		5,245	5,245	5,079	4,932		313		313		5,245				78	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		03/01/2011	SCHEDULED REDEMPTION		783	783	784	785		(2)		(2)		783				11	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		03/01/2011	SCHEDULED REDEMPTION		65	65	66	67		(3)		(3)		65				1	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		03/01/2011	SCHEDULED REDEMPTION		398	398	412	408		(9)		(9)		398				5	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		03/01/2011	SCHEDULED REDEMPTION		729	729	741	740		(10)		(10)		729				10	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		03/01/2011	SCHEDULED REDEMPTION		2,356	2,356	2,394	2,382		(26)		(26)		2,356				35	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		03/01/2011	SCHEDULED REDEMPTION		7,695	7,695	7,817	7,788		(94)		(94)		7,695				121	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		03/01/2011	SCHEDULED REDEMPTION		754	754	766	764		(10)		(10)		754				11	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		03/01/2011	SCHEDULED REDEMPTION		5,580	5,580	5,709	5,634		(55)		(55)		5,580				104	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		03/01/2011	SCHEDULED REDEMPTION		7,788	7,788	8,063	8,183		(396)		(396)		7,788				126	09/01/2031	1
31387X-UC-7	FED NATL MTG ASSOC #597379		03/01/2011	SCHEDULED REDEMPTION		404	404	424	409		(5)		(5)		404				5	09/01/2016	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		03/01/2011	SCHEDULED REDEMPTION		801	801	841	824		(23)		(23)		801				11	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		03/01/2011	SCHEDULED REDEMPTION		44	44	45	44						44				1	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		01/01/2011	SCHEDULED REDEMPTION		4,123	4,123	4,202	4,345		(221)		(221)		4,123				26	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		03/01/2011	SCHEDULED REDEMPTION		356	356	352	350		5		5		356				5	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		03/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		03/01/2011	SCHEDULED REDEMPTION		6,227	6,227	6,236	6,242		(15)		(15)		6,227				101	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		03/01/2011	SCHEDULED REDEMPTION		171	171	172	172						171				3	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		03/01/2011	SCHEDULED REDEMPTION		25	25	25	25						25					08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		03/01/2011	SCHEDULED REDEMPTION		111	111	114	116		(4)		(4)		111				2	09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		03/01/2011	SCHEDULED REDEMPTION		795	795	807	804		(10)		(10)		795				12	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		03/01/2011	SCHEDULED REDEMPTION		22,262	22,262	22,294	22,311		(49)		(49)		22,262				361	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		03/01/2011	SCHEDULED REDEMPTION		62	62	64	68		(6)		(6)		62				1	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		03/01/2011	SCHEDULED REDEMPTION		148	148	150	150		(2)		(2)		148				2	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		03/01/2011	SCHEDULED REDEMPTION		301	301	313	321		(20)		(20)		301				5	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		03/01/2011	SCHEDULED REDEMPTION		69	69	71	72		(3)		(3)		69				1	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		03/01/2011	SCHEDULED REDEMPTION		1,345	1,345	1,376	1,401		(55)		(55)		1,345				25	11/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2011	SCHEDULED REDEMPTION		216	216	229	230		(14)		(14)		216				4	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		03/01/2011	SCHEDULED REDEMPTION		1,106	1,106	1,124	1,117		(11)		(11)		1,106				16	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		03/01/2011	SCHEDULED REDEMPTION		799	799	840	836		(37)		(37)		799				9	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		03/01/2011	SCHEDULED REDEMPTION		989	989	1,009	1,042		(54)		(54)		989				16	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		03/01/2011	SCHEDULED REDEMPTION		3,073	3,073	3,226	3,173		(100)		(100)		3,073				41	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		03/01/2011	SCHEDULED REDEMPTION		714	714	706	704		10		10		714				10	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		03/01/2011	SCHEDULED REDEMPTION		53	53	55	55		(1)		(1)		53				1	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		03/01/2011	SCHEDULED REDEMPTION		1,784	1,784	1,813	1,804		(20)		(20)		1,784				28	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2011	SCHEDULED REDEMPTION		93	93	98	101		(8)		(8)		93				2	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		03/01/2011	SCHEDULED REDEMPTION		26,955	26,955	27,441	27,799		(844)		(844)		26,955				504	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		03/01/2011	SCHEDULED REDEMPTION		66	66	68	69		(3)		(3)		66				1	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		03/01/2011	SCHEDULED REDEMPTION		157	157	160	164		(6)		(6)		157				3	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		03/01/2011	SCHEDULED REDEMPTION		30	30	31	31		(2)		(2)		30					10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		03/01/2011	SCHEDULED REDEMPTION		428	428	445	464		(36)		(36)		428				7	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		03/01/2011	SCHEDULED REDEMPTION		153	153	156	161		(8)		(8)		153				3	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		03/01/2011	SCHEDULED REDEMPTION		9,770	9,770	10,256	10,060		(290)		(290)		9,770				132	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		03/01/2011	SCHEDULED REDEMPTION		3,714	3,714	3,863	3,845		(131)		(131)		3,714				51	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		03/01/2011	SCHEDULED REDEMPTION		16	16	17	18		(2)		(2)		16					11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		03/01/2011	SCHEDULED REDEMPTION		189	189	195	197		(8)		(8)		189				3	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		03/01/2011	SCHEDULED REDEMPTION		119	119	119	119						119				2	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		03/01/2011	SCHEDULED REDEMPTION		488	488	504	498		(11)		(11)		488				6	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		03/01/2011	SCHEDULED REDEMPTION		104	104	110	115		(11)		(11)		104				1	09/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		03/01/2011	SCHEDULED REDEMPTION		53	53	54	55		(2)		(2)		53				1	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		03/01/2011	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				1	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		03/01/2011	SCHEDULED REDEMPTION		596	596	621	623		(27)		(27)		596				8	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		03/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					01/01/2032	1
31389H-NE-4	FED NATL MTG ASSOC #625989		03/01/2011	SCHEDULED REDEMPTION		386	386	405	392		(6)		(6)		386				5	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		03/01/2011	SCHEDULED REDEMPTION		268	268	276	273		(4)		(4)		268				3	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		03/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		03/01/2011	SCHEDULED REDEMPTION		379	379	398	400		(22)		(22)		379				5	06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389J-ZC-1	FED NATL MTG ASSOC #627239		03/01/2011	SCHEDULED REDEMPTION		599	599	629	658		(59)		(59)		599				8	08/01/2017	1
31389K-L3-3	FED NATL MTG ASSOC #627746		03/01/2011	SCHEDULED REDEMPTION		44	44	45	45		(2)		(2)		44				1	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		03/01/2011	SCHEDULED REDEMPTION		2,797	2,797	2,806	2,806		(9)		(9)		2,797				45	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		03/01/2011	SCHEDULED REDEMPTION		4,024	4,024	4,218	4,287		(263)		(263)		4,024				65	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		03/01/2011	SCHEDULED REDEMPTION		146	146	149	150		(3)		(3)		146				2	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		03/01/2011	SCHEDULED REDEMPTION		4,604	4,604	4,595	4,594		10		10		4,604				51	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		03/01/2011	SCHEDULED REDEMPTION		17	17	17	17						17					03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		03/01/2011	SCHEDULED REDEMPTION		379	379	379	379						379				5	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		03/01/2011	SCHEDULED REDEMPTION		258	258	267	267		(9)		(9)		258				4	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		03/01/2011	SCHEDULED REDEMPTION		459	459	458	458		1		1		459				7	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		03/01/2011	SCHEDULED REDEMPTION		261	261	264	264		(4)		(4)		261				4	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		03/01/2011	SCHEDULED REDEMPTION		332	332	338	342		(11)		(11)		332				6	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		03/01/2011	SCHEDULED REDEMPTION		778	778	810	842		(64)		(64)		778				13	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		03/01/2011	SCHEDULED REDEMPTION		63	63	65	65		(2)		(2)		63				1	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		03/01/2011	SCHEDULED REDEMPTION		6,574	6,574	6,901	6,843		(269)		(269)		6,574				106	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		03/01/2011	SCHEDULED REDEMPTION		593	593	622	626		(33)		(33)		593				8	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		03/01/2011	SCHEDULED REDEMPTION		27,443	27,443	28,267	28,032		(589)		(589)		27,443				353	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		03/01/2011	SCHEDULED REDEMPTION		192	192	190	189		3		3		192				3	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		03/01/2011	SCHEDULED REDEMPTION		1,937	1,937	2,006	1,997		(60)		(60)		1,937				21	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		03/01/2011	SCHEDULED REDEMPTION		1,323	1,323	1,318	1,318		5		5		1,323				16	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		03/01/2011	SCHEDULED REDEMPTION		3,361	3,361	3,494	3,451		(90)		(90)		3,361				45	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		03/01/2011	SCHEDULED REDEMPTION		5,724	5,724	5,962	6,191		(467)		(467)		5,724				99	06/01/2032	1
31389W-3G-8	FED NATL MTG ASSOC #638099		03/01/2011	SCHEDULED REDEMPTION		1,873	1,873	1,966	1,891		(17)		(17)		1,873				25	04/01/2017	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		03/01/2011	SCHEDULED REDEMPTION		5,644	5,644	5,793	5,687		(44)		(44)		5,644				62	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		03/01/2011	SCHEDULED REDEMPTION		2,008	2,008	1,984	1,973		35		35		2,008				25	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		03/01/2011	SCHEDULED REDEMPTION		666	666	700	692		(25)		(25)		666				9	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		03/01/2011	SCHEDULED REDEMPTION		253	253	262	261		(7)		(7)		253				4	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		03/01/2011	SCHEDULED REDEMPTION		3,962	3,962	4,121	4,082		(120)		(120)		3,962				53	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		03/01/2011	SCHEDULED REDEMPTION		752	752	790	765		(13)		(13)		752				11	08/01/2032	1
31390E-S7-8	FED NATL MTG ASSOC #644142		03/01/2011	SCHEDULED REDEMPTION		107	107	119	119		(12)		(12)		107				1	05/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		03/01/2011	SCHEDULED REDEMPTION		181	181	179	178		4		4		181				3	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		03/01/2011	SCHEDULED REDEMPTION		4,538	4,538	4,700	4,741		(203)		(203)		4,538				62	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		03/01/2011	SCHEDULED REDEMPTION		74	74	73	73		1		1		74				1	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		03/01/2011	SCHEDULED REDEMPTION		10,284	10,284	10,169	10,193		90		90		10,284				148	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		03/01/2011	SCHEDULED REDEMPTION		340	340	338	335		4		4		340				5	01/01/2033	1
31390J-D9-9	FED NATL MTG ASSOC #647328		03/01/2011	SCHEDULED REDEMPTION		122	122	136	136		(13)		(13)		122				2	07/01/2032	1
31390J-EY-3	FED NATL MTG ASSOC #647351		03/01/2011	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27					08/01/2032	1
31390J-4L-2	FED NATL MTG ASSOC #648027		02/01/2011	SCHEDULED REDEMPTION		51,221	51,221	56,895	56,818		(5,598)		(5,598)		51,221				314	07/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		03/01/2011	SCHEDULED REDEMPTION		7,754	7,754	7,762	7,762		(8)		(8)		7,754				109	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		03/01/2011	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19					07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		02/01/2011	SCHEDULED REDEMPTION		40,894	40,894	42,354	42,833		(1,939)		(1,939)		40,894				301	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		03/01/2011	SCHEDULED REDEMPTION		2,629	2,629	2,763	2,793		(163)		(163)		2,629				30	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		03/01/2011	SCHEDULED REDEMPTION		609	609	610	610		(1)		(1)		609				9	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		03/01/2011	SCHEDULED REDEMPTION		413	413	434	418		(5)		(5)		413				6	06/01/2017	1
31390L-5L-6	FED NATL MTG ASSOC #649851		03/01/2011	SCHEDULED REDEMPTION		471	471	491	506		(35)		(35)		471				8	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		03/01/2011	SCHEDULED REDEMPTION		14,915	14,915	15,684	15,796		(880)		(880)		14,915				242	09/01/2032	1
31390M-ST-2	FED NATL MTG ASSOC #650430		03/01/2011	SCHEDULED REDEMPTION		1,362	1,362	1,430	1,375		(13)		(13)		1,362				16	08/01/2017	1
31390N-CG-5	FED NATL MTG ASSOC #650871		03/01/2011	SCHEDULED REDEMPTION		150	150	156	167		(17)		(17)		150				2	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		03/01/2011	SCHEDULED REDEMPTION		1,752	1,752	1,733	1,738		14		14		1,752				28	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		03/01/2011	SCHEDULED REDEMPTION		39	39	40	39						39				1	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		03/01/2011	SCHEDULED REDEMPTION		3,397	3,397	3,526	3,541		(144)		(144)		3,397				55	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		03/01/2011	SCHEDULED REDEMPTION		814	814	845	855		(41)		(41)		814				9	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		03/01/2011	SCHEDULED REDEMPTION		270	270	268	267		3		3		270				4	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		03/01/2011	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		03/01/2011	SCHEDULED REDEMPTION		30	30	30	30						30					07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		03/01/2011	SCHEDULED REDEMPTION		3,391	3,391	3,532	3,663		(272)		(272)		3,391				59	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		03/01/2011	SCHEDULED REDEMPTION		38	38	39	40		(3)		(3)		38				1	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		03/01/2011	SCHEDULED REDEMPTION		336	336	352	357		(21)		(21)		336				5	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		03/01/2011	SCHEDULED REDEMPTION		9,108	9,108	9,007	9,012		96		96		9,108				101	08/01/2032	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)
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2011	SCHEDULED REDEMPTION		211	211	218	217		(6)		(6)		211				3	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		03/01/2011	SCHEDULED REDEMPTION		395	395	411	414		(20)		(20)		395				6	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		03/01/2011	SCHEDULED REDEMPTION		7,184	7,184	7,472	7,414		(230)		(230)		7,184				102	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		03/01/2011	SCHEDULED REDEMPTION		112	112	112	112						112				1	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		03/01/2011	SCHEDULED REDEMPTION		6,405	6,405	6,511	6,533		(129)		(129)		6,405				103	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2011	SCHEDULED REDEMPTION		345	345	364	359		(14)		(14)		345				4	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		03/01/2011	SCHEDULED REDEMPTION		8,147	8,147	8,352	8,423		(276)		(276)		8,147				132	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		03/01/2011	SCHEDULED REDEMPTION		5,889	5,889	6,100	6,065		(175)		(175)		5,889				78	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2011	SCHEDULED REDEMPTION		235	235	243	247		(13)		(13)		235				4	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		03/01/2011	SCHEDULED REDEMPTION		264	264	278	283		(19)		(19)		264				4	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		03/01/2011	SCHEDULED REDEMPTION		166	166	166	165						166				2	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		03/01/2011	SCHEDULED REDEMPTION		205	205	204	204		1		1		205				3	09/01/2032	1
31390Y-X8-6	FED NATL MTG ASSOC #660503		03/01/2011	SCHEDULED REDEMPTION		1,274	1,274	1,338	1,278		(3)		(3)		1,274				14	06/01/2014	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		03/01/2011	SCHEDULED REDEMPTION		411	411	430	438		(27)		(27)		411				6	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		03/01/2011	SCHEDULED REDEMPTION		64	64	67	68		(4)		(4)		64				1	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		03/01/2011	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				1	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		03/01/2011	SCHEDULED REDEMPTION		44	44	46	47		(3)		(3)		44				1	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		03/01/2011	SCHEDULED REDEMPTION		722	722	724	724		(3)		(3)		722				10	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		03/01/2011	SCHEDULED REDEMPTION		80,990	80,990	82,314	81,837		(847)		(847)		80,990				1,044	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		03/01/2011	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14					09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		03/01/2011	SCHEDULED REDEMPTION		101	101	106	115		(14)		(14)		101				1	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		03/01/2011	SCHEDULED REDEMPTION		7,292	7,292	7,649	7,719		(427)		(427)		7,292				80	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		03/01/2011	SCHEDULED REDEMPTION		211	211	210	210						211				3	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		03/01/2011	SCHEDULED REDEMPTION		217	217	214	213		4		4		217				3	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		03/01/2011	SCHEDULED REDEMPTION		235	235	235	234						235				3	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2011	SCHEDULED REDEMPTION		200	200	207	207		(7)		(7)		200				3	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		03/01/2011	SCHEDULED REDEMPTION		3,161	3,161	3,327	3,384		(223)		(223)		3,161				51	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		03/01/2011	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20					11/01/2032	1
31391K-BF-3	FED NATL MTG ASSOC #668838		03/01/2011	SCHEDULED REDEMPTION		2,410	2,410	2,530	2,436		(26)		(26)		2,410				32	08/01/2017	1
31391K-TA-5	FED NATL MTG ASSOC #669345		03/01/2011	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				1	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		03/01/2011	SCHEDULED REDEMPTION		619	619	636	629		(9)		(9)		619				6	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		03/01/2011	SCHEDULED REDEMPTION		54	54	56	57		(3)		(3)		54				1	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		03/01/2011	SCHEDULED REDEMPTION		521	521	523	523		(3)		(3)		521				8	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		03/01/2011	SCHEDULED REDEMPTION		8,755	8,755	8,658	8,603		152		152		8,755				142	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		03/01/2011	SCHEDULED REDEMPTION		109	109	113	113		(5)		(5)		109				2	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		03/01/2011	SCHEDULED REDEMPTION		8,599	8,599	8,828	8,712		(113)		(113)		8,599				93	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		03/01/2011	SCHEDULED REDEMPTION		418,851	418,851	424,087	419,929		(1,078)		(1,078)		418,851				4,533	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		03/01/2011	SCHEDULED REDEMPTION		211	211	208	208		2		2		211				3	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		03/01/2011	SCHEDULED REDEMPTION		2,224	2,224	2,213	2,212		12		12		2,224				29	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		03/01/2011	SCHEDULED REDEMPTION		13,720	13,720	13,621	13,657		64		64		13,720				167	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		03/01/2011	SCHEDULED REDEMPTION		1,483	1,483	1,523	1,501		(17)		(17)		1,483				16	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		03/01/2011	SCHEDULED REDEMPTION		255,974	255,974	251,055	253,565		2,409		2,409		255,974				2,308	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		03/01/2011	SCHEDULED REDEMPTION		47,958	47,958	47,037	47,453		505		505		47,958				444	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		03/01/2011	SCHEDULED REDEMPTION		2,931	2,931	2,913	2,915		16		16		2,931				47	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		03/01/2011	SCHEDULED REDEMPTION		771	771	765	767		4		4		771				9	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		03/01/2011	SCHEDULED REDEMPTION		31,952	31,952	32,272	32,078		(126)		(126)		31,952				334	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		03/01/2011	SCHEDULED REDEMPTION		925	925	917	918		6		6		925				11	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		03/01/2011	SCHEDULED REDEMPTION		137	137	142	143		(6)		(6)		137				2	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		03/01/2011	SCHEDULED REDEMPTION		1,104	1,104	1,128	1,125		(20)		(20)		1,104				18	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		03/01/2011	SCHEDULED REDEMPTION		1,662	1,662	1,706	1,706		(44)		(44)		1,662				20	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		03/01/2011	SCHEDULED REDEMPTION		4,795	4,795	4,922	4,869		(74)		(74)		4,795				55	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		03/01/2011	SCHEDULED REDEMPTION		2,383	2,383	2,494	2,533		(150)		(150)		2,383				34	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		03/01/2011	SCHEDULED REDEMPTION		212	212	210	210		2		2		212				3	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		03/01/2011	SCHEDULED REDEMPTION		367	367	367	367						367				5	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		03/01/2011	SCHEDULED REDEMPTION		5,307	5,307	5,448	5,384		(77)		(77)		5,307				54	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		03/01/2011	SCHEDULED REDEMPTION		225	225	223	222		3		3		225				3	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		03/01/2011	SCHEDULED REDEMPTION		303	303	317	327		(24)		(24)		303				4	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		03/01/2011	SCHEDULED REDEMPTION		178	178	185	187		(8)		(8)		178				3	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		03/01/2011	SCHEDULED REDEMPTION		204	204	210	208		(3)		(3)		204				2	06/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31401L-GN-7	FED NATL MTG ASSOC #711305		03/01/2011	SCHEDULED REDEMPTION		486	486	509	513		(26)		(26)		486				7	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		03/01/2011	SCHEDULED REDEMPTION		1,527	1,527	1,543	1,535		(8)		(8)		1,527				15	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		03/01/2011	SCHEDULED REDEMPTION		1,410	1,410	1,476	1,449		(40)		(40)		1,410				20	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		03/01/2011	SCHEDULED REDEMPTION		110	110	109	108		2		2		110				2	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		03/01/2011	SCHEDULED REDEMPTION		71,126	71,126	70,871	70,955		171		171		71,126				800	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2011	SCHEDULED REDEMPTION		11,835	11,835	11,652	11,677		158		158		11,835				154	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		03/01/2011	SCHEDULED REDEMPTION		10,811	10,811	10,904	10,874		(63)		(63)		10,811				107	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		03/01/2011	SCHEDULED REDEMPTION		15,738	15,738	16,522	16,256		(518)		(518)		15,738				207	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		03/01/2011	SCHEDULED REDEMPTION		7,412	7,412	7,780	7,649		(238)		(238)		7,412				100	05/01/2018	1
31402D-BT-6	FED NATL MTG ASSOC #725550		03/01/2011	SCHEDULED REDEMPTION		2,684	2,684	2,731	2,695		(10)		(10)		2,684				29	05/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		03/01/2011	SCHEDULED REDEMPTION		7,409	7,409	7,606	7,504		(95)		(95)		7,409				85	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		03/01/2011	SCHEDULED REDEMPTION		190,161	190,161	186,744	187,953		2,208		2,208		190,161				1,973	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		03/01/2011	SCHEDULED REDEMPTION		194,481	194,481	192,294	193,340		1,142		1,142		194,481				2,103	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		03/01/2011	SCHEDULED REDEMPTION		2,912	2,912	2,937	2,930		(19)		(19)		2,912				24	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		03/01/2011	SCHEDULED REDEMPTION		2,149	2,149	2,250	2,276		(126)		(126)		2,149				31	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		03/01/2011	SCHEDULED REDEMPTION		318	318	333	336		(19)		(19)		318				5	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		03/01/2011	SCHEDULED REDEMPTION		726	726	752	756		(30)		(30)		726				10	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		03/01/2011	SCHEDULED REDEMPTION		19,555	19,555	19,750	19,647		(92)		(92)		19,555				196	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		03/01/2011	SCHEDULED REDEMPTION		108	108	113	112		(4)		(4)		108				2	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		01/01/2011	SCHEDULED REDEMPTION		19,446	19,446	20,357	20,186		(740)		(740)		19,446				105	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		03/01/2011	SCHEDULED REDEMPTION		14	14	14	16		(2)		(2)		14					09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		03/01/2011	SCHEDULED REDEMPTION		1,325	1,325	1,361	1,345		(19)		(19)		1,325				16	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		03/01/2011	SCHEDULED REDEMPTION		1,276,742	1,276,742	1,281,729	1,280,039		(3,297)		(3,297)		1,276,742				13,692	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		03/01/2011	SCHEDULED REDEMPTION		1,219,694	1,219,694	1,188,916	1,194,187		25,507		25,507		1,219,694				13,116	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		03/01/2011	SCHEDULED REDEMPTION		1,654	1,654	1,698	1,681		(27)		(27)		1,654				18	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		03/01/2011	SCHEDULED REDEMPTION		556	556	576	599		(44)		(44)		556				8	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		03/01/2011	SCHEDULED REDEMPTION		6,364	6,364	6,428	6,391		(27)		(27)		6,364				65	10/01/2018	1
31402U-RA-2	FED NATL MTG ASSOC #738581		03/01/2011	SCHEDULED REDEMPTION		588	588	609	619		(31)		(31)		588				9	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		03/01/2011	SCHEDULED REDEMPTION		418	418	414	410		8		8		418				6	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		03/01/2011	SCHEDULED REDEMPTION		27	27	27	27						27					09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		03/01/2011	SCHEDULED REDEMPTION		5,190	5,190	5,180	5,179		11		11		5,190				83	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		03/01/2011	SCHEDULED REDEMPTION		18,498	18,498	18,683	18,584		(86)		(86)		18,498				157	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		03/01/2011	SCHEDULED REDEMPTION		614	614	643	668		(54)		(54)		614				9	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		03/01/2011	SCHEDULED REDEMPTION		3,373	3,373	3,463	3,422		(49)		(49)		3,373				34	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		03/01/2011	SCHEDULED REDEMPTION		566	566	559	561		5		5		566				8	09/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		03/01/2011	SCHEDULED REDEMPTION		28,113	28,113	29,573	29,079		(966)		(966)		28,113				456	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		03/01/2011	SCHEDULED REDEMPTION		174,692	174,692	182,881	180,050		(5,358)		(5,358)		174,692				1,898	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		03/01/2011	SCHEDULED REDEMPTION		5,308	5,308	5,498	5,626		(318)		(318)		5,308				86	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		03/01/2011	SCHEDULED REDEMPTION		3,003	3,003	2,997	2,996		7		7		3,003				48	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		03/01/2011	SCHEDULED REDEMPTION		183	183	189	189		(6)		(6)		183				3	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		03/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		03/01/2011	SCHEDULED REDEMPTION		1,400	1,400	1,408	1,407		(6)		(6)		1,400				20	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		03/01/2011	SCHEDULED REDEMPTION		657,611	657,611	663,494	665,203		(7,592)		(7,592)		657,611				9,376	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		03/01/2011	SCHEDULED REDEMPTION		10,109	10,109	10,363	10,315		(206)		(206)		10,109				145	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		03/01/2011	SCHEDULED REDEMPTION		81,592	81,592	83,641	83,299		(1,707)		(1,707)		81,592				1,193	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		03/01/2011	SCHEDULED REDEMPTION		358,770	358,770	362,077	363,353		(4,583)		(4,583)		358,770				5,115	10/01/2036	1
31403D-4E-6	FED NATL MTG ASSOC #746121		03/01/2011	SCHEDULED REDEMPTION		196,282	196,282	203,474	201,856		(5,574)		(5,574)		196,282				2,428	04/01/2023	1
31403F-K5-2	FED NATL MTG ASSOC #747416		03/01/2011	SCHEDULED REDEMPTION		353	353	365	374		(22)		(22)		353				4	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		03/01/2011	SCHEDULED REDEMPTION		1,478	1,478	1,531	1,521		(42)		(42)		1,478				21	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		03/01/2011	SCHEDULED REDEMPTION		5,136	5,136	5,126	5,120		16		16		5,136				83	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		03/01/2011	SCHEDULED REDEMPTION		358	358	371	372		(14)		(14)		358				5	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		03/01/2011	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27					11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		03/01/2011	SCHEDULED REDEMPTION		4,935	4,935	5,021	4,995		(60)		(60)		4,935				54	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		03/01/2011	SCHEDULED REDEMPTION		411	411	431	425		(14)		(14)		411				6	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		03/01/2011	SCHEDULED REDEMPTION		1,707	1,707	1,794	1,797		(90)		(90)		1,707				25	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		03/01/2011	SCHEDULED REDEMPTION		3,988	3,988	4,046	4,022		(34)		(34)		3,988				40	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		03/01/2011	SCHEDULED REDEMPTION		737	737	749	754		(17)		(17)		737				11	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		03/01/2011	SCHEDULED REDEMPTION		1,169	1,169	1,211	1,202		(32)		(32)		1,169				17	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		03/01/2011	SCHEDULED REDEMPTION		10,826	10,826	10,836	10,834		(8)		(8)		10,826				119	01/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403K-QF-3	FED NATL MTG ASSOC #751154		03/01/2011	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		03/01/2011	SCHEDULED REDEMPTION		97	97	102	106		(9)		(9)		97				1	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		03/01/2011	SCHEDULED REDEMPTION		94	94	98	98		(5)		(5)		94				1	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		03/01/2011	SCHEDULED REDEMPTION		11,099	11,099	11,495	11,563		(464)		(464)		11,099				137	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		03/01/2011	SCHEDULED REDEMPTION		5,449	5,449	5,503	5,470		(21)		(21)		5,449				49	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		03/01/2011	SCHEDULED REDEMPTION		1,816	1,816	1,796	1,777		39		39		1,816				20	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		03/01/2011	SCHEDULED REDEMPTION		1,362	1,362	1,411	1,448		(85)		(85)		1,362				22	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		03/01/2011	SCHEDULED REDEMPTION		13,459	13,459	13,593	13,518		(59)		(59)		13,459				133	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		03/01/2011	SCHEDULED REDEMPTION		30	30	30	30						30					11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		03/01/2011	SCHEDULED REDEMPTION		11,408	11,408	11,607	11,557		(148)		(148)		11,408				129	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		03/01/2011	SCHEDULED REDEMPTION		96	96	95	94		2		2		96				1	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		03/01/2011	SCHEDULED REDEMPTION		18,077	18,077	18,723	18,991		(914)		(914)		18,077				293	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		03/01/2011	SCHEDULED REDEMPTION		127	127	132	130		(3)		(3)		127				2	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		03/01/2011	SCHEDULED REDEMPTION		3,028	3,028	3,081	3,064		(36)		(36)		3,028				34	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		03/01/2011	SCHEDULED REDEMPTION		9,594	9,594	9,761	9,665		(72)		(72)		9,594				114	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		03/01/2011	SCHEDULED REDEMPTION		2,489	2,489	2,572	2,547		(59)		(59)		2,489				30	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		03/01/2011	SCHEDULED REDEMPTION		1,516	1,516	1,538	1,529		(13)		(13)		1,516				14	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		03/01/2011	SCHEDULED REDEMPTION		2,319	2,319	2,188	2,252		67		67		2,319				20	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		03/01/2011	SCHEDULED REDEMPTION		640	640	657	648		(8)		(8)		640				7	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		03/01/2011	SCHEDULED REDEMPTION		8,683	8,683	8,192	8,425		258		258		8,683				72	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		03/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16					12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		03/01/2011	SCHEDULED REDEMPTION		945	945	977	969		(24)		(24)		945				9	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		03/01/2011	SCHEDULED REDEMPTION		1,117	1,117	1,156	1,131		(15)		(15)		1,117				16	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		03/01/2011	SCHEDULED REDEMPTION		532	532	551	557		(25)		(25)		532				8	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		03/01/2011	SCHEDULED REDEMPTION		1,302	1,302	1,337	1,309		(7)		(7)		1,302				14	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		03/01/2011	SCHEDULED REDEMPTION		2,858	2,858	2,908	2,892		(34)		(34)		2,858				32	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		03/01/2011	SCHEDULED REDEMPTION		1,194	1,194	1,234	1,229		(35)		(35)		1,194				15	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		03/01/2011	SCHEDULED REDEMPTION		149	149	153	152		(3)		(3)		149				2	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		03/01/2011	SCHEDULED REDEMPTION		280	280	290	291		(12)		(12)		280				4	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		03/01/2011	SCHEDULED REDEMPTION		311	311	308	306		5		5		311				4	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		03/01/2011	SCHEDULED REDEMPTION		127	127	134	140		(13)		(13)		127				2	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		03/01/2011	SCHEDULED REDEMPTION		1,689	1,689	1,728	1,750		(61)		(61)		1,689				25	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		03/01/2011	SCHEDULED REDEMPTION		244	244	256	259		(14)		(14)		244				4	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		03/01/2011	SCHEDULED REDEMPTION		12,191	12,191	12,204	12,201		(11)		(11)		12,191				196	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		03/01/2011	SCHEDULED REDEMPTION		332	332	339	342		(10)		(10)		332				5	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		03/01/2011	SCHEDULED REDEMPTION		502	502	521	529		(27)		(27)		502				7	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		03/01/2011	SCHEDULED REDEMPTION		3,205	3,205	3,306	3,345		(140)		(140)		3,205				51	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		03/01/2011	SCHEDULED REDEMPTION		639	639	660	650		(12)		(12)		639				8	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		03/01/2011	SCHEDULED REDEMPTION		9,360	9,360	9,523	9,454		(94)		(94)		9,360				113	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		03/01/2011	SCHEDULED REDEMPTION		7,617	7,617	7,996	7,759		(142)		(142)		7,617				102	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		03/01/2011	SCHEDULED REDEMPTION		104	104	104	103		1		1		104				2	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		03/01/2011	SCHEDULED REDEMPTION		83	83	86	84		(2)		(2)		83				1	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		03/01/2011	SCHEDULED REDEMPTION		26,463	26,463	26,709	26,669		(206)		(206)		26,463				357	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		03/01/2011	SCHEDULED REDEMPTION		10,835	10,835	11,123	10,947		(112)		(112)		10,835				119	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		03/01/2011	SCHEDULED REDEMPTION		53	53	53	54						53				1	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		03/01/2011	SCHEDULED REDEMPTION		536	536	558	578		(42)		(42)		536				7	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		03/01/2011	SCHEDULED REDEMPTION		27	27	27	27						27					04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		03/01/2011	SCHEDULED REDEMPTION		6,838	6,838	7,040	6,996		(158)		(158)		6,838				81	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		03/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(2)		(2)		24					04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		03/01/2011	SCHEDULED REDEMPTION		15,401	15,401	14,811	15,095		306		306		15,401				177	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		03/01/2011	SCHEDULED REDEMPTION		225	225	230	229		(3)		(3)		225				3	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		03/01/2011	SCHEDULED REDEMPTION		86,232	86,232	90,594	87,208		(977)		(977)		86,232				1,400	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		03/01/2011	SCHEDULED REDEMPTION		54	54	54	53		1		1		54				1	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		03/01/2011	SCHEDULED REDEMPTION		1,610	1,610	1,656	1,643		(33)		(33)		1,610				23	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		03/01/2011	SCHEDULED REDEMPTION		53,708	53,708	52,936	53,345		363		363		53,708				584	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		03/01/2011	SCHEDULED REDEMPTION		572	572	592	594		(22)		(22)		572				8	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		03/01/2011	SCHEDULED REDEMPTION		783	783	818	820		(37)		(37)		783				9	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		03/01/2011	SCHEDULED REDEMPTION		409	409	404	402		7		7		409				6	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		03/01/2011	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35					03/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31404S-AF-2	FED NATL MTG ASSOC #776806		03/01/2011	SCHEDULED REDEMPTION		54,765	54,765	54,183	54,528		237		237		54,765				678	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		03/01/2011	SCHEDULED REDEMPTION		5,149	5,149	4,858	5,003		146		146		5,149				48	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		03/01/2011	SCHEDULED REDEMPTION		198	198	204	203		(6)		(6)		198				3	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		03/01/2011	SCHEDULED REDEMPTION		9,553	9,553	9,588	9,598		(44)		(44)		9,553				155	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		03/01/2011	SCHEDULED REDEMPTION		189	189	196	199		(10)		(10)		189				3	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		03/01/2011	SCHEDULED REDEMPTION		4,004	4,004	3,987	3,983		22		22		4,004				45	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		03/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12					09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		03/01/2011	SCHEDULED REDEMPTION		6,733	6,733	7,068	7,014		(281)		(281)		6,733				93	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		03/01/2011	SCHEDULED REDEMPTION		6,890	6,890	7,138	7,134		(244)		(244)		6,890				112	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		03/01/2011	SCHEDULED REDEMPTION		60	60	61	61		(2)		(2)		60				1	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		03/01/2011	SCHEDULED REDEMPTION		2,481	2,481	2,569	2,550		(69)		(69)		2,481				33	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		03/01/2011	SCHEDULED REDEMPTION		481	481	475	476		5		5		481				7	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		03/01/2011	SCHEDULED REDEMPTION		7,460	7,460	7,786	7,755		(295)		(295)		7,460				119	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		03/01/2011	SCHEDULED REDEMPTION		14,536	14,536	14,972	14,818		(282)		(282)		14,536				207	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		03/01/2011	SCHEDULED REDEMPTION		236	236	245	250		(14)		(14)		236				3	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		03/01/2011	SCHEDULED REDEMPTION		25,530	25,530	26,442	26,849		(1,319)		(1,319)		25,530				277	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		03/01/2011	SCHEDULED REDEMPTION		176,222	176,222	177,123	176,599		(378)		(378)		176,222				2,018	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		03/01/2011	SCHEDULED REDEMPTION		13,984	13,984	14,444	14,221		(238)		(238)		13,984				178	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		03/01/2011	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21					10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		03/01/2011	SCHEDULED REDEMPTION		120	120	124	125		(5)		(5)		120				2	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		03/01/2011	SCHEDULED REDEMPTION		6,466	6,466	6,581	6,574		(107)		(107)		6,466				104	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		03/01/2011	SCHEDULED REDEMPTION		8,235	8,235	8,528	8,446		(211)		(211)		8,235				91	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		03/01/2011	SCHEDULED REDEMPTION		460	460	473	469		(9)		(9)		460				5	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		03/01/2011	SCHEDULED REDEMPTION		11,221	11,221	11,417	11,360		(138)		(138)		11,221				114	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		03/01/2011	SCHEDULED REDEMPTION		9,585	9,585	9,752	9,652		(66)		(66)		9,585				106	10/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		03/01/2011	SCHEDULED REDEMPTION		1,109	1,109	1,129	1,113		(4)		(4)		1,109				12	11/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		03/01/2011	SCHEDULED REDEMPTION		479	479	490	486		(8)		(8)		479				7	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		03/01/2011	SCHEDULED REDEMPTION		28,630	28,630	29,653	29,787		(1,157)		(1,157)		28,630				312	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		03/01/2011	SCHEDULED REDEMPTION		1,288	1,288	1,326	1,326		(38)		(38)		1,288				17	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		03/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		03/01/2011	SCHEDULED REDEMPTION		962	962	983	998		(37)		(37)		962				15	07/01/2036	1
31406R-TW-5	FED NATL MTG ASSOC #817865		03/01/2011	SCHEDULED REDEMPTION		14,149	14,149	14,668	14,661		(512)		(512)		14,149				164	12/01/2021	1
31406S-TE-3	FED NATL MTG ASSOC #818749		03/01/2011	SCHEDULED REDEMPTION		45,567	45,567	45,800	45,723		(156)		(156)		45,567				640	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		03/01/2011	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				1	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		03/01/2011	SCHEDULED REDEMPTION		321	321	333	329		(8)		(8)		321				5	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		03/01/2011	SCHEDULED REDEMPTION		1,154	1,154	1,180	1,187		(33)		(33)		1,154				13	06/01/2035	1
31406W-VN-1	FED NATL MTG ASSOC #822421		03/01/2011	SCHEDULED REDEMPTION		70,197	70,197	71,168	70,360		(163)		(163)		70,197				837	05/01/2035	1
31406X-E9-9	FED NATL MTG ASSOC #822860		03/01/2011	SCHEDULED REDEMPTION		6,800	6,800	6,922	6,835		(35)		(35)		6,800				84	05/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		03/01/2011	SCHEDULED REDEMPTION		53,023	53,023	54,616	54,205		(1,182)		(1,182)		53,023				793	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		03/01/2011	SCHEDULED REDEMPTION		653	653	666	678		(25)		(25)		653				9	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		03/01/2011	SCHEDULED REDEMPTION		3,140	3,140	3,078	3,080		60		60		3,140				34	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		03/01/2011	SCHEDULED REDEMPTION		24,352	24,352	24,958	25,000		(648)		(648)		24,352				364	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		03/01/2011	SCHEDULED REDEMPTION		105	105	108	109		(4)		(4)		105				2	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		03/01/2011	SCHEDULED REDEMPTION		556	556	575	575		(20)		(20)		556				8	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		03/01/2011	SCHEDULED REDEMPTION		131	131	136	137		(5)		(5)		131				2	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		03/01/2011	SCHEDULED REDEMPTION		1,411	1,411	1,449	1,436		(25)		(25)		1,411				15	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		03/01/2011	SCHEDULED REDEMPTION		9,910	9,910	10,197	10,046		(136)		(136)		9,910				130	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		03/01/2011	SCHEDULED REDEMPTION		173	173	176	175		(3)		(3)		173				2	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		03/01/2011	SCHEDULED REDEMPTION		768	768	788	779		(11)		(11)		768				11	08/01/2035	1
31407J-XC-1	FED NATL MTG ASSOC #832375		03/01/2011	SCHEDULED REDEMPTION		26,218	26,218	27,179	27,343		(1,124)		(1,124)		26,218				265	08/01/2020	1
31407L-DD-6	FED NATL MTG ASSOC #833600		03/01/2011	SCHEDULED REDEMPTION		19,765	19,765	20,261	20,300		(535)		(535)		19,765				319	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		03/01/2011	SCHEDULED REDEMPTION		9,297	9,297	9,505	9,469		(173)		(173)		9,297				162	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		03/01/2011	SCHEDULED REDEMPTION		2,290	2,290	2,352	2,328		(37)		(37)		2,290				25	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		03/01/2011	SCHEDULED REDEMPTION		596	596	611	605		(9)		(9)		596				8	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		03/01/2011	SCHEDULED REDEMPTION		11,153	11,153	11,452	11,284		(131)		(131)		11,153				124	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		03/01/2011	SCHEDULED REDEMPTION		15,097	15,097	14,475	14,755		343		343		15,097				161	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		03/01/2011	SCHEDULED REDEMPTION		4,579	4,579	4,745	4,668		(89)		(89)		4,579				61	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		03/01/2011	SCHEDULED REDEMPTION		637	637	657	661		(24)		(24)		637				8	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		03/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407V-CM-5	FED NATL MTG ASSOC #841676		03/01/2011	SCHEDULED REDEMPTION		1,930	1,930	1,982	1,967		(36)		(36)		1,930				18	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		03/01/2011	SCHEDULED REDEMPTION		218	218	223	221		(3)		(3)		218				2	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		03/01/2011	SCHEDULED REDEMPTION		369	369	371	370		(2)		(2)		369				5	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		03/01/2011	SCHEDULED REDEMPTION		9,745	9,745	9,066	9,456		289		289		9,745				84	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		03/01/2011	SCHEDULED REDEMPTION		597	597	602	599		(2)		(2)		597				7	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		03/01/2011	SCHEDULED REDEMPTION		1,342	1,342	1,378	1,364		(22)		(22)		1,342				14	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		03/01/2011	SCHEDULED REDEMPTION		5,970	5,970	6,130	6,107		(136)		(136)		5,970				60	12/01/2020	1
31408A-J9-2	FED NATL MTG ASSOC #845488		03/01/2011	SCHEDULED REDEMPTION		16,468	16,468	17,072	17,318		(850)		(850)		16,468				172	06/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		03/01/2011	SCHEDULED REDEMPTION		12,409	12,409	12,687	12,641		(233)		(233)		12,409				147	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		03/01/2011	SCHEDULED REDEMPTION		3,976	3,976	4,082	4,057		(82)		(82)		3,976				35	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		03/01/2011	SCHEDULED REDEMPTION		91	91	93	94		(3)		(3)		91				1	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		03/01/2011	SCHEDULED REDEMPTION		42,103	42,103	42,488	42,389		(286)		(286)		42,103				666	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		03/01/2011	SCHEDULED REDEMPTION		1,582	1,582	1,624	1,613		(31)		(31)		1,582				19	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		03/01/2011	SCHEDULED REDEMPTION		3,456	3,456	3,548	3,508		(52)		(52)		3,456				35	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		03/01/2011	SCHEDULED REDEMPTION		34,521	34,521	35,388	34,893		(372)		(372)		34,521				558	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		03/01/2011	SCHEDULED REDEMPTION		649	649	652	653		(4)		(4)		649				10	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		03/01/2011	SCHEDULED REDEMPTION		2,194	2,194	2,253	2,240		(46)		(46)		2,194				24	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		03/01/2011	SCHEDULED REDEMPTION		619	619	622	621		(3)		(3)		619				10	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		03/01/2011	SCHEDULED REDEMPTION		10,403	10,403	9,974	10,030		373		373		10,403				128	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		03/01/2011	SCHEDULED REDEMPTION		664	664	667	667		(3)		(3)		664				10	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		03/01/2011	SCHEDULED REDEMPTION		1,632	1,632	1,518	1,517		115		115		1,632				18	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		03/01/2011	SCHEDULED REDEMPTION		6,949	6,949	6,859	6,892		57		57		6,949				91	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		03/01/2011	SCHEDULED REDEMPTION		2,978	2,978	2,993	3,011		(34)		(34)		2,978				48	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		03/01/2011	SCHEDULED REDEMPTION		18,345	18,345	17,531	17,864		481		481		18,345				224	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		03/01/2011	SCHEDULED REDEMPTION		1,236	1,236	1,242	1,248		(12)		(12)		1,236				18	04/01/2036	1
31409G-XH-4	FED NATL MTG ASSOC #871080		03/01/2011	SCHEDULED REDEMPTION		12,515	12,515	12,973	13,293		(779)		(779)		12,515				151	11/01/2021	1
31409G-YG-5	FED NATL MTG ASSOC #871111		03/01/2011	SCHEDULED REDEMPTION		132,022	132,022	133,229	133,592		(1,570)		(1,570)		132,022				1,836	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		03/01/2011	SCHEDULED REDEMPTION		1,750	1,750	1,789	1,790		(40)		(40)		1,750				21	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		03/01/2011	SCHEDULED REDEMPTION		64,088	64,088	65,575	65,407		(1,319)		(1,319)		64,088				673	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		03/01/2011	SCHEDULED REDEMPTION		1,902	1,902	1,912	1,917		(15)		(15)		1,902				29	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		03/01/2011	SCHEDULED REDEMPTION		16,419	16,419	17,039	17,079		(660)		(660)		16,419				191	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		03/01/2011	SCHEDULED REDEMPTION		1,524	1,524	1,505	1,505		19		19		1,524				17	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		03/01/2011	SCHEDULED REDEMPTION		854	854	843	844		10		10		854				10	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		03/01/2011	SCHEDULED REDEMPTION		560	560	574	571		(11)		(11)		560				8	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		03/01/2011	SCHEDULED REDEMPTION		20,837	20,837	19,912	20,268		569		569		20,837				285	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		03/01/2011	SCHEDULED REDEMPTION		181	181	185	187		(6)		(6)		181				3	04/01/2036	1
31410A-EC-6	FED NATL MTG ASSOC #883131		03/01/2011	SCHEDULED REDEMPTION		3,775	3,775	3,913	3,908		(133)		(133)		3,775				47	03/01/2021	1
31410B-ED-2	FED NATL MTG ASSOC #884032		03/01/2011	SCHEDULED REDEMPTION		236,549	236,549	238,711	238,075		(1,527)		(1,527)		236,549				3,549	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		03/01/2011	SCHEDULED REDEMPTION		2,020	2,020	2,065	2,060		(41)		(41)		2,020				31	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		03/01/2011	SCHEDULED REDEMPTION		43,583	43,583	43,981	43,847		(264)		(264)		43,583				510	06/01/2036	1
31410C-X3-1	FED NATL MTG ASSOC #885498		03/01/2011	SCHEDULED REDEMPTION		11,568	11,568	11,991	12,245		(677)		(677)		11,568				138	06/01/2021	1
31410C-5R-9	FED NATL MTG ASSOC #885656		03/01/2011	SCHEDULED REDEMPTION		84,409	84,409	85,328	85,188		(779)		(779)		84,409				1,357	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		03/01/2011	SCHEDULED REDEMPTION		371	371	381	381		(10)		(10)		371				5	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		03/01/2011	SCHEDULED REDEMPTION		324	324	332	338		(14)		(14)		324				5	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		03/01/2011	SCHEDULED REDEMPTION		16,342	16,342	16,753	16,512		(170)		(170)		16,342				265	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		03/01/2011	SCHEDULED REDEMPTION		9,378	9,378	9,588	9,597		(219)		(219)		9,378				164	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		03/01/2011	SCHEDULED REDEMPTION		201	201	206	206		(5)		(5)		201				3	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		03/01/2011	SCHEDULED REDEMPTION		22,846	22,846	23,420	23,063		(217)		(217)		22,846				332	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		03/01/2011	SCHEDULED REDEMPTION		125,446	125,446	126,592	126,305		(859)		(859)		125,446				1,800	11/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		03/01/2011	SCHEDULED REDEMPTION		24,940	24,940	25,854	25,949		(1,009)		(1,009)		24,940				273	07/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		03/01/2011	SCHEDULED REDEMPTION		12,455	12,455	12,911	12,905		(450)		(450)		12,455				125	11/01/2022	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		03/01/2011	SCHEDULED REDEMPTION		92,803	92,803	96,204	97,052		(4,249)		(4,249)		92,803				1,009	03/01/2023	1
31410K-KL-7	FED NATL MTG ASSOC #889599		03/01/2011	SCHEDULED REDEMPTION		18,236	18,236	18,904	18,969		(733)		(733)		18,236				202	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		03/01/2011	SCHEDULED REDEMPTION		97	97	99	100		(4)		(4)		97				2	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		03/01/2011	SCHEDULED REDEMPTION		51,488	51,488	52,781	52,946		(1,458)		(1,458)		51,488				662	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		03/01/2011	SCHEDULED REDEMPTION		12,468	12,468	12,781	12,732		(264)		(264)		12,468				173	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		03/01/2011	SCHEDULED REDEMPTION		17,201	17,201	17,633	17,642		(441)		(441)		17,201				277	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		03/01/2011	SCHEDULED REDEMPTION		274	274	281	281		(7)		(7)		274				4	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		03/01/2011	SCHEDULED REDEMPTION		9,279	9,279	9,512	9,461		(183)		(183)		9,279				150	11/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410S-BJ-5	FED NATL MTG ASSOC #895641		03/01/2011	SCHEDULED REDEMPTION		4,924	4,924	5,035	5,073		(149)		(149)		4,924				78	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		03/01/2011	SCHEDULED REDEMPTION		7,133	7,133	7,197	7,185		(52)		(52)		7,133				105	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		03/01/2011	SCHEDULED REDEMPTION		12,428	12,428	12,740	12,645		(217)		(217)		12,428				174	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		03/01/2011	SCHEDULED REDEMPTION		189,152	189,152	190,896	190,285		(1,133)		(1,133)		189,152				2,118	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		03/01/2011	SCHEDULED REDEMPTION		6,471	6,471	6,634	6,627		(155)		(155)		6,471				102	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		03/01/2011	SCHEDULED REDEMPTION		354	354	367	386		(33)		(33)		354				4	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		03/01/2011	SCHEDULED REDEMPTION		67,072	67,072	68,809	69,204		(2,133)		(2,133)		67,072				681	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		03/01/2011	SCHEDULED REDEMPTION		61,252	61,252	63,564	64,204		(2,952)		(2,952)		61,252				738	02/01/2022	1
31410W-AC-2	FED NATL MTG ASSOC #899203		03/01/2011	SCHEDULED REDEMPTION		87,778	87,778	88,580	88,456		(678)		(678)		87,778				1,414	10/01/2036	1
31410W-EC-8	FED NATL MTG ASSOC #899331		03/01/2011	SCHEDULED REDEMPTION		30,671	30,671	31,465	31,826		(1,155)		(1,155)		30,671				320	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		03/01/2011	SCHEDULED REDEMPTION		204,864	204,864	212,370	214,119		(9,255)		(9,255)		204,864				1,814	04/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		03/01/2011	SCHEDULED REDEMPTION		41,471	41,471	43,035	43,924		(2,453)		(2,453)		41,471				432	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		03/01/2011	SCHEDULED REDEMPTION		56,072	56,072	52,387	53,472		2,600		2,600		56,072				647	07/01/2037	1
31410W-UP-1	FED NATL MTG ASSOC #899790		03/01/2011	SCHEDULED REDEMPTION		133,779	133,779	138,680	138,644		(4,865)		(4,865)		133,779				1,172	07/01/2022	1
31410W-XN-3	FED NATL MTG ASSOC #899885		03/01/2011	SCHEDULED REDEMPTION		56,007	56,007	56,602	56,762		(755)		(755)		56,007				669	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		03/01/2011	SCHEDULED REDEMPTION		752	752	771	764		(12)		(12)		752				11	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		03/01/2011	SCHEDULED REDEMPTION		10,116	10,116	10,370	10,320		(204)		(204)		10,116				112	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		03/01/2011	SCHEDULED REDEMPTION		51,596	51,596	53,487	53,873		(2,277)		(2,277)		51,596				488	01/01/2022	1
31410X-5X-0	FED NATL MTG ASSOC #900962		03/01/2011	SCHEDULED REDEMPTION		1,198	1,198	1,229	1,249		(51)		(51)		1,198				13	09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		03/01/2011	SCHEDULED REDEMPTION		577	577	599	611		(33)		(33)		577				6	12/01/2021	1
31411A-DF-9	FED NATL MTG ASSOC #902002		03/01/2011	SCHEDULED REDEMPTION		1,458	1,458	1,494	1,477		(19)		(19)		1,458				21	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		03/01/2011	SCHEDULED REDEMPTION		1,043	1,043	1,069	1,058		(15)		(15)		1,043				15	09/01/2036	1
31411B-DA-8	FED NATL MTG ASSOC #902897		03/01/2011	SCHEDULED REDEMPTION		39,117	39,117	40,550	40,334		(1,217)		(1,217)		39,117				353	12/01/2021	1
31411B-EB-5	FED NATL MTG ASSOC #902930		03/01/2011	SCHEDULED REDEMPTION		154,242	154,242	155,828	155,634		(1,392)		(1,392)		154,242				2,355	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		03/01/2011	SCHEDULED REDEMPTION		1,685	1,685	1,728	1,695		(9)		(9)		1,685				25	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		03/01/2011	SCHEDULED REDEMPTION		241	241	247	247		(7)		(7)		241				3	10/01/2036	1
31411D-B4-0	FED NATL MTG ASSOC #904659		03/01/2011	SCHEDULED REDEMPTION		20,845	20,845	21,608	21,557		(712)		(712)		20,845				217	11/01/2021	1
31411D-T4-1	FED NATL MTG ASSOC #905171		03/01/2011	SCHEDULED REDEMPTION		20,695	20,695	21,215	20,894		(199)		(199)		20,695				333	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		03/01/2011	SCHEDULED REDEMPTION		56,516	56,516	57,935	57,127		(612)		(612)		56,516				772	12/01/2036	1
31411E-ZR-1	FED NATL MTG ASSOC #906252		03/01/2011	SCHEDULED REDEMPTION		6,913	6,913	7,166	7,154		(241)		(241)		6,913				81	01/01/2022	1
31411E-3M-7	FED NATL MTG ASSOC #906304		03/01/2011	SCHEDULED REDEMPTION		2,449	2,449	2,542	2,551		(102)		(102)		2,449				26	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		03/01/2011	SCHEDULED REDEMPTION		85,061	85,061	87,197	86,639		(1,578)		(1,578)		85,061				1,159	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		03/01/2011	SCHEDULED REDEMPTION		1,950	1,950	1,968	1,973		(23)		(23)		1,950				29	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		03/01/2011	SCHEDULED REDEMPTION		114,891	114,891	115,941	115,687		(796)		(796)		114,891				1,262	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		03/01/2011	SCHEDULED REDEMPTION		75,482	75,482	78,248	78,523		(3,041)		(3,041)		75,482				814	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2011	SCHEDULED REDEMPTION		45,416	45,416	46,557	46,553		(1,137)		(1,137)		45,416				565	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		03/01/2011	SCHEDULED REDEMPTION		1,262	1,262	1,294	1,287		(25)		(25)		1,262				19	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		03/01/2011	SCHEDULED REDEMPTION		7,560	7,560	7,750	7,918		(358)		(358)		7,560				88	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		03/01/2011	SCHEDULED REDEMPTION		4,495	4,495	4,608	4,604		(109)		(109)		4,495				49	03/01/2037	1
31411L-ED-9	FED NATL MTG ASSOC #911032		03/01/2011	SCHEDULED REDEMPTION		15,981	15,981	16,566	16,696		(715)		(715)		15,981				167	07/01/2022	1
31411L-FG-1	FED NATL MTG ASSOC #911067		03/01/2011	SCHEDULED REDEMPTION		69,524	69,524	72,147	72,517		(2,993)		(2,993)		69,524				851	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		03/01/2011	SCHEDULED REDEMPTION		3,494	3,494	3,576	3,552		(57)		(57)		3,494				39	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		03/01/2011	SCHEDULED REDEMPTION		170,072	170,072	171,640	171,140		(1,068)		(1,068)		170,072				2,729	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		03/01/2011	SCHEDULED REDEMPTION		43,985	43,985	45,644	46,677		(2,692)		(2,692)		43,985				465	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		03/01/2011	SCHEDULED REDEMPTION		46,349	46,349	47,425	47,337		(988)		(988)		46,349				513	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		03/01/2011	SCHEDULED REDEMPTION		145,568	145,568	150,902	150,940		(5,372)		(5,372)		145,568				1,616	03/01/2022	1
31411U-BJ-9	FED NATL MTG ASSOC #914541		03/01/2011	SCHEDULED REDEMPTION		22,340	22,340	23,159	23,347		(1,007)		(1,007)		22,340				274	04/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		03/01/2011	SCHEDULED REDEMPTION		105,909	105,909	109,789	113,108		(7,199)		(7,199)		105,909				1,304	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		03/01/2011	SCHEDULED REDEMPTION		60,538	60,538	61,097	62,280		(1,742)		(1,742)		60,538				661	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		03/01/2011	SCHEDULED REDEMPTION		78,950	78,950	80,781	80,848		(1,899)		(1,899)		78,950				835	05/01/2037	1
31411V-P2-9	FED NATL MTG ASSOC #915841		03/01/2011	SCHEDULED REDEMPTION		10,731	10,731	11,125	11,228		(497)		(497)		10,731				100	03/01/2022	1
31411W-BT-3	FED NATL MTG ASSOC #916350		03/01/2011	SCHEDULED REDEMPTION		6,797	6,797	6,968	7,001		(205)		(205)		6,797				74	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		03/01/2011	SCHEDULED REDEMPTION		97,454	97,454	101,024	100,193		(2,740)		(2,740)		97,454				990	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		03/01/2011	SCHEDULED REDEMPTION		416	416	427	428		(12)		(12)		416				6	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		03/01/2011	SCHEDULED REDEMPTION		3,731	3,731	3,766	3,768		(37)		(37)		3,731				57	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		03/01/2011	SCHEDULED REDEMPTION		62,236	62,236	63,680	64,198		(1,962)		(1,962)		62,236				632	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		03/01/2011	SCHEDULED REDEMPTION		226,305	226,305	234,679	237,455		(11,150)		(11,150)		226,305				2,393	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		03/01/2011	SCHEDULED REDEMPTION		97,733	97,733	101,314	102,198		(4,465)		(4,465)		97,733				1,055	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		03/01/2011	SCHEDULED REDEMPTION		21,542	21,542	22,354	22,615		(1,074)		(1,074)		21,542				235	06/01/2022	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)
31411Y-TV-5	FED NATL MTG ASSOC #918664		03/01/2011	SCHEDULED REDEMPTION		24,796	24,796	25,418	25,477		(681)		(681)		24,796				402	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		03/01/2011	SCHEDULED REDEMPTION		1,004	1,004	1,030	1,047		(43)		(43)		1,004				11	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		03/01/2011	SCHEDULED REDEMPTION		64,692	64,692	67,134	68,052		(3,360)		(3,360)		64,692				669	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2011	SCHEDULED REDEMPTION		234,925	234,925	243,533	246,197		(11,272)		(11,272)		234,925				2,554	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		03/01/2011	SCHEDULED REDEMPTION		263	263	265	265		(2)		(2)		263				4	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		03/01/2011	SCHEDULED REDEMPTION		31,499	31,499	32,290	32,394		(894)		(894)		31,499				348	04/01/2037	1
31412A-UV-4	FED NATL MTG ASSOC #919596		03/01/2011	SCHEDULED REDEMPTION		54,674	54,674	56,678	57,116		(2,441)		(2,441)		54,674				491	07/01/2022	1
31412A-VY-7	FED NATL MTG ASSOC #919631		03/01/2011	SCHEDULED REDEMPTION		21,536	21,536	22,325	22,037		(502)		(502)		21,536				191	08/01/2022	1
31412A-V5-0	FED NATL MTG ASSOC #919636		03/01/2011	SCHEDULED REDEMPTION		15,735	15,735	16,311	16,376		(641)		(641)		15,735				163	09/01/2022	1
31412A-V6-8	FED NATL MTG ASSOC #919637		03/01/2011	SCHEDULED REDEMPTION		25,936	25,936	26,211	26,196		(260)		(260)		25,936				307	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		03/01/2011	SCHEDULED REDEMPTION		27,840	27,840	28,860	29,360		(1,520)		(1,520)		27,840				329	12/01/2021	1
31412D-2D-9	FED NATL MTG ASSOC #922472		03/01/2011	SCHEDULED REDEMPTION		24,324	24,324	24,935	24,690		(366)		(366)		24,324				336	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		03/01/2011	SCHEDULED REDEMPTION		817	817	837	836		(19)		(19)		817				12	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		03/01/2011	SCHEDULED REDEMPTION		233	233	239	245		(12)		(12)		233				3	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		03/01/2011	SCHEDULED REDEMPTION		1,856	1,856	1,902	1,876		(20)		(20)		1,856				27	05/01/2037	1
31412G-LC-3	FED NATL MTG ASSOC #924723		03/01/2011	SCHEDULED REDEMPTION		9,933	9,933	10,297	10,171		(238)		(238)		9,933				110	05/01/2022	1
31412L-LE-8	FED NATL MTG ASSOC #928325		03/01/2011	SCHEDULED REDEMPTION		27,807	27,807	28,506	28,869		(1,062)		(1,062)		27,807				450	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		03/01/2011	SCHEDULED REDEMPTION		4,922	4,922	5,046	5,082		(160)		(160)		4,922				78	06/01/2037	1
31412L-SY-7	FED NATL MTG ASSOC #928535		03/01/2011	SCHEDULED REDEMPTION		25,407	25,407	26,338	26,947		(1,540)		(1,540)		25,407				283	07/01/2022	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		03/01/2011	SCHEDULED REDEMPTION		8,159	8,159	8,364	8,518		(359)		(359)		8,159				132	10/01/2037	1
31412M-XL-7	FED NATL MTG ASSOC #929583		03/01/2011	SCHEDULED REDEMPTION		31,364	31,364	32,513	33,008		(1,644)		(1,644)		31,364				336	06/01/2023	1
31412N-CL-8	FED NATL MTG ASSOC #929875		03/01/2011	SCHEDULED REDEMPTION		744,580	744,580	765,579	761,917		(17,337)		(17,337)		744,580				7,024	06/01/2023	1
31412N-FQ-4	FED NATL MTG ASSOC #929975		03/01/2011	SCHEDULED REDEMPTION		15,991	15,991	16,577	16,709		(718)		(718)		15,991				195	09/01/2023	1
31412N-G4-2	FED NATL MTG ASSOC #930019		03/01/2011	SCHEDULED REDEMPTION		31,421	31,421	32,572	33,965		(2,544)		(2,544)		31,421				339	10/01/2023	1
31412N-LF-1	FED NATL MTG ASSOC #930126		03/01/2011	SCHEDULED REDEMPTION		67,958	67,958	69,718	70,951		(2,993)		(2,993)		67,958				707	11/01/2023	1
31412N-LG-9	FED NATL MTG ASSOC #930127		03/01/2011	SCHEDULED REDEMPTION		93,753	93,753	97,188	99,108		(5,355)		(5,355)		93,753				1,064	11/01/2023	1
31412N-RS-7	FED NATL MTG ASSOC #930297		03/01/2011	SCHEDULED REDEMPTION		86,871	86,871	89,321	90,219		(3,348)		(3,348)		86,871				851	12/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		03/01/2011	SCHEDULED REDEMPTION		89,066	89,066	92,427	95,257		(6,191)		(6,191)		89,066				989	01/01/2024	1
31412P-E4-9	FED NATL MTG ASSOC #930855		03/01/2011	SCHEDULED REDEMPTION		2,095	2,095	2,127	2,123		(28)		(28)		2,095				17	04/01/2024	1
31412P-KR-1	FED NATL MTG ASSOC #931004		03/01/2011	SCHEDULED REDEMPTION		10,675	10,675	10,838	10,836		(161)		(161)		10,675				87	04/01/2024	1
31412Q-BY-4	FED NATL MTG ASSOC #931655		03/01/2011	SCHEDULED REDEMPTION		49,517	49,517	50,271	50,168		(651)		(651)		49,517				404	07/01/2024	1
31412Q-DY-2	FED NATL MTG ASSOC #931719		03/01/2011	SCHEDULED REDEMPTION		4,468	4,468	4,536	4,536		(68)		(68)		4,468				38	08/01/2024	1
31412Q-EL-9	FED NATL MTG ASSOC #931739		03/01/2011	SCHEDULED REDEMPTION		5,078	5,078	5,155	5,143		(65)		(65)		5,078				42	08/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		03/01/2011	SCHEDULED REDEMPTION		34,464	34,464	35,764	35,993		(1,529)		(1,529)		34,464				364	03/01/2023	1
31412S-Y3-3	FED NATL MTG ASSOC #933730		03/01/2011	SCHEDULED REDEMPTION		483,291	483,291	494,505	494,589		(11,298)		(11,298)		483,291				5,060	04/01/2038	1
31412S-6X-8	FED NATL MTG ASSOC #933886		03/01/2011	SCHEDULED REDEMPTION		297,893	297,893	306,295	306,491		(8,598)		(8,598)		297,893				2,871	04/01/2023	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		03/01/2011	SCHEDULED REDEMPTION		46,787	46,787	47,999	48,029		(1,242)		(1,242)		46,787				431	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		03/01/2011	SCHEDULED REDEMPTION		74,855	74,855	76,592	76,930		(2,075)		(2,075)		74,855				888	07/01/2038	1
31412T-UG-6	FED NATL MTG ASSOC #934483		03/01/2011	SCHEDULED REDEMPTION		11,921	11,921	12,358	12,554		(633)		(633)		11,921				141	10/01/2023	1
31412T-UZ-4	FED NATL MTG ASSOC #934500		03/01/2011	SCHEDULED REDEMPTION		10,498	10,498	10,882	11,108		(610)		(610)		10,498				126	10/01/2023	1
31412U-L8-1	FED NATL MTG ASSOC #935151		03/01/2011	SCHEDULED REDEMPTION		65,227	65,227	66,220	66,022		(795)		(795)		65,227				513	04/01/2024	1
31412U-N2-2	FED NATL MTG ASSOC #935209		03/01/2011	SCHEDULED REDEMPTION		16,480	16,480	17,084	17,335		(855)		(855)		16,480				202	04/01/2024	1
31412V-B6-4	FED NATL MTG ASSOC #935761		03/01/2011	SCHEDULED REDEMPTION		38,579	38,579	39,166	39,125		(547)		(547)		38,579				346	11/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039		03/01/2011	SCHEDULED REDEMPTION		22,680	22,680	23,511	23,190		(510)		(510)		22,680				273	04/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		03/01/2011	SCHEDULED REDEMPTION		54,453	54,453	55,716	55,733		(1,280)		(1,280)		54,453				605	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		03/01/2011	SCHEDULED REDEMPTION		73,883	73,883	76,590	77,508		(3,624)		(3,624)		73,883				772	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		03/01/2011	SCHEDULED REDEMPTION		27,179	27,179	27,862	27,999		(820)		(820)		27,179				418	06/01/2037	1
31412X-MT-8	FED NATL MTG ASSOC #937870		03/01/2011	SCHEDULED REDEMPTION		38,357	38,357	39,763	39,792		(1,434)		(1,434)		38,357				416	07/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		03/01/2011	SCHEDULED REDEMPTION		3,985	3,985	4,085	4,064		(80)		(80)		3,985				63	07/01/2037	1
31412X-XV-1	FED NATL MTG ASSOC #938192		03/01/2011	SCHEDULED REDEMPTION		38,159	38,159	39,557	39,652		(1,493)		(1,493)		38,159				367	07/01/2022	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		03/01/2011	SCHEDULED REDEMPTION		49,107	49,107	50,378	50,527		(1,421)		(1,421)		49,107				542	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		03/01/2011	SCHEDULED REDEMPTION		31,866	31,866	33,033	33,720		(1,855)		(1,855)		31,866				364	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		03/01/2011	SCHEDULED REDEMPTION		4,505	4,505	4,621	4,716		(211)		(211)		4,505				35	05/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		03/01/2011	SCHEDULED REDEMPTION		6,946	6,946	7,121	7,076		(130)		(130)		6,946				112	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		03/01/2011	SCHEDULED REDEMPTION		60,866	60,866	63,096	62,958		(2,092)		(2,092)		60,866				719	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		03/01/2011	SCHEDULED REDEMPTION		492	492	505	501		(9)		(9)		492				5	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		03/01/2011	SCHEDULED REDEMPTION		22,702	22,702	22,912	22,879		(177)		(177)		22,702				288	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		03/01/2011	SCHEDULED REDEMPTION		15,158	15,158	15,730	16,299		(1,141)		(1,141)		15,158				148	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		03/01/2011	SCHEDULED REDEMPTION		16,313	16,313	16,928	17,029		(716)		(716)		16,313				199	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)
31413F-MX-7	FED NATL MTG ASSOC #944174		03/01/2011	SCHEDULED REDEMPTION		216	216	222	217		(1)		(1)		216				3	06/01/2037	1
31413F-P8-9	FED NATL MTG ASSOC #944247		03/01/2011	SCHEDULED REDEMPTION		57,680	57,680	59,793	58,963		(1,283)		(1,283)		57,680				709	06/01/2022	1
31413F-S6-0	FED NATL MTG ASSOC #944341		03/01/2011	SCHEDULED REDEMPTION		29,755	29,755	30,503	30,350		(595)		(595)		29,755				427	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		03/01/2011	SCHEDULED REDEMPTION		35,649	35,649	36,545	36,551		(902)		(902)		35,649				574	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		03/01/2011	SCHEDULED REDEMPTION		73,268	73,268	76,033	76,468		(3,200)		(3,200)		73,268				790	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		03/01/2011	SCHEDULED REDEMPTION		71,296	71,296	73,986	74,043		(2,747)		(2,747)		71,296				742	06/01/2023	1
31413S-S5-4	FED NATL MTG ASSOC #954240		03/01/2011	SCHEDULED REDEMPTION		51,544	51,544	53,433	53,377		(1,833)		(1,833)		51,544				637	01/01/2023	1
31413T-U4-2	FED NATL MTG ASSOC #955203		03/01/2011	SCHEDULED REDEMPTION		40,866	40,866	42,408	44,662		(3,795)		(3,795)		40,866				422	12/01/2022	1
31413T-3R-1	FED NATL MTG ASSOC #955408		03/01/2011	SCHEDULED REDEMPTION		31,002	31,002	32,138	32,717		(1,715)		(1,715)		31,002				381	12/01/2022	1
31413U-P4-5	FED NATL MTG ASSOC #955943		03/01/2011	SCHEDULED REDEMPTION		17,669	17,669	18,317	18,896		(1,227)		(1,227)		17,669				193	10/01/2022	1
31413U-VQ-9	FED NATL MTG ASSOC #956123		03/01/2011	SCHEDULED REDEMPTION		26,175	26,175	27,134	27,897		(1,722)		(1,722)		26,175				322	10/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		03/01/2011	SCHEDULED REDEMPTION		22,589	22,589	23,441	23,892		(1,303)		(1,303)		22,589				255	02/01/2023	1
31414B-ZF-0	FED NATL MTG ASSOC #961642		03/01/2011	SCHEDULED REDEMPTION		26,147	26,147	27,105	27,618		(1,470)		(1,470)		26,147				285	02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		03/01/2011	SCHEDULED REDEMPTION		297,338	297,338	305,724	306,660		(9,322)		(9,322)		297,338				2,817	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		03/01/2011	SCHEDULED REDEMPTION		16,237	16,237	16,614	16,635		(398)		(398)		16,237				174	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		03/01/2011	SCHEDULED REDEMPTION		2,818	2,818	2,891	2,899		(80)		(80)		2,818				27	04/01/2023	1
31414D-FE-1	FED NATL MTG ASSOC #962865		03/01/2011	SCHEDULED REDEMPTION		167,994	167,994	163,742	165,183		2,811		2,811		167,994				2,076	05/01/2038	1
31414E-DA-9	FED NATL MTG ASSOC #963697		03/01/2011	SCHEDULED REDEMPTION		1,345	1,345	1,380	1,375		(30)		(30)		1,345				11	06/01/2023	1
31414E-6F-6	FED NATL MTG ASSOC #964470		03/01/2011	SCHEDULED REDEMPTION		31,965	31,965	33,136	33,521		(1,556)		(1,556)		31,965				294	08/01/2023	1
31414F-GL-9	FED NATL MTG ASSOC #964703		03/01/2011	SCHEDULED REDEMPTION		25,930	25,930	26,880	27,231		(1,301)		(1,301)		25,930				256	08/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		03/01/2011	SCHEDULED REDEMPTION		1,011	1,011	1,034	1,035		(24)		(24)		1,011				12	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		03/01/2011	SCHEDULED REDEMPTION		2,500	2,500	2,594	2,610		(110)		(110)		2,500				25	10/01/2023	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		03/01/2011	SCHEDULED REDEMPTION		152,062	152,062	157,633	158,361		(6,300)		(6,300)		152,062				1,717	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		03/01/2011	SCHEDULED REDEMPTION		1,445	1,445	1,482	1,467		(22)		(22)		1,445				16	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		03/01/2011	SCHEDULED REDEMPTION		41,386	41,386	42,922	44,730		(3,343)		(3,343)		41,386				436	01/01/2023	1
31414G-ES-4	FED NATL MTG ASSOC #965545		03/01/2011	SCHEDULED REDEMPTION		129,365	129,365	134,105	137,384		(8,019)		(8,019)		129,365				1,327	01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		03/01/2011	SCHEDULED REDEMPTION		42,738	42,738	44,304	43,949		(1,212)		(1,212)		42,738				375	02/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		03/01/2011	SCHEDULED REDEMPTION		5,534	5,534	5,743	5,802		(268)		(268)		5,534				58	02/01/2023	1
31414H-NE-3	FED NATL MTG ASSOC #966689		03/01/2011	SCHEDULED REDEMPTION		33,211	33,211	34,428	34,595		(1,385)		(1,385)		33,211				339	06/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		03/01/2011	SCHEDULED REDEMPTION		124,831	124,831	129,542	130,731		(5,900)		(5,900)		124,831				1,551	12/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		03/01/2011	SCHEDULED REDEMPTION		19,626	19,626	20,345	20,215		(589)		(589)		19,626				217	01/01/2023	1
31414J-H3-0	FED NATL MTG ASSOC #967450		03/01/2011	SCHEDULED REDEMPTION		45,240	45,240	46,898	48,262		(3,022)		(3,022)		45,240				500	12/01/2022	1
31414J-NW-9	FED NATL MTG ASSOC #967605		03/01/2011	SCHEDULED REDEMPTION		47,279	47,279	49,012	50,576		(3,297)		(3,297)		47,279				537	12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		03/01/2011	SCHEDULED REDEMPTION		28,603	28,603	29,651	29,857		(1,253)		(1,253)		28,603				322	01/01/2023	1
31414J-UC-5	FED NATL MTG ASSOC #967779		03/01/2011	SCHEDULED REDEMPTION		8,107	8,107	8,404	8,713		(606)		(606)		8,107				97	06/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		03/01/2011	SCHEDULED REDEMPTION		189,983	189,983	196,944	196,758		(6,775)		(6,775)		189,983				2,349	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		03/01/2011	SCHEDULED REDEMPTION		20,081	20,081	20,547	20,481		(400)		(400)		20,081				234	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		03/01/2011	SCHEDULED REDEMPTION		142,624	142,624	147,885	153,332		(10,707)		(10,707)		142,624				1,549	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		03/01/2011	SCHEDULED REDEMPTION		23,884	23,884	24,759	25,951		(2,067)		(2,067)		23,884				256	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		03/01/2011	SCHEDULED REDEMPTION		142,780	142,780	146,478	148,588		(5,808)		(5,808)		142,780				1,403	02/01/2023	1
31414M-B7-0	FED NATL MTG ASSOC #969962		03/01/2011	SCHEDULED REDEMPTION		17,751	17,751	18,086	17,986		(235)		(235)		17,751				239	04/01/2038	1
31414M-D5-2	FED NATL MTG ASSOC #970024		03/01/2011	SCHEDULED REDEMPTION		24,740	24,740	25,673	25,816		(1,076)		(1,076)		24,740				215	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		03/01/2011	SCHEDULED REDEMPTION		5,082	5,082	5,274	5,369		(287)		(287)		5,082				55	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		03/01/2011	SCHEDULED REDEMPTION		1,099	1,099	1,140	1,131		(32)		(32)		1,099				12	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		03/01/2011	SCHEDULED REDEMPTION		14,235	14,235	14,772	14,642		(407)		(407)		14,235				128	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		03/01/2011	SCHEDULED REDEMPTION		23,958	23,958	24,514	24,523		(565)		(565)		23,958				258	04/01/2038	1
31414Q-LX-3	FED NATL MTG ASSOC #972942		03/01/2011	SCHEDULED REDEMPTION		45,549	45,549	47,218	48,687		(3,138)		(3,138)		45,549				495	02/01/2023	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		03/01/2011	SCHEDULED REDEMPTION		58,482	58,482	59,839	59,872		(1,389)		(1,389)		58,482				631	03/01/2038	1
31414Q-UR-6	FED NATL MTG ASSOC #973192		03/01/2011	SCHEDULED REDEMPTION		4,032	4,032	4,180	4,282		(251)		(251)		4,032				45	03/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2011	SCHEDULED REDEMPTION		203,153	203,153	208,415	208,905		(5,752)		(5,752)		203,153				1,731	03/01/2023	1
31414R-RN-7	FED NATL MTG ASSOC #973993		03/01/2011	SCHEDULED REDEMPTION		80,455	80,455	83,403	84,426		(3,971)		(3,971)		80,455				715	02/01/2023	1
31414S-JX-2	FED NATL MTG ASSOC #974678		03/01/2011	SCHEDULED REDEMPTION		262,676	262,676	270,084	273,177		(10,501)		(10,501)		262,676				2,832	04/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		03/01/2011	SCHEDULED REDEMPTION		146,584	146,584	149,985	149,257		(2,673)		(2,673)		146,584				1,590	04/01/2038	1
31414S-VL-4	FED NATL MTG ASSOC #975019		03/01/2011	SCHEDULED REDEMPTION		140,974	140,974	144,950	144,662		(3,687)		(3,687)		140,974				1,340	04/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		03/01/2011	SCHEDULED REDEMPTION		64,677	64,677	66,178	66,247		(1,570)		(1,570)		64,677				710	05/01/2038	1
31414S-3Q-4	FED NATL MTG ASSOC #975207		03/01/2011	SCHEDULED REDEMPTION		71,983	71,983	74,700	76,383		(4,399)		(4,399)		71,983				724	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		03/01/2011	SCHEDULED REDEMPTION		4,700	4,700	4,822	4,875		(175)		(175)		4,700				46	05/01/2023	1
31414T-7H-8	FED NATL MTG ASSOC #976196		03/01/2011	SCHEDULED REDEMPTION		281,733	281,733	289,679	291,701		(9,968)		(9,968)		281,733				2,833	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		03/01/2011	SCHEDULED REDEMPTION		2,870	2,870	2,944	2,975		(105)		(105)		2,870				27	03/01/2023	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)
31414U-LD-8	FED NATL MTG ASSOC #976524		03/01/2011	SCHEDULED REDEMPTION		11,534	11,534	11,957	13,467		(1,933)		(1,933)		11,534				130	05/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		03/01/2011	SCHEDULED REDEMPTION		136,712	136,712	141,721	143,794		(7,082)		(7,082)		136,712				1,369	04/01/2023	1
31414U-R7-5	FED NATL MTG ASSOC #976710		03/01/2011	SCHEDULED REDEMPTION		159,750	159,750	164,255	165,750		(6,000)		(6,000)		159,750				1,489	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		03/01/2011	SCHEDULED REDEMPTION		1,747	1,747	1,792	1,782		(35)		(35)		1,747				19	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		03/01/2011	SCHEDULED REDEMPTION		103,740	103,740	107,541	107,873		(4,133)		(4,133)		103,740				1,274	08/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		03/01/2011	SCHEDULED REDEMPTION		2,080	2,080	2,158	2,188		(108)		(108)		2,080				24	04/01/2023	1
31415A-T5-0	FED NATL MTG ASSOC #981272		03/01/2011	SCHEDULED REDEMPTION		1,970,762	1,970,762	2,026,344	2,040,450		(69,687)		(69,687)		1,970,762				19,129	04/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		03/01/2011	SCHEDULED REDEMPTION		6,221	6,221	6,382	6,358		(137)		(137)		6,221				62	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		03/01/2011	SCHEDULED REDEMPTION		1,836	1,836	1,905	1,927		(92)		(92)		1,836				21	06/01/2023	1
31415B-B3-2	FED NATL MTG ASSOC #981658		03/01/2011	SCHEDULED REDEMPTION		47,258	47,258	48,989	49,854		(2,596)		(2,596)		47,258				442	06/01/2023	1
31415B-C2-3	FED NATL MTG ASSOC #981689		03/01/2011	SCHEDULED REDEMPTION		81,155	81,155	79,018	79,679		1,476		1,476		81,155				826	06/01/2038	1
31415B-DU-0	FED NATL MTG ASSOC #981715		03/01/2011	SCHEDULED REDEMPTION		24,006	24,006	24,912	25,056		(1,050)		(1,050)		24,006				253	07/01/2023	1
31415B-FP-9	FED NATL MTG ASSOC #981774		03/01/2011	SCHEDULED REDEMPTION		3,264	3,264	3,383	3,526		(262)		(262)		3,264				36	05/01/2023	1
31415B-FW-4	FED NATL MTG ASSOC #981781		03/01/2011	SCHEDULED REDEMPTION		197,333	197,333	204,564	202,577		(5,244)		(5,244)		197,333				2,441	04/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		03/01/2011	SCHEDULED REDEMPTION		15,257	15,257	15,832	15,882		(626)		(626)		15,257				164	06/01/2023	1
31415B-XU-8	FED NATL MTG ASSOC #982291		03/01/2011	SCHEDULED REDEMPTION		14,053	14,053	14,267	14,250		(197)		(197)		14,053				125	06/01/2024	1
31415B-4R-7	FED NATL MTG ASSOC #982432		03/01/2011	SCHEDULED REDEMPTION		2,131	2,131	2,209	2,196		(64)		(64)		2,131				24	05/01/2023	1
31415C-KK-2	FED NATL MTG ASSOC #982798		03/01/2011	SCHEDULED REDEMPTION		485,406	485,406	499,096	498,633		(13,228)		(13,228)		485,406				4,567	05/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		03/01/2011	SCHEDULED REDEMPTION		127,559	127,559	130,518	131,116		(3,558)		(3,558)		127,559				1,373	05/01/2038	1
31415C-NH-6	FED NATL MTG ASSOC #982892		03/01/2011	SCHEDULED REDEMPTION		1,727,647	1,727,647	1,776,372	1,803,749		(76,101)		(76,101)		1,727,647				16,794	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		03/01/2011	SCHEDULED REDEMPTION		4,045	4,045	4,198	4,210		(165)		(165)		4,045				44	05/01/2023	1
31415L-EC-7	FED NATL MTG ASSOC #983131		03/01/2011	SCHEDULED REDEMPTION		15,616	15,616	16,188	16,258		(642)		(642)		15,616				146	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		03/01/2011	SCHEDULED REDEMPTION		40,773	40,773	41,719	41,824		(1,051)		(1,051)		40,773				411	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		03/01/2011	SCHEDULED REDEMPTION		1,750	1,750	1,796	1,787		(36)		(36)		1,750				19	05/01/2023	1
31415L-XC-6	FED NATL MTG ASSOC #983675		03/01/2011	SCHEDULED REDEMPTION		14,387	14,387	14,914	15,101		(714)		(714)		14,387				172	11/01/2023	1
31415M-FR-1	FED NATL MTG ASSOC #984076		03/01/2011	SCHEDULED REDEMPTION		940,515	940,515	967,040	978,759		(38,244)		(38,244)		940,515				9,042	06/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		03/01/2011	SCHEDULED REDEMPTION		101,822	101,822	105,553	109,145		(7,323)		(7,323)		101,822				1,078	06/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		03/01/2011	SCHEDULED REDEMPTION		169,706	169,706	173,644	177,079		(7,373)		(7,373)		169,706				1,722	08/01/2038	1
31415Q-M3-7	FED NATL MTG ASSOC #986078		03/01/2011	SCHEDULED REDEMPTION		27,120	27,120	28,114	27,886		(766)		(766)		27,120				332	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		03/01/2011	SCHEDULED REDEMPTION		19,282	19,282	19,989	19,788		(506)		(506)		19,282				214	09/01/2023	1
31415Q-N7-7	FED NATL MTG ASSOC #986114		03/01/2011	SCHEDULED REDEMPTION		191,373	191,373	198,385	196,546		(5,173)		(5,173)		191,373				1,876	10/01/2023	1
31415Q-XS-0	FED NATL MTG ASSOC #986389		03/01/2011	SCHEDULED REDEMPTION		13,104	13,104	13,584	13,427		(323)		(323)		13,104				121	07/01/2023	1
31415R-NN-0	FED NATL MTG ASSOC #986997		03/01/2011	SCHEDULED REDEMPTION		201,281	201,281	208,656	215,352		(14,071)		(14,071)		201,281				2,190	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		03/01/2011	SCHEDULED REDEMPTION		2,751	2,751	2,822	2,792		(41)		(41)		2,751				28	08/01/2023	1
31415R-VF-8	FED NATL MTG ASSOC #987214		03/01/2011	SCHEDULED REDEMPTION		40,430	40,430	41,911	42,948		(2,518)		(2,518)		40,430				435	07/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		03/01/2011	SCHEDULED REDEMPTION		168,354	168,354	174,523	174,017		(5,663)		(5,663)		168,354				1,708	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2011	SCHEDULED REDEMPTION		226,911	226,911	235,228	235,835		(8,925)		(8,925)		226,911				2,200	08/01/2023	1
31415S-P5-5	FED NATL MTG ASSOC #987944		03/01/2011	SCHEDULED REDEMPTION		166,507	166,507	172,607	174,565		(8,059)		(8,059)		166,507				2,050	12/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2011	SCHEDULED REDEMPTION		46,998	46,998	48,772	48,979		(1,980)		(1,980)		46,998				434	09/01/2023	1
31415T-NQ-9	FED NATL MTG ASSOC #988799		03/01/2011	SCHEDULED REDEMPTION		72,087	72,087	74,728	77,440		(5,353)		(5,353)		72,087				785	08/01/2023	1
31415T-QL-7	FED NATL MTG ASSOC #988859		03/01/2011	SCHEDULED REDEMPTION		5,170	5,170	5,249	5,231		(61)		(61)		5,170				46	07/01/2024	1
31415T-SN-1	FED NATL MTG ASSOC #988925		03/01/2011	SCHEDULED REDEMPTION		87,850	87,850	91,165	94,965		(7,115)		(7,115)		87,850				969	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		03/01/2011	SCHEDULED REDEMPTION		201,210	201,210	208,591	214,808		(13,598)		(13,598)		201,210				2,498	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		03/01/2011	SCHEDULED REDEMPTION		124,364	124,364	129,057	133,770		(9,406)		(9,406)		124,364				1,324	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		03/01/2011	SCHEDULED REDEMPTION		67,090	67,090	68,828	68,865		(1,774)		(1,774)		67,090				662	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		03/01/2011	SCHEDULED REDEMPTION		115,116	115,116	116,340	117,475		(2,359)		(2,359)		115,116				1,354	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		03/01/2011	SCHEDULED REDEMPTION		60,881	60,881	63,179	65,426		(4,545)		(4,545)		60,881				679	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		03/01/2011	SCHEDULED REDEMPTION		121,884	121,884	126,483	136,401		(14,518)		(14,518)		121,884				1,147	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		03/01/2011	SCHEDULED REDEMPTION		14,607	14,607	15,158	15,431		(824)		(824)		14,607				160	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		03/01/2011	SCHEDULED REDEMPTION		603,281	603,281	609,691	613,474		(10,193)		(10,193)		603,281				8,284	10/01/2038	1
31415W-4P-5	FED NATL MTG ASSOC #991930		03/01/2011	SCHEDULED REDEMPTION		38,451	38,451	39,860	40,648		(2,196)		(2,196)		38,451				422	12/01/2023	1
31415X-Z3-8	FED NATL MTG ASSOC #992762		03/01/2011	SCHEDULED REDEMPTION		3,185	3,185	3,234	3,227		(42)		(42)		3,185				28	02/01/2024	1
31415X-3S-8	FED NATL MTG ASSOC #992809		03/01/2011	SCHEDULED REDEMPTION		11,536	11,536	11,972	12,091		(555)		(555)		11,536				134	11/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		03/01/2011	SCHEDULED REDEMPTION		599,263	599,263	621,221	618,821		(19,557)		(19,557)		599,263				5,055	12/01/2023	1
31415Y-LM-9	FED NATL MTG ASSOC #993232		03/01/2011	SCHEDULED REDEMPTION		30,049	30,049	30,507	30,497		(448)		(448)		30,049				260	07/01/2024	1
31415Y-5S-4	FED NATL MTG ASSOC #993757		03/01/2011	SCHEDULED REDEMPTION		102,600	102,600	106,359	109,751		(7,151)		(7,151)		102,600				1,082	11/01/2023	1
31416A-GT-1	FED NATL MTG ASSOC #994010		03/01/2011	SCHEDULED REDEMPTION		11,340	11,340	11,513	11,528		(188)		(188)		11,340				101	09/01/2024	1
31416A-GY-0	FED NATL MTG ASSOC #994015		03/01/2011	SCHEDULED REDEMPTION		11,976	11,976	12,159	12,120		(144)		(144)		11,976				107	09/01/2024	1
31416B-BM-9	FED NATL MTG ASSOC #994744		03/01/2011	SCHEDULED REDEMPTION		13,581	13,581	13,788	13,754		(174)		(174)		13,581				112	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)
31416B-HE-1	FED NATL MTG ASSOC #994929		03/01/2011	SCHEDULED REDEMPTION		237	237	246	265		(28)		(28)		237				3	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		03/01/2011	SCHEDULED REDEMPTION		36,435	36,435	37,770	37,451		(1,016)		(1,016)		36,435				388	09/01/2023	1
31416B-Z8-4	FED NATL MTG ASSOC #995467		03/01/2011	SCHEDULED REDEMPTION		302,989	302,989	311,534	311,294		(8,305)		(8,305)		302,989				2,879	09/01/2023	1
31416B-2F-4	FED NATL MTG ASSOC #995474		03/01/2011	SCHEDULED REDEMPTION		22,330	22,330	23,149	23,375		(1,044)		(1,044)		22,330				249	02/01/2024	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		03/01/2011	SCHEDULED REDEMPTION		177,647	177,647	184,156	187,372		(9,726)		(9,726)		177,647				1,681	01/01/2024	1
31416H-PX-7	FED NATL MTG ASSOC #AA0437		03/01/2011	SCHEDULED REDEMPTION		75,484	75,484	78,250	88,554		(13,070)		(13,070)		75,484				933	12/01/2023	1
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		03/01/2011	SCHEDULED REDEMPTION		76,648	76,648	77,816	77,766		(1,117)		(1,117)		76,648				694	03/01/2024	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		03/01/2011	SCHEDULED REDEMPTION		76,469	76,469	78,625	79,556		(3,088)		(3,088)		76,469				674	03/01/2024	1
31416H-2W-4	FED NATL MTG ASSOC #AA0788		03/01/2011	SCHEDULED REDEMPTION		6,248	6,248	6,343	6,347		(99)		(99)		6,248				50	05/01/2024	1
31416J-BE-0	FED NATL MTG ASSOC #AA0936		03/01/2011	SCHEDULED REDEMPTION		2,319	2,319	2,404	2,488		(168)		(168)		2,319				26	12/01/2023	1
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		03/01/2011	SCHEDULED REDEMPTION		50,584	50,584	51,355	51,449		(865)		(865)		50,584				406	04/01/2024	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871		03/01/2011	SCHEDULED REDEMPTION		199,855	199,855	205,491	204,372		(4,518)		(4,518)		199,855				1,900	03/01/2024	1
31416L-HN-9	FED NATL MTG ASSOC #AA2936		03/01/2011	SCHEDULED REDEMPTION		1,661,212	1,661,212	1,693,203	1,684,067		(22,855)		(22,855)		1,661,212				16,293	04/01/2024	1
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		03/01/2011	SCHEDULED REDEMPTION		40,187	40,187	40,799	40,787		(600)		(600)		40,187				323	03/01/2024	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200		03/01/2011	SCHEDULED REDEMPTION		385,874	385,874	396,757	398,271		(12,397)		(12,397)		385,874				3,985	03/01/2024	1
31416M-WC-4	FED NATL MTG ASSOC #AA4242		03/01/2011	SCHEDULED REDEMPTION		86,237	86,237	87,551	87,426		(1,189)		(1,189)		86,237				764	04/01/2024	1
31416M-WL-4	FED NATL MTG ASSOC #AA4250		03/01/2011	SCHEDULED REDEMPTION		1,098,900	1,098,900	1,120,062	1,117,607		(18,708)		(18,708)		1,098,900				10,319	04/01/2024	1
31416N-BX-9	FED NATL MTG ASSOC #AA4553		03/01/2011	SCHEDULED REDEMPTION		85,163	85,163	88,277	88,910		(3,747)		(3,747)		85,163				845	08/01/2024	1
31416N-CR-1	FED NATL MTG ASSOC #AA4579		03/01/2011	SCHEDULED REDEMPTION		11,069	11,069	11,238	11,211		(142)		(142)		11,069				96	04/01/2024	1
31416N-V2-5	FED NATL MTG ASSOC #AA5132		03/01/2011	SCHEDULED REDEMPTION		124,500	124,500	126,397	126,199		(1,699)		(1,699)		124,500				858	04/01/2024	1
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		03/01/2011	SCHEDULED REDEMPTION		14,252	14,252	14,469	14,426		(174)		(174)		14,252				127	03/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		03/01/2011	SCHEDULED REDEMPTION		10,218	10,218	10,482	10,444		(226)		(226)		10,218				102	10/01/2023	1
31416P-MP-9	FED NATL MTG ASSOC #AA5765		03/01/2011	SCHEDULED REDEMPTION		54,941	54,941	55,778	55,692		(751)		(751)		54,941				535	04/01/2024	1
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		03/01/2011	SCHEDULED REDEMPTION		1,296,342	1,296,342	1,343,740	1,347,145		(50,803)		(50,803)		1,296,342				12,402	05/01/2024	1
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		03/01/2011	SCHEDULED REDEMPTION		1,384	1,384	1,405	1,400		(16)		(16)		1,384				12	04/01/2024	1
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		03/01/2011	SCHEDULED REDEMPTION		50,370	50,370	51,138	51,010		(640)		(640)		50,370				454	06/01/2024	1
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		03/01/2011	SCHEDULED REDEMPTION		35,047	35,047	35,581	35,577		(530)		(530)		35,047				294	06/01/2024	1
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		03/01/2011	SCHEDULED REDEMPTION		59,183	59,183	60,085	60,302		(1,118)		(1,118)		59,183				403	10/01/2024	1
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		03/01/2011	SCHEDULED REDEMPTION		26,648	26,648	27,054	27,040		(392)		(392)		26,648				221	05/01/2024	1
31416R-VA-8	FED NATL MTG ASSOC #AA7808		03/01/2011	SCHEDULED REDEMPTION		829	829	842	840		(11)		(11)		829				6	08/01/2024	1
31416R-XR-9	FED NATL MTG ASSOC #AA7887		03/01/2011	SCHEDULED REDEMPTION		9,686	9,686	9,834	9,815		(129)		(129)		9,686				87	06/01/2024	1
31416R-3D-3	FED NATL MTG ASSOC #AA7995		03/01/2011	SCHEDULED REDEMPTION		1,890	1,890	1,919	1,915		(25)		(25)		1,890				18	06/01/2024	1
31416S-XS-5	FED NATL MTG ASSOC #AA8788		03/01/2011	SCHEDULED REDEMPTION		27,364	27,364	27,781	27,711		(348)		(348)		27,364				250	07/01/2024	1
31416S-Z8-7	FED NATL MTG ASSOC #AA8866		03/01/2011	SCHEDULED REDEMPTION		91,951	91,951	93,352	93,932		(1,982)		(1,982)		91,951				910	04/01/2024	1
31416T-JX-8	FED NATL MTG ASSOC #AA9277		03/01/2011	SCHEDULED REDEMPTION		118,485	118,485	120,290	119,945		(1,460)		(1,460)		118,485				962	09/01/2024	1
31417J-DX-5	FED NATL MTG ASSOC #AC0117		03/01/2011	SCHEDULED REDEMPTION		50,165	50,165	50,929	50,827		(662)		(662)		50,165				364	09/01/2024	1
31417J-D9-8	FED NATL MTG ASSOC #AC0127		03/01/2011	SCHEDULED REDEMPTION		770	770	782	779		(9)		(9)		770				7	11/01/2024	1
31417J-E6-3	FED NATL MTG ASSOC #AC0156		03/01/2011	SCHEDULED REDEMPTION		965	965	980	977		(12)		(12)		965				8	07/01/2024	1
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		03/01/2011	SCHEDULED REDEMPTION		482,032	482,032	499,656	499,626		(17,594)		(17,594)		482,032				4,126	09/01/2024	1
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		03/01/2011	SCHEDULED REDEMPTION		4,106	4,106	4,168	4,156		(51)		(51)		4,106				36	07/01/2024	1
31417K-QY-6	FED NATL MTG ASSOC #AC1370		03/01/2011	SCHEDULED REDEMPTION		20,515	20,515	20,828	20,788		(273)		(273)		20,515				182	08/01/2024	1
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		03/01/2011	SCHEDULED REDEMPTION		3,595	3,595	3,649	3,641		(46)		(46)		3,595				32	08/01/2024	1
31417K-VS-3	FED NATL MTG ASSOC #AC1524		03/01/2011	SCHEDULED REDEMPTION		1,767	1,767	1,793	1,789		(22)		(22)		1,767				15	09/01/2024	1
31417K-VU-8	FED NATL MTG ASSOC #AC1526		03/01/2011	SCHEDULED REDEMPTION		2,223	2,223	2,257	2,255		(32)		(32)		2,223				20	09/01/2024	1
31417K-3T-2	FED NATL MTG ASSOC #AC1709		03/01/2011	SCHEDULED REDEMPTION		5,578	5,578	5,663	5,665		(88)		(88)		5,578				49	11/01/2024	1
31417K-4D-6	FED NATL MTG ASSOC #AC1719		03/01/2011	SCHEDULED REDEMPTION		26,371	26,371	26,772	26,717		(346)		(346)		26,371				244	08/01/2024	1
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		03/01/2011	SCHEDULED REDEMPTION		29,304	29,304	29,750	29,676		(372)		(372)		29,304				241	08/01/2024	1
31417L-QT-5	FED NATL MTG ASSOC #AC2265		03/01/2011	SCHEDULED REDEMPTION		219,420	219,420	222,762	222,623		(3,203)		(3,203)		219,420				2,172	11/01/2024	1
31417L-YM-1	FED NATL MTG ASSOC #AC2515		03/01/2011	SCHEDULED REDEMPTION		4,767	4,767	4,942	4,940		(172)		(172)		4,767				44	08/01/2024	1
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		03/01/2011	SCHEDULED REDEMPTION		25,965	25,965	26,360	26,312		(347)		(347)		25,965				255	10/01/2024	1
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		03/01/2011	SCHEDULED REDEMPTION		10,064	10,064	10,218	10,181		(117)		(117)		10,064				95	08/01/2024	1
31417N-AS-0	FED NATL MTG ASSOC #AC3616		03/01/2011	SCHEDULED REDEMPTION		495	495	502	501		(7)		(7)		495				4	08/01/2024	1
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		03/01/2011	SCHEDULED REDEMPTION		1,024	1,024	1,040	1,037		(13)		(13)		1,024				9	12/01/2024	1
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		03/01/2011	SCHEDULED REDEMPTION		165,502	165,502	168,023	167,830		(2,328)		(2,328)		165,502				1,156	10/01/2024	1
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		03/01/2011	SCHEDULED REDEMPTION		24,850	24,850	25,228	25,212		(362)		(362)		24,850				221	11/01/2024	1
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		03/01/2011	SCHEDULED REDEMPTION		15,540	15,540	15,777	15,767		(227)		(227)		15,540				138	12/01/2024	1
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		03/01/2011	SCHEDULED REDEMPTION		14,077	14,077	14,291	14,238		(161)		(161)		14,077				126	11/01/2024	1
31417S-L5-7	FED NATL MTG ASSOC #AC5747		03/01/2011	SCHEDULED REDEMPTION		7,372	7,372	7,641	7,651		(280)		(280)		7,372				74	12/01/2024	1
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		03/01/2011	SCHEDULED REDEMPTION		39,524	39,524	40,126	40,069		(545)		(545)		39,524				319	11/01/2024	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)
31417T-D9-6	FED NATL MTG ASSOC #AC6427		03/01/2011	SCHEDULED REDEMPTION		4,966	4,966	5,042	5,045		(79)		(79)		4,966				41	11/01/2024	1
31417T-GL-6	FED NATL MTG ASSOC #AC6502		03/01/2011	SCHEDULED REDEMPTION		258,515	258,515	262,453	264,066		(5,551)		(5,551)		258,515				2,113	12/01/2024	1
31417T-V8-8	FED NATL MTG ASSOC #AC6938		03/01/2011	SCHEDULED REDEMPTION		803	803	815	814		(11)		(11)		803				7	11/01/2024	1
31417U-CU-7	FED NATL MTG ASSOC #AC7282		03/01/2011	SCHEDULED REDEMPTION		23,427	23,427	23,784	23,720		(293)		(293)		23,427				231	11/01/2024	1
31417U-NW-1	FED NATL MTG ASSOC #AC7604		03/01/2011	SCHEDULED REDEMPTION		74,362	74,362	75,495	75,425		(1,063)		(1,063)		74,362				526	11/01/2024	1
31417U-P2-5	FED NATL MTG ASSOC #AC7640		03/01/2011	SCHEDULED REDEMPTION		533,918	533,918	542,052	541,110		(7,192)		(7,192)		533,918				4,915	11/01/2024	1
31417U-RG-2	FED NATL MTG ASSOC #AC7686		03/01/2011	SCHEDULED REDEMPTION		19,307	19,307	19,601	19,587		(280)		(280)		19,307				140	12/01/2024	1
31417U-RL-1	FED NATL MTG ASSOC #AC7690		03/01/2011	SCHEDULED REDEMPTION		57,728	57,728	58,607	58,464		(736)		(736)		57,728				540	11/01/2024	1
31417U-SK-2	FED NATL MTG ASSOC #AC7721		03/01/2011	SCHEDULED REDEMPTION		1,684	1,684	1,710	1,711		(27)		(27)		1,684				15	11/01/2024	1
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		03/01/2011	SCHEDULED REDEMPTION		56,781	56,781	57,646	57,627		(846)		(846)		56,781				464	04/01/2024	1
31417Y-CP-0	FED NATL MTG ASSOC #MA0077		03/01/2011	SCHEDULED REDEMPTION		479,467	479,467	488,700	487,507		(8,040)		(8,040)		479,467				4,427	04/01/2024	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		03/01/2011	SCHEDULED REDEMPTION		2,159,776	2,159,776	2,245,829	2,243,571		(83,795)		(83,795)		2,159,776				18,650	10/01/2019	1
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		03/01/2011	SCHEDULED REDEMPTION		3,118	3,118	3,166	3,162		(44)		(44)		3,118				27	11/01/2024	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		03/01/2011	SCHEDULED REDEMPTION		1,294,206	1,294,206	1,366,398	1,359,470		(65,264)		(65,264)		1,294,206				12,786	12/01/2019	1
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		03/01/2011	SCHEDULED REDEMPTION		28,793	28,793	29,232	29,194		(400)		(400)		28,793				226	12/01/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		03/01/2011	SCHEDULED REDEMPTION		1,290	1,290	1,326	1,303		(13)		(13)		1,290				28	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		03/01/2011	SCHEDULED REDEMPTION		937	937	980	938		(2)		(2)		937				23	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		03/01/2011	SCHEDULED REDEMPTION		24,846	24,846	18,318	23,874		971		971		24,846				359	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		03/01/2011	SCHEDULED REDEMPTION		35,065	35,065	28,409	34,327		738		738		35,065				560	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		03/01/2011	SCHEDULED REDEMPTION		73,036	73,036	67,693	71,822		1,214		1,214		73,036				1,336	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		03/01/2011	SCHEDULED REDEMPTION		328,311	328,311	304,631	321,220		7,091		7,091		328,311				5,085	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		03/01/2011	SCHEDULED REDEMPTION		65,773	65,773	49,462	63,203		2,570		2,570		65,773				1,029	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		03/01/2011	SCHEDULED REDEMPTION		29,742	29,742	31,393	30,313		(571)		(571)		29,742				428	10/15/2023	1
3133TM-Z3-3	FHR 2205 ZA		03/01/2011	SCHEDULED REDEMPTION		1,036,635	1,036,635	964,762	1,029,174		7,460		7,460		1,036,635				13,654	08/15/2028	1
313398-QA-0	FHR 2335 PZ		03/01/2011	SCHEDULED REDEMPTION		139,865	139,865	131,612	136,764		3,100		3,100		139,865				1,993	07/15/2031	1
313399-AJ-6	FHR 2344 QG		03/01/2011	SCHEDULED REDEMPTION		349,426	349,426	340,909	347,490		1,936		1,936		349,426				4,588	08/15/2016	1
313399-TE-7	FHR 2345 PZ		03/01/2011	SCHEDULED REDEMPTION		486,191	486,191	459,001	477,510		8,680		8,680		486,191				7,074	08/15/2031	1
313399-FX-0	FHR 2351 AZ		03/01/2011	SCHEDULED REDEMPTION		221,797	221,797	212,736	218,237		3,560		3,560		221,797				3,264	08/15/2031	1
31339N-2C-9	FHR 2398 ZP		03/01/2011	SCHEDULED REDEMPTION		1,063,569	1,063,569	1,015,691	1,045,427		18,142		18,142		1,063,569				16,309	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC		03/01/2011	SCHEDULED REDEMPTION		439,143	439,143	419,374	430,777		8,366		8,366		439,143				6,677	02/15/2032	1
31392K-ZE-9	FHR 2448 TN		03/01/2011	SCHEDULED REDEMPTION		303,599	303,599	316,123	308,839		(5,240)		(5,240)		303,599				4,886	05/15/2032	1
31392T-E2-9	FHR 2480 PD		03/01/2011	SCHEDULED REDEMPTION		587,092	587,092	607,883	587,711		(619)		(619)		587,092				7,636	11/15/2031	1
31392V-7G-1	FHR 2498 BM		03/01/2011	SCHEDULED REDEMPTION		95,678	95,678	97,883	96,355		(677)		(677)		95,678				1,185	09/15/2017	1
31392U-XD-1	FHR 2500 MB		03/01/2011	SCHEDULED REDEMPTION		650,442	650,442	671,864	651,480		(1,038)		(1,038)		650,442				7,969	01/15/2032	1
31393F-X6-8	FHR 2539 PC		03/01/2011	SCHEDULED REDEMPTION		1,682,681	1,682,681	1,689,517	1,686,125		(3,444)		(3,444)		1,682,681				19,949	01/15/2032	1
31393H-MW-9	FHR 2547 BE		03/01/2011	SCHEDULED REDEMPTION		289,744	289,744	294,758	290,818		(1,074)		(1,074)		289,744				3,423	03/15/2032	1
31393K-PV-1	FHR 2575 EB		03/01/2011	SCHEDULED REDEMPTION		880,386	880,386	887,401	882,996		(2,610)		(2,610)		880,386				9,349	02/15/2018	1
31393Q-C3-4	FHR 2612 LN		03/01/2011	SCHEDULED REDEMPTION		4,064,596	4,064,596	4,213,208	4,150,168		(85,572)		(85,572)		4,064,596				43,122	12/15/2031	1
31393R-B6-6	FHR 2617 QU		03/01/2011	SCHEDULED REDEMPTION		898,719	898,719	900,123	898,841		(123)		(123)		898,719				9,950	06/15/2017	1
31393R-QU-7	FHR 2630 KS		03/01/2011	SCHEDULED REDEMPTION		101,607	101,607	96,010	100,730		877		877		101,607				901	01/15/2017	1
31394H-NQ-0	FHR 2663 LE		03/01/2011	SCHEDULED REDEMPTION		998,502	998,502	944,053	985,869		12,633		12,633		998,502				12,481	03/15/2032	1
31394J-N2-9	FHR 2676E LG		03/01/2011	SCHEDULED REDEMPTION		186,410	186,410	194,332	190,560		(4,150)		(4,150)		186,410				2,330	06/15/2032	1
31394J-ST-5	FHR 2677 HD		03/01/2011	SCHEDULED REDEMPTION		113,626	113,626	111,461	113,240		386		386		113,626				1,136	09/15/2016	1
31394T-Y7-4	FHR 2764 YF		03/16/2011	Various		22,816,546	22,797,268	22,797,268	22,797,268						22,797,268		19,278	19,278	37,562	03/15/2034	1
31395H-E9-7	FHR 2875 MC		03/01/2011	SCHEDULED REDEMPTION		1,046,968	1,046,968	1,078,500	1,050,566		(3,598)		(3,598)		1,046,968				12,239	05/15/2031	1
31395P-U6-7	FHR 2941C WC		03/01/2011	SCHEDULED REDEMPTION		979,881	979,881	1,020,301	1,004,992		(25,111)		(25,111)		979,881				12,249	10/15/2030	1
31395R-RK-6	FHR 2968 MB		03/01/2011	SCHEDULED REDEMPTION		526,460	526,460	540,279	528,128		(1,668)		(1,668)		526,460				6,430	12/15/2028	1
31396G-CC-3	FHR 3087 VJ		03/01/2011	SCHEDULED REDEMPTION		169,627	169,627	161,000	164,512		5,115		5,115		169,627				1,697	06/15/2022	1
31395N-PD-3	FNBR 2006-B1 AB		03/01/2011	SCHEDULED REDEMPTION		654,361	654,361	651,601	654,080		281		281		654,361				8,566	06/25/2016	1
31393B-4Q-5	FNR 0305A QP		03/01/2011	SCHEDULED REDEMPTION		1,590,580	1,590,580	1,644,945	1,615,424		(24,845)		(24,845)		1,590,580				16,949	01/25/2032	1
31393D-ZD-6	FNR 0373A GA		03/01/2011	SCHEDULED REDEMPTION		413,516	413,516	417,651	415,454		(1,938)		(1,938)		413,516				3,213	05/25/2031	1
31358U-7D-2	FNR 1993-70 Z		03/01/2011	SCHEDULED REDEMPTION		5,121	5,121	5,338	5,664		(543)		(543)		5,121				75	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB		03/01/2011	SCHEDULED REDEMPTION		371,188	371,188	365,651	369,329		1,859		1,859		371,188				4,072	01/25/2018	1
31392J-3G-2	FNR 2003-21 QE		03/01/2011	SCHEDULED REDEMPTION		1,009,194	1,009,194	1,015,462	1,010,323		(1,128)		(1,128)		1,009,194				11,583	10/25/2031	1
31393C-HP-1	FNR 2003-54 TD		03/01/2011	SCHEDULED REDEMPTION		145,138	145,138	145,963	145,235		(97)		(97)		145,138				1,448	09/25/2016	1
31393Y-ST-3	FNR 2004-41 GE		03/01/2011	SCHEDULED REDEMPTION		899,048	899,048	811,251	865,292		33,756		33,756		899,048				8,606	06/25/2019	1
31394A-L7-9	FNR 2004-67 VE		03/01/2011	SCHEDULED REDEMPTION		435,232	435,232	430,200	434,509		723		723		435,232				4,354	12/25/2020	1
31394C-PH-9	FNR 2005-16 LC		03/01/2011	SCHEDULED REDEMPTION		2,322,024	2,322,024	2,358,870	2,323,049		(1,026)		(1,026)		2,322,024				28,362	05/25/2028	1
31396K-MG-4	FNR 2006-74 FL		03/16/2011	Various		4,781,983	4,791,281	4,790,532	4,790,692		37		37		4,790,729		(8,746)	(8,746)	6,554	08/25/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
38374J-6W-1	GNR 2004-103 B		03/01/2011	SCHEDULED REDEMPTION		3,401,679	3,401,679	3,401,679	3,401,679						3,401,679				37,227	01/16/2025	1
63252F-AA-7	NATIONAL ARCHIVES CORP		03/01/2011	SCHEDULED REDEMPTION		261,029	261,029	291,596	273,043		(12,013)		(12,013)		261,029				11,094	09/01/2019	1FE
26116P-BL-3	DOWNTOWN PHOENIX AZ HOTEL CORP 05C SUB		03/18/2011	Various		1,705,805	1,700,000	1,565,258	1,579,651		1,170		1,170		1,580,822		124,983	124,983	51,734	07/01/2017	1FE
718846-AL-2	PHOENIX AZ CIVIC IMPT RNTL CAR FAC 04		03/31/2011	PRAGER MCCARTHY & SEALY		415,107	400,000	400,000	400,000						400,000		15,107	15,107	16,716	07/01/2019	1FE
358266-CD-4	FRESNO CNTY CA PENSION 2004 A CAP		03/28/2011	BB&T CAPITAL MARKETS		5,517,810	16,570,000	4,062,672	6,242,656		96,967		96,967		6,339,623		(821,813)	(821,813)		08/15/2026	1FE
358266-CE-2	FRESNO CNTY CA PENSION 2004 A CAP		01/06/2011	BB&T CAPITAL MARKETS		2,713,511	8,190,000	1,592,553	2,611,955		4,987		4,987		2,616,942		96,569	96,569		08/15/2027	1FE
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		03/24/2011	BANK OF AMERICA		203,750	200,000	194,430	194,856		55		55		194,911		8,839	8,839	9,244	09/01/2038	1FE
785849-TK-6	SACRAMENTO CA FIN CMNTY REINV 06B		01/25/2011	PRAGER MCCARTHY & SEALY		184,626	185,000	183,635	184,123		9		9		184,132		494	494	1,699	12/01/2016	1FE
78587R-AB-3	SACRAMENTO CA MET FIRE DIST PENSION 04A		02/22/2011	PRAGER MCCARTHY & SEALY		364,158	380,000	380,000	380,013						380,012		(15,854)	(15,854)	4,995	05/15/2025	1FE
797398-DK-7	SAN DIEGO CNTY CA PENSION OBLIG 2004 A		03/21/2011	PRAGER MCCARTHY & SEALY		177,647	170,000	170,000	170,000						170,000		7,647	7,647	6,034	08/15/2021	1FE
79771P-XV-2	SAN FRANCISCO CA REDEV TAX ALLOC 04D		03/14/2011	JEFFERIES & COMPANY, INC.		3,196,997	2,970,000	3,016,332	2,989,425		(1,046)		(1,046)		2,988,379		208,618	208,618	105,344	08/01/2015	1FE
79771P-XW-0	SAN FRANCISCO CA REDEV TAX ALLOC 04D		03/14/2011	Various		3,343,491	3,135,000	3,198,202	3,161,526		(1,388)		(1,388)		3,160,139		183,352	183,352	112,127	08/01/2016	1FE
83740N-AK-6	SOUTH COAST CA AIR QUAL MGMT PENSION 04		03/29/2011	BANK OF AMERICA		307,917	300,000	300,000	300,000						300,000		7,917	7,917	11,500	08/01/2020	1FE
861395-EX-5	STOCKTON CA PUB FIN AUTH REDEV 06B		02/15/2011	PRAGER MCCARTHY & SEALY		391,700	400,000	400,000	400,000						400,000		(8,300)	(8,300)	11,282	09/01/2012	3FE
91857P-AC-1	VACAVILLE CA REDEV HSG TAX ALLOC 06A		02/17/2011	PRAGER MCCARTHY & SEALY		105,900	100,000	105,829	101,832		(148)		(148)		101,684		4,216	4,216	6,844	09/01/2013	2FE
196711-LZ-6	COLORADO COP R L CARR JUSTICE BABS 09B		01/27/2011	MESIROW FINANCIAL, INC.		1,511,250	1,500,000	1,486,050	1,486,371		22		22		1,486,392		24,858	24,858	84,925	09/15/2039	1FE
24919P-GP-3	DENVER CO SCH DIST NO 1 COP 97		02/23/2011	PRAGER MCCARTHY & SEALY		249,318	300,000	175,108	210,831		1,773		1,773		212,604		36,714	36,714		12/15/2015	1FE
24919P-GV-0	DENVER CO SCH DIST NO 1 COP 97		02/24/2011	PRAGER MCCARTHY & SEALY		160,112	200,000	124,497	143,834		1,333		1,333		145,167		14,945	14,945		12/15/2016	1FE
59334P-CP-0	MIAMI-DADE CNTY FL TRANS SALES TAX BABS0		01/13/2011	PRAGER MCCARTHY & SEALY		101,843	100,000	100,000	100,000						100,000		1,843	1,843	3,801	07/01/2039	1FE
665588-KH-1	NORTHERN PALM BEACH CNTY FL WTR 3A 04B		01/12/2011	PRAGER MCCARTHY & SEALY		93,364	100,000	95,083	96,353		11		11		96,363		(2,999)	(2,999)	5,181	08/01/2027	2FE
696499-CJ-9	PALM BEACH CNTY FL ARPT SYS REF 2006 B		02/23/2011	KILEY PARTNERS INC		6,277,500	6,000,000	6,000,000	6,000,000						6,000,000		277,500	277,500	141,720	10/01/2020	1FE
836753-JG-9	SOUTH BROWARD HOSP DIST FL BABS 09B		01/24/2011	PRAGER MCCARTHY & SEALY		101,571	100,000	100,000	100,000						100,000		1,571	1,571	1,739	05/01/2044	1FE
04780E-AB-3	ATLANTA GA DNTWN DEV ATLANTA FEDL 93		02/01/2011	CALLED @ 100.00		305,000	305,000	301,322	304,021		12		12		304,033		967	967	10,484	02/01/2021	1FE
451470-LT-3	IDAHO STATE UNIV GEN REV TXBL 04 C		02/15/2011	MORGAN KEEGAN & COMPANY, INC.		1,795,502	1,800,002	1,783,478	1,789,127		208		208		1,789,335		6,167	6,167	33,428	04/01/2022	1FE
167736-YU-5	CHICAGO IL WTR REV SEC LIEN BABS 10B		01/20/2011	Various		5,921,563	5,750,000	5,750,000	5,750,000						5,750,000		171,563	171,563	79,078	11/01/2040	1FE
549091-AP-1	LOYOLA UNIV IL DIRECT NOTE OBLIG 03C		03/04/2011	Various		15,074,091	14,360,000	14,063,322	14,190,739		5,599		5,599		14,196,338		877,753	877,753	513,425	07/01/2016	1FE
665250-BW-5	NORTHERN IL PWR AGY BABS PRAIRIE 09C		01/12/2011	Various		1,665,688	1,650,000	1,650,000	1,650,000						1,650,000		15,688	15,688	61,931	01/01/2039	1FE
96272P-AA-1	WHEATON COLLEGE IL TXBL 2004		03/22/2011	PRAGER MCCARTHY & SEALY		1,089,111	1,100,000	1,112,122	1,110,966		(49)		(49)		1,110,917		(21,806)	(21,806)	32,328	10/01/2034	1FE
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP BABS 09B		01/11/2011	Various		4,594,375	4,500,000	4,500,000	4,500,000						4,500,000		94,375	94,375	279,597	02/01/2039	1FE
485428-ZU-3	KANSAS DEV FIN KS PUB EMPLY RETIRE 04C		01/07/2011	MORGAN KEEGAN & COMPANY, INC.		4,736,059	4,440,000	4,362,122	4,394,830		227		227		4,395,057		341,002	341,002	42,137	05/01/2016	1FE
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 95 BABS 09		01/12/2011	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,073,960	1,000,000	1,000,000	1,000,000						1,000,000		73,960	73,960	63,356	08/01/2029	1FE
276731-YG-5	EASTERN MI UNIV BABS 09		01/14/2011	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,377,537	1,350,000	1,350,000	1,350,000						1,350,000		27,537	27,537	88,623	02/15/2038	1FE
519258-AN-7	LAURENTIAN ENERGY AUTH MN COGEN 05 B		03/04/2011	Various		2,261,368	2,205,000	2,193,272	2,195,237		58		58		2,195,295		66,073	66,073	38,646	12/01/2016	2FE
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		01/15/2011	CALLED @ 100.00		154,564	154,564	154,564	154,564						154,564				3,960	07/15/2020	2FE
744434-CW-9	PUBLIC PWR GEN NE WHELAN ENERGY 2 BABS 0		01/11/2011	PRAGER MCCARTHY & SEALY		104,178	100,000	100,000	100,000						100,000		4,178	4,178	3,883	01/01/2041	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		01/01/2011	CALLED @ 100.00		135,000	135,000	135,000	135,000						135,000				4,016	01/01/2037	1FE
14760N-AU-4	CASINO REINVEST DEV NJ PKG FEE 05 B		03/24/2011	RAMIREZ, SAMUAL A. & COMPANY		965,000	1,000,000	1,000,000	1,000,000						1,000,000		(35,000)	(35,000)	17,503	06/01/2020	1FE
64578J-AA-4	NEW JERSEY ECON MOTOR VEH SURG 05A		03/24/2011	PRAGER MCCARTHY & SEALY		721,417	900,000	541,431	698,877		7,747		7,747		706,624		14,793	14,793		07/01/2015	1FE

SCHEDULE D - PART 4

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

1	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)
645913-AY-0	NEW JERSEY ECON ST PENSION 1997 B		03/29/2011	Various		1,987,298	3,445,000	1,286,659	2,016,237		29,035		29,035		2,045,272		(57,974)	(57,974)		02/15/2020	1FE
645913-AZ-7	NEW JERSEY ECON ST PENSION 1997 B		03/21/2011	PRAGER MCCARTHY & SEALY		604,218	1,100,000	424,974	623,070		7,487		7,487		630,557		(26,339)	(26,339)		02/15/2021	1FE
645913-BA-1	NEW JERSEY ECON ST PENSION 1997 B		03/29/2011	PRAGER MCCARTHY & SEALY		51,081	100,000	34,834	51,256		776		776		52,032		(951)	(951)		02/15/2022	1FE
646136-WV-9	NEW JERSEY TRANSN BABS 09B		01/05/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,118,750	5,000,000	4,856,025	4,857,300		39		39		4,857,339		261,411	261,411	23,872	12/15/2039	1FE
013538-HB-2	ALBUQUERQUE NM ARPT 2004A SUB TXBL		01/12/2011	MORGAN KEEGAN & COMPANY, INC.		1,552,545	1,500,000	1,502,805	1,501,766		(9)		(9)		1,501,757		50,788	50,788	41,945	07/01/2018	1FE
59259N-ZH-9	METRO NY TRANS AUTH DED TAX FD BABS 09		01/11/2011	Various		5,321,360	4,750,000	4,750,000	4,750,000						4,750,000		571,360	571,360	53,644	11/15/2039	1FE
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		03/24/2011	Various		11,347,250	11,150,000	11,216,900	11,196,428		(60)		(60)		11,196,368		150,882	150,882	146,938	11/01/2027	1FE
64971P-EC-5	NEW YORK NY INDL DEV QUEENS INSTAL 06		01/01/2011	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				1,808	01/01/2046	3FE
64967B-AA-0	NEW YORK NY INDL YANKEE STAD RENTAL 06		03/01/2011	CALLED @ 100.00		150,000	150,000	150,000	150,000						150,000				4,425	03/01/2046	2FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		02/15/2011	Various		710,000	710,000	711,841	709,912		(43)		(43)		709,869		131	131	21,300	08/15/2015	1FE
649902-EP-4	NEW YORK ST DORM PERS INC ECON DEV 06A		03/15/2011	MATURED		2,305,000	2,305,000	2,267,014	2,303,201		1,799		1,799		2,305,000				59,239	03/15/2011	1FE
914713-KS-0	UNIVERSITY OF NC CHAPEL HILL TAX LSE 91		02/15/2011	MATURED		1,500,000	1,500,000	257,145	1,483,419		16,581		16,581		1,500,000					02/15/2011	1FE
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1		03/01/2011	CALLED @ 100.0		175,000	175,000	175,000	175,000						175,000				2,462	03/01/2018	1FE
889384-DA-8	TOLEDO OH SPL OBLIG MARINA DIST 06		01/04/2011	Various		1,196,653	1,135,000	1,164,907	1,150,972		(59)		(59)		1,150,912		45,741	45,741	6,907	12/01/2016	1FE
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		03/22/2011	Various		150,000	150,000	150,000	150,000						150,000				919	08/01/2041	1FE
71781L-AS-8	PHILADELPHIA PA INDL DEV PENSION FD 99B		01/31/2011	MORGAN KEEGAN & COMPANY, INC.		7,768,810	9,259,000	5,695,501	7,724,233		37,477		37,477		7,761,710		7,100	7,100		04/15/2014	1FE
71781L-BA-6	PHILADELPHIA PA INDL DEV PENSION FD 99B		01/25/2011	PRAGER MCCARTHY & SEALY		854,658	1,890,000	434,229	751,010		4,619		4,619		755,629		99,029	99,029		04/15/2022	1FE
212474-GE-4	RHODE ISLAND CONVENTION CTR - DKN 06 A		03/16/2011	PRAGER MCCARTHY & SEALY		1,428,205	1,360,000	1,360,000	1,360,000						1,360,000		68,205	68,205	25,127	05/15/2021	1FE
413890-BZ-6	HARRIS CNTY TX HOUSTON SPORTS SR 01I		03/29/2011	Various		1,810,875	1,900,000	1,983,638	1,945,401		(2,630)		(2,630)		1,942,771		(131,896)	(131,896)	45,374	11/15/2016	2FE
796245-AL-2	SAN ANTONIO TX CONV CTR HOTEL 05B		02/23/2011	KILEY PARTNERS INC		644,597	730,000	567,619	579,153		1,124		1,124		580,277		64,321	64,321	23,740	07/15/2025	2FE
60242N-DJ-7	MILWAUKEE WI REDEV TXBL PENSION 03 CAP		01/26/2011	PRAGER MCCARTHY & SEALY		46,202	200,000	30,140	46,751		241		241		46,993		(791)	(791)		04/01/2034	1FE
3199999. Bonds - U.S. Special Revenues						240,048,570	258,476,864	230,674,819	239,124,907		(1,991,340)		(1,991,340)		237,133,567		2,915,003	2,915,003	3,431,668	XXX	XXX
88579Y-AB-7	3M COMPANY 0% 11/21/2032		03/29/2011	GOLDMAN, SACHS & CO.		10,394,012	11,086,000	8,946,673	9,135,535		20,055		20,055		9,155,590		1,238,422	1,238,422		11/21/2032	1FE
04542B-LZ-3	ABFC 2005-WF1, M2		03/25/2011	SCHEDULED REDEMPTION		667,336	667,336	667,336	667,336						667,336				557	01/25/2035	3Z*
04542B-MA-7	ABFC 2005-WF1, M3		03/18/2011	Various		560,499	1,048,814	1,048,814	1,048,814						1,048,814		(488,315)	(488,315)	1,771	01/25/2035	4Z*
04542B-MB-5	ABFC 2005-WF1, M4		03/18/2011	Various		425,987	874,075	874,075	415,336	458,739			458,739		874,075		(448,087)	(448,087)	1,788	01/25/2035	1Z*
04541G-EU-2	ABSHE 2003-HE4 M1		03/15/2011	SCHEDULED REDEMPTION		719,047	719,047	719,721	719,081		(34)		(34)		719,047				2,192	08/15/2033	1Z*
14975T-AA-6	ABSN 2006-HE5, A1	F	12/31/2010	WRITE OFF OF INVESTMENT			(1,238,941)	(455,785)												07/27/2036	1Z*
004421-BH-5	ACE 2002-HE3, M1		03/25/2011	SCHEDULED REDEMPTION		116,424	116,424	116,933	116,749		(326)		(326)		116,424				472	10/25/2032	1Z*
004421-JH-7	ACE 2004-HE4 M1		03/25/2011	Various																12/25/2034	2Z*
004421-EX-7	ACE 2004-OP1, M2		03/25/2011	SCHEDULED REDEMPTION		742,621	742,621	741,266	742,020		601		601		742,621				2,963	04/25/2034	3Z*
004421-EY-5	ACE 2004-OP1, M3		03/25/2011	SCHEDULED REDEMPTION		28,085	28,085	28,085	9,150	18,935			18,935		28,085				130	04/25/2034	1Z*
004421-QS-5	ACE 2005-WF1, M4		03/25/2011	SCHEDULED REDEMPTION		288,455	288,455	288,455	217,620	70,835			70,835		288,455				593	05/25/2035	6Z*
004406-AA-2	ACE 2006-GP1, A		03/25/2011	SCHEDULED REDEMPTION		210,204	210,204	210,204	210,204						210,204				111	02/25/2031	5Z*
00442B-AD-3	ACE 2006-HE4, A2C		03/25/2011	SCHEDULED REDEMPTION		151,314	151,314	101,689	101,327		49,987		49,987		151,314				75	10/25/2036	5Z*
00441Y-AC-6	ACE 2006-OP2, A2B		03/25/2011	SCHEDULED REDEMPTION		414,695	414,695	414,695	414,695						414,695				346	08/25/2036	1Z*
00441W-AA-4	ACE 2006-SL4, A-1		02/01/2011	Various		637,055	2,399,577	446,503	353,734		(519)		(519)		353,214		283,841	283,841	987	09/25/2036	1Z*
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2011	SCHEDULED REDEMPTION		2,206	2,206	1,381	2,042		164		164		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2011	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,614		452		452		6,066					03/01/2017	1
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		03/31/2011	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750					12/17/2017	4FE
00104B-AC-4	AES EASTERN ENERGY		01/02/2011	SCHEDULED REDEMPTION		228,708	228,708	228,708	228,297		411		411		228,708				10,292	01/02/2017	3FE
00111@-AA-2	AES HAWAII (HEPCO)		03/31/2011	SCHEDULED REDEMPTION		259,700	259,700	259,700	259,700						259,700				4,460	06/30/2022	2
008252-AL-2	AFFILIATED MANAGERS GROU 3.950000% 08/15		03/29/2011	Various		15,304,678	13,250,000	13,191,577	13,167,130		(3,894)		(3,894)		13,163,236		2,141,442	2,141,442	317,591	08/15/2038	2FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		10,640	10,640	10,573	6,183		68		68		10,640					10/09/2016	3FE
02640F-AA-6	AGFMT 2010-1A A1		03/01/2011	SCHEDULED REDEMPTION		297,982	297,982	297,911	297,926		56		56		297,982				3,275	03/25/2040	1Z*
001192-AH-6	AGL CAPITAL CORP		03/22/2011	GOLDMAN, SACHS & CO.		1,010,820	1,000,000	998,330							998,330		12,490	12,490	653	03/15/2041	2FE
01020L-AB-3	AL GULF COAST TERMINALS TERM LOAN		01/31/2011	SCHEDULED REDEMPTION		63,978	63,978	62,143	62,190		1,789		1,789		63,978				44,486	07/22/2016	3FE
01168B-AQ-4	ALASKA COMMUNICATIONS SYSTEMS HOLDINGS I		03/31/2011	SCHEDULED REDEMPTION		1,688	1,688	1,610	1,671		17		17		1,688					10/21/2016	3FE
013716-AP-0	ALCAN INC		03/15/2011	MATURED		2,500,000	2,500,000	2,508,450	2,500,245		(245)		(245)		2,500,000				80,625	03/15/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE		01/31/2011	SCHEDULED REDEMPTION		136,392	136,392	136,392	136,392						136,392				264	07/30/2034	3FE
01639#-AA-1	ALISAL WATER CORPORATION		01/01/2011	SCHEDULED REDEMPTION		60,000	60,000	60,000	60,000						60,000				1,178	01/01/2027	3FE
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2		03/03/2011	Various		11,679,163	6,950,000	7,522,875	7,354,588		(11,022)		(11,022)		7,343,567		4,335,596	4,335,596	55,318	06/01/2014	2FE
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026		03/21/2011	Various		12,610,402	11,200,000	11,273,062	11,015,357		(13,992)		(13,992)		11,001,365		1,609,037	1,609,037	76,762	04/01/2026	1FE
02261W-AB-5	ALZA CORP 0% 07/28/2020		03/29/2011	GOLDMAN, SACHS & CO.		6,132,268	7,250,000	6,705,620	5,451,450		40,733		40,733		5,492,182		640,085	640,085		07/28/2020	1FE
02265Q-AA-6	AMAL LTD	F	02/21/2011	SCHEDULED REDEMPTION		533,406	533,406	533,406	533,406						533,406				4,621	08/21/2021	1
030612-AC-9	AMCAR 2006-RM A3		03/06/2011	SCHEDULED REDEMPTION		4,984,978	4,984,978	4,983,248	4,984,812		166		166		4,984,978				61,626	01/06/2014	1FE
02360X-AJ-6	AMERENENERGY GENERATING		02/09/2011	J. P. MORGAN SECURITIES, INC.		5,913,750	6,000,000	6,193,980	6,173,270		(325)		(325)		6,172,946		(259,196)	(259,196)	83,475	06/01/2032	2FE
02364W-AY-1	AMERICA MOVIL SAB DE CV	F	03/03/2011	DIRECT		3	3	3							3					01/15/2015	1FE
03028P-AA-4	AMERICAN TRANSMISSION CO. SR NTS		03/15/2011	MATURED		15,000,000	15,000,000	16,297,950	15,056,379		(56,379)		(56,379)		15,000,000				534,375	03/15/2011	1FE
03040#-AA-0	AMERICAN WATER CAPITAL 6.87% NTS		03/29/2011	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				68,700	03/29/2011	2
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		03/06/2011	SCHEDULED REDEMPTION		1,289,041	1,289,041	1,323,550	1,303,418		(14,378)		(14,378)		1,289,041				16,216	09/06/2013	1FE
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		03/07/2011	SCHEDULED REDEMPTION		826,768	826,768	791,630	804,309		22,459		22,459		826,768				569	10/06/2013	1FE
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA		03/06/2011	SCHEDULED REDEMPTION		2,047,920	2,047,920	2,119,597	2,083,353		(35,433)		(35,433)		2,047,920				25,360	06/06/2014	1FE
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R		03/08/2011	SCHEDULED REDEMPTION		1,632,274	1,632,274	1,669,510	1,649,559		(17,285)		(17,285)		1,632,274				19,363	03/08/2016	3FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013		03/29/2011	Various		12,934,100	13,000,000	12,283,016	12,710,251		31,376		31,376		12,741,628		192,472	192,472	31,156	02/01/2013	1FE
03200#-AE-8	AMPACET CORPORATION - 2007 EXCHANGE TRAN		01/31/2011	SCHEDULED REDEMPTION		2,533,998	2,533,998	2,533,998	2,732,999		(199,002)		(199,002)		2,533,998				81,975	01/31/2017	2FE
03072S-MF-9	AMSI 2003-11, AV4		03/02/2011	UNION BANK OF SWITZERLAND		2,061,891	2,316,732	2,316,732	2,316,732						2,316,732		(254,841)	(254,841)	3,651	01/25/2034	1Z*
034863-AC-4	ANGLO AMERICAN CAPITAL	F	03/21/2011	U.S. BANCORP PIPER JAFFRAY		8,075,520	8,000,000	7,993,280	7,993,849		497		497		7,994,346		81,174	81,174	84,089	09/27/2013	2FE
037705-AA-8	APPALACHIAN NPI (EQUITABLE) 7.76% SR BON		02/28/2011	SCHEDULED REDEMPTION		1,281,000	1,281,000	1,283,246	1,277,955		3,045		3,045		1,281,000				49,703	02/28/2016	2
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014		03/29/2011	Various		14,152,350	12,850,000	12,958,827	12,922,184		(6,317)		(6,317)		12,915,867		1,236,483	1,236,483	69,168	02/15/2014	1FE
04010L-AA-1	ARES CAPITAL CORP 5.750000% 02/01/2016		03/29/2011	GOLDMAN, SACHS & CO.		9,352,031	8,900,000	9,055,697			(3,389)		(3,389)		9,052,308		299,723	299,723	93,821	02/01/2016	2FE
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE LOA		02/28/2011	SCHEDULED REDEMPTION		2,788,914	2,788,914	2,788,914	2,788,914						2,788,914				5,202	02/26/2016	1FE
007036-FW-1	ARMT 2005-1 5A2		03/25/2011	SCHEDULED REDEMPTION		23,328	23,328	23,353	23,338		(10)		(10)		23,328				30	05/25/2035	1Z*
007036-UQ-7	ARMT 2005-11 5A1		03/25/2011	SCHEDULED REDEMPTION		359,242	359,242	168,844	171,586		187,656		187,656		359,242				425	02/25/2036	1Z*
2254W0-MM-4	ARMT 2005-12 5A1		03/25/2011	SCHEDULED REDEMPTION		323,726	323,726	145,980	147,327		176,399		176,399		323,726				344	03/25/2036	1Z*
040104-MY-4	ARSI 2005-W1, A2		03/25/2011	SCHEDULED REDEMPTION		21,728	21,728	21,728	21,728						21,728				15	05/25/2035	5Z*
04013B-AB-8	ARSI 2006-M2, A2B		03/25/2011	SCHEDULED REDEMPTION		87,932	87,932	54,950	52,021		35,912		35,912		87,932				46	09/25/2036	1Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		03/25/2011	SCHEDULED REDEMPTION		646,524	646,524	651,171	647,133		(609)		(609)		646,524				2,980	04/25/2034	3Z*
045488-AA-1	ASSOCIATED BANC-CORP		01/04/2011	CANTOR, FITZGERALD & CO.		7,171,500	7,000,000	7,555,350	7,048,196		(1,264)		(1,264)		7,046,932		124,568	124,568	186,375	08/15/2011	3FE
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	01/27/2011	SCHEDULED REDEMPTION		125,664	125,664	119,538	120,733		4,930		4,930		125,664				231	06/27/2015	1FE
05332N-AJ-6	AUTOTRADER.COM, INC. TRANCHE B TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		1,750	1,750	1,741			9		9		1,750				14	12/15/2016	3FE
05349U-AP-7	AVAYA, INC TERM LOAN B-3		03/31/2011	SCHEDULED REDEMPTION		1,732	1,732	1,704			29		29		1,732					10/26/2017	4FE
05349U-AJ-1	AVAYA, INC. TERM B-1 LOAN		03/31/2011	Various		655,754	666,761	620,090	620,262		1,310		1,310		621,572		34,182	34,182	7,258	10/24/2014	4FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		03/15/2011	SCHEDULED REDEMPTION		23,206	23,206	23,206	23,206						23,206				63	12/15/2023	1
05615M-AA-5	BABSON 2005-3A, CLASS A1 LOANS	F	02/10/2011	SCHEDULED REDEMPTION																11/10/2019	1FE
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A LOANS		03/15/2011	SCHEDULED REDEMPTION		2,781,162	2,781,162	2,781,162	2,781,162						2,781,162				4,669	06/15/2016	1FE
05615N-AS-4	BABSON CLO LTD. 2004-II, CL. A-2C SR. NT		02/15/2011	SCHEDULED REDEMPTION		2,144,647	2,144,647	2,144,647	2,144,647						2,144,647				3,319	11/15/2016	1FE
05523U-AA-8	BAE SYSTEMS HOLDINGS INC	R	03/22/2011	BARCLAYS BANK		830,568	800,000	866,832	831,769		(7,714)		(7,714)		824,056		6,512	6,512	14,222	12/15/2011	2FE
059523-BB-5	BAFC 2007-5 7A5		03/01/2011	SCHEDULED REDEMPTION		123,509	123,509	91,630	93,565		29,943		29,943		123,509				1,968	07/25/2037	4Z*
05955Y-AM-1	BAFC 2010-R3 3A5		03/01/2011	SCHEDULED REDEMPTION		466,129	466,129	464,963	465,317		811		811		466,129				5,082	09/26/2037	1Z*
05955Y-AS-8	BAFC 2010-R3 4A4		03/01/2011	SCHEDULED REDEMPTION		706,445	706,445	708,211	707,527		(1,082)		(1,082)		706,445				8,430	06/26/2036	1FE
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		03/01/2011	SCHEDULED REDEMPTION		602,718	602,718	606,266	604,526		(1,808)		(1,808)		602,718				8,174	04/25/2033	1Z*
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		03/01/2011	SCHEDULED REDEMPTION		267,022	267,022	267,022	267,022						267,022				3,806	12/01/2016	1Z*
063679-CG-7	BANK OF MONTREAL	A	02/14/2011	WARBURG DILLION READ LLC		10,152,300	10,000,000	9,994,200	9,995,157		243		243		9,995,400		156,900	156,900	28,924	06/28/2013	1FE
064149-A5-6	BANK OF NOVA SCOTIA	A	03/22/2011	RBC DOMINION SECURITIES		5,112,100	5,000,000	5,023,800	5,017,682		(1,970)		(1,970)		5,015,712		96,388	96,388	75,938	01/22/2013	1FE
20763#-BF-7	BASIN ELE PWR CORP/DAKOTA COAL/CN BNK		01/03/2011	SCHEDULED REDEMPTION		1,756,355	1,756,355	1,756,355	1,756,448		(93)		(93)		1,756,355				89,223	01/03/2012	1
05532J-DT-8	BCAP 2009-RR13 1A5		03/01/2011	SCHEDULED REDEMPTION		412,208	412,208	415,815	413,891		(1,682)		(1,682)		412,208				5,151	05/26/2037	1Z*
07385T-AJ-5	BEAR STEARNS CO INC		01/14/2011	J. P. MORGAN SECURITIES, INC.		5,552,200	5,000,000	5,493,400	5,407,474		(5,218)		(5,218)		5,402,255		149,945	149,945	51,458	11/15/2014	1FE
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		03/21/2011	Various		13,997,750	11,800,000	12,286,955	12,155,528		(21,880)		(21,880)		12,133,647		1,864,103	1,864,103	65,826	12/15/2036	2FE
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM C LOAN		03/31/2011	SCHEDULED REDEMPTION		9,770	9,770	9,770	9,770						9,770					04/03/2015	4FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022		03/29/2011	Various		2,047,780	2,000,000	2,243,777	2,000,000						2,000,000		47,780	47,780	31,375	01/15/2022	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
991200-9A-6	BI-LO LLC FIRST LIEN TERM LOAN		02/03/2011	SCHEDULED REDEMPTION		1,925,000	1,925,000	1,870,403	1,872,116		52,884		52,884		1,925,000				122,363	05/12/2015	4FE
09061A-AL-8	BIOMET INC DOLLAR TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		2,558	2,558	2,509	2,507		50		50		2,558				20	03/25/2015	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		03/31/2011	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,656		(176)		(176)		30,480					12/30/2016	2
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		01/15/2011	SCHEDULED REDEMPTION		4,081,552	4,081,552	4,081,552	4,081,552						4,081,552				18,192	07/17/2017	1FE
05948K-EW-5	BOAA 2003-7 2A1		03/01/2011	SCHEDULED REDEMPTION		442,625	442,625	446,498	443,741		(1,115)		(1,115)		442,625				4,967	09/25/2018	1Z*
05948K-W5-4	BOAA 2005-11 4A5		03/01/2011	SCHEDULED REDEMPTION		199,553	199,553	184,751	186,282		13,270		13,270		199,553				2,596	12/25/2035	2Z*
05948K-E5-4	BOAA 2005-6 2CB1		03/01/2011	SCHEDULED REDEMPTION		469,549	469,549	466,135	465,390		4,159		4,159		469,549				6,597	07/25/2035	4Z*
05948X-RF-0	BOAMS 2003-6 1A31		03/01/2011	SCHEDULED REDEMPTION		2,395,043	2,395,043	2,393,172	2,394,959		84		84		2,395,043				26,540	08/25/2033	1Z*
05949A-AY-6	BOAMS 2004-3 1A23		03/01/2011	SCHEDULED REDEMPTION		1,021,403	1,021,403	1,025,233	1,021,908		(505)		(505)		1,021,403				10,205	04/25/2034	1Z*
05949C-GV-2	BOAMS 2005-8 A8		03/01/2011	SCHEDULED REDEMPTION		445,801	445,801	406,794	412,667		33,135		33,135		445,801				5,444	09/25/2035	1Z*
100756-AA-3	BOST 2004-1A A LOANS		02/25/2011	SCHEDULED REDEMPTION		613,154	613,154	518,115	546,857		66,296		66,296		613,154				1,050	05/25/2016	1FE
10600P-AA-5	BRAMER 2003-1	F	03/15/2011	SCHEDULED REDEMPTION		531,911	531,911	531,911	531,911						531,911				7,860	06/15/2011	1FE
10620N-BG-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		03/15/2011	CITIGROUP GLOBAL MARKETS		1,450,000	1,450,000	1,450,000	1,450,000						1,450,000				5,929	12/01/2042	1FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		03/04/2011	CALLED @ 100.00000000		1,350,000	1,350,000	1,350,000	1,350,000						1,350,000				1,731	12/01/2042	2FE
10623P-DM-9	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		03/15/2011	CITIGROUP GLOBAL MARKETS		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				120,350	01/01/2039	1FE
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		03/23/2011	CALLED @ 100.00000000		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				9,544	12/01/2036	1FE
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		03/31/2011	SCHEDULED REDEMPTION		1,688	1,688	1,671	1,671		17		17		1,688					12/14/2017	3FE
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		03/31/2011	SCHEDULED REDEMPTION		1,688	1,688	1,671	1,671		17		17		1,688					10/14/2016	4FE
10919N-AC-2	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		03/28/2011	SCHEDULED REDEMPTION		10,723	10,723	10,412	10,422		301		301		10,723				2	05/28/2015	3FE
073879-TT-5	BSABS 2005-HE4 M1		03/02/2011	Various		5,365,539	5,457,548	5,447,315	5,455,100		155		155		5,455,255		(89,716)	(89,716)	7,177	04/25/2035	1Z*
07388E-AJ-5	BSABS 2006-SD2, A2		03/02/2011	Various		398,872	404,218	404,218	404,218						404,218		(5,346)	(5,346)	344	06/25/2036	1Z*
07384M-6H-0	BSARM 2004-12 2A1		03/01/2011	SCHEDULED REDEMPTION		346,462	346,462	340,670	340,836		5,626		5,626		346,462				2,071	02/25/2035	1Z*
07388N-AH-9	BSCMS 2006 - T24, B		03/08/2011	MESIROW FINANCIAL, INC.		11,296,320	13,776,000	13,851,063	8,644,569	5,879,350	(22,215)		5,857,135		14,501,704		(3,205,384)	(3,205,384)	216,475	10/12/2041	1Z*
09250F-AA-2	BSIS 2005-2A, A1 LOANS		02/25/2011	SCHEDULED REDEMPTION																05/25/2017	1FE
07400W-AA-8	BSMF 2006-SL1, A		02/03/2011	Various		1,772,149	5,696,741		1,148,710		(2,120)		(2,120)		1,146,591		625,558	625,558	3,288	08/25/2036	1Z*
07401U-AA-1	BSSLT 2007-SV1A A1		03/25/2011	SCHEDULED REDEMPTION		234,807	234,807	234,807	234,807						234,807				244	12/25/2036	1Z*
11875V-AJ-9	BUCYRUS INTERNATIONAL TRANCHE C TERM US		01/04/2011	SCHEDULED REDEMPTION		2,458	2,458	2,448	2,448		10		10		2,458				228	02/17/2016	3FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		01/15/2011	SCHEDULED REDEMPTION		1,022,210	1,022,210	1,022,210	1,022,210						1,022,210				29,235	01/15/2024	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		01/15/2011	SCHEDULED REDEMPTION		1,101,206	1,101,206	1,027,095	1,051,178		50,028		50,028		1,101,206				25,190	01/15/2021	1FE
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI		01/02/2011	SCHEDULED REDEMPTION		1,888,394	1,888,394	1,888,394	1,888,394						1,888,394				53,168	07/02/2016	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		01/02/2011	SCHEDULED REDEMPTION		2,662,082	2,662,082	2,656,077	2,669,056		(6,974)		(6,974)		2,662,082				56,636	01/02/2012	1
85746*-DT-4	CAE, INC. LEASE BACKED EQUIP. SER 1/SER	I	01/31/2011	SCHEDULED REDEMPTION		267,058	267,058	267,058	267,058						267,058				8,533	01/31/2015	2
85746*-DW-7	CAE, INC. LEASE BACKED EQUIP. SER 2/SER	I	01/31/2011	SCHEDULED REDEMPTION		416,181	416,181	416,181	416,181						416,181				13,297	01/31/2015	2
85746*-DZ-0	CAE, INC. LEASE BACKED EQUIP. SER 3/SER	I	01/31/2011	SCHEDULED REDEMPTION		416,181	416,181	416,181	416,181						416,181				13,297	01/31/2015	2
85746*-DP-2	CAE, INC. LEASE BACKED SERIES B NOTES	I	01/31/2011	SCHEDULED REDEMPTION		301,284	301,284	301,284	301,284						301,284				9,626	01/31/2015	2
131347-9A-6	CALPINE CORP FIRST PRIORITY TERM LOANS		01/14/2011	SCHEDULED REDEMPTION		767,934	767,934	737,817	737,841		30,093		30,093		767,934				939	03/29/2014	4FE
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		03/29/2011	Various		13,088,340	8,100,000	9,138,330	8,210,009		(54,251)		(54,251)		8,155,758		4,932,582	4,932,582	43,222	06/15/2026	2FE
136069-DP-3	CANADIAN IMP BK COMM NY	A	02/14/2011	WARBURG DILLION READ LLC		9,431,695	9,500,000	9,489,170	9,490,224		453		453		9,490,677		(58,982)	(58,982)	58,544	09/13/2013	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	A	03/03/2011	Various		728,409	728,409	713,350	714,948		7,721		7,721		722,669		5,741	5,741	19,703	03/03/2024	2
990364-9A-1	CAPITAL AUTOMOTIVE LP TERM LOAN C		03/14/2011	Various		6,146,517	5,882,592	5,890,941	5,891,317		(8,726)		(8,726)		5,882,592		263,925	263,925	70,218	12/14/2012	4FE
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUST		03/15/2011	SCHEDULED REDEMPTION		1,040,097	1,040,097	1,073,652	1,053,977		(13,880)		(13,880)		1,040,097				13,267	07/15/2014	1FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		03/30/2011	SCHEDULED REDEMPTION		419,267	419,267	417,311	417,489		1,779		1,779		419,267					09/30/2027	2
14308V-AA-9	CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS		02/11/2011	SCHEDULED REDEMPTION		3,806,662	3,806,662	3,806,662	3,806,662						3,806,662				6,309	08/11/2016	1FE
12489W-QG-2	CBASS 2005-CB8 AF5		03/01/2011	SCHEDULED REDEMPTION		352,036	352,036	338,229	347,306		4,729		4,729		352,036				4,326	12/25/2035	3Z*
14983A-AA-7	CBASS 2006-SL1, A-1		03/25/2011	SCHEDULED REDEMPTION		39,465	39,465	14,229	2,976	9,834	26,654		36,489		39,465				19	09/25/2036	1Z*
1248MG-AP-9	CBASS 2007-CB1 AF6		03/01/2011	SCHEDULED REDEMPTION		70,968	70,968	44,115	42,920		28,048		28,048		70,968				892	01/25/2037	1Z*
17311Y-AE-3	CBASS 2007-CB3 A5		03/01/2011	SCHEDULED REDEMPTION		70,838	70,838	46,066	45,695		25,143		25,143		70,838				617	03/25/2037	2Z*
1248M5-AJ-7	C-BASS CBO XIX CLASS A-2 ABS	F	02/28/2011	DISTRIBUTION		3,318											3,318	3,318		10/05/2047	6Z*
1248MM-AB-7	C-BASS CBO XVIII-A CLASS A-2 ABS		02/11/2011	BANK OF AMERICA		4,193,467	42,872,511	35,708,916	1,500,538	2,915,331	(240,718)		2,674,613		4,175,151		18,317	18,317	415,499	03/13/2047	6FE
16678R-AV-9	CCMFC 2004-1A V1		03/01/2011	SCHEDULED REDEMPTION		50,684	50,684	47,680	48,775		1,908		1,908		50,684				94	01/25/2035	1Z*
16678R-BW-6	CCMFC 2004-3 B1		03/01/2011	SCHEDULED REDEMPTION		20,770	20,770	18,148	18,803		1,967		1,967		20,770				33	08/25/2035	1Z*
16678R-CE-5	CCMFC 2004-4A B1		03/01/2011	SCHEDULED REDEMPTION		43,202	43,202	40,494	40,206		2,996		2,996		43,202				64	10/25/2035	1Z*
16678R-BT-3	CCMFC 2004-A B1		03/01/2011	SCHEDULED REDEMPTION		27,542	27,542	24,947	24,512		3,030		3,030		27,542				46	03/25/2035	1Z*
16678R-CM-7	CCMFC 2004-B B1		03/01/2011	SCHEDULED REDEMPTION		53,446	53,446	49,501	49,059		4,387		4,387		53,446				87	10/25/2035	2Z*
16678R-FD-4	CCMFC 2006-1A B1		03/25/2011	Various		37,159	1,029,290	69,699	27,786						37,159					12/25/2046	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)
15132K-AA-2	CDTIM 2005-1, A1		01/20/2011	SCHEDULED REDEMPTION		1,462,435	1,462,435	1,462,330	1,462,410		25		25		1,462,435				5,691	05/20/2017	1FE
15128@-AH-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	F	03/18/2011	PRINCIPAL PAYMENT		1,934,925	1,934,925	1,836,421	1,820,739		8,304		8,304		1,829,043		105,881	105,881	43,202	02/14/2014	4
15131Y-AC-9	CENGAGE LEARNING ACQUISITIONS (THOMSON L		03/31/2011	SCHEDULED REDEMPTION		25,773	25,773	24,034	24,068		1,706		1,706		25,773				49	07/03/2014	4FE
75953G-AC-7	CENTERPOINT ENERGY		02/15/2011	MATURED		6,500,000	6,500,000	7,118,145	6,516,136		(16,136)		(16,136)		6,500,000				251,875	02/15/2011	2FE
15641S-AE-1	CENTURION CDO VII CLASS A-2 LOANS		01/31/2011	SCHEDULED REDEMPTION		520,023	520,023	520,023	520,023						520,023				903	01/30/2016	1FE
15724*-9A-3	CF INDUSTRIES TERM LOAN B-1		03/14/2011	SCHEDULED REDEMPTION		192,213	192,213	192,213	192,213						192,213				1,357	04/05/2015	3FE
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		03/31/2011	SCHEDULED REDEMPTION		64,293	64,293	64,003	64,018		275		275		64,293				115,455	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		03/01/2011	SCHEDULED REDEMPTION		999,996	999,996	763,707	746,608		253,388		253,388		999,996				14,352	03/25/2037	1Z*
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250000% 12/15/2		03/04/2011	DEUTSCHE BANK CAPITAL CORP.		1,358,760	1,500,000	1,381,296	1,387,540		517		517		1,388,058		(29,298)	(29,298)	7,875	12/15/2038	3FE
166751-AH-0	CHEVRON CORP		03/24/2011	CREDIT AGRICOLE		5,361,900	5,000,000	5,238,750	5,185,108		(13,690)		(13,690)		5,171,418		190,482	190,482	113,014	03/03/2014	1FE
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		03/31/2011	SCHEDULED REDEMPTION		265,464	265,464	265,464	264,629		835		835		265,464				10,738	09/30/2017	2
12543K-AD-6	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		14,343	14,343	14,327	14,328		15		15		14,343				57	07/24/2014	3FE
12543K-AB-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY		03/31/2011	SCHEDULED REDEMPTION		812	812	812	812						812					07/24/2014	3FE
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		03/31/2011	SCHEDULED REDEMPTION		4,846	4,846	4,842	4,842		5		5		4,846					01/25/2017	3FE
12669E-T3-0	CHWL 2003-39 A17		03/01/2011	SCHEDULED REDEMPTION		159,301	159,301	151,554	156,069		3,233		3,233		159,301				1,592	10/25/2033	1Z*
12558M-AG-7	CITHE		03/01/2011	SCHEDULED REDEMPTION		173,925	173,925	175,070	178,012		(4,087)		(4,087)		173,925				2,320	02/25/2030	1Z*
12558M-BM-3	CITHE 2003-1		03/01/2011	SCHEDULED REDEMPTION		65,858	65,858	65,850	65,854		4		4		65,858				691	10/20/2032	3Z*
12558M-BN-1	CITHE 2003-1		03/01/2011	SCHEDULED REDEMPTION		9,032	9,032	9,030	2,224	6,807	1		6,809		9,032				114	09/20/2032	1Z*
18532U-AA-0	CLEARWATER FUNDING CBO, 2001-AA CLASS A1	F	01/15/2011	SCHEDULED REDEMPTION		3,958,506	3,958,506	3,839,751	3,855,283		103,223		103,223		3,958,506				22,926	07/15/2013	1FE
186103-EE-3	CLEVELAND CUYAHOGA CNTY OH AVERY 05C		03/09/2011	KILEY PARTNERS INC		2,241,000	2,250,000	1,994,039	2,064,413		6,433		6,433		2,070,845		170,155	170,155	42,766	11/15/2015	2
12566T-AN-7	CMALT 2006-A7 1A13		03/01/2011	Various		121,992	2,096,153	813,753	221,773		(99,781)		(99,781)		121,992				27,837	12/25/2036	5Z*
172981-AE-2	CMLTI 2006-4 2A1B		03/01/2011	Various		164,465	164,465	59,575	45,557		258,204		258,204		164,465				2,585	12/25/2035	1Z*
17312B-AB-8	CMLTI 2007-WFH2 A2		02/01/2011	Various		12,066,991	12,654,931	12,654,931	12,654,931						12,654,931		(587,940)	(587,940)	5,577	03/25/2037	1Z*
17316D-AG-9	CMLTI 2010-3 2A1		03/01/2011	SCHEDULED REDEMPTION		2,664,390	2,664,390	2,653,566	2,658,587		5,804		5,804		2,664,390				31,272	08/25/2037	1Z*
17316D-AM-6	CMLTI 2010-3 3A1		03/01/2011	SCHEDULED REDEMPTION		614,937	614,937	611,286	611,676		3,261		3,261		614,937				7,200	08/25/2037	1Z*
17316D-AV-6	CMLTI 2010-3 5A1		03/01/2011	Various		4,479,771	4,479,771	4,451,773	4,700,723		19,662		19,662		4,479,771				46,946	08/25/2037	1Z*
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024		01/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,098,313	750,000	853,043	777,609		(1,176)		(1,176)		776,433		321,880	321,880	2,636	12/01/2024	3FE
172973-QE-2	CMSI 2003-6 1A1		03/01/2011	SCHEDULED REDEMPTION		1,039,337	1,039,337	1,035,115	1,038,120		1,217		1,217		1,039,337				13,361	05/25/2033	1Z*
P0763@-AA-6	COMISION FEDERAL DE ELECTRICIDAD ('CFE')	F	01/15/2011	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,867		133		133		600,000				20,486	10/15/2012	2
20272B-AF-1	COMMONWEALTH BANK AUST	F	03/24/2011	RBC DOMINION SECURITIES		20,523,041	19,334,000	20,266,672	20,050,450		(48,409)		(48,409)		20,002,041		521,000	521,000	183,002	06/25/2014	1FE
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS		11/01/2010	Various		3	3	3	164,339		(786)		(786)		3				(2)	11/01/2011	2FE
20825C-AS-3	CONOCOPHILLIPS		03/24/2011	CREDIT AGRICOLE		5,443,050	5,000,000	5,400,200	5,308,698		(23,598)		(23,598)		5,285,100		157,950	157,950	157,014	02/01/2014	1FE
718507-AR-7	CONOCOPHILLIPS		02/15/2011	MATURED		10,000,000	10,000,000	11,574,900	10,021,398		(21,398)		(21,398)		10,000,000				468,750	02/15/2011	1FE
20854P-AC-3	CONSOL ENERGY INC		03/07/2011	EXCHANGE		4,107,909	4,000,000	4,120,000	4,111,007		(3,195)		(3,195)		4,107,812		97	97	138,667	04/01/2017	4FE
20902F-AB-9	CONSOLIDATED CONTAINER COMPANY 1ST LIEN		03/31/2011	SCHEDULED REDEMPTION		23,063	23,063	21,973	21,984		1,079		1,079		23,063				8,775	03/28/2014	4FE
210805-AM-9	CONTINENTAL AIRLINES		01/15/2011	SCHEDULED REDEMPTION		349,959	349,959	344,517	348,468		1,491		1,491		349,959				6,072	10/15/2013	3FE
21079U-AA-3	CONTINENTAL AIRLINES INC		02/09/2011	PIPER JAFFRAY INC.		5,420,987	4,861,872	4,861,872	4,861,872						4,861,872		559,115	559,115	92,038	11/10/2019	2FE
22160Q-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017		03/29/2011	GOLDMAN, SACHS & CO.		509,760	320,000	231,359	254,130		2,217		2,217		256,347		253,413	253,413		08/19/2017	1FE
991272-9A-5	CPG INTERNATIONAL INC. 1ST LIEN TERM LOA		02/22/2011	CREDIT SUISSE		1,007,083	1,000,000	995,000							995,000		12,083	12,083		02/18/2017	4FE
22237P-AC-7	CPMH 2005-1, A3		03/01/2011	SCHEDULED REDEMPTION		223,954	223,954	223,926	223,944		10		10		223,954				2,383	12/15/2035	2FE
126193-AB-7	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		790,149	790,149	789,489	789,535		613		613		790,149				5,088	03/15/2016	1FE
12619B-AD-5	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		1,019,275	1,019,275	1,038,387	1,027,981		(8,706)		(8,706)		1,019,275				11,766	06/17/2013	3FE
12619R-AD-0	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		719,522	719,522	736,498	732,586		(13,064)		(13,064)		719,522				8,140	11/15/2013	3FE
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2	F	03/29/2011	GOLDMAN, SACHS & CO.		414,015	300,000	300,000	300,000						300,000		114,015	114,015	1,792	08/26/2013	1FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		02/24/2011	BARCLAYS BANK		1,760,101	1,762,304	1,761,601	1,761,816		31		31		1,761,847		(1,746)	(1,746)	19,936	05/15/2014	3FE
226829-AA-7	CROCKETT COGENER		03/30/2011	SCHEDULED REDEMPTION		146,261	146,261	146,261	146,261						146,261				2,146	03/30/2025	2FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	01/18/2011	SCHEDULED REDEMPTION		189,276	189,276	180,759	182,297		6,979		6,979		189,276				364	10/15/2016	1FE
22942G-AH-2	CSC HOLDINGS (CABLEVISION) EXTENDED TL B		03/31/2011	SCHEDULED REDEMPTION		5,181	5,181	5,032	5,030		151		151		5,181				17	03/29/2016	2FE
225458-6G-8	CSFB 2005-9 5A9		03/01/2011	SCHEDULED REDEMPTION		313,092	313,092	258,301	257,280		55,812		55,812		313,092				3,823	10/25/2035	1Z*
12644J-AE-5	CSMC 10-10R 2A1		03/01/2011	SCHEDULED REDEMPTION		1,831,302	1,831,302	1,844,465	1,841,569		(10,266)		(10,266)		1,831,302				23,592	07/25/2030	1Z*
225470-Q8-9	CSMC 2006-3 5A5		03/01/2011	SCHEDULED REDEMPTION		908,967	908,967	769,919	750,251		158,716		158,716		908,967				11,005	04/25/2036	1Z*
12642L-AA-0	CSMC 2009-13R 1A1		03/01/2011	SCHEDULED REDEMPTION		884,954	884,954	901,823	898,132		(13,178)		(13,178)		884,954				11,588	09/26/2037	1Z*
12642Y-FC-3	CSMC 2009-16R 8A1		03/01/2011	SCHEDULED REDEMPTION		996,870	996,870	1,019,923	1,014,656		(17,786)		(17,786)		996,870				12,870	07/26/2037	1Z*
12667F-DN-2	CWALT 2004-3T1 A1		03/25/2011	SCHEDULED REDEMPTION		269,280	269,280	269,701	269,410		(130)		(130)		269,280				482	05/25/2034	1Z*
12667F-XJ-9	CWALT 2004-J11 1CB1		03/01/2011	SCHEDULED REDEMPTION		77,686	77,686	75,465	75,509		2,178		2,178		77,686				955	11/25/2034	1Z*
12667G-US-0	CWALT 2005-29 CB A6		03/01/2011	SCHEDULED REDEMPTION		156,179	156,179	155,166	155,120		1,058		1,058		156,179				1,969	07/25/2035	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)
02149J-AV-8	CWALT 2006-45T1 2A6		03/01/2011	Various		131,262	588,137	182,055	49,463		81,799		81,799		131,262				8,056	02/25/2037	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		03/01/2011	SCHEDULED REDEMPTION		904,923	904,923	899,700	901,195		3,728		3,728		904,923				11,717	08/25/2036	1Z*
02151N-AB-8	CWALT 2007-18C 3FL3		03/25/2011	SCHEDULED REDEMPTION		317,312	317,312	258,016	257,023		60,289		60,289		317,312				525	06/25/2037	3Z*
02151L-AA-4	CWALT 2007-20 A1		03/25/2011	SCHEDULED REDEMPTION		177,511	177,511	150,443	147,268		30,243		30,243		177,511				297	06/25/2047	4Z*
126673-FH-0	CWHEL 2004-I, A		03/15/2011	SCHEDULED REDEMPTION		62,532	62,532	62,532	62,532						62,532				76	02/15/2034	4Z*
12669E-NQ-5	CWHL 2003-20, 3A1		03/01/2011	SCHEDULED REDEMPTION		444,749	444,749	440,579	443,200		1,549		1,549		444,749				4,535	07/25/2018	1Z*
12669F-J5-3	CWHL 2004-13 1A6		03/01/2011	SCHEDULED REDEMPTION		409,715	409,715	423,927	413,836		(4,121)		(4,121)		409,715				5,011	01/25/2017	1Z*
12669F-NK-5	CWHL 2004-J1 2A3		03/01/2011	SCHEDULED REDEMPTION		457,975	457,975	462,949	459,354		(1,379)		(1,379)		457,975				4,810	01/25/2019	1Z*
12669G-NM-9	CWHL 2005-7 1-A2		03/25/2011	SCHEDULED REDEMPTION		4,205	4,205	4,197	4,265		(60)		(60)		4,205				11	03/25/2035	1Z*
12543P-AK-9	CWHL 2006-21 A10		03/01/2011	SCHEDULED REDEMPTION		1,504,507	1,504,507	1,278,831	1,300,314		204,193		204,193		1,504,507				19,156	02/25/2037	1Z*
12544W-AG-2	CWHL 2007-HY3 4A1		03/01/2011	SCHEDULED REDEMPTION		187,469	187,469	150,912	146,555		40,914		40,914		187,469				2,643	06/25/2047	1Z*
126671-W8-5	CWL 2003-BC6, M1		03/25/2011	SCHEDULED REDEMPTION		524,324	524,324	524,324	524,324						524,324				1,285	11/25/2033	1Z*
126671-Z4-1	CWL 2004-1, M3		03/25/2011	SCHEDULED REDEMPTION		546,528	546,528	546,528	546,528						546,528				1,084	02/25/2034	4Z*
126670-CL-0	CWL 2005-11, AF6		03/01/2011	SCHEDULED REDEMPTION		442,322	442,322	438,723	439,063		3,259		3,259		442,322				4,990	02/25/2036	3Z*
126670-GT-9	CWL 2005-13, AF6		03/01/2011	SCHEDULED REDEMPTION		49,581	49,581	47,377	47,625		1,956		1,956		49,581				575	04/25/2036	5Z*
126670-QV-3	CWL 2005-17, 1AF5		03/01/2011	SCHEDULED REDEMPTION		291,069	291,069	234,941	235,821		55,248		55,248		291,069				3,795	05/25/2036	4Z*
126670-TH-1	CWL 2006-1, AF6		03/01/2011	SCHEDULED REDEMPTION		132,703	132,703	130,799	130,719		1,985		1,985		132,703				1,704	07/25/2036	4Z*
12666R-AF-7	CWL 2006-9 1AF6		03/01/2011	SCHEDULED REDEMPTION		57,924	57,924	51,394	51,022		6,902		6,902		57,924				694	10/25/2046	4Z*
126683-AD-3	CWL 2006-S5, A3		03/01/2011	Various			591,735	220,092	104,519	225,352	(329,870)		(104,519)						7,642	06/25/2035	1Z*
126683-AC-5	CWL 2006-S5, A4		03/01/2011	Various			236,694	98,501	73,515	83,855	(157,370)		(73,515)						3,015	06/25/2035	1Z*
12668X-AF-2	CWL 2006-S8, A6		03/01/2011	SCHEDULED REDEMPTION		194,080	194,080	194,076	194,078		2		2		194,080				2,379	04/25/2036	5Z*
12669R-AC-1	CWL 2007-S1 A3		03/01/2011	SCHEDULED REDEMPTION		374,872	374,872	374,853	374,863		9		9		374,872				4,855	11/25/2036	5Z*
12669R-AD-9	CWL 2007-S1 A4		03/01/2011	SCHEDULED REDEMPTION		291,567	291,567	291,547	291,553		13		13		291,567				3,818	11/25/2036	5Z*
12669R-AF-4	CWL 2007-S1 A6		03/01/2011	SCHEDULED REDEMPTION		507,594	507,594	507,588	507,591		3		3		507,594				6,443	11/25/2036	4Z*
12670B-AF-6	CWL 2007-S2 A6		03/01/2011	SCHEDULED REDEMPTION		503,015	503,015	502,983	502,999		16		16		503,015				6,446	05/25/2037	4Z*
152314-HS-2	CXHE 2003-C, M2		01/25/2011	SCHEDULED REDEMPTION		32,607	32,607	32,771	20,172	12,435			12,435		32,607				120	09/25/2033	6Z*
152314-JX-9	CXHE 2004-B, M3		03/25/2011	SCHEDULED REDEMPTION		25,982	25,982	25,982	25,982						25,982				51	03/25/2034	5Z*
152314-JY-7	CXHE 2004-B, M4		03/25/2011	SCHEDULED REDEMPTION		12,991	12,991	12,991	7,139	5,852			5,852		12,991				37	03/25/2034	3Z*
152314-LQ-1	CXHE 2004-D, MV1		03/25/2011	SCHEDULED REDEMPTION		40,127	40,127	40,127	40,127						40,127				81	09/25/2034	4Z*
152314-LR-9	CXHE 2004-D, MV2		03/25/2011	SCHEDULED REDEMPTION		191,093	191,093	191,093	105,706	85,387			85,387		191,093				247	09/25/2034	6Z*
152314-MJ-6	CXHE 2005-A, M2		02/09/2011	Various		5,263,568	5,911,414	5,911,414	5,911,414						5,911,414		(647,847)	(647,847)	6,060	01/25/2035	5Z*
233880-AD-5	DAIMLER CHRYSLER AUTO TRUST		03/08/2011	CALLED @ 100.00		5,500,000	5,500,000	5,610,860	5,540,245		(12,300)		(12,300)		5,527,945		(27,945)	(27,945)	68,888	05/08/2013	1FE
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST		03/08/2011	SCHEDULED REDEMPTION		1,501,258	1,501,258	1,575,852	1,525,865		(24,607)		(24,607)		1,501,258				17,610	03/08/2013	1FE
235851-AF-9	DANAHER CORP 0% 01/22/2021		03/29/2011	Various		2,921,023	2,000,000	1,796,030	1,576,885		6,691		6,691		1,583,576		1,337,447	1,337,447	1,163	01/22/2021	1FE
23726R-AF-2	DARLING INTERNATIONAL IN TERM LOAN B		02/08/2011	SCHEDULED REDEMPTION		93,333	93,333	92,867			467		467		93,333				426	12/17/2016	3FE
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		7,500	7,500	8,063	7,574		(74)		(74)		7,500				36	10/20/2016	3FE
23383W-AE-8	DCAT 2006-B, B		02/08/2011	SCHEDULED REDEMPTION		2,143,383	2,143,383	2,143,091	2,143,379		4		4		2,143,383				15,417	11/08/2012	1FE
242369-AH-9	DEAN FOODS COMPANY TERM LOAN B EXTENDED		03/31/2011	SCHEDULED REDEMPTION		4,987	4,987	4,830	4,853		134		134		4,987				42	04/02/2016	3FE
245217-AR-5	DEL MONTE FOODS CO		03/08/2011	TENDER OFFER		6,695,591	5,646,000	5,861,265	5,850,859		(4,462)		(4,462)		5,846,398		849,194	849,194	337,584	10/15/2019	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		03/22/2011	SCHEDULED REDEMPTION		437,093	437,093	437,093	433,663		3,429		3,429		437,093				9,234	09/22/2015	3
24702R-AK-7	DELL INC		03/29/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		13,930,840	14,000,000	13,984,040	13,985,651		1,308		1,308		13,986,960		(56,120)	(56,120)	109,433	09/10/2013	1FE
24736V-AA-0	DELTA AIR LINES		01/02/2011	SCHEDULED REDEMPTION		81,955	81,955	81,955	81,955						81,955				2,541	07/02/2018	2FE
247367-BH-7	DELTA AIR LINES 2007-1 A		02/10/2011	SCHEDULED REDEMPTION		138,306	138,306	146,259	146,037		(7,731)		(7,731)		138,306				4,717	08/10/2022	2FE
24823U-AF-5	DENBURY RESOURCES INC		02/17/2011	TENDER OFFER		3,402,019	3,315,000	3,319,663	3,319,272		(403)		(403)		3,318,870		83,149	83,149	92,544	12/15/2015	4FE
25156P-AG-8	DEUTSCHE TELEKOM INT FIN	F	03/23/2011	MATURED		8,000,000	8,000,000	8,040,080	8,003,813		(3,813)		(3,813)		8,000,000				215,000	03/23/2011	2FE
25459H-AN-5	DIRECTV HOLDINGS LLC		03/07/2011	GOLDMAN, SACHS & CO.		2,044,200	2,000,000	2,083,420	2,079,163		(3,416)		(3,416)		2,075,747		(31,547)	(31,547)	34,514	03/15/2015	2FE
251563-CG-5	DMSI		03/01/2011	SCHEDULED REDEMPTION		108,416	108,416	105,248	105,307		3,109		3,109		108,416				1,294	09/25/2033	1Z*
25158J-AA-3	DMSI 2010-RS1 A1		03/01/2011	SCHEDULED REDEMPTION		1,811,347	1,811,347	1,829,460	1,825,440		(14,094)		(14,094)		1,811,347				22,387	10/25/2035	1Z*
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		03/29/2011	Various		8,633,018	6,840,000	7,499,415	7,155,533		(79,096)		(79,096)		7,076,437		1,556,581	1,556,581	39,079	12/15/2023	2FE
260003-AK-4	DOVER CORP		02/22/2011	HSBC SECURITIES, INC.		9,968,700	10,000,000	9,863,400			15		15		9,863,415		105,285	105,285	4,479	03/01/2041	1FE
26157V-9D-1	DRESSER INC 1ST LIEN TERM LOAN		02/01/2011	SCHEDULED REDEMPTION		2,975,816	2,975,816	2,885,224	2,897,914		77,901		77,901		2,975,816				15,712	05/04/2014	4FE
26157V-9C-3	DRESSER, INC. 2ND LIEN		02/01/2011	SCHEDULED REDEMPTION		3,250,000	3,250,000	3,223,746	3,227,506		22,494		22,494		3,250,000				40,858	05/04/2015	4FE
26249X-AG-8	DRYDEN XI COMBO NOTE Q2 LOANS		02/17/2011	Various		19,625,282	20,000,000	7,095,994	7,873,948		45,507		45,507		7,919,455		11,705,826	11,705,826	453,356	04/12/2020	3FE
92718B-AD-7	DT AUTO OWNER TRUST		03/15/2011	SCHEDULED REDEMPTION		447,665	447,665	480,891	476,026		(28,361)		(28,361)		447,665				10,724	10/15/2015	5Z
26358B-AA-6	DUANE STREET CLO 2006-3A, CLASS A1 LOANS		02/14/2011	CITICORP SECURITIES		13,154,417	13,938,455	11,882,533	12,433,831		53,667		53,667		12,487,498		666,919	666,919	26,703	01/11/2021	1FE
28167P-AF-1	EDWARDS (CAYMAN ISLANDS II) EXTENDED TER	F	03/31/2011	Various		3,088,811	3,086,942	3,650,801			211		211		3,068,594		20,217	20,217	(3,393)	05/31/2016	4FE
991043-9A-0	EDWARDS (CAYMAN ISLANDS II) LIMITED FIRS	F	02/18/2011	EXCHANGE		4,794,844	4,825,000	4,825,000	4,825,000						4,825,000		(30,156)	(30,156)	49,981	05/31/2014	4FE
991043-9B-8	EDWARDS (CAYMAN ISLANDS II) LIMITED SECO	F	02/22/2011	SCHEDULED REDEMPTION		1,033,357	1,033,357	1,033,357	1,033,357						1,033,357				14,574	11/30/2014	5FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
268440-AL-8	EFSI STUDENT LN SR - TRUST 2003 - SER 05		03/17/2011	DAIN RAUSCHER INCORPORATED		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				36,988	06/01/2041	1FE
268648-AM-4	EMC CORP 1.750000% 12/01/2013		03/29/2011	Various		14,136,532	8,400,000	8,679,059	8,580,182		(8,651)		(8,651)		8,571,531		5,565,001	5,565,001	34,025	12/01/2013	1FE
991262-9A-6	EQUIPOWER RESOURCES CORP TERM B ADVANCE		01/31/2011	BARCLAYS BANK		172,550	170,000	168,300			2		2		168,302		4,248	4,248	109	01/26/2018	3FE
26882P-AN-2	ERAC USA FINANCE 144A		01/15/2011	MATURED		5,000,000	5,000,000	4,993,900	4,999,966		34		34		5,000,000				200,000	01/15/2011	2FE
30215*-AP-3	EXPLORER PIPELINE CO. SER N SR NTS		01/31/2011	SCHEDULED REDEMPTION		1,428,571	1,428,571	1,428,571	1,423,265		5,307		5,307		1,428,571				34,643	01/31/2015	1
31959A-AA-1	FCHT 2005-1A, A		03/15/2011	SCHEDULED REDEMPTION		145,460	145,460	145,460	145,437		24		24		145,460				152	09/15/2022	1Z*
33632*-UF-2	FEDERAL EXPR. N588FE/FIRST SEC BK SEC. N		01/15/2011	SCHEDULED REDEMPTION		170,067	170,067	170,067	170,001		66		66		170,067				7,151	01/15/2020	2
33632*-UK-1	FEDERAL EXPR. N596FE/FIRST SEC BK SEC. N		01/15/2011	SCHEDULED REDEMPTION		294,112	294,112	294,112	292,937		1,175		1,175		294,112				12,367	07/15/2020	2
313855-E*-5	FEDERAL SIGNAL CORP 5.24% SER 2002-A		03/15/2011	Various		317,312	295,866	317,312	317,132		2,210		2,210		317,312				8,577	12/15/2012	4
313855-E#-1	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A		03/15/2011	PRINCIPAL PAYMENT		739,666	739,666	739,666	739,666						739,666				12,315	06/30/2013	4
31428X-AF-3	FEDEX CORP		02/15/2011	MATURED		17,000,000	17,000,000	19,212,890	17,038,122		(38,122)		(38,122)		17,000,000				616,250	02/15/2011	2FE
32029G-AC-8	FFML 2007-FF2 A2B		03/25/2011	SCHEDULED REDEMPTION		455,538	455,538	382,921	374,377		81,161		81,161		455,538				247	03/25/2037	5Z*
32051D-A7-7	FHASI 2003-7 1A13		03/01/2011	SCHEDULED REDEMPTION		1,354,631	1,354,631	1,354,539	1,353,160		1,471		1,471		1,354,631				15,755	09/25/2033	1Z*
32051D-B7-6	FHASI 2003-7 1A21		03/01/2011	SCHEDULED REDEMPTION		165,308	165,308	158,179	162,427		2,881		2,881		165,308				1,762	09/25/2033	1Z*
35729P-JD-3	FHLT 2005-1 M3		03/16/2011	WELLS FARGO		4,550,000	5,000,000	4,990,821	4,997,889		380		380		4,998,268		(448,268)	(448,268)	8,991	06/25/2035	1Z*
995424-9C-4	FIDELITY NATIONAL INFORMATION SERVICES I		03/31/2011	SCHEDULED REDEMPTION		2,500	2,500	2,477	2,477		23		23		2,500					07/18/2016	3FE
31679E-AB-0	FIFTH THIRD PROCESSING SOLUTIONS FIRST L		03/31/2011	SCHEDULED REDEMPTION		6,375	6,375	6,349	6,350		25		25		6,375				64	11/03/2016	3FE
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		03/31/2011	Various		10,089,439	8,350,000	11,141,985	8,458,891		(104,149)		(104,149)		8,354,742		1,734,697	1,734,697	147,740	03/01/2024	2FE
338906-B*-0	FLEXI-VAN LEASING SER. 2004-A SR. SECD N		02/08/2011	CALLED @ 100		911,006	911,006	911,006	909,447		180		180		909,627		1,379	1,379	13,239	11/16/2011	2FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		12/31/2010	SCHEDULED REDEMPTION		19,836	19,836	19,836	19,825						19,836				13	10/31/2012	5
34539K-AJ-3	FORD MOTOR COMPANY TERM LOAN B-2		03/15/2011	SCHEDULED REDEMPTION		5,051	5,051	4,977	4,975		75		75		5,051				24	12/15/2013	3FE
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN	F	03/31/2011	Various		509	3,158,575										509	509		12/20/2013	6FE
35687K-AF-8	FREESCALE SEMICONDUCTOR EXTENDED TERM LO		03/01/2011	SCHEDULED REDEMPTION		23,321	23,321	21,168	21,165		2,156		2,156		23,321				50,523	12/01/2016	4FE
33848J-AE-5	FSTAR 2007-1A AF5		03/01/2011	SCHEDULED REDEMPTION		2,586,755	2,586,755	2,586,704	2,586,721		33		33		2,586,755				32,363	01/25/2035	5Z*
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		01/02/2011	SCHEDULED REDEMPTION		99,474	99,474	99,474	99,474						99,474				2,834	01/02/2025	2FE
36158Y-EQ-8	GECMC 2002-1A		03/01/2011	SCHEDULED REDEMPTION		34,285	34,285	38,392	34,819		(534)		(534)		34,285				484	12/10/2035	1Z*
36828Q-LX-2	GECMC 2005-C1, AAB		03/01/2011	SCHEDULED REDEMPTION		31,101	31,101	31,256	31,148		(47)		(47)		31,101				318	06/10/2048	1Z*
36967H-AL-1	GENERAL ELEC CAP CORP		03/11/2011	Various		35,020,920	35,000,000	34,989,150	34,998,929		872		872		34,999,801		21,119	21,119	292,250	03/11/2011	1FE
990390-9B-4	GENTIVA HEALTH SERVICES TERM LOAN B-1		03/31/2011	Various		64,750	25,000	24,052	24,047		953		953		25,000		39,750	39,750	14,625	08/17/2016	3FE
37330P-AQ-0	GEORGIA-PACIFIC CORPORATION TERM C		03/31/2011	SCHEDULED REDEMPTION		2,593	2,593	2,574	2,574		19		19		2,593				23	12/23/2014	3FE
37373W-AA-8	GERDAU TRADE INC	F	01/06/2011	HSBC SECURITIES, INC.		10,134,500	10,000,000	9,905,100	9,906,786		178		178		9,906,964		227,536	227,536	158,924	01/30/2021	2FE
37427U-AC-4	GETTY IMAGES INC INITIAL TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		16,875	16,875	16,918	16,919		(44)		(44)		16,875				15,220	11/07/2016	3FE
375558-AM-5	GILEAD SCIENCES INC 1.625000% 05/01/2016		03/29/2011	GOLDMAN, SACHS & CO.		2,289,520	2,000,000	2,118,004	2,113,742		(5,258)		(5,258)		2,108,484		181,036	181,036	13,542	05/01/2016	1
36185N-4E-7	GMACM 2004-J4 A1		01/01/2011	SCHEDULED REDEMPTION		351,932	351,932	354,681	351,932						351,932				1,613	09/25/2034	1Z*
36185N-4Y-3	GMACM 2004-J5 A1		03/01/2011	SCHEDULED REDEMPTION		813,817	813,817	815,089	813,951		(134)		(134)		813,817				8,934	01/25/2035	1Z*
36185M-BN-1	GMACM 2005-AR6 4A1		03/01/2011	SCHEDULED REDEMPTION		218,280	218,280	192,086	190,788		27,492		27,492		218,280				2,581	11/19/2035	1Z*
38012T-AC-6	GMACM 2006-HE3, A3		03/01/2011	Various		831,173	1,167,256	903,178	972,056		(140,883)		(140,883)		831,173				14,818	10/25/2036	4Z*
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		03/14/2011	MATURED		570,080	570,080	570,080	570,080						570,080				4,960	03/14/2011	3FE
38141E-A4-1	GOLDMAN SACHS GROUP INC		02/24/2011	GOLDMAN, SACHS & CO.		25,842,500	25,000,000	25,901,575	25,550,536		(57,071)		(57,071)		25,493,465		349,035	349,035	528,646	08/01/2012	1FE
38146F-AH-4	GOLDMAN SACHS GROUP INC		02/18/2011	GOLDMAN, SACHS & CO.		30,030,000	30,000,000	29,985,300	29,998,461		1,061		1,061		29,999,522		30,478	30,478	222,417	03/15/2011	1FE
38410Q-AH-9	GRACEWAY PHARMACEUTICALS TERM B		03/07/2011	SCHEDULED REDEMPTION		96,702	193,404	94,469	41,662	52,896	55,040		107,936		96,702				714	05/03/2012	6FE
995842-9C-7	GRAPHIC PACKAGING INTL TERM B		02/25/2011	Various		1,478,279	1,481,984	1,481,984	1,481,984						1,481,984		(3,705)	(3,705)	7,828	05/16/2014	3FE
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	A	02/24/2011	Various		957,700	962,500	962,500	962,500						962,500		(4,800)	(4,800)	4,024	02/14/2014	3FE
790654-C#-2	GREAT PLAINS ENERGY (FORMERLY AQUILA /		02/01/2011	SCHEDULED REDEMPTION		875,000	875,000	875,000	855,982		19,018		19,018		875,000				41,300	02/01/2021	2
33632*-PE-1	GREAT PLAINS ENERGY / KANSAS CITY PWR &		02/13/2011	SCHEDULED REDEMPTION		1,284,127	1,284,127	1,284,127	1,281,032		3,095		3,095		1,284,127				54,897	02/13/2014	2
39119M-AB-3	GREAT POINT POWER TERM LOAN		03/14/2011	SCHEDULED REDEMPTION		102,273	102,273	101,316	101,322		950		950		102,273				40,523	03/10/2017	3FE
39278*-AA-1	GREEN COUNTRY ENERGY LLC		02/10/2011	SCHEDULED REDEMPTION		217,476	217,476	217,476	217,476						217,476				3,920	02/10/2024	2FE
393124-AL-6	GREEN MOUNTAIN COFFEE ROASTERS, INC. TER		03/31/2011	SCHEDULED REDEMPTION		1,875	1,875	1,856			19		19		1,875					12/16/2016	4FE
36244M-AA-9	GSAMP 2006-S4, A1		03/25/2011	SCHEDULED REDEMPTION		24,955	24,955	2,258	1,166		23,789		23,789		24,955				19	05/25/2036	1Z*
36228C-SH-7	GSMS 2004-C1, B		01/01/2011	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,021,610	4,996,827		3,173		3,173		5,000,000				18,575	10/10/2028	1Z*
36246L-AE-1	GSMS 2007-GG10 A4		07/27/2010	BANK OF AMERICA															2,348	08/10/2045	1Z*
362631-AB-9	GSR 2006-OA1 2A1		03/25/2011	SCHEDULED REDEMPTION		726,469	726,469	513,977	525,079		201,390		201,390		726,469				704	08/25/2046	1Z*
36622MP-AA-6	GSR 2007-1F 3A1		03/01/2011	SCHEDULED REDEMPTION		869,625	869,625	745,678	745,405		124,220		124,220		869,625				11,166	01/25/2037	1Z*
402818-AA-2	GUN HILL ROAD II LLC DRAW 1		03/15/2011	PRINCIPAL PAYMENT		819,333	819,333	819,333	810,908		423		423		811,331		8,002	8,002	2,403	03/02/2014	5Z
40431K-AH-3	HALO 2007-WF1 M2		03/01/2011	SCHEDULED REDEMPTION			1,117,973	77,045	13,792		(13,792)		(13,792)						16,991	12/25/2036	1Z*
40430F-AG-7	HASC 2007-HE1 M2		02/15/2011	DESCAP SECURITIES INC		1,082,969	14,500,000	260,444	196,093		(13,530)		(13,530)		182,563		900,406	900,406	15,804	01/25/2037	5Z*
42012D-AC-3	HAWKER BEECHCRAFT, INC. TERM LOAN		03/02/2011	SCHEDULED REDEMPTION		106,051	106,051	106,051	106,051						106,051				713	03/26/2014	5FE
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2		03/29/2011	GOLDMAN, SACHS & CO.		992,970	1,000,000	911,250	913,762		1,063		1,063		914,825		78,145	78,145	9,569	12/15/2025	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
225470-QV-8	HEMT 2005-5, A1A		03/25/2011	SCHEDULED REDEMPTION		192,775	192,775	146,575	146,575		46,200		46,200		192,775				123	04/25/2036	1Z*
225470-W5-8	HEMT 2006-2, 2A1		03/25/2011	SCHEDULED REDEMPTION		82,829	82,829	46,751	38,129		44,701		44,701		82,829				51	07/25/2036	4Z*
990289-9E-2	HERTZ CORP PREFUNDED LC		03/11/2011	SCHEDULED REDEMPTION		624,643	624,643	605,686	608,323		16,320		16,320		624,643				5,445	12/21/2012	3FE
990289-9D-4	HERTZ CORP TERM LOAN B		03/11/2011	Various		3,369,098	3,369,098	3,287,371	3,280,947		88,151		88,151		3,369,098				15,949	12/21/2012	3FE
40430G-AB-6	HFCHC 2005-1, M		03/02/2011	Various		3,666,943	4,075,759	4,075,759	4,075,758						4,075,758		(408,816)	(408,816)	6,859	01/20/2034	1Z*
40430X-AD-5	HFCHC 2006-3, A2V		03/02/2011	Various		4,242,092	4,257,271	4,257,271	4,257,271						4,257,271		(15,179)	(15,179)	3,299	03/20/2036	1Z*
40431F-AD-3	HFCHC 2007-1 A1V		03/02/2011	Various		232,871	233,384	233,384	233,384						233,384		(514)	(514)	158	03/20/2036	1Z*
40431F-AF-8	HFCHC 2007-1 A2V		03/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		6,547,500	6,750,000	6,750,000	6,750,000						6,750,000		(202,500)	(202,500)	6,365	03/20/2036	1Z*
42822T-AA-2	HICDO 2004-1A A1 LOANS	F	03/15/2011	SCHEDULED REDEMPTION		1,372,007	1,372,007	1,277,681	1,293,842		78,165		78,165		1,372,007				2,201	12/15/2016	1FE
431318-AL-8	HILCORP ENERGY I/HILCORP		01/13/2011	BARCLAYS BANK		3,445,000	3,250,000	3,340,000	3,338,242		(427)		(427)		3,337,816		107,184	107,184	66,083	04/15/2021	4FE
43739E-BS-5	HMBT 2005-4 A1		03/25/2011	SCHEDULED REDEMPTION		289,197	289,197	223,585	225,556		63,640		63,640		289,197				332	10/25/2035	1Z*
436440-AA-9	HOLOGIC INC 2.000000% 12/15/2037		03/01/2011	JEFFERIES & COMPANY, INC.		970,000	1,000,000	904,300	910,142		414		414		910,557		59,443	59,443	4,389	12/15/2037	3FE
438516-AT-3	HONEYWELL INTERNATIONAL		02/16/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,302,283	9,840,000	10,248,557			(258)		(258)		10,248,298		53,985	53,985	244,606	03/15/2037	1FE
441520-9A-3	HOUGHTON INTERNATIONAL INC B-1 TERM LOAN		02/01/2011	BARCLAYS BANK		173,400	170,000	169,150							169,150		4,250	4,250	34	01/31/2016	4FE
441520-AA-1	HOUGHTON INTL 14.25% SR SUB NTS (HANCOCK		01/31/2011	PRINCIPAL PAYDOWN		1,185,196	1,185,196	1,185,196	1,185,196						1,185,196				51,112	12/19/2014	5
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		02/24/2011	MORGAN STANLEY DEAN WITTER		354,438	354,438	354,438	354,438						354,438				(197)	06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		02/24/2011	MORGAN STANLEY DEAN WITTER		1,576,797	1,576,797	1,576,797	1,576,797						1,576,797				8,208	06/13/2014	4FE
446148-AC-2	HUNTINGTON AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		3,542,558	3,542,558	3,646,067	3,573,037		(30,479)		(30,479)		3,542,558				30,830	06/17/2013	1FE
44701P-AQ-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		03/07/2011	EXCHANGE		1,403,533	1,403,533	1,403,533	1,403,533						1,403,533				2,745	04/19/2014	3FE
41161P-CX-9	HVMLT 2004-1 1A		03/19/2011	SCHEDULED REDEMPTION		3,061	3,061	3,062	3,062		(1)		(1)		3,061				4	04/19/2034	1Z*
41161P-HD-8	HVMLT 2004-8 2A4B		03/21/2011	SCHEDULED REDEMPTION		66,579	66,579	39,719	38,703		27,877		27,877		66,579				103	11/19/2034	5Z*
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	02/25/2011	SCHEDULED REDEMPTION		113,117	113,117	113,117	113,117						113,117				1,965	05/25/2025	2FE
991187-9A-5	IMS HEALTH INC TRANCHE B DOLLAR TERM LOA		03/31/2011	SCHEDULED REDEMPTION		461	461	457	457		4		4		461					02/29/2016	3FE
990347-9B-4	INEOS US FINANCE LLC SR CREDIT TERM C2		01/27/2011	SCHEDULED REDEMPTION		279	279	278	278		1		1		279				4	12/16/2014	4FE
45324Q-AC-0	ING BANK NV	F	03/24/2011	ROYAL BANK OF SCOTLAND PLC		31,352,361	29,497,000	30,909,758	30,581,670		(79,018)		(79,018)		30,502,652		849,709	849,709	607,147	03/19/2014	1FE
458140-AD-2	INTEL CORP 2.950000% 12/15/2035		03/29/2011	Various		12,971,014	12,600,000	11,189,497	11,271,310		7,629		7,629		11,278,939		1,692,075	1,692,075	103,250	12/15/2035	1FE
458140-AF-7	INTEL CORP 3.250000% 08/01/2039		03/29/2011	Various		3,556,880	3,000,000	3,076,250	3,074,757		(326)		(326)		3,074,432		482,448	482,448	63,104	08/01/2039	1FE
45822E-AH-3	INTELSAT SUBSIDIARY HLDG	F	03/18/2011	CALLED @ 100.00		530,000	530,000	530,000	530,000						530,000				30,409	01/15/2013	4FE
459902-AQ-5	INTL GAME TECHNOLOGY 3.250% 05/01/2014		03/29/2011	Various		11,961,960	10,500,000	11,801,982	11,524,177		(77,038)		(77,038)		11,447,138		514,822	514,822	133,611	05/01/2014	2FE
46185R-AM-2	INVITROGEN CORPORATION 3.250000% 06/15/2		03/29/2011	GOLDMAN, SACHS & CO.		3,230,400	3,000,000	3,236,940	3,123,071		(67,539)		(67,539)		3,055,532		174,868	174,868	28,708	06/15/2025	2FE
46412R-AE-5	IRWHE 2007-1 2A4		03/01/2011	SCHEDULED REDEMPTION		217,441	217,441	166,019	164,042		53,399		53,399		217,441				2,812	08/25/2037	4Z*
46613B-AA-5	J CREW GROUP INC TERM LOAN		02/11/2011	Various		1,414,000	1,400,000	1,400,000							1,400,000		14,000	14,000	2	03/07/2018	4FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2011	SCHEDULED REDEMPTION		198,505	198,505	198,505	198,505						198,505				6,164	01/02/2020	3
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2011	SCHEDULED REDEMPTION		196,992	196,992	196,992	196,992						196,992				6,117	01/02/2020	3
47117F-AC-1	JASON INC TERM LOAN A		12/31/2010	SCHEDULED REDEMPTION		4,903	4,903	4,903	4,903						4,903				20,674	09/21/2014	4FE
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		03/29/2011	GOLDMAN, SACHS & CO.		8,268,720	8,000,000	7,997,884	5,904,464		(3,044)		(3,044)		7,999,809		268,911	268,911	129,167	11/01/2029	2FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		02/28/2011	PRINCIPAL PAYDOWN		243,610	243,610	61,190	51,916		(3,492)		(3,492)		48,424		195,185	195,185	34,258	09/30/2012	5
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		01/15/2011	SCHEDULED REDEMPTION		382,133	382,133	382,133	382,133						382,133				6,477	01/15/2018	3
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		03/11/2011	SCHEDULED REDEMPTION		3,621,117	3,621,117	3,591,872	3,598,299		22,817		22,817		3,621,117				50,502	12/08/2013	4FE
481239-AF-8	JP MORGAN AUTO RECEIVABLES TRU		03/15/2011	SCHEDULED REDEMPTION		188,949	188,949	192,285	190,832		(1,884)		(1,884)		188,949				2,179	07/15/2015	1FE
46628G-AF-6	JPALT		03/01/2011	SCHEDULED REDEMPTION		313,599	313,599	248,483	243,496		70,104		70,104		313,599				2,938	05/25/2036	3Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		03/01/2011	SCHEDULED REDEMPTION		42,811	42,811	35,269	34,983		7,828		7,828		42,811				568	08/25/2036	4Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		03/01/2011	SCHEDULED REDEMPTION		59,455	59,455	54,174	54,235		5,220		5,220		59,455				701	01/25/2037	5Z*
466247-EN-9	JPMMT 2004-S1 1A4		03/01/2011	SCHEDULED REDEMPTION		1,192,073	1,192,073	1,148,022	1,176,828		15,245		15,245		1,192,073				13,316	08/25/2019	1FE
466247-JB-0	JPMMT 2004-S2 2A5		03/01/2011	SCHEDULED REDEMPTION		182,085	182,085	181,548	181,262		823		823		182,085				2,467	11/25/2034	1Z*
466247-J4-6	JPMMT 2006-A2 2A1		03/01/2011	SCHEDULED REDEMPTION		895,061	895,061	811,564	806,353		88,709		88,709		895,061				10,969	04/25/2036	1Z*
46623E-JE-0	JPMORGAN CHASE & CO		02/17/2011	ROYAL BANK OF SCOTLAND PLC		4,991,500	5,000,000	4,998,550			38		38		4,998,588		(7,088)	(7,088)	8,257	01/24/2014	1FE
481247-AA-2	JPMORGAN CHASE & CO		02/01/2011	J. P. MORGAN SECURITIES, INC.		10,233,910	10,000,000	10,303,400	10,116,507		(10,890)		(10,890)		10,105,617		128,293	128,293	52,951	12/01/2011	1FE
48122C-AB-1	JRMT 2004-A, A2		03/15/2011	SCHEDULED REDEMPTION		314,774	314,774	275,627	261,428		53,346		53,346		314,774				2,751	04/15/2022	4FE
485188-F@-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		02/28/2011	Various		2,322,336	2,325,234	2,325,234	2,325,234						2,325,234		(2,899)	(2,899)	7,519	04/28/2013	3FE
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE LOANS		03/22/2011	SCHEDULED REDEMPTION		1,894,125	1,894,125	1,886,359	1,892,038		2,087		2,087		1,894,125				4,038	02/20/2015	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)
487836-BA-5	KELLOGG CO		03/21/2011	CITIBANK		4,455,738	4,210,000	4,451,233	4,370,502		(16,345)		(16,345)		4,354,157		101,580	101,580	97,912	03/06/2013	1FE
990316-9B-9	KENAN ADVANTAGE GROUP TERM LOAN B		03/31/2011	SCHEDULED REDEMPTION		4,250	4,250	4,209	4,208		42		42		4,250					06/11/2016	3FE
492914-AR-7	KEY ENERGY SERVICES INC		03/04/2011	TENDER OFFER		4,223,750	3,875,000	3,868,125	3,868,727		(159)		(159)		3,868,568		355,182	355,182	83,837	12/01/2014	4FE
49338Q-AF-9	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		03/30/2011	Various		2,794,489	2,794,489	2,794,489	2,794,489						2,794,489				28,823	01/12/2012	6FE
494550-AH-9	KINDER MORGAN EN		03/15/2011	MATURED		8,000,000	8,000,000	7,976,400	7,999,346		654		654		8,000,000				270,000	03/15/2011	2FE
49549C-AA-6	KING INTL LEASING LLC		01/15/2011	SCHEDULED REDEMPTION		119,431	119,431	119,431	119,431						119,431				530	10/15/2022	1FE
49725V-AA-0	KIOWA POWER		03/30/2011	SCHEDULED REDEMPTION		619,924	619,924	619,924	619,924						619,924				7,456	12/30/2013	2FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		03/29/2011	Various		1,810,423	1,500,000	1,422,939	1,212,436		5,553		5,553		1,217,989		592,434	592,434		09/11/2021	2FE
995121-9B-8	LAKE AT LAS VEGAS 1ST LIEN		03/03/2011	BANK OF AMERICA		78,840	4,613,924	3,038,423									78,840	78,840	288	06/30/2012	5FE
991974-9D-0	LANGUAGE LINE, LLC TRANCHE B TERM LOAN		12/16/2010	BANK OF AMERICA		1,007,500	1,000,000	990,000			8		8		990,008		17,492	17,492	(152)	06/20/2016	1Z
51783Q-AD-0	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		03/31/2011	SCHEDULED REDEMPTION		1,964	1,964	1,964	1,964						1,964				7	05/23/2014	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		15,550	15,550	15,550	15,550						15,550				10,837	05/23/2014	4FE
52108H-J7-0	LBUBS 2004-C6, A4		03/11/2011	SCHEDULED REDEMPTION		1,386,248	1,386,248	1,393,146	1,386,730		(482)		(482)		1,386,248				15,883	08/15/2029	1Z*
521615-AA-2	LEA POWER PARTNERS 2033		03/15/2011	SCHEDULED REDEMPTION		142,166	142,166	137,138	137,399		4,767		4,767		142,166				2,344	06/15/2033	2FE
52470E-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER		03/31/2011	DISTRIBUTION		86,710											86,710	86,710		10/01/2010	5Z
54265S-AA-3	LGCLO 2004-1A A LOANS		02/25/2011	SCHEDULED REDEMPTION		801,306	801,306	663,080	710,445		90,860		90,860		801,306				1,352	05/25/2016	1FE
53045D-AB-3	LIBERTY ELECTRIC POWER LLC TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		4,002	4,002	3,964	3,972		30		30		4,002				34	11/02/2014	3FE
52520M-FB-4	LMT 2006-1 1A5		03/01/2011	SCHEDULED REDEMPTION		148,989	148,989	129,401	131,993		16,996		16,996		148,989				2,049	02/25/2036	2Z*
539830-AS-8	LOCKHEED MARTIN CORP		02/22/2011	WELLS FARGO BROKERAGE SERVICES		10,574,600	10,000,000	10,556,080	10,377,010		(25,003)		(25,003)		10,352,007		222,593	222,593	184,300	03/14/2013	1FE
54238R-AD-3	LONG BEACH AUTO RECEIVABLES TR		03/15/2011	SCHEDULED REDEMPTION		657,475	657,475	651,524	655,559		1,916		1,916		657,475				7,322	01/15/2014	1FE
52523K-AL-8	LXS 2006-17, WF62		03/01/2011	SCHEDULED REDEMPTION		138,739	138,739	117,121	114,020		24,719		24,719		138,739				1,652	11/25/2036	3Z*
52524M-AX-7	LXS 2007-9 WF5		03/01/2011	SCHEDULED REDEMPTION		45,436	45,436	38,344	38,378		7,058		7,058		45,436				558	04/25/2037	1Z*
552077-AR-0	LYONDELL CHEMICAL COMPANY EXIT TERM LOAN		03/30/2011	Various		9,975	9,975	10,297	10,307		(332)		(332)		9,975				151	04/08/2016	3FE
57643L-BY-1	MABS 2003-WMC2 M1		03/25/2011	SCHEDULED REDEMPTION		1,070,178	1,070,178	1,070,178	1,070,178						1,070,178				2,986	08/25/2033	1Z*
576449-AB-8	MABS 2006-HE4 A2		03/25/2011	SCHEDULED REDEMPTION		111,518	111,518	91,167	50,274	41,298	19,946		61,244		111,518				49	11/25/2036	1Z*
991006-9A-7	MACKINAW POWER HOLDINGS, LLC		02/24/2011	BARCLAYS BANK		1,380,816	1,387,755	1,387,755	1,387,755						1,387,755		(6,939)	(6,939)	5,929	06/22/2015	3FE
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	03/24/2011	SCHEDULED REDEMPTION		1,701,190	1,701,190	1,656,520	1,667,270		33,920		33,920		1,701,190				8,075	03/24/2014	1FE
576434-QD-9	MALT 2004-4 7A1		03/01/2011	SCHEDULED REDEMPTION		378,532	378,532	393,260	383,415		(4,883)		(4,883)		378,532				4,242	05/25/2034	2Z*
565805-AA-6	MARATHON OIL CORP.	A	03/18/2011	CALLED @ 106.895666		7,482,697	7,000,000	7,096,810	7,018,412		(2,551)		(2,551)		7,015,861		466,835	466,835	299,833	07/01/2012	2FE
576433-UF-1	MARM 2004-13 3A1		03/01/2011	SCHEDULED REDEMPTION		672,533	672,533	650,361	651,178		21,355		21,355		672,533				4,221	11/21/2034	1Z*
576436-AS-8	MARP 2005-1 1A2		03/01/2011	SCHEDULED REDEMPTION		265,987	265,987	276,014	271,673		(5,686)		(5,686)		265,987				3,620	08/25/2034	3Z*
57643Q-BM-6	MARP 2006-1 1A2		03/01/2011	SCHEDULED REDEMPTION		164,165	164,165	170,719	167,217		(3,051)		(3,051)		164,165				2,701	07/25/2035	4Z*
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T		03/20/2011	SCHEDULED REDEMPTION		298,653	298,653	298,621	298,622		31		31		298,653				2,373	10/20/2032	5FE
55265K-TK-5	MASTR 2003-3 2A3		03/01/2011	SCHEDULED REDEMPTION		2,293,171	2,293,171	2,250,082	2,278,807		14,364		14,364		2,293,171				26,402	04/25/2018	1Z*
55265K-YV-5	MASTR 2003-6 6A7		03/01/2011	SCHEDULED REDEMPTION		1,532,919	1,532,919	1,464,823	1,507,477		25,442		25,442		1,532,919				15,673	07/25/2033	1Z*
57643M-EE-0	MASTR 2004-8 1A1		03/01/2011	SCHEDULED REDEMPTION		3,075,277	3,075,277	3,038,038	3,059,321		15,956		15,956		3,075,277				27,740	08/25/2019	1Z*
58404J-AE-8	MEDASSETS INC TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		2,500	2,500	2,476	2,475		25		25		2,500					11/16/2016	3FE
58446H-AH-5	MEDIACOM LLC GROUP TERM C (10/04)		03/31/2011	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344				48	01/31/2015	3FE
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013		03/29/2011	Various		14,879,760	14,500,000	14,649,965	14,556,271		(4,577)		(4,577)		14,551,694		328,066	328,066	104,451	04/15/2013	1FE
593171-AS-0	MEZZ 2004-C2, A		03/01/2011	SCHEDULED REDEMPTION		1,109,453	1,109,453	769,047	758,505		350,947		350,947		1,109,453				16,374	10/15/2040	5FE
55277J-AA-6	MF GLOBAL HLDGS LTD 1.875000% 02/01/2016		03/29/2011	GOLDMAN, SACHS & CO.		4,029,000	4,000,000	4,038,125			(783)		(783)		4,037,342		(8,342)	(8,342)	10,417	02/01/2016	2FE
61913P-AG-7	MHL 2004-2 A1		03/25/2011	SCHEDULED REDEMPTION		140,400	140,400	140,707	140,468		(68)		(68)		140,400				197	12/25/2034	1Z*
61913P-AQ-5	MHL 2005-1 1A2		03/25/2011	SCHEDULED REDEMPTION		36,374	36,374	36,374	36,374						36,374				49	02/25/2035	2Z*
61913P-AS-1	MHL 2005-1 1M1		03/25/2011	SCHEDULED REDEMPTION		90,935	90,935	90,935	90,935						90,935				139	02/25/2035	4Z*
61915R-AK-2	MHL 2005-3 A1		03/25/2011	SCHEDULED REDEMPTION		232,518	232,518	227,611	227,814		4,703		4,703		232,518				289	08/25/2035	1Z*
594751-AL-3	MICHIGAN TOBACCO STLEMNT FIN 2008B		01/31/2011	Various		5,293,552	348,260,000	4,848,204	10,515,513		(5,420,762)	9,719,290	(15,140,052)		6,872,564		(1,579,012)	(1,579,012)		06/01/2046	3FE
594918-AE-4	MICROSOFT CORP 0% 06/15/2013		03/29/2011	Various		11,556,707	11,000,000	11,117,877	11,013,165		(1,358)		(1,358)		11,011,808		544,899	544,899		06/15/2013	1FE
59020U-SJ-5	MLMI 2005-A2 A2		03/01/2011	SCHEDULED REDEMPTION		378,191	378,191	369,342	370,081		8,110		8,110		378,191				2,196	02/25/2035	1Z*
59020U-H3-2	MLMI 2005-A7 2A1		03/01/2011	SCHEDULED REDEMPTION		611,306	611,306	541,006	539,287		72,019		72,019		611,306				7,049	09/25/2035	1Z*
59023B-AK-0	MLMT 2006-C1, C		12/03/2010	DESCAP SECURITIES INC		(424)											(424)	(424)		05/12/2039	1Z*
42830Q-AR-1	MOMENTIVE fka HEX SPECIALTYCHEMICAL-C1		03/31/2011	SCHEDULED REDEMPTION		9,455	9,455	9,455	9,455						9,455				16,253	05/05/2015	4FE
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		03/31/2011	SCHEDULED REDEMPTION		1,389	1,389	1,373	1,374		15		15		1,389				7	05/10/2014	4
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		03/01/2011	SCHEDULED REDEMPTION		8,384	8,384	7,380	8,384						8,384				181	12/01/2018	5Z
617734-AC-2	MORONGO BAND OF MISSION INDIANS 6.9% 03/		03/01/2011	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				34,500	03/01/2018	2
61746R-EJ-6	MSAC 2003-HE3 M2		03/25/2011	SCHEDULED REDEMPTION		28,504	28,504	28,810	15,358	13,154	(9)		13,145		28,504				144	10/25/2033	3Z*
61744C-JG-2	MSAC 2004-OP1, M4		03/25/2011	SCHEDULED REDEMPTION		898,039	898,039	898,039	898,039						898,039				2,259	11/25/2034	4Z*
61746R-GT-2	MSAC 2004-WMC1 M2		03/25/2011	SCHEDULED REDEMPTION		313,140	313,140	315,293	314,295		(1,155)		(1,155)		313,140				1,128	06/25/2034	3Z*
61744C-KN-5	MSAC 2005-HE1, M1		02/09/2011	WELLS FARGO		5,551,875	7,000,000	7,000,000	7,000,000						7,000,000		(1,448,125)	(1,448,125)	6,768	12/25/2034	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)
61744C-KP-0	MSAC 2005-HE1, M2		02/09/2011	DEUTSCHE BANK SECURITIES		4,019,532	5,000,000	5,000,000	5,000,000						5,000,000		(980,469)	(980,469)	4,971	12/25/2034	2Z*
61744C-NB-8	MSAC 2005-HE2, M1		02/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		8,103,125	10,000,000	10,000,000	10,000,000						10,000,000		(1,896,875)	(1,896,875)	8,988	01/25/2035	1Z*
61755E-AB-4	MSAC 2007-NC4 A2A		03/25/2011	Various		2,886,103	7,036,292	2,781,323	2,485,503		(3,456)		(3,456)		2,482,047		404,056	404,056	6,014	05/25/2037	1Z*
61745M-3D-3	MSC 2005-HQ5, A3		03/01/2011	SCHEDULED REDEMPTION		125,272	125,272	125,892	125,456		(184)		(184)		125,272				1,144	01/14/2042	1Z*
991092-9B-5	MSCI INC TERM LOAN FACILITY		03/15/2011	SCHEDULED REDEMPTION		104,709	104,709	104,709	104,709						104,709				5,447	06/01/2016	3FE
61746W-WK-2	MSDWC 2002-AM3, M1		03/25/2011	SCHEDULED REDEMPTION		172,013	172,013	173,061	172,665		(652)		(652)		172,013				606	02/25/2033	1Z*
61748H-AN-1	MSM 2004-5AR 1A2		03/01/2011	SCHEDULED REDEMPTION		19,987	19,987	19,921	19,934		53		53		19,987				44	07/25/2034	1Z*
61749T-AA-2	MSM 2006-105L, A1		02/01/2011	Various		1,088,881	4,750,298	590,927	413,668		(1,549)		(1,549)		412,119		676,763	676,763	2,007	08/25/2036	1Z*
61748H-HC-8	MSMT 2004-11AR I-A2B		03/25/2011	SCHEDULED REDEMPTION		12,317	12,317	12,317	12,320		(3)		(3)		12,317				17	01/25/2035	2Z*
61748H-VW-8	MSMT 2006-2 6PT		03/01/2011	SCHEDULED REDEMPTION		155,764	155,764	146,554	145,795		9,969		9,969		155,764				2,152	06/25/2044	4Z*
57164R-AJ-1	MVCOT 2004-2A, A		03/01/2011	SCHEDULED REDEMPTION		103,169	103,169	103,169	103,169						103,169				963	10/20/2026	1FE
57164R-AS-1	MVCOT 2005-1, A		03/20/2011	SCHEDULED REDEMPTION		208,514	208,514	208,513	208,514						208,514				2,099	04/20/2027	1FE
57164R-AW-2	MVCOT 2005-2, A		03/01/2011	SCHEDULED REDEMPTION		441,612	441,612	438,964	440,936		676		676		441,612				5,142	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		03/01/2011	SCHEDULED REDEMPTION		26,114	26,114	26,114	26,114						26,114				372	10/20/2028	1FE
571628-AC-0	MVCOT 2007-1A C		01/01/2011	SCHEDULED REDEMPTION		17,600	17,600	17,600	17,600						17,600				171	05/20/2029	1FE
571628-AD-8	MVCOT 2007-1A D		01/01/2011	SCHEDULED REDEMPTION		13,200	13,200	13,200	13,200						13,200				135	05/20/2029	2FE
628530-AG-2	MYLAN LABORATORIES INC 1.250000% 03/15/2		03/29/2011	GOLDMAN, SACHS & CO.		1,087,090	1,000,000	911,991	974,191		5,255		5,255		979,446		107,644	107,644	6,806	03/15/2012	3FE
62908Q-AL-9	N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE		01/24/2011	SCHEDULED REDEMPTION		14,286	14,286	14,159	14,162		123		123		14,286				4,117	03/23/2016	4FE
65538P-AG-3	NAA 2007-1 1A6		03/01/2011	SCHEDULED REDEMPTION		1,056,551	1,056,551	1,056,530	1,056,542		8		8		1,056,551				13,449	03/25/2047	4Z*
65536V-AD-9	NAAC 2006-AR2 1A4		03/01/2011	SCHEDULED REDEMPTION		295,207	295,207	197,903	197,278		97,929		97,929		295,207				3,696	08/25/2036	1Z*
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		03/29/2011	GOLDMAN, SACHS & CO.		5,463,975	5,500,000	5,433,977	5,485,674		9,622		9,622		5,495,296		(31,321)	(31,321)	19,531	05/15/2011	2FE
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	F	12/31/2010	SCHEDULED REDEMPTION		96,200	96,200	94,063	94,352		1,848		1,848		96,200					12/31/2033	1FE
631103-AC-2	NASDAQ OMX GROUP		01/03/2011	FIRST TENNESSEE BANK (THE)		4,084,240	4,000,000	3,979,600	3,983,207		53		53		3,983,260		100,980	100,980	76,000	01/15/2015	2FE
631103-AA-6	NASDAQ STOCK MARKET INC 2.500000% 08/15/		03/29/2011	Various		9,899,206	10,000,000	9,615,425	9,746,344		21,550		21,550		9,767,895		131,311	131,311	154,389	08/15/2013	2FE
63487D-AQ-4	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		01/04/2011	SCHEDULED REDEMPTION		2,281	2,281	2,281	2,281						2,281				14	11/28/2013	4FE
78126#-AA-9	NAVISTAR 9.05% SECURED NOTES		01/01/2011	SCHEDULED REDEMPTION		3,326,659	3,326,659	3,326,659	3,326,659						3,326,659				150,531	07/01/2011	3
628782-9A-4	NBTY INC TERM B LOAN		03/01/2011	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,013,598	3,013,493		(13,493)		(13,493)		3,000,000				73,229	10/01/2017	3FE
628782-9B-2	NBTY, INC. TERM B-1 LOAN		03/31/2011	SCHEDULED REDEMPTION		17,500	17,500	17,500							17,500					10/01/2017	3FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		03/30/2011	SCHEDULED REDEMPTION		413,201	413,201	410,603	410,834		2,368		2,368		413,201				6,415	06/30/2027	2FE
641423-BH-0	NEVADA POWER CO		03/22/2011	DEUTSCHE BANK SECURITIES		4,289,112	4,050,000	4,405,185	4,243,296		(34,449)		(34,449)		4,208,847		80,265	80,265	117,000	04/15/2012	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS		03/17/2011	SCHEDULED REDEMPTION		343,000	343,000	343,000	342,031		969		969		343,000				7,175	10/17/2015	1
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014		03/29/2011	Various		3,187,431	2,475,000	2,561,130	2,544,322		(4,535)		(4,535)		2,539,787		647,645	647,645	21,479	07/15/2014	2FE
651639-AJ-5	NEWMONT MINING CORP 1.625000% 07/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		5,263,600	4,000,000	4,159,297	4,141,297		(5,229)		(5,229)		4,136,068		1,127,532	1,127,532	46,222	07/15/2017	2FE
64109Y-AB-7	NLFLP 2005-1, A2		03/27/2011	SCHEDULED REDEMPTION		244,812	244,812	244,812	244,812						244,812				2,597	02/27/2014	4FE
65539B-AA-6	NMRR 2010-1R A1		03/01/2011	SCHEDULED REDEMPTION		622,357	622,357	625,080	624,366		(2,010)		(2,010)		622,357				7,607	07/26/2037	1Z*
655844-AP-3	NORFOLK SOUTHERN CORP		02/15/2011	MATURED		5,300,000	5,300,000	5,601,511	5,311,987		(11,987)		(11,987)		5,300,000				178,875	02/15/2011	2FE
66586G-BZ-9	NORTHERN TRUST CO		03/07/2011	MATURED		9,000,000	9,000,000	10,299,150	9,037,451		(37,451)		(37,451)		9,000,000				292,950	03/07/2011	1FE
666807-AT-9	NORTHROP GRUMMAN CORP		02/15/2011	MATURED		10,200,000	10,200,000	12,066,266	10,234,712		(34,712)		(34,712)		10,200,000				363,375	02/15/2011	2FE
66858N-AA-1	NORTHWOODS CAPITAL IV, LTD. CLASS A-1A		02/03/2011	SCHEDULED REDEMPTION		159,552	159,552	159,552	159,552						159,552				280	05/03/2018	1FE
66858X-AL-5	NORTHWOODS CAPITAL LTD 2005-5A CLASS C2	F	03/10/2011	GUGGENHEIM CAPITAL MARKETS		10,800,000	20,000,000	11,838,494			107,312		107,312		11,945,806		(1,145,806)	(1,145,806)	54,117	12/07/2020	5FE
66858W-AG-8	NORTHWOODS CAPITAL LTD V 2005-5A SUBORDI	F	03/07/2011	Various		7,116,500	8,600,000	8,600							8,600		7,107,900	7,107,900		12/07/2020	1Z
66858W-AC-7	NORTHWOODS CAPITAL V, LIMITED COMBINATIO		01/18/2011	EXCHANGE		11,847,094	20,000,000	12,016,930	11,853,972		(6,877)		(6,877)		11,847,095		(1)	(1)	23,800	12/07/2020	5FE
66989H-AB-4	NOVARTIS CAPITAL CORP		03/22/2011	DEUTSCHE BANK SECURITIES		10,185,000	10,000,000	10,244,300	10,210,609		(21,015)		(21,015)		10,189,594		(4,594)	(4,594)	79,694	04/24/2013	1FE
62938U-AC-4	NRG ENERGY INC		03/31/2011	SCHEDULED REDEMPTION		177,066	177,066	169,879	170,450		6,616		6,616		177,066				840	02/01/2013	3FE
63860F-AB-9	NSTR 2006-B, AV2		03/16/2011	Various		10,707,032	11,087,788	11,087,788	11,087,788						11,087,788		(380,756)	(380,756)	9,773	09/25/2036	1Z*
67059@-AB-3	NUSIL ACQUISITION CORP/NUSIL TECHNOLOGY		03/31/2011	SCHEDULED REDEMPTION		4,571	4,571	4,831	4,529		42		42		4,571				69	02/18/2015	4
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A LO		02/14/2011	SCHEDULED REDEMPTION		1,238,348	1,238,348	1,238,348	1,238,348						1,238,348				2,702	02/12/2015	1FE
67134F-BA-1	OAK HILL CREDIT PARTNERS IV CLASS C-3 NO	F	03/03/2011	GLEACHER DESCAP		12,550,000	20,000,000	10,003,776			160,722		160,722		10,164,498		2,385,502	2,385,502	30,833	05/17/2021	4FE
67134B-AA-1	OAK HILL CREDIT PARTNERS IV SUBORDINATED	F	03/02/2011	Various		6,780,000	8,300,000	8,300							8,300		6,771,700	6,771,700	409,297	05/17/2021	1
67134B-AD-5	OAK HILL CREDIT PARTNERS IV, LTD. COMBO		01/19/2011	EXCHANGE		10,012,076	20,000,000	9,248,804	9,994,074		18,003		18,003		10,012,077		(1)	(1)	255,500	05/17/2021	3FE
674599-BV-6	OCCIDENTAL PETROLEUM		03/31/2011	Various		11,640,594	11,105,000	12,215,123	11,258,334		(36,316)		(36,316)		11,222,018		418,576	418,576	533,040	01/15/2012	1FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		02/15/2011	SCHEDULED REDEMPTION		789,581	789,581	789,581	848,780		(59,199)		(59,199)		789,581				22,898	02/15/2026	2
680223-AF-1	OLD REPUBLIC INTL CORP 8.000000% 05/15/2		03/29/2011	GOLDMAN, SACHS & CO.		5,291,010	4,500,000	5,062,166	4,836,784		(60,554)		(60,554)		4,776,231		514,779	514,779	136,000	05/15/2012	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B		03/14/2011	MORGAN STANLEY DEAN WITTER		2,951,250	3,000,000	2,985,000			46		46		2,985,046		(33,796)	(33,796)	(264)	02/25/2017	4FE
685048-AA-8	ONGLT 2006-A, A		03/01/2011	SCHEDULED REDEMPTION		1,062,170	1,062,170	1,062,141	1,062,160		10		10		1,062,170				13,510	11/15/2021	1FE
68389F-ES-9	OOMLT 2004-1, M1		03/25/2011	SCHEDULED REDEMPTION		107,044	107,044	107,044	107,044						107,044				262	01/25/2034	1Z*
68403B-AG-0	OOMLT 2007-FXD2 2A6		03/01/2011	SCHEDULED REDEMPTION		8,727	8,727	8,727	8,727						8,727				83	03/25/2037	4Z*
68371V-AG-4	OPEN SOLUTIONS INC. TERM LOAN		03/30/2011	SCHEDULED REDEMPTION		5,943	5,943	5,943	5,943						5,943					01/23/2014	4FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		03/15/2011	SCHEDULED REDEMPTION		959,100	959,100	959,100	961,948		(2,848)		(2,848)		959,100				20,765	03/15/2014	2
694308-GC-5	PACIFIC GAS & ELECTRIC		03/01/2011	MATURED		5,650,000	5,650,000	5,320,959	5,637,274		12,726		12,726		5,650,000				118,650	03/01/2011	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		02/01/2011	SCHEDULED REDEMPTION		2,809	2,809	2,721	2,780		28		28		2,809				50	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO		02/01/2011	SCHEDULED REDEMPTION		9,615	9,615	5,270	6,001		3,614		3,614		9,615				180	05/31/2012	5Z
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		02/01/2011	SCHEDULED REDEMPTION		19,231	19,231	15,754	14,406		4,824		4,824		19,231				80	05/31/2012	5Z
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		02/02/2011	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				416	04/01/2031	1FE
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		02/28/2011	SCHEDULED REDEMPTION		479,068	479,068	479,068	479,068						479,068				16,492	07/31/2029	2FE
70556M-AA-0	PEGASUS AVIATION, INC SERIES 2000-A A-1		03/25/2011	SCHEDULED REDEMPTION		157,480	157,480	84,354	52,511		104,970		104,970		157,480				155	03/25/2015	6FE
910748-A@-1	PEPCO HOLDINGS / DELMARVA P&L / UNITED J		01/02/2011	SCHEDULED REDEMPTION		1,101,075	1,101,075	1,101,075	1,095,353		5,722		5,722		1,101,075				57,091	07/02/2018	2
71646X-AA-6	PETRODRILL FOUR LTD		01/15/2011	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				13,249	01/15/2016	1
743873-AX-9	PFMLT 2005-1 2A1		03/01/2011	SCHEDULED REDEMPTION		102,021	102,021	99,434	99,458		2,563		2,563		102,021				573	05/25/2035	1Z*
743873-BX-8	PFMLT 2005-2 2A1B		03/01/2011	SCHEDULED REDEMPTION		169,673	169,673	91,623	93,196		76,477		76,477		169,673				1,038	10/25/2035	1Z*
69337M-AA-8	PHHAM 2007-3 A1		03/25/2011	SCHEDULED REDEMPTION		1,303,988	1,303,988	1,046,451	1,188,092		115,896		115,896		1,303,988				999	07/25/2037	1Z*
69336R-AS-9	PHMIC 2005-3 A3		03/01/2011	SCHEDULED REDEMPTION		3,462,448	3,462,448	3,482,305	3,451,667		10,782		10,782		3,462,448				40,056	06/18/2035	1Z*
69336R-BG-4	PHMIC 2005-4 A2		02/01/2011	SCHEDULED REDEMPTION		2,857,065	2,857,065	2,872,985	2,856,360		706		706		2,857,065				18,898	07/18/2035	1Z*
69336R-BZ-2	PHMIC 2005-5 A3		03/01/2011	SCHEDULED REDEMPTION		3,854,534	3,854,534	3,866,880	3,833,305		21,228		21,228		3,854,534				44,006	08/18/2035	1Z*
69336R-CQ-1	PHMIC 2005-6 A4		03/01/2011	SCHEDULED REDEMPTION		3,977,504	3,977,504	3,978,343	3,968,089		9,414		9,414		3,977,504				46,831	11/18/2035	1Z*
69335V-AA-0	PHMIC 2006-3 A1		03/01/2011	SCHEDULED REDEMPTION		1,342,471	1,342,471	1,354,553	1,345,865		(3,394)		(3,394)		1,342,471				21,302	10/18/2036	1Z*
69337A-AC-0	PHMIC 2007-1 A5		03/01/2011	SCHEDULED REDEMPTION		2,727,480	2,727,480	2,739,451	2,726,248		1,232		1,232		2,727,480				34,968	02/18/2037	1Z*
69337G-AA-1	PHMIC 2007-2 A1		03/01/2011	SCHEDULED REDEMPTION		1,438,763	1,438,763	1,454,995	1,445,862		(7,099)		(7,099)		1,438,763				18,071	05/18/2037	1Z*
69336Q-AC-6	PHMIC 2007-4 A3		03/01/2011	SCHEDULED REDEMPTION		936,913	936,913	913,338	927,650		9,263		9,263		936,913				11,698	06/18/2037	1Z*
991195-9A-8	PHILLIPS-VAN HEUSEN CORP TRANCHE B TERM		03/02/2011	Various		867,577	867,577	864,190	864,124		3,453		3,453		867,577				9,208	05/06/2016	3FE
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		03/31/2011	SCHEDULED REDEMPTION		10,000	10,000	9,806	9,806		194		194		10,000				80	09/30/2016	4FE
72129#-AB-7	PIKE ELECTRIC TERM LOAN B		03/18/2011	BARCLAYS BANK		1,254,667	1,261,764	1,271,611	1,270,150		(1,139)		(1,139)		1,269,011		(14,344)	(14,344)	5,720	07/01/2012	4
72129#-AC-5	PIKE ELECTRIC TERM LOAN C (12/04)		02/23/2011	BARCLAYS BANK		952,261	957,648	957,648	957,648						957,648		(5,387)	(5,387)	4,341	12/10/2012	4
72165N-AF-6	PILOT TRAVEL CENTERS TERM B		03/30/2011	Various		860,559	860,559	852,754	852,546		8,013		8,013		860,559				19,057	06/30/2016	3FE
69349F-AF-8	PINAFORE LLC (TOMKINS) TERM B-1	F	03/31/2011	SCHEDULED REDEMPTION		1,644	1,644	1,628	1,628		16		16		1,644				30	09/21/2016	3FE
726503-AD-7	PLAINS ALL AMER PIPELINE		02/07/2011	CALLED @ 111.1054738		6,888,539	6,200,000	7,192,000	6,475,160		(14,738)		(14,738)		6,460,422		428,118	428,118	149,489	10/15/2012	2FE
73316P-GK-0	POPLR 2005-5, AF6		03/01/2011	SCHEDULED REDEMPTION		68,889	68,889	68,927	68,865		24		24		68,889				811	11/25/2035	1Z*
73316P-JR-2	POPLR 2005-6 A6		03/01/2011	SCHEDULED REDEMPTION		55,909	55,909	55,961	55,928		(19)		(19)		55,909				626	01/25/2036	4Z*
73316P-EL-0	POPLR 2005-B, M1		03/16/2011	Various		7,855,520	8,259,657	8,259,657	8,259,657						8,259,657		(404,137)	(404,137)	13,894	08/25/2035	1Z*
73316Q-AB-4	POPLR 2006-D, A2		02/01/2011	Various		9,243,369	9,926,240	9,926,240	9,926,240						9,926,240		(682,872)	(682,872)	4,430	11/25/2046	1Z*
73316T-AB-8	POPLR 2006-E, A2		02/01/2011	WELLS FARGO		9,455,608	10,818,000	10,818,000	10,818,000						10,818,000		(1,362,392)	(1,362,392)	4,811	01/25/2037	1Z*
73932L-AA-1	POWER RECEIVABLES FINANC		01/01/2011	SCHEDULED REDEMPTION		487,194	487,194	487,051	487,176		18		18		487,194				7,661	01/01/2012	2FE
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		03/31/2011	SCHEDULED REDEMPTION		89,942	89,942	87,455	87,873		2,068		2,068		89,942				780	12/31/2022	1
70069F-FH-5	PPSI 2005-WCH1, M1		03/02/2011	WELLS FARGO		3,973,750	4,000,000	4,000,000	4,000,000						4,000,000		(26,250)	(26,250)	5,681	01/25/2036	1Z*
70069F-FJ-1	PPSI 2005-WCH1, M2		02/09/2011	AMHERST SECURITIES		1,865,625	2,000,000	2,000,000	2,000,000						2,000,000		(134,375)	(134,375)	2,124	01/25/2036	1Z*
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED		03/24/2011	SCHEDULED REDEMPTION		457,970	457,970	457,970	457,970						457,970				975	03/24/2034	2FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		01/31/2011	DISTRIBUTION		27,926		27,926							27,926					06/23/2035	6FE
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		03/15/2011	SCHEDULED REDEMPTION		549,014	549,014	567,200	563,310		(14,296)		(14,296)		549,014				6,808	08/15/2014	1FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		12/31/2010	Various					58,841										1,718	06/30/2012	5
042059-AB-1	PRIMA SYNTHETIC CDO SYNTHETIC		01/31/2011	DISTRIBUTION		12,318											12,318	12,318		12/20/2013	6FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	03/15/2011	SCHEDULED REDEMPTION		518,394	518,394	518,394	518,394						518,394				6,752	12/15/2011	1
743263-AD-7	PROGRESS ENERGY		03/01/2011	MATURED		1,500,000	1,500,000	1,611,536	1,504,670		(4,670)		(4,670)		1,500,000				53,250	03/01/2011	2FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		01/20/2011	SCHEDULED REDEMPTION		331,101	331,101	289,816	307,961		23,140		23,140		331,101				7,657	07/20/2016	1
69366A-AC-4	PSS WORLD MEDICAL INC 3.125000% 08/01/20		03/03/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,342,787	1,000,000	995,000	996,896		151		151		997,047		345,740	345,740	18,772	08/01/2014	3FE
74451P-AA-1	PUB SERV NC INC		02/15/2011	MATURED		10,500,000	10,500,000	11,664,765	10,526,869		(26,869)		(26,869)		10,500,000				347,813	02/15/2011	1FE
746818-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES		03/31/2011	DISTRIBUTION		21,067											21,067	21,067		01/31/2016	5Z
748351-AR-4	QUEST 2006-X1, A-2		03/25/2011	SCHEDULED REDEMPTION		104,584	104,584	91,750	54,636	36,680	13,267		49,947		104,584				108	03/25/2036	1Z*
76110H-S4-2	RALI 2005-QA2 A1 II		03/01/2011	SCHEDULED REDEMPTION		179,593	179,593	168,149	169,410		10,183		10,183		179,593				1,006	02/25/2035	3Z*
760985-NC-1	RAMP 2002-RZ3, M1		03/01/2011	SCHEDULED REDEMPTION		73,997	73,997	73,983	73,913		84		84		73,997				999	08/25/2032	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		03/01/2011	Various		200,214	225,535	211,783	214,483		(14,269)		(14,269)		200,214				2,831	03/25/2034	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)
76110W-PD-2	RASC 2002-KS4		03/01/2011	Various		171,268	207,715	189,487	191,830		(20,561)		(20,561)		171,268				2,432	07/25/2032	3Z*
76110W-H8-2	RASC 2004-KS11, AI3		03/02/2011	DEUTSCHE BANK SECURITIES		4,457,725	4,793,253	4,793,253	4,811,791		(9,843)		(9,843)		4,801,948		(344,223)	(344,223)	15,489	12/25/2034	1Z*
76110W-S2-3	RASC 2005-KS3, M2		03/02/2011	Various		5,202,052	5,228,942	5,228,942	5,228,942						5,228,942		(26,891)	(26,891)	6,297	04/25/2035	1Z*
76110W-S3-1	RASC 2005-KS3, M3		02/09/2011	GOLDMAN, SACHS & CO.		4,600,000	5,000,000	5,000,000	5,000,000						5,000,000		(400,000)	(400,000)	4,669	04/25/2035	1Z*
76110W-U6-1	RASC 2005-KS4, M1		03/02/2011	UNION BANK OF SWITZERLAND		9,337,500	10,000,000	10,000,000	10,000,000						10,000,000		(662,500)	(662,500)	13,037	05/25/2035	1Z*
75405U-AB-2	RASGAS 3 2016	F	03/31/2011	SCHEDULED REDEMPTION		775,500	775,500	764,669	766,903		8,597		8,597		775,500				22,614	09/30/2016	1FE
75405T-AA-7	RASGAS II 2020	F	03/31/2011	SCHEDULED REDEMPTION		792,000	792,000	747,577	764,974		27,026		27,026		792,000				20,980	09/30/2020	1FE
45660N-VH-5	RAST 2003-A11 A9		03/01/2011	SCHEDULED REDEMPTION		363,033	363,033	366,493	364,913		(1,880)		(1,880)		363,033				4,303	11/25/2033	1Z*
45660N-VZ-5	RAST 2003-A13		03/01/2011	SCHEDULED REDEMPTION		689,928	689,928	665,566	680,060		9,867		9,867		689,928				8,905	01/25/2034	1Z*
45660N-QS-7	RAST 2003-A6 A2		03/01/2011	Various		730,710	730,710	722,490	733,935		2,173		2,173		730,710				6,728	06/01/2033	1Z*
45660N-K8-7	RAST 2004-A4 A15		03/01/2011	SCHEDULED REDEMPTION		175,912	175,912	174,246	174,320		1,592		1,592		175,912				1,755	08/25/2034	1Z*
45660L-EW-5	RAST 2005-A1 A3		03/01/2011	SCHEDULED REDEMPTION		148,725	148,725	123,442	125,934		22,791		22,791		148,725				1,849	04/25/2035	1Z*
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		03/29/2011	Various		4,731,775	4,000,000	4,088,420	4,035,361		(3,365)		(3,365)		4,031,996		699,780	699,780	59,714	10/15/2012	2FE
75875#-9C-6	REGAL CINEMAS CORP TERM LOAN		02/24/2011	SCHEDULED REDEMPTION		453,392	453,392	453,392	453,392						453,392				6,752	11/19/2016	3FE
75875#-9D-4	REGAL CINEMAS, INC TERM LOAN		02/28/2011	CREDIT SUISSE		1,005,000	1,000,000	1,000,000							1,000,000		5,000	5,000	(181)	08/23/2017	3FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		02/15/2011	SCHEDULED REDEMPTION		2,246,675	2,246,675	2,246,675	2,246,675						2,246,675				4,798	05/15/2034	3FE
24227V-AH-1	REYNOLDS & REYNOLDS (DEALER COMPUTER SER		01/31/2011	SCHEDULED REDEMPTION		219,780	219,780	218,132	218,082		1,699		1,699		219,780				56,648	04/21/2017	3FE
991196-9A-6	REYNOLDS GROUP HOLDINGS INC US TERM LOAN		02/09/2011	SCHEDULED REDEMPTION		1,987,500	1,987,500	1,982,860	1,982,899		4,601		4,601		1,987,500				19,926	05/05/2016	3FE
991196-9B-4	REYNOLDS GROUP HOLDINGS TERM LOAN A		02/09/2011	SCHEDULED REDEMPTION		1,000,000	1,000,000	990,150	990,234		9,766		9,766		1,000,000				9,549	08/15/2015	3FE
991196-9C-2	REYNOLDS GROUP HOLDINGS TERM LOAN D		02/01/2011	SCHEDULED REDEMPTION		1,000,000	1,000,000	990,126	990,195		9,805		9,805		1,000,000				8,486	05/05/2016	3FE
76110V-LA-4	RFMS2 02 HI4 A-6		03/01/2011	SCHEDULED REDEMPTION		153,191	153,191	153,138	153,145		45		45		153,191				1,994	10/25/2027	1Z*
76110V-GP-7	RFMS2 2001-HI3 AI7		03/01/2011	SCHEDULED REDEMPTION		87,005	87,005	90,098	88,520		(1,515)		(1,515)		87,005				1,420	07/25/2026	1Z*
76110V-JX-7	RFMS2 2002-HI3		03/01/2011	SCHEDULED REDEMPTION		646,721	646,721	608,601	600,821		45,900		45,900		646,721				10,134	06/25/2032	1Z*
76110V-JQ-2	RFMS2 2002-HI2, A7		03/01/2011	SCHEDULED REDEMPTION		95,521	95,521	95,475	95,892		(371)		(371)		95,521				1,603	03/25/2032	1Z*
76110V-LM-8	RFMS2 2002-HI5, A7		03/01/2011	SCHEDULED REDEMPTION		417,785	417,785	417,571	417,713		72		72		417,785				5,806	01/25/2028	1Z*
76110V-MG-0	RFMS2 2003-HI1		03/01/2011	SCHEDULED REDEMPTION		128,910	128,910	128,889	128,903		7		7		128,910				1,646	04/25/2028	1Z*
76110V-NE-4	RFMS2 2003-HI2, A-6		03/01/2011	SCHEDULED REDEMPTION		224,088	224,088	224,037	224,071		17		17		224,088				2,317	07/25/2028	1Z*
43710R-AG-6	RFMS2 2007-HSA2 A6		03/01/2011	SCHEDULED REDEMPTION		151,352	151,352	151,330	151,341		10		10		151,352				1,906	04/25/2037	5Z*
43710W-AF-7	RFMS2 2007-HSA3 AI6		03/01/2011	SCHEDULED REDEMPTION		94,496	94,496	94,464	94,480		16		16		94,496				1,262	06/25/2037	4Z*
74957V-AJ-8	RFMSI 2006-S6 A9		03/01/2011	SCHEDULED REDEMPTION		495,344	495,344	361,553	406,182		89,162		89,162		495,344				6,505	07/25/2036	1Z*
76200R-AV-0	RFMSI 2007-S7 A20		03/01/2011	SCHEDULED REDEMPTION		983,436	983,436	823,628	821,045		162,391		162,391		983,436				11,148	07/25/2037	1Z*
762397-AS-6	RHODIA SA	F	01/05/2011	OPPENHEIMER & CO. INC		1,153,125	1,125,000	1,134,844	1,134,598		(18)		(18)		1,134,580		18,545	18,545	21,632	09/15/2020	4FE
771196-AQ-5	ROCHE HLDGS INC	R	03/24/2011	Various		35,824,226	32,752,000	34,512,144	34,099,681		(63,814)		(63,814)		34,035,867		1,788,359	1,788,359	845,299	03/01/2014	1FE
991001-9C-4	ROCKWOOD SPECIALTIES GROUP TERM D (12/04		02/10/2011	Various		4,669,400	4,669,400	4,657,778	4,657,213		12,187		12,187		4,669,400				60,702	07/30/2012	3FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		02/01/2011	SCHEDULED REDEMPTION		3,616	3,616	3,448	3,596		20		20		3,616				83	09/01/2017	6*
991267-9A-5	ROVI CORP TERM B LOAN		02/10/2011	MORGAN STANLEY DEAN WITTER		1,011,250	1,000,000	997,500							997,500		13,750	13,750		02/07/2018	3FE
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		02/24/2011	Various		3,591,235	3,582,302	3,561,943	3,569,611		1,139		1,139		3,570,751		20,484	20,484	40,270	04/16/2013	2FE
75405R-AA-1	RPRO 2005, G		03/21/2011	SCHEDULED REDEMPTION		335,957	335,957	335,957	335,957						335,957				598	03/23/2024	1FE
81375W-AB-2	SABR 2004-OP1, M1		03/25/2011	SCHEDULED REDEMPTION		293,611	293,611	293,611	293,603		8		8		293,611				652	02/25/2034	1Z*
81375W-AC-0	SABR 2004-OP1, M2		03/25/2011	SCHEDULED REDEMPTION		15,572	15,572	15,572	9,162	6,561	(151)		6,410		15,572				64	02/25/2034	1Z*
78571Y-AH-3	SABRE INC. TERM LOAN		03/08/2011	Various		1,822,770	2,057,770	2,057,770	2,057,770						2,057,770		(235,000)	(235,000)	22,630	09/30/2014	4FE
86360X-AA-8	SACO 2006-GEL3, A1		03/02/2011	Various		1,577,117	1,595,357	1,595,357	1,595,357						1,595,357		(18,239)	(18,239)	1,053	07/25/2036	1Z*
786514-BC-2	SAFEWAY INC		03/01/2011	MATURED		2,000,000	2,000,000	2,079,808	2,002,858		(2,858)		(2,858)		2,000,000				65,000	03/01/2011	2FE
795830-AV-0	SALVATION ARMY TAXABLE 2006		01/07/2011	BARCLAYS BANK		4,900,000	5,000,000	4,875,750	4,875,750		210		210		4,875,960		24,040	24,040	102,562	09/01/2026	1FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		01/15/2011	SCHEDULED REDEMPTION		162,500	162,500	162,500	162,354		146		146		162,500				3,563	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		01/15/2011	SCHEDULED REDEMPTION		32,500	32,500	32,500	32,500						32,500				577	07/15/2025	2
80007P-AC-3	SANDRIDGE ENERGY INC		01/05/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,537,500	1,500,000	1,490,625	1,490,994		23		23		1,491,017		46,483	46,483	13,000	06/01/2018	4FE
80105N-AG-0	SANOFI-AVENTIS	F	03/23/2011	Various		9,924,750	10,000,000	9,897,600							9,897,600		27,150	27,150		03/29/2021	1FE
863579-VQ-8	SARM 2005-17 4A2		03/01/2011	SCHEDULED REDEMPTION		412,176	412,176	399,553	408,010		4,166		4,166		412,176				4,963	08/25/2035	1Z*
86359D-SR-9	SASC 2005-17 5A1		03/01/2011	SCHEDULED REDEMPTION		564,755	564,755	464,511	462,348		102,406		102,406		564,755				6,813	10/25/2035	1Z*
86363M-AA-9	SASC 2007-GEL2 A1		02/01/2011	Various		7,444,657	7,820,957	7,820,957	7,820,956						7,820,957		(376,299)	(376,299)	3,450	05/25/2037	1Z*
86359D-LK-1	SASCO 2005-WF3, A3		03/02/2011	BARCLAYS BANK		8,350,000	10,000,000	10,000,000	10,019,424		(349)		(349)		10,019,074		(1,669,074)	(1,669,074)	11,870	07/25/2035	1Z*
80556B-AC-9	SAST 2007-1, A-2B		02/01/2011	GOLDMAN, SACHS & CO.		5,010,000	6,000,000	6,000,000	6,000,000						6,000,000		(990,000)	(990,000)	2,408	01/25/2047	1Z*
80556Y-AB-1	SAST 2007-2 A2A		02/01/2011	Various		1,201,487	1,247,134	1,247,134	1,247,134						1,247,134		(45,647)	(45,647)	866	05/25/2047	1Z*
805649-AA-8	SAYARRA LTD	F	01/29/2011	SCHEDULED REDEMPTION		269,740	269,740	269,740	269,740						269,740				1,871	10/29/2021	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)
805649-AB-6	SAYARRA LTD	F	01/29/2011	SCHEDULED REDEMPTION		277,054	277,054	277,054	277,054						277,054				1,784	04/14/2022	1Z
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE		01/11/2011	DISTRIBUTION		7,398											7,398	7,398		03/08/2015	6
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		02/01/2011	SCHEDULED REDEMPTION		11,288	11,288	9,431	11,110		178		178		11,288				223	12/01/2018	1FE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		02/01/2011	DISTRIBUTION		9,633											9,633	9,633		12/15/2005	1
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		02/24/2011	Various		477,543	479,942	479,126	479,441		35		35		479,476		(1,934)	(1,934)	(346)	03/05/2014	3FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		02/24/2011	BANK OF AMERICA		896,109	900,612	899,084	899,327		90		90		899,417		(3,309)	(3,309)	(638)	03/05/2014	3FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		02/24/2011	BANK OF AMERICA		1,809,676	1,818,770	1,815,651	1,816,851		135		135		1,816,986		(7,310)	(7,310)	(1,288)	03/05/2014	3FE
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		02/23/2011	Various		1,367,000	1,367,000	1,367,000	1,367,000						1,367,000				6,565	04/27/2013	4FE
36849#-AA-3	SHELL CHEMICAL LP/GEISMAR TR 5.83% SEC.	R	01/03/2011	Various		1,175,888	1,175,888	1,177,538	1,122,445		53,444		53,444		1,175,888				34,277	01/02/2020	1
83168L-AA-5	SHOME 2004-1, M1		03/08/2011	Various		2,421,753	2,481,857	2,481,857	2,481,857						2,481,857		(60,103)	(60,103)	5,718	07/25/2011	1Z*
83169W-AB-8	SHOME 2005-2, M3		03/25/2011	SCHEDULED REDEMPTION		523,399	523,399	523,399	523,399						523,399				1,451	11/25/2012	1FE
83169W-AD-4	SHOME 2005-2, M5		03/17/2011	CAPROK CAPITAL LLC		6,998,438	7,500,000	7,500,000	7,500,000						7,500,000		(501,563)	(501,563)	25,257	11/25/2012	1FE
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE		03/27/2011	SCHEDULED REDEMPTION		515,137	515,137	491,956	500,636		14,501		14,501		515,137				2,507	09/27/2016	1FE
82671#-AA-0	SIGNUM EMERALD LLC		02/03/2011	PRINCIPAL PAYMENT		6,165,306	6,886,505	6,285,083	6,325,418		1,804		1,804		6,327,221		(161,916)	(161,916)		06/30/2037	1FE
86386M-AT-1	SLCC STUDENT LOAN TRUST I 2002-2A-17		03/15/2011	TENDER OFFER		1,646,500	1,850,000	1,850,000	1,850,000						1,850,000		(203,500)	(203,500)	99,283	07/01/2042	1FE
86386M-AC-8	SLCC STUDENT LOAN TRUST I 2002A-3		03/15/2011	TENDER OFFER		712,000	800,000	800,000	800,000						800,000		(88,000)	(88,000)	41,561	03/01/2042	1FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		03/01/2011	SCHEDULED REDEMPTION		491	491	505	492		(1)		(1)		491					10/25/2020	1Z*
78442G-GG-5	SLMA 2003-4, A5D		03/08/2011	BARCLAYS BANK		964,244	997,924	1,000,625	997,924						997,924		(33,680)	(33,680)	2,507	03/15/2033	1FE
83169W-AA-0	SMART HOME REINSURANCE LIMITED		03/25/2011	SCHEDULED REDEMPTION		816,305	816,305	816,305	816,305						816,305				917	11/25/2012	1FE
83437L-AS-1	SOLUTIA INC TERM-1 LOAN		03/03/2011	SCHEDULED REDEMPTION		28,051	28,051	27,921	27,924		128		128		28,051				1,403	03/17/2017	3FE
844741-AR-9	SOUTHWEST AIR		01/01/2011	SCHEDULED REDEMPTION		1,064,214	1,064,214	1,082,977	1,068,704		(4,490)		(4,490)		1,064,214				38,418	07/01/2013	2FE
20763#-BV-2	SOUTHWEST AIR N502SW/CN NATL BK		02/15/2011	SCHEDULED REDEMPTION		671,541	671,541	657,782	671,078		463		463		671,541				33,611	02/15/2012	2
20763#-BX-8	SOUTHWEST AIR N507SW/CONN NATL BK		02/15/2011	SCHEDULED REDEMPTION		671,722	671,722	671,722	671,313		409		409		671,722				33,620	02/15/2012	2
20763#-BW-0	SOUTHWEST AIRLINES N506SW/CN NATL BNK		02/15/2011	SCHEDULED REDEMPTION		671,722	671,722	657,960	671,259		464		464		671,722				33,620	02/15/2012	2
844895-AR-3	SOUTHWEST GAS CO		02/15/2011	MATURED		18,000,000	18,000,000	17,863,380	17,998,331		1,669		1,669		18,000,000				753,750	02/15/2011	2FE
84649Q-AD-5	SPANSION LLC TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		2,811	2,811	2,775	2,774		38		38		2,811					02/09/2015	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		03/31/2011	SCHEDULED REDEMPTION		295,246	295,246	293,426	293,776		1,470		1,470		295,246				4,495	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		03/01/2011	SCHEDULED REDEMPTION		115,632	115,632	115,595	115,606		26		26		115,632				1,481	03/20/2024	4FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	03/21/2011	SCHEDULED REDEMPTION		1,105,937	1,105,937	1,028,522	1,042,585		63,352		63,352		1,105,937				1,669	03/21/2017	1FE
854616-AM-1	STANLEY BLACK & DECKER I 05/17/2012		03/29/2011	GOLDMAN, SACHS & CO.		4,765,553	3,875,000	4,273,927	3,018,500		(50,430)		(50,430)		4,170,424		595,129	595,129		05/17/2012	2FE
85744R-AA-0	STATE STREET CORP		03/15/2011	MATURED		20,000,000	20,000,000	19,990,400	19,998,993		1,007		1,007		20,000,000				185,000	03/15/2011	1FE
86853T-AD-5	SUPERVALU INC TERM B-1 ADVANCE		03/31/2011	SCHEDULED REDEMPTION		12,382	12,382	12,110	12,101		281		281		12,382				7	06/02/2012	3FE
78486Q-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011		03/29/2011	GOLDMAN, SACHS & CO.		9,242,460	9,000,000	9,067,800	9,013,871		(12,004)		(12,004)		9,001,867		240,593	240,593	160,813	04/15/2011	2FE
83611M-PG-7	SVHE 2006-OPT3, 2A2		03/02/2011	Various		951,861	953,159	953,159	953,159						953,159		(1,299)	(1,299)	583	06/25/2036	1Z*
83612L-AE-9	SVHE 2006-WF1, M1		03/01/2011	Various			3,167,387	134,527	44,463		(44,463)		(44,463)						42,852	10/25/2036	1Z*
83612Q-AB-4	SVHE 2007-NS1 A2		02/01/2011	GOLDMAN, SACHS & CO.		8,400,000	10,000,000	10,000,000	10,000,000						10,000,000		(1,600,000)	(1,600,000)	4,447	01/25/2037	3Z*
78487T-AA-2	SVOVM 2005-A, A		03/01/2011	SCHEDULED REDEMPTION		427,090	427,090	426,984	427,063		27		27		427,090				4,980	02/20/2021	1FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST		02/01/2011	SCHEDULED REDEMPTION		156,959	156,959	154,408	154,595		2,364		2,364		156,959				4,826	08/01/2022	1FE
990957-9E-4	SWIFT TRANSPORTATION CO. TERM LOAN		01/31/2011	SCHEDULED REDEMPTION		56,646	56,646	56,080			566		566		56,646				12	12/21/2016	4FE
871503-AF-5	SYMANTEC CORP 1.000000% 06/15/2013		03/29/2011	GOLDMAN, SACHS & CO.		1,785,300	1,500,000	1,595,910	1,585,999		(8,871)		(8,871)		1,577,128		208,172	208,172	4,417	06/15/2013	2
87164G-AB-9	SYNIVERSE TECHNOLOGIES INC TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		2,000	2,000	1,980			20		20		2,000				1	12/21/2017	4FE
361561-AA-1	SYSTEM ENERGY RESOURCES		01/15/2011	SCHEDULED REDEMPTION		2,962,208	2,962,208	2,962,208	2,962,208						2,962,208				75,966	01/15/2014	2FE
89578V-AD-8	TAROT 2006-B, A4		01/12/2011	SCHEDULED REDEMPTION		7,622,316	7,622,316	7,621,337	7,622,206		110		110		7,622,316				35,063	11/12/2012	1FE
87650Q-AC-6	TASC INC TERM LOAN A		03/31/2011	SCHEDULED REDEMPTION		13,125	13,125	13,007	13,010		115		115		13,125				184	12/18/2014	3FE
87650Q-AD-4	TASC INC TERM LOAN B		03/31/2011	SCHEDULED REDEMPTION		1,625	1,625	1,609	1,611		14		14		1,625				24	12/18/2015	3FE
87922S-AE-0	TELCORDIA TECHNOLOGIES TERM LOAN		01/31/2011	SCHEDULED REDEMPTION		1,875	1,875	1,858	1,858		17		17		1,875				22	04/30/2016	4FE
879369-C#-1	TELEFLEX INC. SER. 2004-1 TRANCHE B SR N		02/23/2011	PRINCIPAL PAYDOWN		10,000,000	10,000,000	10,095,873	11,063,697		(41,471)		(41,471)		11,022,226		(1,022,226)	(1,022,226)	1,648,511	07/08/2014	3
879403-AS-2	TELEFONOS DE MEXICO SAB	F	03/03/2011	EXCHANGE		7,994,426	7,250,000	8,071,135	8,040,625		(31,771)		(31,771)		8,008,854		(14,428)	(14,428)	244,788	01/27/2015	1FE
88031R-AA-6	TENASKA ALABAMA		03/30/2011	SCHEDULED REDEMPTION		243,738	243,738	245,500	244,971		(1,232)		(1,232)		243,738				3,732	03/30/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		03/30/2011	SCHEDULED REDEMPTION		207,811	207,811	208,247	208,118		(308)		(308)		207,811				3,179	03/30/2024	2FE
88163V-AD-1	TEVA PHARM FINANCE LLC	R	01/28/2011	MIZUHO INTERNATIONAL PLC		1,317,072	1,200,000	1,251,360	1,250,321		(77)		(77)		1,250,245		66,827	66,827	37,105	02/01/2036	1FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.750000% 02/01/2	F	02/10/2011	CONVERSION		7,927,744	7,400,000	7,928,597	7,361,673		(15,823)		(15,823)		7,345,851		581,893	581,893	64,750	02/01/2026	1FE
88164R-AB-3	TEVA PHARMACEUT FIN LLC .250000% 02/01/2	R	03/29/2011	GOLDMAN, SACHS & CO.		3,909,816	2,700,000	2,926,438	2,697,242		51		51		2,697,293		1,212,523	1,212,523	4,500	02/01/2024	1FE
90210E-AE-6	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		03/31/2011	SCHEDULED REDEMPTION		7,429	7,429	7,014	7,011		417		417		7,429					10/10/2014	4FE
90210E-AF-3	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		03/31/2011	SCHEDULED REDEMPTION		5,977	5,977	5,808	5,807		170		170		5,977					10/10/2014	4FE
90210E-AG-1	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		03/31/2011	SCHEDULED REDEMPTION		20,000	20,000	20,000	20,000						20,000					10/10/2014	4FE
884903-BA-2	THOMSON REUTERS CORP	A	03/21/2011	GOLDMAN, SACHS & CO.		5,527,650	5,000,000	5,617,050	5,533,328		(47,020)		(47,020)		5,486,308		41,342	41,342	204,944	07/15/2013	1FE
87244E-AA-0	TIAA GLOBAL MARKETS		01/12/2011	MATURED		3,000,000	3,000,000	2,998,290	2,999,988		12		12		3,000,000				73,125	01/12/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
887317-AJ-4	TIME WARNER INC		03/22/2011	WARBURG DILLION READ LLC		10,191,300	10,000,000	9,988,100	9,989,127		523		523		9,989,650		201,650	201,650	219,625	07/15/2015	2FE
88157G-AA-8	TMTS 2007-1SL A1		01/31/2011	Various		8,072,085	26,314,430	7,631,185	7,631,185		17,221		17,221		7,648,406		423,679	423,679	6,723	01/25/2038	1Z*
991180-9A-0	TOWERCO LLC TERM LOAN		02/02/2011	SCHEDULED REDEMPTION		1,985,000	1,985,000	1,985,000	1,985,000						1,985,000				30,175	11/24/2014	3FE
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		02/17/2011	DEUTSCHE BANK SECURITIES		2,027,500	2,000,000	2,000,000							2,000,000		27,500	27,500	(1,702)	02/10/2018	3FE
89364M-AQ-7	TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN		03/31/2011	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500					02/14/2017	3FE
893647-9A-7	TRANSDIGM INC. TERM LOAN (FIRST LIEN)		02/14/2011	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,030,000	3,029,953		(29,953)		(29,953)		3,000,000				20,000	12/06/2016	3FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037	F	03/29/2011	Various		8,932,840	9,000,000	8,884,850	8,599,983		(18,584)		(18,584)		8,581,399		351,441	351,441	37,250	12/15/2037	2FE
991204-9A-8	TRANSUNION LLC TERM LOAN		02/10/2011	SCHEDULED REDEMPTION		4,632,885	4,632,885	4,677,571	4,676,519		(43,634)		(43,634)		4,632,885				154,173	06/15/2017	3FE
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		03/12/2011	SCHEDULED REDEMPTION		2,157,289	2,157,289	2,148,348	2,155,423		1,866		1,866		2,157,289				25,689	05/13/2013	2FE
89653Q-C@-2	TRINITY MIRROR 7.27% SER B SR NTS, DUE 2	F	02/10/2011	KNIGHT CAPITAL AMERICAS LP		5,499,000	6,000,000	5,585,520	5,585,520						5,585,520		(86,520)	(86,520)	77,547	06/20/2014	3
89566E-AA-6	TRISTATE GENERAT		01/31/2011	SCHEDULED REDEMPTION		1,540,800	1,540,800	1,547,105	1,544,360		(3,560)		(3,560)		1,540,800				46,532	01/31/2018	1FE
89655N-AA-8	TRL 2004-1		03/14/2011	SCHEDULED REDEMPTION		69,234	69,234	69,234	69,234						69,234				811	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		03/14/2011	SCHEDULED REDEMPTION		302,693	302,693	302,693	314,465		(11,771)		(11,771)		302,693				3,823	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1		02/12/2011	SCHEDULED REDEMPTION		83,738	83,738	83,738	83,738						83,738					10/12/2026	1FE
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		01/01/2011	SCHEDULED REDEMPTION		790,892	790,892	790,892	790,892						790,892				32,664	07/01/2013	1
33632*-NL-7	TTX CO FIRST SECURITY BANK OF UTAH		01/01/2011	SCHEDULED REDEMPTION		189,931	189,931	189,931	189,931						189,931				7,844	07/01/2012	1
33632*-NN-3	TTX CO FIRST SECURITY BANK OF UTAH 42-C		01/01/2011	MATURED		115,302	115,302	115,302	115,302						115,302				4,762	01/01/2011	1
87305N-AR-9	TTX CO. 6.61% SR NTS		01/15/2011	SCHEDULED REDEMPTION		1,297,290	1,297,290	1,458,491	1,343,158		(45,868)		(45,868)		1,297,290				42,872	01/15/2015	1FE
89861*-AA-9	TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT		02/01/2011	PRINCIPAL PAYMENT		300,028	300,028	267,499	267,499						267,499		32,529	32,529		06/30/2011	6
89861*-AB-7	TUBE-TEX (HANCOCK MEZZ) 12% SUB NTS DUE		02/01/2011	PRINCIPAL PAYMENT		135,628	646,383										135,628	135,628		06/30/2014	6
902118-AY-4	TYCO INTL GROUP SA		02/15/2011	MATURED		1,150,000	1,150,000	1,216,390	1,156,300		(6,300)		(6,300)		1,150,000				38,813	02/15/2011	1FE
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		02/01/2011	SCHEDULED REDEMPTION		101,883	101,883	101,883	101,883						101,883				236	05/01/2034	1FE
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/01/2011	SCHEDULED REDEMPTION		378,263	378,263	378,106	378,143		119		119		378,263				10,421	07/01/2015	1
90781#-AB-8	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/02/2011	Various		1,364,421	1,364,421	1,363,879	1,364,149		161		161		1,364,310		111	111	50,968	01/02/2014	1
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		01/31/2011	Various		1,069,459	1,069,459	1,070,976	1,070,069		(609)		(609)		1,069,460		(1)	(1)	29,464	07/30/2012	1
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		01/02/2011	SCHEDULED REDEMPTION		381,743	381,743	381,743	381,743						381,743				9,700	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3		01/02/2011	SCHEDULED REDEMPTION		67,399	67,399	67,399	67,399						67,399				2,081	01/02/2031	1FE
91324P-AP-7	UNITEDHEALTH GROUP		03/15/2011	MATURED		15,000,000	15,000,000	14,832,600	14,992,095		7,905		7,905		15,000,000				393,750	03/15/2011	2FE
914908-AN-8	UNIVISION COMMUNICATIONS FIRST LIEN TERM		03/29/2011	SCHEDULED REDEMPTION		88,622	88,622	87,898	87,898		724		724		88,622				1,042	03/29/2017	4FE
91529Y-AC-0	UNUMPROVIDENT CORP		03/01/2011	MATURED		1,115,000	1,115,000	1,195,938	1,117,706		(2,706)		(2,706)		1,115,000				42,509	03/01/2011	2FE
90338W-AK-9	US ONCOLOGY INC		02/04/2011	OPPENHEIMER & CO. INC		1,197,500	1,000,000	1,050,000	1,042,260		(793)		(793)		1,041,467		156,033	156,033	44,104	08/15/2017	4FE
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		03/30/2011	SCHEDULED REDEMPTION		51,007	51,007	28,536	31,096		19,912		19,912		51,007				1,234	08/07/2013	4FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		02/24/2011	J. P. MORGAN SECURITIES, INC.		1,442,072	1,447,500	1,438,288	1,438,484		525		525		1,439,008		3,064	3,064	10,876	05/04/2014	4FE
918005-AY-5	UTILICORP UNITED		02/01/2011	MATURED		8,751,000	8,751,000	9,057,285	8,761,988		(10,988)		(10,988)		8,751,000				347,852	02/01/2011	2FE
91911X-9A-4	VALEANT PHARMACEUTICALS TRANCHE B TERM L		01/03/2011	VARIOUS		(1,706)											(1,706)	(1,706)		09/27/2016	3FE
922463-AA-2	VEER 2008-1A SENIOR INCOME NOTES LOANS		01/19/2011	SCHEDULED REDEMPTION		389,142	389,142	350,115	360,873		28,269		28,269		389,142				1,680	07/19/2017	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		03/01/2011	SCHEDULED REDEMPTION		117,683	117,683	108,756	115,547		2,136		2,136		117,683				2,107	05/15/2022	1
92343V-AB-0	VERIZON COMMUNICATIONS		02/15/2011	MATURED		5,000,000	5,000,000	4,952,170	4,998,582		1,418		1,418		5,000,000				133,750	02/15/2011	1FE
42951T-AB-3	VERIZON COMMUNICATIONS INC CTL 2022 SERI		01/01/2011	SCHEDULED REDEMPTION		1,319,554	1,319,554	1,319,554	1,319,554						1,319,554				37,692	01/01/2022	2FE
92534H-AB-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		03/31/2011	SCHEDULED REDEMPTION		265,450	265,450	242,516	244,736		20,715		20,715		265,450				850	08/16/2014	4FE
92549*-AA-3	VETCOR PROFESSIONAL PRACTICES TERM A		03/31/2011	SCHEDULED REDEMPTION		43,750	43,750	43,750	43,750						43,750				1,034	02/01/2015	4Z
991197-9B-2	VETCOR PROFESSIONAL PRACTICES TERM B		03/31/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250					02/01/2015	4Z
991197-9C-0	VETCOR PROFESSIONAL PRACTICES TERM C		03/31/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250					02/01/2015	4Z
991197-9D-8	VETCOR PROFESSIONAL PRACTICES TERM D		03/31/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250					02/01/2015	4Z
991197-9G-1	VETCOR PROFESSIONAL PRACTICES TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		6,000	6,000	5,940			60		60		6,000				240	02/01/2015	4Z
925524-BB-5	VIACOM INC		03/15/2011	TENDER OFFER		15,030,508	13,027,000	14,559,708	14,397,235		(44,577)		(44,577)		14,352,658		677,850	677,850	294,769	04/30/2016	2FE
991224-9A-6	VISANT CORPORATION TRANCHE B TERM LOAN		03/01/2011	Various		997,500	997,500	977,719	978,179		19,321		19,321		997,500				34,679	12/22/2016	3FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		01/31/2011	SCHEDULED REDEMPTION		361,234	361,234	361,234	361,234						361,234				4,145	04/30/2019	1
92977U-AN-9	WACHOVIA AUTO LOAN OWNER TRUST		02/20/2011	SCHEDULED REDEMPTION		7,000,000	7,000,000	7,132,070	7,066,266		(66,266)		(66,266)		7,000,000				64,633	12/20/2012	1FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2011	SCHEDULED REDEMPTION		813,648	813,648	813,648	813,648						813,648				23,026	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2011	SCHEDULED REDEMPTION		691,377	691,377	691,377	691,377						691,377				19,566	01/15/2019	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2011	SCHEDULED REDEMPTION		568,466	568,466	568,466	568,466						568,466				16,088	01/15/2019	1
94978#-FG-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		26,213	26,213	26,213	26,213						26,213				748	09/26/2029	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		89,761	89,761	89,761	89,761						89,761				2,559	09/26/2029	1
94978#-FJ-1	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		45,069	45,069	45,069	45,069						45,069				1,298	09/26/2029	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)
94978#-FK-8	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		30,312	30,312	30,312	30,312						30,312				870	01/15/2023	1
94978#-FL-6	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		63,824	63,824	63,824	63,824						63,824				1,823	01/15/2028	1
94978#-FM-4	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		20,077	20,077	20,077	20,077						20,077				575	01/15/2028	1
94978#-FN-2	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		15,494	15,494	15,494	15,494						15,494				444	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		01/15/2011	SCHEDULED REDEMPTION		61,217	61,217	61,217	61,217						61,217				1,753	09/30/2029	1
92928B-AA-9	WAHA AEROSPACE BV	F	01/28/2011	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000						250,000				4,906	07/28/2020	1FE
990457-9G-0	WARNER CHILCOTT ADDITIONAL TERM LOAN		03/17/2011	SCHEDULED REDEMPTION		16,627	16,627	16,627	16,627						16,627				343	04/30/2015	3FE
990457-9F-2	WARNER CHILCOTT TERM A LOAN		03/17/2011	SCHEDULED REDEMPTION		593,961	593,961	593,961	593,961						593,961				13,463	10/30/2014	3FE
990457-9H-8	WARNER CHILCOTT TERM B-1 LOAN		03/17/2011	SCHEDULED REDEMPTION		229,176	229,176	229,176	229,176						229,176				5,316	04/30/2015	3FE
990457-9J-4	WARNER CHILCOTT TERM B-2 LOAN		03/17/2011	SCHEDULED REDEMPTION		381,619	381,619	381,619	381,619						381,619				8,851	04/30/2015	3FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		02/25/2011	SCHEDULED REDEMPTION		56,626	56,626	56,626	56,626						56,626				121	01/25/2040	1Z*
991143-9B-6	WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D		03/02/2011	CREDIT SUISSE		211,087	250,548	229,188	171,625						171,625		39,461	39,461	1,574	02/05/2013	5FE
991143-9C-4	WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO		03/02/2011	CREDIT SUISSE		501,331	595,052	544,467	407,610						407,610		93,721	93,721	2,911	02/05/2013	5FE
93443N-AR-0	WC LUXCO S.A.R.L. TERM B-3 LOAN	F	03/17/2011	SCHEDULED REDEMPTION		507,303	507,303	502,411	500,123		7,181		7,181		507,303				8,480	02/20/2016	3FE
94973V-AJ-6	WELLPOINT INC		01/15/2011	MATURED		3,000,000	3,000,000	2,994,990	2,999,957		43		43		3,000,000				75,000	01/15/2011	2FE
952355-9C-1	WEST CORP TERM B-5 LOAN		03/31/2011	SCHEDULED REDEMPTION		3,713	3,713	3,708	3,708		5		5		3,713					07/15/2016	3FE
95235L-AJ-9	WEST CORPORATION TERM B-4		03/31/2011	SCHEDULED REDEMPTION		11,712	11,712	11,217	11,216		496		496		11,712					07/15/2016	3FE
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B		03/31/2011	Various		8,503,490	654,110,000	10,445,215	19,917,905		(4,736,106)	3,108,762	(7,844,867)		18,574,718		(10,071,228)	(10,071,228)		06/01/2047	4FE
97180*-QB-7	WESTAR / AQUILA INC / UTILICORP SECURED		01/03/2011	SCHEDULED REDEMPTION		2,564,108	2,564,108	2,564,108	2,565,034		(926)		(926)		2,564,108				129,103	01/03/2019	2
94979R-AD-2	WFMBS 2003-8 A4		03/01/2011	SCHEDULED REDEMPTION		189,217	189,217	182,121	186,479		2,738		2,738		189,217				1,933	08/25/2018	1Z*
949757-AG-3	WFMBS 2004-6 A7		03/01/2011	SCHEDULED REDEMPTION		239,397	239,397	235,208	238,057		1,340		1,340		239,397				2,822	06/25/2034	1Z*
94981Q-AU-2	WFMBS 2005-AR16 6A3		03/01/2011	SCHEDULED REDEMPTION		197,493	197,493	197,085	197,216		277		277		197,493				1,300	10/25/2035	2Z*
94984M-AE-4	WFMBS 2006-AR14 1A5		03/01/2011	SCHEDULED REDEMPTION		854,790	854,790	784,270	782,162		72,628		72,628		854,790				10,242	10/25/2036	1Z*
94985A-AA-7	WFMBS 2006-AR15 A1		03/01/2011	SCHEDULED REDEMPTION		480,707	480,707	414,610	422,297		58,410		58,410		480,707				5,315	10/25/2036	1Z*
94983P-AA-6	WFMBS 2006-AR4 1A1		03/01/2011	SCHEDULED REDEMPTION		286,119	286,119	249,639	250,160		35,959		35,959		286,119				3,651	04/25/2036	1Z*
949837-BY-3	WFMBS 2007-10 2A5		03/01/2011	SCHEDULED REDEMPTION		565,465	565,465	532,244	530,782		34,683		34,683		565,465				7,731	07/25/2037	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		03/01/2011	Various		869,067	869,067	771,259	778,904		92,555	2,392	90,163		869,067				11,253	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		03/01/2011	SCHEDULED REDEMPTION		569,582	569,582	513,870	511,495		58,088		58,088		569,582				7,615	09/25/2037	1Z*
94983U-AD-9	WFMBS 2007-AR3 A4		03/01/2011	SCHEDULED REDEMPTION		396,962	396,962	344,861	339,993		56,969		56,969		396,962				5,290	04/27/2037	1Z*
97314V-AA-6	WIND RIVER CLO, 2004-1A CLASS A1 LOANS	F	02/14/2011	CITADEL SECURITIES		24,335,938	25,000,000	23,250,000	23,375,047		54,984		54,984		23,430,031		905,907	905,907	25,526	12/19/2016	1FE
97381H-AF-4	WINDSTREAM CORP TRANCH B-2 TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		19,794	19,794	19,794	19,794						19,794					12/17/2015	3FE
976656-CA-4	WISC ELEC POWER		03/21/2011	CITIBANK		5,634,750	5,000,000	5,783,400	5,727,488		(50,450)		(50,450)		5,677,037		(42,287)	(42,287)	144,167	04/01/2014	1FE
92933U-AA-0	WMHEN 2007-WM1 N1	F	12/31/2010	WRITE OFF OF INVESTMENT			(3,403,185)													01/25/2047	1Z*
026609-AM-9	WYETH		03/15/2011	MATURED		2,500,000	2,500,000	2,542,601	2,503,844		(3,844)		(3,844)		2,500,000				86,875	03/15/2011	1FE
983919-AE-1	XILINX INC 2.625000% 06/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		7,522,860	6,000,000	6,071,163	6,067,813		(2,508)		(2,508)		6,065,305		1,457,555	1,457,555	46,375	06/15/2017	2FE
984753-AB-9	YANKEE CANDLE CO., INC. TERM LOAN		12/31/2010	Various					16,332		(16,332)		(16,332)						445	02/06/2014	3FE
989701-AJ-6	ZIONS BANCORP		03/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,040,000	2,000,000	2,112,108	2,056,530		(2,150)		(2,150)		2,054,380		(14,380)	(14,380)	59,667	09/15/2015	3FE
989701-AL-1	ZIONS BANCORP		01/28/2011	MORGAN STANLEY DEAN WITTER		4,010,000	4,000,000	4,033,356	4,014,276		(341)		(341)		4,013,936		(3,936)	(3,936)	48,339	05/15/2014	3FE
17309D-AM-5	CGCMT 2006-C4, E		12/03/2010	DESCAP SECURITIES INC		(469)											(469)	(469)		01/01/9999	1Z*
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,743,716,274	2,831,791,750	1,733,527,984	1,597,225,096	9,923,301	(7,061,367)	12,830,444	(9,968,510)		1,692,858,849		50,857,424	50,857,424	26,175,757	XXX	XXX
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		03/15/2011	SCHEDULED REDEMPTION		185,700	185,700	202,936	197,038		(11,338)		(11,338)		185,700				2,924	07/15/2016	1
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		03/15/2011	SCHEDULED REDEMPTION		111,656	111,656	128,012	122,896		(11,240)		(11,240)		111,656				1,912	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/31/2011	Various		2,794,180	2,433,802	2,704,316	2,781,321		193,014		193,014		2,715,429		78,751	78,751	46,740	12/01/2017	4
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		03/01/2011	SCHEDULED REDEMPTION		22,552	22,552	22,552	22,552						22,552				570	08/01/2022	2
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		03/10/2011	SCHEDULED REDEMPTION		35,063	35,063	35,063	35,063						35,063				468	05/10/2025	2
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		03/10/2011	SCHEDULED REDEMPTION		52,247	52,247	52,247	52,247						52,247				710	06/10/2024	1
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		03/10/2011	SCHEDULED REDEMPTION		374,964	374,964	374,964	374,964						374,964				4,903	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		03/10/2011	SCHEDULED REDEMPTION		49,253	49,253	49,253	49,253						49,253				797	01/10/2024	2
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		03/11/2011	SCHEDULED REDEMPTION		237,571	237,571	244,345	242,889		(5,318)		(5,318)		237,571				3,744	04/11/2014	1
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	01/01/2011	SCHEDULED REDEMPTION		1,038,694	1,038,694	1,038,694	1,038,694						1,038,694				31,628	01/01/2023	2
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		03/05/2011	SCHEDULED REDEMPTION		127,284	127,284	127,284	127,284						127,284				2,100	10/05/2021	1
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		03/10/2011	SCHEDULED REDEMPTION		9,059	9,059	11,074	10,931		(1,872)		(1,872)		9,059				136	01/10/2034	1
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		03/15/2011	SCHEDULED REDEMPTION		27,509	27,509	27,509	27,509						27,509				372	08/15/2033	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		03/05/2011	SCHEDULED REDEMPTION		17,721	17,721	17,721	17,721						17,721				225	02/05/2027	1
58528#-BB-2	MEIJER INC SR SECURED NOTES		01/01/2011	SCHEDULED REDEMPTION		348,593	348,593	361,425	349,168		(575)		(575)		348,593				13,839	07/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		03/05/2011	SCHEDULED REDEMPTION		52,691	52,691	50,401	51,063		1,628		1,628		52,691				626	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		03/01/2011	SCHEDULED REDEMPTION		21,129	21,129	21,375	21,249		(121)		(121)		21,129				295	02/01/2015	2
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		03/01/2011	SCHEDULED REDEMPTION		130,200	130,200	117,227	124,761		5,439		5,439		130,200				1,742	10/01/2014	2
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS		03/01/2011	SCHEDULED REDEMPTION		388,375	388,375	388,375	390,465		(2,090)		(2,090)		388,375				5,577	02/01/2015	2
898613-AA-2	QWEST/TUCKAHOE CTL		03/20/2011	SCHEDULED REDEMPTION		105,705	105,705	110,785	109,335		(3,630)		(3,630)		105,705				2,231	10/20/2025	3FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		03/15/2011	SCHEDULED REDEMPTION		95,474	95,474	96,498	96,313		(840)		(840)		95,474				1,216	04/15/2028	1
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		02/14/2011	SCHEDULED REDEMPTION		486,111	486,111	486,111	486,111						486,111				14,292	02/14/2014	1
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		03/31/2011	SCHEDULED REDEMPTION		98,660	98,660	98,660	98,660						98,660				1,580	03/31/2021	2
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		03/15/2011	SCHEDULED REDEMPTION		103,605	103,605	104,712	104,431		(826)		(826)		103,605				1,283	05/15/2028	1
4199999. Bonds - Credit Tenant Loans						6,913,995	6,553,617	6,871,538	6,931,918		162,233		162,233		6,835,245		78,751	78,751	139,911	XXX	XXX
06738C-AG-4	BARCLAYS BANK PLC	F	01/05/2011	BANK OF AMERICA		2,850,000	3,000,000	3,000,000	3,000,000						3,000,000		(150,000)	(150,000)	14,292	06/15/2032	1FE
233048-AC-1	DBS BANK LIMITED	F	03/24/2011	NOMURA SECURITIES INTERNATIONAL, INC.		14,237,500	15,000,000	15,000,000	15,000,000						15,000,000		(762,500)	(762,500)	62,094	07/15/2021	1FE
26156F-AA-1	DRESDNER FUNDING TRUST I 144A	R	02/07/2011	Various		5,448,750	6,000,000	4,545,757	4,645,926		1,913		1,913		4,647,839		800,911	800,911	51,057	06/30/2031	4FE
453414-AB-0	INDEPENDENCE COMM BANK	R	01/01/2011	CALLED @ 100.00000000		15,000,000	15,000,000	14,932,650	14,975,577						14,975,577		24,423	24,423	80,883	04/01/2014	2FE
69352P-AC-7	PPL CAPITAL FUNDING INC		02/07/2011	BARCLAYS BANK		4,943,750	5,000,000	4,988,300	4,988,364		2		2		4,988,366		(44,616)	(44,616)	120,972	03/30/2067	3FE
780097-AN-1	ROYAL BK OF SCOTLAND PLC	F	03/29/2011	DEUTSCHE BANK SECURITIES		2,020,000	2,000,000	1,919,320	1,965,330		2,810		2,810		1,968,140		51,860	51,860	38,611	11/12/2013	3FE
05530R-AB-4	BBVA INTL PREF UNIPERSON	F	03/28/2011	Various		5,067,500	6,000,000	6,000,000	6,000,000						6,000,000		(932,500)	(932,500)	158,662	01/01/9999	1FE
05565A-AB-9	BNP PARIBAS	F	02/10/2011	Various		4,283,125	4,500,000	4,500,000	4,500,000						4,500,000		(216,875)	(216,875)	42,470	01/01/9999	1FE
236363-AA-5	DANSKE BANK A/S	F	02/17/2011	Various		6,780,300	7,000,000	7,087,080	7,043,900		(1,510)		(1,510)		7,042,390		(262,090)	(262,090)	70,968	01/01/9999	2FE
25153R-AA-0	DEUTSCHE BANK NY	R	02/22/2011	J. P. MORGAN SECURITIES, INC.		4,650,000	5,000,000	5,000,000	5,000,000						5,000,000		(350,000)	(350,000)	168,840	01/01/9999	2FE
251528-AA-3	DEUTSCHE BK CAP FDG TR I 144A	R	01/20/2011	BANK OF AMERICA		4,150,000	5,000,000	5,838,375	5,000,000						5,000,000		(850,000)	(850,000)	52,729	01/01/9999	2FE
40411C-AA-0	HBOS CAPITAL FUNDING LP	F	03/07/2011	Various		2,259,688	2,500,000	1,412,285	1,412,500						1,412,500		847,188	847,188	24,200	01/01/9999	3FE
456837-AC-7	ING GROEP NV	F	03/28/2011	Various		9,112,500	10,000,000	6,390,044	6,400,000						6,400,000		2,712,500	2,712,500	152,396	01/01/9999	3FE
65557A-AB-3	NORDIC BALTIC HOLDING	F	03/30/2011	GOLDMAN, SACHS & CO.		4,877,500	5,000,000	5,000,000	5,000,000						5,000,000		(122,500)	(122,500)	123,547	01/01/9999	1FE
74927P-AA-7	RBS CAPITAL TRUST II	R	03/30/2011	WARBURG DILLION READ LLC		3,700,500	5,000,000	2,599,633	2,600,000						2,600,000		1,100,500	1,100,500		01/01/9999	6FE
74927Q-AA-5	RBS CAPITAL TRUST III	R	02/10/2011	BARCLAYS BANK		1,500,000	2,000,000	918,648	920,000						920,000		580,000	580,000		01/01/9999	6FE
83367T-AA-7	SOCIETE GENERALE	F	03/28/2011	Various		6,580,000	7,000,000	7,000,000	7,000,000						7,000,000		(420,000)	(420,000)	202,006	01/01/9999	2FE
87089A-AA-6	SWISS RE CAPITAL I LP	F	02/07/2011	JEFFERIES & COMPANY, INC.		4,944,000	5,000,000	5,174,300	5,110,309		(1,878)		(1,878)		5,108,431		(164,431)	(164,431)	71,396	01/01/9999	2FE
4899999. Bonds - Hybrid Securities						102,405,113	110,000,000	101,306,393	100,561,907		1,337		1,337		100,563,244		1,841,868	1,841,868	1,435,122	XXX	XXX
8399997. Total - Bonds - Part 4						3,729,265,092	4,796,764,844	3,694,517,216	3,200,161,401	8,458,440	(9,596,653)	12,830,444	(13,968,656)	(4,509,390)	3,657,443,158	4,630,977	67,190,957	71,821,935	46,444,956	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,729,265,092	4,796,764,844	3,694,517,216	3,200,161,401	8,458,440	(9,596,653)	12,830,444	(13,968,656)	(4,509,390)	3,657,443,158	4,630,977	67,190,957	71,821,935	46,444,956	XXX	XXX
651195-30-7	NEWELL FINANCIAL TRUST I		03/29/2011	Various	241,395.000	11,162,212	0.00	11,546,455	11,589,034						11,589,034		(426,823)	(426,823)	158,415		RP3LFE
949746-80-4	WELLS FARGO AND COMPANY		03/29/2011	GOLDMAN, SACHS & CO.	11,000.000	11,288,423	0.00	11,384,775	2,994,150						11,384,775		(96,352)	(96,352)	196,875		P1LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						22,450,635	XXX	22,931,230	14,583,184						22,973,809		(523,174)	(523,174)	355,290	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						22,450,635	XXX	22,931,230	14,583,184						22,973,809		(523,174)	(523,174)	355,290	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						22,450,635	XXX	22,931,230	14,583,184						22,973,809		(523,174)	(523,174)	355,290	XXX	XXX
404132-10-2	HCC INSURANCE HOLDINGS INC		03/03/2011	LAZARD FRERES & COMPANY	40,000.000	1,223,539		910,494	1,157,600	(247,106)			(247,106)		910,494		313,046	313,046	5,800		L
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		03/24/2011	CITIGROUP GLOBAL MARKETS	110.000	10,194		10,843	9,412	503			503		10,843		(649)	(649)	100		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/23/2011	CITIGROUP GLOBAL MARKETS	120.000	9,695		9,308							9,308		386	386			L
59170@-10-8	METRO-GOLDWYN-MAYER INC. (MGM)		01/26/2011	DEUTSCHE BANK A.G.	21,660.000	481,935		402,367	498,180	(95,813)			(95,813)		402,367		79,568	79,568			U
806857-10-8	SCHLUMBERGER LTD		01/26/2011	LAZARD FRERES & COMPANY	5,000.000	424,689		190,295	417,500	(227,205)			(227,205)		190,295		234,394	234,394	1,050		L
78462F-10-3	SPDR S&P 500 ETF TRUST		03/24/2011	CITIGROUP GLOBAL MARKETS	6,830.000	880,711		717,805	859,077	(141,273)			(141,273)		717,805		162,907	162,907	4,537		L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	03/02/2011	Various	11,113.400	555,357		527,744							527,744		27,613	27,613	(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	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)
872540-10-9	TJX COMPANIES INC		03/01/2011	MCMAHAN SECURITIES CO LP	35,000.000	1,754,082		847,733	1,553,650	(705,917)			(705,917)		847,733		906,349	906,349	3,750		L
89708X-10-5	TROPICANA ENTERTAINMENT INC		01/21/2011	CITIBANK	204,619.000	3,460,758		2,487,181	3,120,440	(633,259)			(633,259)		2,487,181		973,577	973,577			U
89861*-11-9	TUBULAR TEXTILE MACHINERY INC WARRANTS (		02/01/2011	DIRECT	106,763.720																A
89861*-10-1	TUBULAR TEXTILE MACHINERY INCE (HANCOCK		03/01/2011	Various	352,973.810	37											37	37			U
91324P-10-2	UNITEDHEALTH GROUP INC		02/03/2011	DISTRIBUTION	0.000	30,699											30,699	30,699			L
989209-10-1	ZEBU INC		02/10/2011	DISTRIBUTION	0.000	3,166											3,166	3,166			A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						8,834,861	XXX	6,103,769	7,615,859	(2,050,070)			(2,050,070)		6,103,769		2,731,092	2,731,092	14,677	XXX	XXX
9799997. Total - Common Stocks - Part 4						8,834,861	XXX	6,103,769	7,615,859	(2,050,070)			(2,050,070)		6,103,769		2,731,092	2,731,092	14,677	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						8,834,861	XXX	6,103,769	7,615,859	(2,050,070)			(2,050,070)		6,103,769		2,731,092	2,731,092	14,677	XXX	XXX
9899999. Total - Preferred and Common Stocks						31,285,496	XXX	29,035,000	22,199,044	(2,050,070)			(2,050,070)		29,077,579		2,207,917	2,207,917	369,967	XXX	XXX
9999999 - Totals						3,760,550,588	XXX	3,723,552,216	3,222,360,445	6,408,370	(9,596,653)	12,830,444	(16,018,727)	(4,509,390)	3,686,520,737	4,630,977	69,398,875	74,029,852	46,814,923	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 3

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 INDEX 06/17/2011 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/05/2010	06/17/2011	500		1,050.00	5,136,000		2,852,500	13,700,000		13,700,000			2,852,500				100.00/100.00
S&P500 INDEX 06/17/2011 1050 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/09/2010	06/17/2011	600		1,050.00	6,715,200		3,423,000	16,440,000		16,440,000			3,423,000				100.00/100.00
S&P500 INDEX 06/17/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	06/17/2011	100		1,125.00	760,200		480,500	2,020,000		2,020,000			480,500				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/12/2010	06/17/2011	500		1,075.00	4,816,000		2,722,500	12,490,000		12,490,000			2,722,500				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2010	06/17/2011	600		1,075.00	7,363,200		3,267,000	14,988,000		14,988,000			3,267,000				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/11/2010	06/17/2011	600		1,075.00	6,613,200		3,267,000	14,988,000		14,988,000			3,267,000				100.00/100.00
S&P500 INDEX 06/17/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2010	06/17/2011	750		1,075.00	5,941,500		4,083,750	18,735,000		18,735,000			4,083,750				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/26/2010	06/17/2011	500		1,100.00	4,656,000		2,572,500	11,285,000		11,285,000			2,572,500				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2010	06/17/2011	550		1,100.00	6,931,100		2,829,750	12,413,500		12,413,500			2,829,750				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2010	06/17/2011	600		1,100.00	5,653,200		3,087,000	13,542,000		13,542,000			3,087,000				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2010	06/17/2011	600		1,100.00	6,271,200		3,087,000	13,542,000		13,542,000			3,087,000				100.00/100.00
S&P500 INDEX 06/17/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/14/2011	06/17/2011	500		1,100.00		9,900,000	1,385,000	11,285,000		11,285,000			1,385,000				100.00/100.00
S&P500 CLIQUET 04/01/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	JP MORGAN CHASE BANK	04/12/2010	04/01/2011		3,500,000	S&P 500	80,500		(4,886)						(4,886)				100.00/100.00
S&P500 CLIQUET 04/08/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	04/16/2010	04/08/2011		3,400,000	S&P 500	74,800		(10,058)	1,152		1,152			(10,058)				100.00/100.00
S&P500 CLIQUET 04/21/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/23/2010	04/21/2011		4,000,000	S&P 500	82,800		(34,711)						(34,711)				100.00/100.00
S&P500 CLIQUET 05/05/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/07/2010	05/05/2011		2,900,000	S&P 500	43,500		(1,699)	199		199			(1,699)				100.00/100.00
S&P500 CLIQUET 05/12/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/14/2010	05/12/2011		2,700,000	S&P 500	46,170		7,898	79,720		79,720			7,898				100.00/100.00
S&P500 CLIQUET 05/13/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	05/21/2010	05/13/2011		4,600,000	S&P 500	51,520		20,613	153,944		153,944			20,613				100.00/100.00
S&P500 CLIQUET 05/24/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/28/2010	05/24/2011		3,000,000	S&P 500	61,800		80,118	215,238		215,238			80,118				100.00/100.00
S&P500 CLIQUET 05/20/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	05/28/2010	05/20/2011		2,700,000	S&P 500	55,350		648	138,659		138,659			648				100.00/100.00
S&P500 CLIQUET 05/27/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/04/2010	05/27/2011		3,300,000	S&P 500	52,800		41,128	139,979		139,979			41,128				100.00/100.00
S&P500 CLIQUET 06/10/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/18/2010	06/10/2011		3,700,000	S&P 500	85,470		57,276	259,196		259,196			57,276				100.00/100.00
S&P500 CLIQUET 06/17/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/25/2010	06/17/2011		2,700,000	S&P 500	37,800		(26,060)	86,513		86,513			(26,060)				100.00/100.00
S&P500 CLIQUET 06/24/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/02/2010	06/24/2011		2,300,000	S&P 500	29,440		47,235	151,887		151,887			47,235				100.00/100.00
S&P500 CLIQUET 07/01/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/09/2010	07/01/2011		3,200,000	S&P 500	68,800		57,786	253,907		253,907			57,786				100.00/100.00
S&P500 CLIQUET 07/21/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/23/2010	07/21/2011		3,600,000	S&P 500	72,360		35,906	243,446		243,446			35,906				100.00/100.00
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/20/2010	12/16/2011	600		1,075.00	6,931,200		2,745,000	15,678,000		15,678,000			2,745,000				100.00/100.00
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2010	12/16/2011	500		1,075.00	5,501,000		2,287,500	13,065,000		13,065,000			2,287,500				100.00/100.00
S&P500 INDEX 06/17/2011 1025 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/28/2010	06/17/2011	500		1,025.00	7,281,000		2,967,500	14,915,000		14,915,000			2,967,500				100.00/100.00
S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2010	12/16/2011	200		1,100.00	2,354,400		867,000	4,800,000		4,800,000			867,000				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2010	12/16/2011	750		1,100.00	8,626,500		3,251,250	18,000,000		18,000,000			3,251,250				100.00/100.00
S&P500 INDEX 12/16/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/19/2010	12/16/2011	100		1,200.00	960,200		322,500	1,599,000		1,599,000			322,500				100.00/100.00
S&P500 INDEX 12/16/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2010	12/16/2011	1,000		1,200.00	10,602,000		3,225,000	15,990,000		15,990,000			3,225,000				100.00/100.00
S&P500 CLIQUET 08/04/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/06/2010	08/04/2011		3,400,000	S&P 500	54,740		44,241	167,984		167,984			44,241				100.00/100.00
S&P500 INDEX 12/16/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2011	12/16/2011	150		1,175.00		2,400,000	285,000	2,685,000		2,685,000			285,000				100.00/100.00
S&P500 INDEX 12/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/10/2010	12/16/2011	500		1,125.00	5,251,000		2,037,500	10,955,000		10,955,000			2,037,500				100.00/100.00
S&P500 INDEX 12/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2010	12/16/2011	500		1,125.00	5,501,000		2,037,500	10,955,000		10,955,000			2,037,500				100.00/100.00
S&P500 INDEX 12/16/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2010	12/16/2011	100		1,225.00	943,200		292,500	1,415,000		1,415,000			292,500				100.00/100.00
S&P500 INDEX 12/16/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2010	12/16/2011	600		1,225.00	5,821,200		1,755,000	8,490,000		8,490,000			1,755,000				100.00/100.00
S&P500 CLIQUET 08/05/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/13/2010	08/05/2011		2,200,000	S&P 500	29,040		27,014	104,590		104,590			27,014				100.00/100.00
S&P500 CLIQUET 08/18/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/20/2010	08/18/2011		4,000,000	S&P 500	59,200		(14,944)	203,236		203,236			(14,944)				100.00/100.00
S&P500 CLIQUET 08/19/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	08/27/2010	08/19/2011		3,200,000	S&P 500	49,920		(6,448)	177,299		177,299			(6,448)				100.00/100.00
S&P500 CLIQUET 09/02/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/10/2010	09/02/2011		2,000,000	S&P 500	36,000		28,002	127,756		127,756			28,002				100.00/100.00
S&P500 CLIQUET 09/09/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/17/2010	09/09/2011		3,100,000	S&P 500	61,070		44,745	181,688		181,688			44,745				100.00/100.00
S&P500 CLIQUET 09/22/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	09/24/2010	09/22/2011		3,000,000	S&P 500	59,100		33,018	157,134		157,134			33,018				100.00/100.00
S&P500 INDEX 09/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2010	09/16/2011	600		1,125.00	6,577,200		2,565,000	12,618,000		12,618,000			2,565,000				100.00/100.00
S&P500 CLIQUET 09/23/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/04/2010	09/23/2011		4,400,000	S&P 500	75,240		46,895	185,825		185,825			46,895				100.00/100.00
S&P500 INDEX 09/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2010	09/16/2011	600		1,150.00	5,527,200		2,373,000	11,322,000		11,322,000			2,373,000				100.00/100.00
S&P500 INDEX 09/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/08/2010	09/16/2011	600		1,150.00	6,397,200		2,373,000	11,322,000		11,322,000			2,373,000				100.00/100.00
S&P500 INDEX 09/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2011	09/16/2011	300		1,150.00		4,980,000	681,000	5,661,000		5,661,000			681,000				100.00/100.00
S&P500 INDEX 09/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/05/2010	09/16/2011	500		1,100.00	6,651,000		2,287,500	11,615,000		11,615,000			2,287,500				100.00/100.00
S&P500 INDEX 09/16/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2010	09/16/2011	300		1,175.00	2,850,600		1,087,500	5,034,000		5,034,000			1,087,500				100.00/100.00
S&P500 CLIQUET 10/06/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/08/2010	10/06/2011		4,100,000	S&P 500	50,430		23,145	113,094		113,094			23,145				100.00/100.00
S&P500 INDEX 09/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/08/2010	09/16/2011	500		1,075.00	7,601,000		2,422,500	12,735,000		12,735,000			2,422,500				100.00/100.00
S&P500 CLIQUET 10/13/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/15/2010	10/13/2011		5,300,000	S&P 500	78,440		2,973	173,739		173,739			2,973				100.00/100.00
S&P500 CLIQUET 10/20/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/22/2010	10/20/2011		4,100,000	S&P 500	65,190		(42,476)	84,997		84,997			(42,476)				100.00/100.00
S&P500 CLIQUET 10/27/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/29/2010	10/27/2011		4,300,000	S&P 500	66,220		17,256	128,974		128,974			17,256				100.00/100.00
S&P500 CLIQUET 11/04/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	11/12/2010	11/04/2011		3,700,000	S&P 500	49,580		15,492	99,267		99,267			15,492				100.00/100.00
S&P500 INDEX 12/16/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/21/2011	12/16/2011	300		1,275.00		2,730,000	486,000	3,216,000		3,216,000			486,000				100.00/100.00
S&P500 INDEX 12/16/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2011	12/16/2011	500		1,275.00		4,100,000	1,260,000	5,360,000		5,360,000			1,260,000				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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S&P500 CLIQUET 11/11/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/19/2010	11/11/2011		3,800,000	S&P 500	53,580		(8,470)	90,011		90,011			(8,470)				100.00/100.00
S&P500 CLIQUET 12/02/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	12/10/2010	12/02/2011		3,600,000	S&P 500	54,000		428	67,748		67,748			428				100.00/100.00
S&P500 CLIQUET 12/09/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/17/2010	12/09/2011		3,400,000	S&P 500	59,160		3,359	65,545		65,545			3,359				100.00/100.00
S&P500 CLIQUET 12/29/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/03/2011	12/29/2011		2,000,000	S&P 500		27,600	(4,496)	23,104		23,104			(4,496)				100.00/100.00
S&P500 CLIQUET 12/23/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/03/2011	12/23/2011		4,300,000	S&P 500		81,700	168	81,868		81,868			168				100.00/100.00
S&P500 CLIQUET 01/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/07/2011	01/05/2012		3,200,000	S&P 500		48,640	2,208	50,848		50,848			2,208				100.00/100.00
S&P500 CLIQUET 01/12/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/14/2011	01/12/2012		3,400,000	S&P 500		41,480	(18,174)	23,306		23,306			(18,174)				100.00/100.00
S&P500 CLIQUET 01/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/21/2011	01/13/2012		3,900,000	S&P 500		51,090	(24,345)	26,745		26,745			(24,345)				100.00/100.00
S&P500 CLIQUET 01/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/28/2011	01/24/2012		5,100,000	S&P 500		63,750	(9,731)	54,019		54,019			(9,731)				100.00/100.00
S&P500 CLIQUET 01/27/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	02/04/2011	01/27/2012		2,200,000	S&P 500		40,260	(12,925)	27,335		27,335			(12,925)				100.00/100.00
S&P500 CLIQUET 02/03/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	02/11/2011	02/03/2012		3,300,000	S&P 500		63,360	(25,809)	37,551		37,551			(25,809)				100.00/100.00
S&P500 INDEX 05/20/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/18/2011	05/20/2011	300		1,350.00		1,011,000	(511,500)	499,500		499,500			(511,500)				100.00/100.00
S&P500 INDEX 05/20/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/18/2011	05/20/2011	200		1,350.00		676,000	(343,000)	333,000		333,000			(343,000)				100.00/100.00
S&P500 CLIQUET 02/14/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/18/2011	02/14/2012		2,900,000	S&P 500		51,330	(38,544)	12,786		12,786			(38,544)				100.00/100.00
S&P500 CLIQUET 02/17/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/25/2011	02/17/2012		3,000,000	S&P 500		36,300	(30,794)	5,506		5,506			(30,794)				100.00/100.00
S&P500 CLIQUET 02/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/04/2011	02/24/2012		3,200,000	S&P 500		48,000	(24,297)	23,703		23,703			(24,297)				100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/04/2011	06/15/2012	450		1,325.00		4,500,000	4,500	4,504,500		4,504,500			4,500				100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/11/2011	06/15/2012	400		1,325.00		3,760,000	244,000	4,004,000		4,004,000			244,000				100.00/100.00
S&P500 INDEX 05/20/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/08/2011	05/20/2011	300		1,325.00		1,140,000	(258,000)	882,000		882,000			(258,000)				100.00/100.00
S&P500 CLIQUET 03/02/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/11/2011	03/02/2012		3,300,000	S&P 500		50,160	(24,293)	25,867		25,867			(24,293)				100.00/100.00
S&P500 CLIQUET 03/09/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/18/2011	03/09/2012		2,600,000	S&P 500		35,100	(13,688)	21,412		21,412			(13,688)				100.00/100.00
S&P500 INDEX 06/15/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2011	06/15/2012	400		1,300.00		3,800,000	772,000	4,572,000		4,572,000			772,000				100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2011	03/16/2012	500		1,300.00		5,000,000	155,000	5,155,000		5,155,000			155,000				100.00/100.00
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										157,977,720	44,635,770	70,989,952	377,075,279	XXX	377,075,279			70,989,952			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										157,977,720	44,635,770	70,989,952	377,075,279	XXX	377,075,279			70,989,952			XXX	XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2013		250,000,000	5.80	5,940,000			2,183,911		2,183,911	(986,174)						0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/16/2011		250,000,000	5.80	2,150,000						(22,581)						0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2012		250,000,000	5.80	4,270,000			497,839		497,839	(660,480)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										12,360,000			2,681,750	XXX	2,681,750	(1,669,235)					XXX	XXX
INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	03/14/2006	03/15/2012		1,000,000,000	7.20	5,620,000			15,174		15,174	(37,836)						0002
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2006	04/05/2011		9,000,000	4.83	171,180			(57,058)		(57,058)	(43)						0002

SCHEDULE DB - PART A - SECTION 1

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INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/05/2011		14,000,000	4.83	266,280			(88,756)		(88,756)	(67)						0002
INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2006	04/12/2011		23,000,000	4.89	443,325			(147,761)		(147,761)	(114)						0002
INT RATE CAP0178 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	04/12/2011		8,000,000	4.89	154,200			(51,395)		(51,395)	(40)						0002
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/17/2006	04/19/2011		16,000,000	4.92	310,080			(103,345)		(103,345)	(81)						0002
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/19/2011		8,000,000	4.92	155,040			(51,673)		(51,673)	(40)						0002
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/24/2006	04/24/2011		16,000,000	4.89	306,000			(101,979)		(101,979)	(81)						0002
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/24/2011		6,000,000	4.89	114,750			(38,242)		(38,242)	(30)						0002
INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/02/2006	05/04/2011		18,000,000	5.01	352,080			(117,327)		(117,327)	(95)						0002
INT RATE CAP0181 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	05/04/2011		5,000,000	5.01	97,800			(32,591)		(32,591)	(26)						0002
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/08/2006	05/10/2011		18,000,000	5.01	354,240			(118,041)		(118,041)	(97)						0002
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/10/2011		2,000,000	5.01	39,360			(13,116)		(13,116)	(11)						0002
INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/16/2006	05/18/2011		25,000,000	5.01	510,750			(170,184)		(170,184)	(143)						0002
INT RATE CAP0184 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	05/18/2011		8,000,000	5.01	163,440			(54,459)		(54,459)	(46)						0002
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2006	05/24/2011		29,000,000	4.90	572,025			(190,591)		(190,591)	(163)						0002
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2011		8,000,000	4.90	157,800			(52,577)		(52,577)	(45)						0002
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/30/2006	06/01/2011		29,000,000	4.95	589,425			(196,375)		(196,375)	(172)						0002
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/01/2011		24,000,000	4.95	487,800			(162,517)		(162,517)	(142)						0002
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/05/2006	06/07/2011		20,000,000	4.94	385,500			(128,428)		(128,428)	(115)						0002
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/07/2011		5,000,000	4.94	96,375			(32,107)		(32,107)	(29)						0002
INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	06/12/2006	06/14/2011		32,000,000	4.94	565,440			(188,364)		(188,364)	(172)						0002
INT RATE CAP0188 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	06/14/2011		8,000,000	4.94	141,360			(47,091)		(47,091)	(43)						0002
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/19/2006	06/21/2011		30,000,000	5.11	545,400			(181,676)		(181,676)	(169)						0002
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/21/2011		9,000,000	5.11	163,620			(54,503)		(54,503)	(51)						0002
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	06/26/2006	06/28/2011		31,000,000	5.21	558,000			(185,862)		(185,862)	(175)						0002
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	06/28/2011		8,000,000	5.21	144,000			(47,964)		(47,964)	(45)						0002
INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/05/2006	07/07/2011		33,000,000	5.19	596,970			(198,826)		(198,826)	(193)						0002
INT RATE CAP0191 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/07/2011		4,000,000	5.19	72,360			(24,100)		(24,100)	(23)						0002
INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/10/2006	07/12/2011		18,000,000	5.11	324,000			(107,906)		(107,906)	(106)						0002
INT RATE CAP0192 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/12/2011		4,000,000	5.11	72,000			(23,979)		(23,979)	(24)						0002
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/17/2006	07/19/2011		21,000,000	5.04	380,520			(126,721)		(126,721)	(126)						0002

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INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/19/2011		5,000,000	5.04	90,600			(30,172)		(30,172)	(30)						0002
INT RATE CAP0194 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/19/2006	07/21/2011		34,000,000	5.06	617,100			(205,503)		(205,503)	(205)						0002
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/25/2006	07/27/2011		24,000,000	5.01	435,240			(144,932)		(144,932)	(147)						0002
INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/31/2006	08/02/2011		25,000,000	4.92	469,875			(156,456)		(156,456)	(160)						0002
INT RATE CAP0196 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/02/2011		4,000,000	4.92	75,180			(25,033)		(25,033)	(26)						0002
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2006	08/09/2011		23,000,000	4.85	416,760			(138,760)		(138,760)	(143)						0002
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/09/2011		5,000,000	4.85	90,600			(30,165)		(30,165)	(31)						0002
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/29/2006	08/31/2011		14,000,000	4.77	244,650			(81,437)		(81,437)	(88)						0002
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/31/2011		5,000,000	4.77	87,375			(29,085)		(29,085)	(32)						0002
INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/05/2006	09/07/2011		22,000,000	4.72	399,960			(133,125)		(133,125)	(146)						0002
INT RATE CAP0199 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/07/2011		4,000,000	4.72	72,720			(24,205)		(24,205)	(27)						0002
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/07/2006	09/11/2011		14,000,000	4.72	255,780			(85,131)		(85,131)	(94)						0002
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/11/2011		1,000,000	4.72	18,270			(6,081)		(6,081)	(7)						0002
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/11/2006	09/13/2011		13,000,000	4.73	235,170			(78,270)		(78,270)	(87)						0002
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/13/2011		6,000,000	4.73	108,540			(36,125)		(36,125)	(40)						0002
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/18/2006	09/20/2011		12,000,000	4.80	211,500			(70,387)		(70,387)	(79)						0002
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/20/2011		2,000,000	4.80	35,250			(11,731)		(11,731)	(13)						0002
INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2006	09/27/2011		12,000,000	4.52	216,900			(72,179)		(72,179)	(83)						0002
INT RATE CAP0203 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2011		2,000,000	4.52	36,150			(12,030)		(12,030)	(14)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/02/2006	10/04/2011		10,000,000	4.55	186,600			(62,090)		(62,090)	(72)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/04/2011		2,000,000	4.55	37,320			(12,418)		(12,418)	(14)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/23/2006	10/25/2011		4,000,000	4.79	71,400			(23,752)		(23,752)	(29)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/25/2011		1,000,000	4.79	17,850			(5,938)		(5,938)	(7)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/06/2006	11/08/2011		13,000,000	4.70	225,810			(74,845)		(74,845)	(93)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/08/2011		2,000,000	4.70	34,740			(11,515)		(11,515)	(14)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/13/2006	11/15/2011		2,000,000	4.61	34,620			(11,514)		(11,514)	(15)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/15/2011		2,000,000	4.61	34,620			(11,514)		(11,514)	(15)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/22/2006	11/27/2011		7,000,000	4.56	118,650			(39,453)		(39,453)	(52)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/27/2011		1,000,000	4.56	16,950			(5,636)		(5,636)	(7)						0002
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/28/2006	11/30/2011		6,000,000	4.50	104,400			(34,713)		(34,713)	(45)						0002

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INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/04/2006	12/06/2011		6,000,000	4.38	106,200			(35,309)		(35,309)	(47)						0002
INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/06/2011		2,000,000	4.38	35,400			(11,770)		(11,770)	(16)						0002
INT RATE CAP0212 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/20/2006	12/22/2011		6,000,000	4.56	100,260			(33,327)		(33,327)	(46)						0002
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/04/2007	01/08/2012		11,000,000	4.61	119,900	59,950		(59,767)		(59,767)	(91)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/08/2007	01/10/2012		4,000,000	4.66	42,800	21,400		(21,334)		(21,334)	(33)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	01/10/2012		1,000,000	4.66	10,700	5,350		(5,334)		(5,334)	(8)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2007	01/24/2012		5,000,000	4.76	51,750	25,875		(25,790)		(25,790)	(43)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/24/2012		1,000,000	4.76	10,350	5,175		(5,158)		(5,158)	(9)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/06/2007	02/08/2012		5,000,000	4.77	49,250	24,625		(24,538)		(24,538)	(46)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	02/08/2012		1,000,000	4.77	9,850	4,925		(4,908)		(4,908)	(9)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/05/2007	03/07/2012		7,000,000	4.45	81,900	40,950		(40,785)		(40,785)	(94)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/07/2012		1,000,000	4.45	11,700	5,850		(5,826)		(5,826)	(13)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/13/2007	03/13/2012		8,000,000	4.45	89,120	44,560		(44,375)		(44,375)	(114)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/13/2012		2,000,000	4.45	22,280	11,140		(11,094)		(11,094)	(29)						0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/19/2007	03/21/2012		11,000,000	4.50	121,220	60,610		(60,356)		(60,356)	(168)						0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/21/2012		1,000,000	4.50	11,020	5,510		(5,487)		(5,487)	(15)						0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/26/2007	03/28/2012		10,000,000	4.46	116,800	58,400		(58,141)		(58,141)	(198)						0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/28/2012		1,000,000	4.46	11,680	5,840		(5,814)		(5,814)	(20)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2007	04/04/2012		14,000,000	4.55	162,820			(162,444)		(162,444)	(300)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/04/2012		1,000,000	4.55	11,630			(11,603)		(11,603)	(21)						0002
INT RATE CAP0223 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2007	04/12/2012		12,000,000	4.63	136,320			(135,990)		(135,990)	(284)						0002
INT RATE CAP0224 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/16/2007	04/18/2012		7,000,000	4.68	76,370			(76,178)		(76,178)	(175)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/23/2007	04/25/2012		10,000,000	4.54	115,000			(114,698)		(114,698)	(350)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/25/2012		1,000,000	4.54	11,500			(11,470)		(11,470)	(35)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/30/2007	05/02/2012		9,000,000	4.53	102,960			(102,678)		(102,678)	(376)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/02/2012		1,000,000	4.53	11,440			(11,409)		(11,409)	(42)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2007	05/24/2012		3,000,000	4.75	32,910			(32,808)		(32,808)	(149)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2012		1,000,000	4.75	10,970			(10,936)		(10,936)	(50)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/29/2007	05/31/2012		8,000,000	4.82	86,720			(86,441)		(86,441)	(408)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/31/2012		1,000,000	4.82	10,840			(10,805)		(10,805)	(51)						0002

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INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/12/2007	06/14/2012		18,000,000	5.16	237,240			(194,445)		(194,445)	(823)						0002
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/14/2012		1,000,000	5.16	13,180			(10,803)		(10,803)	(46)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/25/2007	06/27/2012		26,000,000	4.99	333,840			(280,784)		(280,784)	(1,842)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/27/2012		2,000,000	4.99	25,680			(21,599)		(21,599)	(142)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/09/2007	07/11/2012		24,000,000	5.07	315,600			(314,305)		(314,305)	(2,052)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/11/2012		7,000,000	5.07	92,050			(91,672)		(91,672)	(599)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/23/2007	07/25/2012		35,000,000	4.86	464,100			(461,875)		(461,875)	(4,703)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/25/2012		15,000,000	4.86	198,900			(197,946)		(197,946)	(2,015)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/31/2007	08/02/2012		15,000,000	4.66	222,000			(220,758)		(220,758)	(2,883)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/02/2012		2,000,000	4.66	29,600			(29,434)		(29,434)	(384)						0002
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2007	08/07/2012		23,000,000	4.56	342,470			(340,251)		(340,251)	(5,236)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/13/2007	08/13/2012		14,000,000	4.57	217,980			(216,452)		(216,452)	(3,406)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/13/2012		3,000,000	4.57	46,710			(46,383)		(46,383)	(730)						0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	08/22/2007	08/24/2012		23,000,000	4.34	372,600			(368,757)		(368,757)	(7,838)						0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/24/2012		1,000,000	4.34	16,200			(16,033)		(16,033)	(341)						0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/28/2007	08/30/2012		17,000,000	4.22	270,980			(267,532)		(267,532)	(6,634)						0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/30/2012		1,000,000	4.22	15,940			(15,737)		(15,737)	(390)						0002
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/10/2007	09/12/2012		21,000,000	3.98	338,520			(331,102)		(331,102)	(10,690)						0002
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/17/2007	09/19/2012		17,000,000	4.20	271,150			(266,206)		(266,206)	(7,475)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2007	09/27/2012		21,000,000	4.26	366,240			(359,662)		(359,662)	(9,263)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2012		1,000,000	4.26	17,440			(17,127)		(17,127)	(441)						0002
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	10/09/2007	10/11/2012		32,000,000	4.38	500,480			(490,355)		(490,355)	(13,521)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/22/2007	10/24/2012		22,000,000	4.06	369,160			(356,403)		(356,403)	(12,151)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/24/2012		1,000,000	4.06	16,780			(16,200)		(16,200)	(552)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/19/2007	11/19/2012		17,000,000	3.57	326,400			(301,832)		(301,832)	(11,913)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/19/2012		3,000,000	3.57	57,600			(53,264)		(53,264)	(2,102)						0002
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/10/2008	10/10/2012		150,000,000	4.50	1,170,000			(1,135,770)		(1,135,770)	(55,433)						0002
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/11/2008	01/11/2013		150,000,000	4.10	911,250	911,250		(1,641,287)		(1,641,287)	(89,099)						0002
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/05/2013		5,000,000	2.73	207,000			27,279		27,279	(2,519)						0002
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/20/2013		10,000,000	2.85	387,000			51,578		51,578	(5,616)						0002

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INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/08/2013		10,000,000	2.48	492,000			74,554		74,554	(10,548)						0002
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/18/2013		5,000,000	2.35	266,000		214	42,789		42,789	(8,393)						0002
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/25/2013		10,000,000	2.56	475,000			73,806		73,806	(12,763)						0002
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/08/2013		15,000,000	2.66	676,000		1,875	106,039		106,039	(17,853)						0002
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/22/2013		5,000,000	3.00	184,000			27,922		27,922	(4,538)						0002
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/13/2013		15,000,000	3.09	529,000			82,557		82,557	(15,023)						0002
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/28/2013		5,000,000	3.26	159,000			25,403		25,403	(4,659)						0002
INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/05/2013		5,000,000	3.31	155,000			25,027		25,027	(4,849)						0002
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/18/2013		15,000,000	3.62	377,000			61,032		61,032	(12,970)						0002
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/26/2013		5,000,000	3.47	141,000			23,630		23,630	(4,942)						0002
INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/30/2013		5,000,000	3.34	154,000			26,761		26,761	(5,090)						0002
INT RATE CAP0268 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/03/2013		15,000,000	3.30	478,000			84,403		84,403	(15,815)						0002
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/12/2013		10,000,000	3.20	343,000			63,130		63,130	(11,135)						0002
INT RATE CAP0270 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/24/2013		10,000,000	3.41	300,000			55,443		55,443	(10,578)						0002
INT RATE CAP0271 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/05/2013		5,000,000	3.23	171,000			33,790		33,790	(5,488)						0002
INT RATE CAP0272 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/15/2013		5,000,000	3.15	181,000			37,541		37,541	(5,502)						0002
INT RATE CAP0273 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/26/2013		7,000,000	3.07	268,000			58,572		58,572	(7,670)						0002
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	01/28/2013		5,000,000	2.94	179,000			21,627		21,627	(2,563)						0002
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	04/01/2013		5,000,000	2.56	238,000		500	37,570		37,570	(6,669)						0002
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	05/28/2013		5,000,000	3.25	160,000			25,596		25,596	(4,672)						0002
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	08/08/2013		6,500,000	3.19	228,000			46,023		46,023	(7,108)						0002
INT RATE CAP0278 ON LIABILITY-STRIKE 2YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/25/2013		7,000,000	2.75	227,000			11,172		11,172	(2,373)						0002
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	BARCLAY'S CAPITAL	09/18/2008	06/01/2012		8,750,000	7.00	18,400			8		8	(99)						0003
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	09/15/2013		7,300,000	2.88	29,930			(12,603)		(12,603)	(7,290)						0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/15/2013		3,700,000	2.88	15,170			(6,388)		(6,388)	(3,695)						0002
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	10/15/2013		3,600,000	2.74	17,316			(5,491)		(5,491)	(3,020)						0002
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	10/15/2013		6,100,000	2.76	28,518			(8,131)		(8,131)	(5,268)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/11/2009	11/15/2013		3,600,000	2.30	43,200			(58,565)		(58,565)	(1,099)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/15/2013		2,200,000	2.30	26,400			(35,789)		(35,789)	(671)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/11/2009	12/15/2013		6,000,000	1.53	112,380		5,700	(116,396)		(116,396)	(879)						0002

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INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/15/2013		2,600,000	1.53	48,698		2,470	(50,438)		(50,438)	(381)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83		72,563		(162,403)		(162,403)	7,384						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83		37,125		(83,090)		(83,090)	3,778						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83		64,010		(119,710)		(119,710)	(688)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83		89,960		(168,240)		(168,240)	(968)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83		127,980		(235,322)		(235,322)	(3,461)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83		42,660		(78,441)		(78,441)	(1,154)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83				(158,556)		(158,556)	(2,450)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83				(179,015)		(179,015)	(2,766)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42				(149,154)		(149,154)	(2,332)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42				(119,323)		(119,323)	(1,865)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	03/15/2014		2,900,000	2.89		48,865		(89,249)		(89,249)	(1,182)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/15/2014		2,300,000	2.89		38,755		(70,784)		(70,784)	(938)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	05/15/2014		2,500,000	2.89				(122,725)		(122,725)	(2,067)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		2,500,000	2.89				(122,725)		(122,725)	(2,067)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	07/15/2014		6,000,000	2.83				(312,291)		(312,291)	(3,825)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/15/2014		5,400,000	2.83				(281,062)		(281,062)	(3,443)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	04/15/2014		4,800,000	2.83				(247,393)		(247,393)	(3,795)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/15/2014		1,200,000	2.83				(61,848)		(61,848)	(949)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	08/15/2014		5,400,000	2.77				(230,781)		(230,781)	(2,252)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/15/2014		4,800,000	2.77				(205,139)		(205,139)	(2,001)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	05/15/2014		2,625,000	2.77				(114,884)		(114,884)	(2,069)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		1,275,000	2.77				(55,801)		(55,801)	(1,005)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	09/15/2014		5,000,000	2.74				(192,630)		(192,630)	(1,252)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/15/2014		3,000,000	2.74				(115,578)		(115,578)	(751)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	06/15/2014		4,000,000	2.74				(157,485)		(157,485)	(2,644)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/15/2014		2,000,000	2.74				(78,743)		(78,743)	(1,322)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		4,500,000	2.49				(141,591)		(141,591)	1,289						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		1,440,000	2.49				(45,309)		(45,309)	412						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		160,000	2.49				(5,034)		(5,034)	46						0002

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INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		3,600,000	2.73				(155,751)		(155,751)	25						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		1,400,000	2.73				(60,570)		(60,570)	10						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		6,000,000	2.68				(229,028)		(229,028)	1,390						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		800,000	2.68				(30,537)		(30,537)	185						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		2,900,000	2.67				(107,349)		(107,349)	1,033						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67				(59,227)		(59,227)	570						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		2,900,000	2.61				(90,981)		(90,981)	765						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		1,500,000	2.61				(47,059)		(47,059)	395						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		5,400,000	2.67				(162,774)		(162,774)	(662)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,300,000	2.67				(69,330)		(69,330)	(282)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		8,700,000	2.46				(206,895)		(206,895)	(2,112)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		9,700,000	2.46				(230,677)		(230,677)	(2,355)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		7,800,000	2.26				(75,293)		(75,293)	5,701						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		4,250,000	2.26				(41,025)		(41,025)	3,107						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		650,000	2.26				(6,274)		(6,274)	475						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		6,000,000	1.94				49,324		49,324	11,684						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		3,650,000	1.94				30,005		30,005	7,108						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		350,000	1.94				2,877		2,877	682						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		3,600,000	1.66				84,423		84,423	9,263						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		2,900,000	1.66				68,008		68,008	7,461						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		5,000,000	1.71				71,592		71,592	12,712						0002

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INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		3,300,000	1.71				47,250		47,250	8,390						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		2,500,000	1.41				75,656		75,656	7,360						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		4,300,000	1.41				130,128		130,128	12,659						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		10,300,000	2.19				(72,460)		(72,460)	(72,460)						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		14,100,000	2.19				(99,193)		(99,193)	(99,193)						0002
INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		12,600,000	2.13				12,481		12,481	12,481						0002
INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		6,600,000	2.13				6,537		6,537	6,537						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		5,700,000	2.56				(59,000)		(59,000)	(59,000)						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		5,500,000	2.56				(56,930)		(56,930)	(56,930)						0002
INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		7,200,000	2.20				20,470		20,470	20,470						0002
INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		5,500,000	2.20				15,637		15,637	15,637						0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										36,558,462	1,813,328	10,759	(18,555,897)	XXX	(18,555,897)	(691,267)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										48,918,462	1,813,328	10,759	(15,874,148)	XXX	(15,874,148)	(2,360,501)					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										170,337,720	44,635,770	70,989,952	379,757,029	XXX	379,757,029	(1,669,235)		70,989,952			XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps										36,558,462	1,813,328	10,759	(18,555,897)	XXX	(18,555,897)	(691,267)					XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										206,896,182	46,449,098	71,000,711	361,201,131	XXX	361,201,131	(2,360,501)		70,989,952			XXX	XXX
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/28/2010	06/17/2011	500		1,150.00	(4,149,000)		(2,212,500)	(8,930,000)		(8,930,000)			(2,212,500)				100.00/100.00
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/11/2010	06/17/2011	600		1,150.00	(4,318,800)		(2,655,000)	(10,716,000)		(10,716,000)			(2,655,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/02/2010	06/17/2011	750		1,150.00	(3,598,500)		(3,318,750)	(13,395,000)		(13,395,000)			(3,318,750)				100.00/100.00
S&P500 INDEX 06/17/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/25/2010	06/17/2011	550		1,200.00	(2,385,900)		(1,944,250)	(7,337,000)		(7,337,000)			(1,944,250)				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/07/2010	06/17/2011	550		1,175.00	(4,833,400)		(2,197,250)	(8,563,500)		(8,563,500)			(2,197,250)				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/04/2010	06/17/2011	600		1,175.00	(3,598,800)		(2,397,000)	(9,342,000)		(9,342,000)			(2,397,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/18/2010	06/17/2011	600		1,175.00	(3,898,800)		(2,397,000)	(9,342,000)		(9,342,000)			(2,397,000)				100.00/100.00

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S&P500 INDEX 06/17/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/19/2010	06/17/2011	500		1,250.00	(2,499,000)		(1,232,500)	(4,555,000)		(4,555,000)			(1,232,500)				100.00/100.00
S&P500 INDEX 06/17/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/16/2010	06/17/2011	50		1,300.00	(239,900)		(65,250)	(270,000)		(270,000)			(65,250)				100.00/100.00
S&P500 INDEX 06/17/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/23/2010	06/17/2011	600		1,275.00	(3,898,800)		(1,131,000)	(4,302,000)		(4,302,000)			(1,131,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/21/2010	06/17/2011	600		1,225.00	(3,358,800)		(1,815,000)	(6,708,000)		(6,708,000)			(1,815,000)				100.00/100.00
S&P500 INDEX 06/17/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/14/2011	06/17/2011	500		1,225.00		(4,675,000)	(915,000)	(5,590,000)		(5,590,000)			(915,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2010	12/16/2011	500		1,150.00	(4,624,000)		(1,902,500)	(9,940,000)		(9,940,000)			(1,902,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/20/2010	12/16/2011	600		1,150.00	(4,738,800)		(2,283,000)	(11,928,000)		(11,928,000)			(2,283,000)				100.00/100.00
S&P500 INDEX 09/16/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/24/2010	09/16/2011	600		1,200.00	(4,198,800)		(1,959,000)	(8,850,000)		(8,850,000)			(1,959,000)				100.00/100.00
S&P500 INDEX 09/16/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/04/2010	09/16/2011	600		1,225.00	(3,418,800)		(1,737,000)	(7,680,000)		(7,680,000)			(1,737,000)				100.00/100.00
S&P500 INDEX 09/16/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/08/2010	09/16/2011	600		1,225.00	(4,078,800)		(1,737,000)	(7,680,000)		(7,680,000)			(1,737,000)				100.00/100.00
S&P500 INDEX 09/16/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2011	09/16/2011	300		1,225.00		(3,375,000)	(465,000)	(3,840,000)		(3,840,000)			(465,000)				100.00/100.00
S&P500 INDEX 09/16/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/15/2010	09/16/2011	600		1,250.00	(3,502,800)		(1,509,000)	(6,564,000)		(6,564,000)			(1,509,000)				100.00/100.00
S&P500 INDEX 09/16/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	10/22/2010	09/16/2011	700		1,250.00	(4,058,600)		(1,760,500)	(7,658,000)		(7,658,000)			(1,760,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2010	12/16/2011	350		1,250.00	(2,778,300)		(918,750)	(4,336,500)		(4,336,500)			(918,750)				100.00/100.00
S&P500 INDEX 12/16/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2010	12/16/2011	100		1,300.00	(589,800)		(198,500)	(915,000)		(915,000)			(198,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/17/2010	12/16/2011	700		1,300.00	(4,233,600)		(1,389,500)	(6,405,000)		(6,405,000)			(1,389,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/27/2010	12/16/2011	500		1,300.00	(3,494,000)		(992,500)	(4,575,000)		(4,575,000)			(992,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2011	12/16/2011	100		1,350.00		(454,000)	(183,000)	(637,000)		(637,000)			(183,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2011	12/16/2011	500		1,350.00		(2,750,000)	(435,000)	(3,185,000)		(3,185,000)			(435,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2011	12/16/2011	200		1,325.00		(1,298,000)	(242,000)	(1,540,000)		(1,540,000)			(242,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/07/2011	12/16/2011	500		1,325.00		(3,025,000)	(825,000)	(3,850,000)		(3,850,000)			(825,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/14/2011	12/16/2011	400		1,325.00		(2,664,000)	(416,000)	(3,080,000)		(3,080,000)			(416,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/11/2011	12/16/2011	450		1,375.00		(2,250,000)	(76,500)	(2,326,500)		(2,326,500)			(76,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/18/2011	12/16/2011	500		1,400.00		(2,400,000)	345,000	(2,055,000)		(2,055,000)			345,000				100.00/100.00
S&P500 INDEX 12/16/2011 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/25/2011	12/16/2011	400		1,400.00		(1,716,000)	72,000	(1,644,000)		(1,644,000)			72,000				100.00/100.00
S&P500 INDEX 04/15/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/08/2011	04/15/2011	300		1,325.00		(780,000)	331,500	(448,500)		(448,500)			331,500				100.00/100.00
S&P500 INDEX 04/15/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/18/2011	04/15/2011	500		1,350.00		(1,200,000)	992,500	(207,500)		(207,500)			992,500				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/04/2011	06/15/2012	450		1,375.00		(3,379,500)	18,000	(3,361,500)		(3,361,500)			18,000				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/11/2011	06/15/2012	400		1,375.00		(2,796,000)	(192,000)	(2,988,000)		(2,988,000)			(192,000)				100.00/100.00
S&P500 FUTURES 04/15/2011 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/14/2011	04/15/2011	50		1,375.00		(25,000)	18,125	(6,875)		(6,875)			18,125				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

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S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2011	06/15/2012	400		1,350.00		(2,836,000)	(640,000)	(3,476,000)		(3,476,000)			(640,000)				100.00/100.00
S&P500 INDEX 05/20/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2011	05/20/2011	500		1,300.00		(1,570,000)	(705,000)	(2,275,000)		(2,275,000)			(705,000)				100.00/100.00
S&P500 FUTURES 05/20/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/18/2011	05/20/2011	100		1,300.00		(760,000)	(355,000)	(1,115,000)		(1,115,000)			(355,000)				100.00/100.00
S&P500 INDEX 03/16/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2011	03/16/2012	500		1,350.00		(3,650,000)	(130,000)	(3,780,000)		(3,780,000)			(130,000)				100.00/100.00
S&P500 FUTURES 05/20/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	03/29/2011	05/20/2011	100		1,325.00		(602,500)	(112,500)	(715,000)		(715,000)			(112,500)				100.00/100.00
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(76,496,000)	(42,206,000)	(41,667,625)	(206,112,875)	XXX	(206,112,875)			(41,667,625)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(76,496,000)	(42,206,000)	(41,667,625)	(206,112,875)	XXX	(206,112,875)			(41,667,625)			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										(76,496,000)	(42,206,000)	(41,667,625)	(206,112,875)	XXX	(206,112,875)			(41,667,625)			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										(76,496,000)	(42,206,000)	(41,667,625)	(206,112,875)	XXX	(206,112,875)			(41,667,625)			XXX	XXX
INT RATE SWAP0263 ON FIXED RATE SECURITIES	049560AB1	D 1	Interest	MORGAN STANLEY	07/29/2002	06/01/2011		10,000,000	US0003M(6.1600%)			(146,476)			(97,167)					20,607		98.91/99.75
INT RATE SWAP0269 ON FIXED RATE SECURITIES	361849TR3	D 1	Interest	CREDIT SUISSE FB	03/18/2009	04/15/2011		4,750,000	US0003M(6.1370%)			(69,309)			(10,719)					4,815		89.73/93.13
INT RATE SWAP0272 ON FIXED RATE SECURITIES	42218SAA6	D 1	Interest	JP MORGAN CHASE BANK	06/21/2001	04/01/2011		20,000,000	US0003M(6.0350%)			(286,463)			173					5,234		99.85/98.64
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFU3	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(69,857)			(148,988)					18,413		99.80/99.08
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFT6	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(69,857)			(148,988)					18,413		99.80/99.08
INT RATE SWAP0311 ON FIXED RATE SECURITIES	52108HFV1	D 1	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		5,000,000	US0003M(5.8890%)			(69,857)			(148,988)					18,413		99.80/99.08
INT RATE SWAP0312 ON FIXED RATE SECURITIES	22540VLT7	D 1	Interest	BANK OF AMERICA	12/21/2001	12/15/2011		10,000,000	US0003M(5.8750%)			(139,299)			(386,366)					42,119		99.80/99.54
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		5,000,000	US0003M(6.1290%)			(72,851)			(326,172)					27,072		99.42/99.69
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		2,000,000	US0003M(6.1290%)			(29,140)			(130,469)					10,829		99.42/99.69
INT RATE SWAP0422 ON FIXED RATE SECURITIES	LOAN # 122326	SCHEDULE B	Interest	CREDIT SUISSE FB	09/08/2003	06/01/2011		19,864,000	US0003M(4.6390%)			(215,427)			(142,909)					40,934		99.06/99.05
INT RATE SWAP0445 ON FIXED RATE SECURITIES	LOAN # 122405	SCHEDULE B	Interest	UBS AG	01/29/2004	05/11/2014		4,305,000	US0003M(4.6200%)			(46,494)			(401,155)					37,991		99.75/99.82
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		3,000,000	US0003M(4.6200%)			(32,400)			(279,550)					26,474		99.97/99.82

SCHEDULE DB - PART A - SECTION 1

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INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(10,800)			(93,183)					8,825		99.97/99.82
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(10,800)			(93,183)					8,825		99.97/99.82
INT RATE SWAP0481 ON FIXED RATE SECURITIES	LOAN # 122445	SCHEDULE B	Interest	CREDIT SUISSE FB	03/17/2009	04/15/2012		2,594,000	US0003M(3.7870%)			(22,610)			(89,208)					13,251		99.98/97.67
INT RATE SWAP0487 ON FIXED RATE SECURITIES	N6510*AB1	D 1	Interest	CREDIT SUISSE FB	03/26/2004	05/04/2011		10,000,000	US0003M(3.7160%)			(85,369)			(31,082)					15,260		99.98/98.22
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE59	D 1	Interest	UBS AG	05/26/2004	08/15/2014		2,000,000	US0003M(5.1980%)			(24,493)			(230,456)					18,380		99.98/99.71
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE67	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,500,000	US0003M(5.1980%)			(18,370)			(172,842)					13,785		99.98/99.71
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE75	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,700,000	US0003M(5.1980%)			(20,819)			(195,888)					15,623		99.98/99.70
INT RATE SWAP0529 ON FIXED RATE SECURITIES	98259@AA8	D 1	Interest	UBS AG	07/28/2004	09/15/2011		15,000,000	US0003M(4.7370%)			(166,273)			(299,574)					50,883		99.99/99.02
INT RATE SWAP0529 ON FIXED RATE SECURITIES	N4345#AA5	D 1	Interest	UBS AG	07/28/2004	09/15/2011		15,000,000	US0003M(4.7370%)			(166,273)			(299,574)					50,883		99.99/99.44
INT RATE SWAP0529 ON FIXED RATE SECURITIES	15189PAE5	D 1	Interest	UBS AG	07/28/2004	09/15/2011		4,000,000	US0003M(4.7370%)			(44,339)			(79,886)					13,569		99.98/99.40
INT RATE SWAP0601 ON FIXED RATE SECURITIES	92345NAA8	D 1	Interest	UBS AG	03/31/2005	05/15/2013		10,000,000	US0003M(4.8640%)			(114,117)			(804,973)					72,905		99.97/99.70
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	G9020*AA8	D 1	Interest	MORGAN STANLEY	12/01/2005	01/26/2013		39,000,000	US0003M(5.0500%)			(463,218)			(2,953,088)					263,603		99.99/99.78
INT RATE SWAP0674 ON FIXED RATE SECURITIES	L9385#AB5	D 1	Interest	MORGAN STANLEY	12/02/2005	09/17/2011		12,000,000	US0003M(4.9960%)			(140,788)			(256,830)					40,948		99.99/99.57
INT RATE SWAP0737 ON FIXED RATE SECURITIES	151895B*9	D 1	Interest	JP MORGAN CHASE BANK	05/24/2006	06/15/2013		19,000,000	US0003M(5.5080%)			(247,235)			(1,835,493)					141,258		99.98/99.91
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAH5	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		5,000,000	US0001M(5.6738%)			(67,656)			(806,000)					57,084		99.96/99.65
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAJ1	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		12,000,000	US0001M(5.6738%)			(162,374)			(1,934,399)					137,001		99.96/99.66
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAK8	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		6,000,000	US0001M(5.6738%)			(81,187)			(967,199)					68,501		99.96/99.66
INT RATE SWAP0779 ON FIXED RATE SECURITIES	LOAN # 122660	SCHEDULE B	Interest	UBS AG	11/01/2009	09/05/2012		27,653,205	US0001M(5.2800%)			(347,844)			(1,817,067)					165,666		99.98/98.32
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122945	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		8,000,000	US0003M(4.9720%)			(93,473)			(388,200)					41,717		99.20/99.16
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122999	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		10,000,000	US0003M(4.9720%)			(116,841)			(485,250)					52,146		98.15/99.74

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INT RATE SWAP0863 ON FIXED RATE SECURITIES	743759AG7	D 1	Interest	UBS AG	03/16/2009	05/01/2012		1,155,000	US0003M(4.9720%)			(13,495)			(56,046)					6,023		97.95/98.35
INT RATE SWAP0863 ON FIXED RATE SECURITIES	F6132#AA6	D 1	Interest	UBS AG	03/16/2009	05/01/2012		2,740,000	US0003M(4.9720%)			(32,014)			(132,959)					14,288		98.98/99.01
INT RATE SWAP0863 ON FIXED RATE SECURITIES	L6346#AA1	D 1	Interest	UBS AG	03/16/2009	05/01/2012		5,760,000	US0003M(4.9720%)			(67,301)			(279,504)					30,036		98.98/99.01
INT RATE SWAP0927 ON FIXED RATE SECURITIES	LOAN # 123144	SCHEDULE B	Interest	ROYAL BANK OF SCTLND	11/21/2007	01/01/2013		5,000,000	US0003M(4.3650%)			(50,741)			(309,248)					33,156		99.79/99.86
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(3,815,859)		XXX	(16,832,433)					1,604,926	XXX	XXX
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(12,947)	(789,509)		(836,753)		(66,890)			16,954		100.00/100.00
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(51,788)	(3,158,038)		(3,347,011)		(267,559)			67,816		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	D2488*AA1	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		18,576,410	USD 4.820%(EUR 3.870%)			21,585	(1,753,267)		(1,489,894)		(1,160,291)			86,286		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	G3107#AA3	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		4,423,590	USD 4.820%(EUR 3.870%)			5,140	(417,505)		(354,788)		(276,299)			20,547		100.00/100.00
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	Q7160#AC3	SCHEDULE D	Currency	CITIBANK	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			(55,820)	(3,422,668)		(2,326,004)		(149,917)			101,225		100.00/100.00
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	Q3915#AC0	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			(212,076)	(10,937,366)		(8,169,818)		(457,228)			384,797		100.00/100.00
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	Q3915#AD8	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			22,199	(954,741)		109,547		232,604			106,982		100.00/100.00
INT RATE SWAP0700 ON FIXED RATE SECURITIES	D8355*AA8	SCHEDULE D	Currency	JP MORGAN CHASE BANK	02/10/2006	03/01/2016		60,000,000	USD 5.920%(EUR 4.485%)			72,535	(11,335,237)		(7,333,650)		(4,071,370)			665,654		100.00/100.00
INT RATE SWAP0711 ON FIXED RATE SECURITIES	G6043#AA3	SCHEDULE D	Currency	BARCLAY'S CAPITAL	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			38,201	1,321,115		2,346,739		(406,080)			177,250		100.00/100.00
INT RATE SWAP0741 ON FIXED RATE SECURITIES	81725TC@7	SCHEDULE D	Currency	BARCLAY'S CAPITAL	06/02/2006	11/28/2011		25,000,000	USD 7.350%(EUR 5.780%)			55,141	(2,401,264)		(2,054,692)		(1,563,893)			101,782		100.00/100.00
INT RATE SWAP0752 ON FIXED RATE SECURITIES	C5864@AD1	SCHEDULE D	Currency	JP MORGAN CHASE BANK	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			(10,985)	(2,964,069)		(2,105,288)		(540,264)			251,794		100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(128,816)	(36,812,548)	XXX	(25,561,610)		(8,727,186)			1,981,088	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(3,944,675)	(36,812,548)	XXX	(42,394,043)		(8,727,186)			3,586,014	XXX	XXX
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/11/2018		1,000,000	8.6750%(US0001M)			75,667	2,316,620		2,316,620	(106,845)		(28,032)		13,419		0004
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2019		1,000,000	8.6950%(US0001M)			76,196	2,599,815		2,599,815	(114,871)		(28,115)		14,318		0004
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2020		1,000,000	8.7150%(US0001M)			76,643	2,891,971		2,891,971	(121,892)		(28,283)		15,168		0004
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2021		1,000,000	8.7350%(US0001M)			76,993	3,190,483		3,190,483	(131,558)		(28,551)		15,971		0004
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2022		1,000,000	8.7550%(US0001M)			77,265	3,495,680		3,495,680	(146,578)		(28,901)		16,735		0004
INT RATE SWAP0270 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MERRILL LYNCH	06/11/2001	05/15/2011		10,000,000	US0003M(6.0850%)			(9,140)	(70,349)		(70,349)	8,353		135,503		17,556		0005
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	DEUTSCHE BANK	08/16/2002	08/01/2011		600,000	H1515Y(US0003M)			325	3,068		3,068	(192)		(1,994)		1,742		0004

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INT RATE SWAP0530 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/18/2009	06/16/2014		15,000,000	US0003M(5.0800%)			(122,945)	(1,632,804)		(1,632,804)	132,789		56,187		134,451		0005
INT RATE SWAP0530 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	03/18/2009	06/16/2014		25,000,000	US0003M(5.0800%)			(204,908)	(2,721,339)		(2,721,339)	221,315		93,645		224,085		0005
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	IM CONTRACTS	EXHIBIT 7	Interest	MERRILL LYNCH	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			270,210	5,561,332		5,561,332	2,086,502				1,011,132		0006
INT RATE SWAP0717 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CITIBANK	03/16/2009	10/31/2011		2,900,850	US0003M(5.2375%)			(8,328)	(45,757)		(45,757)	7,519		27,490		11,106		0005
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	06/19/2006	06/21/2011		30,000,000	5.6400%(US0001M)			403,504	358,568		358,568	(399,137)				71,097		0004
INT RATE SWAP0760 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	07/05/2006	07/01/2011		15,750,000	US0001M(5.6530%)			(65,833)	(212,578)		(212,578)	7,170		146,498	(366,246)	39,536		0005
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/02/2006	08/04/2011		50,000,000	5.4225%(US0001M)			645,145	879,580		879,580	(632,818)				146,885		0004
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	09/18/2006	09/20/2011		50,000,000	5.3050%(US0001M)			630,604	1,176,458		1,176,458	(613,053)				172,114		0004
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/09/2007	01/11/2012		50,000,000	5.0480%(US0001M)			598,319	1,826,772		1,826,772	(565,790)				221,298		0004
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/26/2007	01/30/2012		30,000,000	5.3030%(US0001M)			378,192	1,235,245		1,235,245	(356,233)				137,118		0004
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/21/2009	10/23/2013		350,000,000	2.3625%(US0003M)			1,805,234	9,559,708		9,559,708	(1,978,950)				2,803,893		0004
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/22/2009	10/26/2013		300,000,000	2.3910%(US0003M)			1,568,963	8,398,372		8,398,372	(1,721,585)				2,407,181		0004
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/23/2009	10/27/2012		300,000,000	1.9880%(US0003M)			1,266,169	5,981,757		5,981,757	(925,614)				1,884,326		0004
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/01/2010	10/27/2012		350,000,000	1.9775%(US0003M)			1,468,009	6,921,279		6,921,279	(1,070,799)				2,198,380		0004
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/27/2009	04/30/2013		500,000,000	2.2550%(US0003M)			2,445,046	12,873,392		12,873,392	(2,258,232)				3,609,823		0004
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	10/27/2009	04/30/2013		500,000,000	2.2090%(US0003M)			2,387,546	12,398,773		12,398,773	(2,201,510)				3,609,823		0004
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	10/28/2009	04/30/2013		500,000,000	2.1250%(US0003M)			2,282,546	11,532,077		11,532,077	(2,097,931)				3,609,823		0004
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	10/29/2009	04/30/2013		250,000,000	2.1538%(US0003M)			1,159,242	5,914,357		5,914,357	(1,066,691)				1,804,911		0004
INT RATE SWAP1052 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		177,553,000	US0003M(1.7090%)			(534,390)	(2,699,690)		(2,699,690)	112,554		91,344	(2,903,589)	1,217,951		0005
INT RATE SWAP1053 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		79,190,000	US0003M(1.7460%)			86,415	(1,253,642)		(1,253,642)	8,316		16,133	(1,278,091)	554,175		0005

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INT RATE SWAP1054 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		86,700,000	US0003M(1.7950%)			(328,348)	(1,421,131)		(1,421,131)	12,033		17,573	(1,450,737)	619,744		0005
INT RATE SWAP1055 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		457,500,000	US0003M(1.8150%)			(1,641,398)	(7,625,204)		(7,625,204)	78,577		92,569	(7,796,350)	3,302,988		0005
INT RATE SWAP1056 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		50,000,000	US0003M(1.8790%)			124,782	(871,613)		(871,613)	13,196		10,055	(894,864)	371,271		0005
INT RATE SWAP1057 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		32,500,000	US0003M(1.9350%)			(126,403)	(589,316)		(589,316)	10,107		6,492	(605,915)	247,103		0005
INT RATE SWAP1058 ON MTN LIAB	IM CONTRACTS	EXHIBIT 7	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		976,398,000	1.8140%(US0003M)			1,066,201	16,253,586		16,253,586	(210,358)		(153,869)	16,617,812	7,049,248		0004
INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	05/27/2010	06/01/2021		75,000,000	US0003M(3.8360%)				(1,259,210)		(1,259,210)	435,774				1,196,367		0005
INT RATE SWAP1064 ON FIXED RATE SECURITIES EFF.06/01/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	05/27/2010	06/01/2021		300,000,000	US0003M(3.8360%)				(5,036,841)		(5,036,841)	1,743,098				4,785,466		0005
INT RATE SWAP1065 ON FIXED RATE SECURITIES EFF.06/02/11	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	05/28/2010	06/02/2021		250,000,000	US0003M(3.8100%)				(3,609,766)		(3,609,766)	1,451,433				3,988,425		0005
INT RATE SWAP1086 ON FIXED RATE SECURITIES EFF.09/27/11	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	09/24/2010	09/27/2021		250,000,000	US0003M(3.0325%)				16,455,781		16,455,781	1,550,822				4,050,727		0005
INT RATE SWAP1087 ON FIXED RATE SECURITIES EFF.09/27/11	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	09/27/2010	09/27/2021		250,000,000	US0003M(2.9550%)				18,102,075		18,102,075	1,547,238				4,050,727		0005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												15,927,525	120,877,509	XXX	120,877,509	(7,293,838)		395,744	1,322,021	55,626,084	XXX	XXX
CDS CS1937941 ON FREESCALE 500 12/20/13	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	01/29/2009	12/20/2013		4,000,000	0.0000%(5.0000%)	1,720,000		(137,955)	(237,442)		(237,442)	38,430		(87,955)			4FE	0008
CDS CS1937958 ON BERRY 500 3/20/12	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	01/29/2009	03/20/2012		2,000,000	0.0000%(5.0000%)	380,000		(55,266)	(52,422)		(52,422)	37,337		(30,265)			4FE	0008
CDS CS1996814 ON YELFIN 500 6/20/2012	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	03/12/2009	06/20/2012		2,000,000	0.0000%(5.0000%)	620,000		(72,409)	150,801		150,801	(120,514)		(47,409)			4FE	0008
CDS CS2518476 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		4,000,000	0.0000%(3.5200%)			(35,200)	(180,998)		(180,998)	71,273					3FE	0008
CDS CS2533764 ON SMITHFIELD FOODS, INC.	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	09/25/2008	12/20/2011		3,000,000	0.0000%(5.6500%)			(42,375)	(110,540)		(110,540)	39,956					4FE	0008
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	BOND PORTFOLIO	SCHEDULE D	Credit	CREDIT SUISSE FB	10/03/2008	12/20/2013		2,500,000	0.0000%(2.2500%)			(14,063)	(83,178)		(83,178)	(48,016)					2FE	0008
CDS CS2554281 ON WINDSTREAM CORP	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		3,000,000	0.0000%(3.5500%)			(26,625)	(144,142)		(144,142)	32,983					4FE	0008
CDS CS2648968 ON EOP-EOPOPL 110 09/20/2011	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/05/2009	09/20/2011		2,500,000	0.0000%(1.1000%)			(6,875)	(9,371)		(9,371)	3,304					2FE	0008
CDS CS2654099 ON GA PACIFIC LLC	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	01/07/2009	03/20/2013		3,000,000	0.0000%(7.0500%)			(52,875)	(384,319)		(384,319)	40,122					3FE	0008
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/19/2009	03/20/2014		3,000,000	0.0000%(4.4500%)			(33,375)	(207,674)		(207,674)	82,432					3FE	0008
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/10/2009	03/20/2015		9,000,000	0.0000%(1.0000%)	903,101		(65,301)	688,310		688,310	(98,121)		(42,801)			4FE	0008
CDS CS3030448 ON BWA 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	12/10/2009	12/20/2014		5,000,000	0.0000%(1.0000%)	34,757		(14,229)	(68,336)		(68,336)	1,447		(1,729)			2FE	0008
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	01/29/2010	03/20/2015		2,000,000	0.0000%(1.0000%)	34,522		(6,725)	61,891		61,891	(26,898)		(1,725)			3FE	0008
CDS CS3137920 ON WFC 100 06/20/2017	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	04/16/2010	06/20/2017		10,000,000	0.0000%(1.0000%)	(146,040)		(19,707)	(71,448)		(71,448)	(112,787)		5,293			1FE	0008

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CDS CS3171200 ON RIG-TRANS 100 06/20/2013	BOND PORTFOLIO	SCHEDULE D	Credit	DEUTSCHE BANK	05/24/2010	06/20/2013		10,000,000	0.0000%(1.0000%)	11,892		(25,986)	(176,851)		(176,851)	(14,859)		(986)			2FE	0008
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/03/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	183,977		(34,478)	(168,092)		(168,092)	(38,591)		(9,478)			2FE	0008
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	06/04/2010	12/20/2014		10,000,000	0.0000%(1.0000%)	167,816		(34,597)	(245,186)		(245,186)	(34,358)		(9,597)			2FE	0008
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	UBS AG	07/21/2010	09/20/2015		2,700,000	0.0000%(1.0000%)	278,281		(20,779)	145,847		145,847	(30,585)		(14,029)			4FE	0008
CDS CS3268493 ON JCP 100 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAY'S CAPITAL	10/08/2010	12/20/2015		2,500,000	0.0000%(1.0000%)	173,048		(15,017)	84,121		84,121	(12,167)		(8,767)			3FE	0008
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		5,000,000	0.0000%(5.0000%)	(284,231)		(48,150)	(650,154)		(650,154)	(61,886)		14,350			3FE	0008
CDS CS3329931 ON FRCA 100 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		4,000,000	0.0000%(1.0000%)		321,976	(6,467)	368,467		368,467	50,402		(3,911)			3FE	0008
CDS CS3332497 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	SCHEDULE D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		3,000,000	0.0000%(5.0000%)		(280,425)	(5,913)	(291,643)		(291,643)	(14,471)		3,254			3FE	0008
CDS CS3332513 ON DISHN-DDBS 500 03/20/2015	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY	03/09/2011	03/20/2015		7,500,000	0.0000%(5.0000%)		(699,998)	(12,779)	(720,929)		(720,929)	(31,069)		10,138			3FE	0008
0929999. Subtotal - Swaps - Hedging Other - Credit Default										4,077,123	(658,447)	(787,145)	(2,303,287)	XXX	(2,303,287)	(246,636)		(225,618)			XXX	XXX
INT RATE SWAP0678 ON FIXED RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	BARCLAY'S CAPITAL	12/08/2005	12/20/2012		20,148,000	USD US0006M0.76(GBP 5.47)			(161,506)	810,701		810,701		(358,897)	30,409		132,351		0007
INT RATE SWAP0679 ON FIXED RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	BARCLAY'S CAPITAL	12/08/2005	12/20/2015		20,148,000	USD US0006M0.82(GBP 5.47)			(169,985)	372,517		372,517		(291,154)	18,706		219,003		0007
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	11/16/2007	06/30/2012		49,793,000	USD US0003M1.79(EUR 006M1.25)			(44,023)	1,742,927		1,742,927		(2,658,251)			278,580		0007
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(375,515)	2,926,145	XXX	2,926,145		(3,308,302)	49,115		629,934	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										4,077,123	(658,447)	14,764,865	121,500,367	XXX	121,500,367	(7,540,474)	(3,308,302)	219,240	1,322,021	56,256,018	XXX	XXX
CDS CN9297281 ON FTD BASKET			Credit	MERRILL LYNCH	07/19/2007	07/20/2017		100,000,000	0.7000%(0.0000%)			175,000			(29,941,686)					100,000,000	1FE	
CDS CS2211205 ON MBIA INSURANCE CORPORATION			Credit	BANK OF AMERICA	11/01/2009	09/20/2012		10,000,000	1.2500%(0.0000%)			31,250			(1,700,150)					10,000,000	4FE	
CDS CS2275200 ON CITY OF NEW YORK RR40%			Credit	CITIBANK	11/08/2007	12/20/2017		25,000,000	1.3000%(0.0000%)			81,244			(3,699,885)					25,000,000	1FE	
CDS CS2986889 ON PG 100 12/20/2014			Credit	JP MORGAN CHASE BANK	10/19/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	267,130		12,074	192,305		240,646			(12,926)		10,000,000	1FE	
CDS CS2986897 ON WAL MART STORES INC			Credit	GOLDMAN SACHS	10/19/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	252,241		12,795	181,586		232,558			(12,205)		10,000,000	1FE	
CDS CS2989446 ON CAT-FINSER 100 12/20/2014			Credit	GOLDMAN SACHS	10/20/2009	12/20/2014		10,000,000	1.0000%(0.0000%)			25,000			147,776					10,000,000	1FE	
CDS CS2994560 ON MMM 100 12/20/2014			Credit	GOLDMAN SACHS	10/22/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	311,989		9,879	224,961		268,659			(15,121)		10,000,000	1FE	
CDS CS3009921 ON IBM 100 12/20/2014			Credit	BANK OF AMERICA	11/05/2009	12/20/2014		20,000,000	1.0000%(0.0000%)	659,555		17,809	478,929		505,068			(32,191)		20,000,000	1FE	
CDS CS3038086 ON IRMD 500 12/20/2014			Credit	DEUTSCHE BANK	12/17/2009	12/20/2014		2,000,000	5.0000%(0.0000%)	69,467		21,531	51,618		124,065			(3,469)		2,000,000	4FE	
CDS CS3038094 ON GE-CAPCORP 100 12/20/2014			Credit	GOLDMAN SACHS	12/17/2009	12/20/2014		10,000,000	1.0000%(0.0000%)	(336,893)		41,826	(250,333)		25,579			16,826		10,000,000	1FE	
CDS CX4722570 ON ALLSTATE BESPOKE AA			Credit	GOLDMAN SACHS	03/20/2009	06/20/2014		65,000,000	0.6300%(0.0000%)	(52,338,615)		2,594,690	(32,095,479)		(16,598,856)			2,492,315		65,000,000	3FE	
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP			Credit	DEUTSCHE BANK	06/07/2005	06/20/2012		5,000,000	0.3700%(0.0000%)			4,625			14,874					5,000,000	1FE	
CDS SPH300MI8 ON GENERAL MILLS INC			Credit	JP MORGAN CHASE BANK	07/22/2005	09/20/2012		10,000,000	0.5000%(0.0000%)			12,500			38,126					10,000,000	2FE	
CDS SPI200TT8 ON LOWES COMPANIES			Credit	DEUTSCHE BANK	11/01/2009	09/20/2014		5,000,000	0.3500%(0.0000%)			4,375			(9,211)					5,000,000	1FE	
CDS SPS500V67 ON CONOCO PHILLIPS			Credit	GOLDMAN SACHS	01/21/2005	03/20/2012		10,000,000	0.2800%(0.0000%)			7,000			12,757					10,000,000	1FE	

SCHEDULE DB - PART A - SECTION 1

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

1 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 SPZ500FI1 ON BELLSOUTH CORP			Credit	JP MORGAN CHASE BANK	11/01/2009	09/20/2011		5,000,000	0.5200%(0.0000%)			6,500			9,705					5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(51,115,125)		3,058,098	(31,216,412)	XXX	(50,329,976)			2,433,229		307,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(51,115,125)		3,058,098	(31,216,412)	XXX	(50,329,976)			2,433,229		307,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												12,111,666	120,877,509	XXX	104,045,076	(7,293,838)		395,744	1,322,021	57,231,010	XXX	XXX
1169999. Total Swaps - Credit Default										(47,038,002)	(658,447)	2,270,953	(33,519,698)	XXX	(52,633,263)	(246,636)		2,207,611		307,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												(504,331)	(33,886,404)	XXX	(22,635,465)		(12,035,488)	49,115		2,611,022	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(47,038,002)	(658,447)	13,878,287	53,471,407	XXX	28,776,349	(7,540,474)	(12,035,488)	2,652,469	1,322,021	366,842,032	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										81,481,720	2,429,770	25,377,652	134,149,856	XXX	128,568,362		(8,727,186)	29,322,327		3,586,014	XXX	XXX
1409999. Subtotal - Hedging Other										52,995,585	1,154,881	14,775,624	105,626,220	XXX	105,626,220	(9,900,975)	(3,308,302)	219,240	1,322,021	56,256,018	XXX	XXX
1419999. Subtotal - Replication										(51,115,125)		3,058,098	(31,216,412)	XXX	(50,329,976)			2,433,229		307,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										83,362,179	3,584,651	43,211,373	208,559,664	XXX	183,864,605	(9,900,975)	(12,035,488)	31,974,796	1,322,021	366,842,032	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
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	Fair Value	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 Year-end (a)
EDM1	20		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	06/13/2011	CME	12/15/2010	99.4200	99.6400	10,954		10,954	10,954			17,560	100.00/100.00
EDU1	10		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	09/19/2011	CME	12/15/2010	99.2700	99.5400	6,852		6,852	6,852			8,780	100.00/100.00
SPM1	278		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/17/2011	CME	03/18/2011	1,292.5300	1,321.0000	1,978,696		1,978,696	1,978,696			7,818,750	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												1,996,502		1,996,502	1,996,502			7,845,090	XXX
EDH2	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	03/19/2012	CME	04/30/2010	97.6700	99.1500	619,030		619,030	619,030			147,504	0001
EDH3	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	03/18/2013	CME	04/30/2010	96.6200	97.7600	476,230		476,230	476,230			147,504	0001
EDM2	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	06/18/2012	CME	04/30/2010	97.3900	98.8000	591,730		591,730	591,730			147,504	0001
EDU2	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	09/17/2012	CME	04/30/2010	97.1200	98.4100	543,430		543,430	543,430			147,504	0001
EDZ1	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	12/19/2011	CME	04/30/2010	97.9600	99.4000	602,230		602,230	602,230			147,504	0001
EDZ2	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	12/17/2012	CME	04/30/2010	96.8500	98.0500	505,630		505,630	505,630			147,504	0001
1289999. Subtotal - Long Futures - Hedging Other												3,338,278		3,338,278	3,338,278			885,024	XXX
1329999. Subtotal - Long Futures												5,334,780		5,334,780	5,334,780			8,730,114	XXX
ESM1	(715)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	06/17/2011	CME	03/31/2011	1,309.0600	1,321.0000	(426,964)		(426,964)	(426,964)			4,021,875	100.00/100.00
1339999. Subtotal - Short Futures - Hedging Effective												(426,964)		(426,964)	(426,964)			4,021,875	XXX
EDM1	(52)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	06/13/2011	CME	01/26/2011	99.5400	99.6400	(13,146)		(13,146)	(13,146)			45,656	0001
EDU1	(52)		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	09/19/2011	CME	01/26/2011	99.4400	99.5400	(13,796)		(13,796)	(13,796)			45,656	0001
1349999. Subtotal - Short Futures - Hedging Other												(26,941)		(26,941)	(26,941)			91,312	XXX
1389999. Subtotal - Short Futures												(453,905)		(453,905)	(453,905)			4,113,187	XXX
1399999. Subtotal - Hedging Effective												1,569,538		1,569,538	1,569,538			11,866,965	XXX
1409999. Subtotal - Hedging Other												3,311,336		3,311,336	3,311,336			976,336	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												4,880,875		4,880,875	4,880,875			12,843,301	XXX

NONE

Broker Name	Net Cash Deposits
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 portfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	372,808,500	(206,112,875)	372,808,500	378,143,280	(206,566,780)	378,143,280	12,843,301	12,843,301
AMERICAN INTERNATIONAL GROUP	Y	N		14,494,569		14,494,569	14,494,569		14,494,569	75,611	75,611
BANK OF AMERICA	Y	Y	28,509,782	35,138,009	(2,291,441)	4,336,785	35,164,148	(8,085,556)		38,406,158	38,406,158
BARCLAYS BANK	Y	Y	18,445,304	15,737,157	(2,582,262)		16,762,781	(2,235,689)		4,240,208	
CITI BANK	Y	Y			(15,360,531)		109,547	(14,241,464)		25,604,110	10,243,579
CREDIT SUISSE	Y	Y	18,648,000	13,886,219	(83,178)		13,886,219	(357,096)		3,684,083	
DEUTSCHE BANK	Y	Y		1,797,613	(2,731,941)		1,884,934	(2,415,063)		12,387,155	11,452,826
GOLDMAN SACHS CAPITAL MARKETS LP	Y	Y		1,883,784	(42,496,704)		2,164,565	(26,749,748)		119,059,522	78,446,602
GOLDMAN SACHS & COMPANY	Y	Y		1,313,516		1,313,516	1,313,516		1,313,516		
JP MORGAN CHASE & COMPANY	Y	Y		14,724,865	(29,732,014)		14,821,210	(26,707,140)		30,713,984	15,706,835
MERRILL LYNCH	Y	Y		6,684,576	(70,349)	6,614,227	6,684,576	(30,012,035)		101,028,688	101,028,688
MORGAN STANLEY	Y	Y	25,700,667	42,109,436	(22,319,840)		42,109,436	(26,083,566)		26,479,503	20,568,432
ROYAL BANK	Y	Y						(309,248)		33,156	33,156
SALOMON SWAPCO INC.	N	N						(446,965)		55,239	55,239
UBS AG	Y	Y	11,067,579	17,734,445	(5,971,889)	694,977	17,734,445	(12,317,397)		5,074,614	5,074,614
0299999. Total NAIC 1 Designation			102,371,333	165,504,189	(123,640,151)	27,454,074	167,129,948	(149,960,967)	15,808,085	366,842,032	281,091,740
0899999 - Totals			102,371,333	538,312,689	(329,753,026)	400,262,574	545,273,228	(356,527,747)	393,951,365	379,685,333	293,935,041

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
9999999 - Totals					XXX

NONE

General Interrogatory:

1. Total activity for the year to date Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year to date Fair Value $ ..... Book/Adjusted Carrying Value $ .....
3. Reinvested securities lending collateral assets book/adjusted carrying valure included in this schedule by NAIC designation:
   NAIC 1 $ ..... NAIC 2 $ ..... NAIC 3 $ ..... NAIC 4 $ ..... NAIC 5 $ ..... NAIC 6 $ .....

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
825252-72-9	INVESCO AIM ADVISORS LIQUID ASSETS PORTFOLIO-INSTITUTIONAL	1	39,351,031	39,351,031	12/31/2012
00915T-R1-0	AIR PRODUCTS AND CHEMICALS	1	6,661,960	6,662,000	04/01/2011
03741P-R4-6	APACHE CORP	1	4,999,860	4,999,846	04/04/2011
03741P-R5-3	APACHE CORP	1	14,463,494	14,463,421	04/05/2011
04830H-R1-0	ATLANTIC CITY ELECTRIC COMPANY	1	14,999,895	15,000,000	04/01/2011
05402M-R4-8	AVON CAPITAL CORP	1	9,999,760	9,999,742	04/04/2011
05402M-R6-3	AVON CAPITAL CORP	1	18,299,323	18,299,238	04/06/2011
05402M-R7-1	AVON CAPITAL CORP	1	1,499,936	1,499,925	04/07/2011
05402M-RL-0	AVON CAPITAL CORP	1	3,499,500	3,499,446	04/20/2011
05402M-RM-8	AVON CAPITAL CORP	1	3,199,514	3,199,556	04/21/2011
09248U-61-9	BLACKROCK LIQUIDITY TEMP FUND - INSTITUTIONAL SHARES	1	11,241	11,241	12/31/2012
2082P3-R4-6	CONOCOPHILLIIPS QATAR	1	3,999,924	3,999,920	04/04/2011
2331A3-R1-9	DCP MIDSTREAM LLC	1	1,599,989	1,600,000	04/01/2011
24902U-R1-2	DENTSPLY INTL INC	1	4,999,965	5,000,000	04/01/2011
26882S-R1-6	ENTERPRISE RENT-A-CAR COMPANY	1	19,999,860	20,000,000	04/01/2011
28504H-RB-2	ELECTRICITE DE FRANCE	1	14,999,265	14,999,042	04/11/2011
34108B-RD-9	FLORIDA POWER & LIGHT CO	1	1,999,828	1,999,847	04/13/2011
36161B-R4-8	GDF SUEZ	1	19,999,660	19,999,583	04/04/2011
36161B-R5-5	GDF SUEZ	1	4,999,895	4,999,872	04/05/2011
36161B-RC-0	GDF SUEZ	1	9,999,460	9,999,297	04/12/2011
36161B-RF-3	GDF SUEZ	1	9,999,290	9,999,223	04/15/2011
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE MONEY MARKET FUND	1	11,108	11,108	12/31/2012
4812A2-60-3	J.P. MORGAN PRIME MONEY MARKET-INSTITUTIONAL SHARES	1	13,569	13,569	12/31/2012
50000B-R1-0	KOCH RESOURCES LLC	1	6,999,972	7,000,000	04/01/2011
6362P3-R6-3	NATIONAL GRID USA	1	1,747,927	1,747,910	04/06/2011
69430M-RD-0	PACIFIC GAS & ELEC CO	1	9,999,030	9,998,833	04/13/2011
74835K-RB-9	QUESTAR CORP	1	1,999,860	1,999,861	04/11/2011
74835K-RD-5	QUESTAR CORP	1	9,999,150	9,999,100	04/13/2011
82434U-R1-7	SHERWIN-WILLIAMS CO	1	11,999,928	12,000,000	04/01/2011
84262M-RE-0	SOUTHERN COMPANY	1	2,299,786	2,299,792	04/14/2011
84755M-R4-6	SPECTRA ENERGY LLC	1	5,499,846	5,499,840	04/04/2011
84755M-RB-0	SPECTRA ENERGY LLC	1	9,399,257	9,399,112	04/11/2011
8522W3-R1-3	ST.JUDE MEDICAL INC.	1	7,499,955	7,500,000	04/01/2011
91058U-R4-7	UNITED HEALTHCARE	1	4,999,860	4,999,850	04/04/2011
96327S-R5-3	WHEELS INC.	1	17,499,510	17,499,533	04/05/2011
97682S-R6-8	WISCONSIN POWER & LIGHT	1	18,999,297	18,999,340	04/06/2011
	ARMY & AIRFORCE EXCHANGE SERVICE	1	20,000,000	20,000,000	04/06/2011
	ARCHER DANIELS MIDLAND	1	15,000,000	15,000,000	04/05/2011
	ARMY & AIRFORCE EXCHANGE SERVICE	1	30,000,000	30,000,000	04/11/2011
	NATIONAL RURAL UTILITIES	1	23,500,000	23,500,000	04/14/2011
	CARGIL INC	1	10,000,000	10,000,000	04/18/2011
	NATIONAL RURAL UTILITIES	1	22,500,000	22,500,000	04/19/2011
	ARMY & AIRFORCE EXCHANGE SERVICE	1	10,000,000	10,000,000	04/21/2011
	ARMY & AIRFORCE EXCHANGE SERVICE	1	15,000,000	15,000,000	04/27/2011
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			464,550,703	464,550,078	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			464,550,703	464,550,078	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			464,550,703	464,550,078	XXX
7899999. Total - Residential Mortgage-Backed Securities					XXX
7999999. Total - Commercial Mortgage-Backed Securities					XXX
8099999. Total - Other Loan-Backed and Structured Securities					XXX
8399999. Total Bonds			464,550,703	464,550,078	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			464,550,703	464,550,078	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ 116,983,484 Book/Adjusted Carrying Value $ 116,984,984
2. Average balance for the year to date Fair Value $ 455,912,580 Book/Adjusted Carrying Value $ 455,912,801
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 464,550,703 Book/Adjusted Carrying Value $ 464,550,078

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	*
Bank of New York Mellon	New York, New York		0.010	37		1,561,667	1,016,119	11,926	XXX
Citibank, N.A.	New York, New York		0.050	19,984		133,492,132	110,623,726	114,469,573	XXX
Harris N.A.	Chicago, Illinois		0.010	19		(34,544,970)	(34,318,193)	(29,854,929)	XXX
J.P. Morgan Chase Bank N.A.	New York, New York		0.010	23		13,772,533	10,997,710	7,062,015	XXX
The Northern Trust Company	Chicago, Illinois					(19,313,875)	(19,673,753)	(19,814,185)	XXX
Wells Fargo Bank N.A.	Charlotte, North Carolina					(28,834,316)	(43,539,675)	(38,716,788)	XXX
UMB Bank N.A.	Kansas City, Missouri					(327,608)	(1,298,628)	44,454	XXX
US Bank	St. Paul, Minnesota					254,289	285,224	250,395	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	20,063		66,059,854	24,092,530	33,452,462	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	20,063		66,059,854	24,092,530	33,452,462	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	20,063		66,059,854	24,092,530	33,452,462	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	03/17/2011	0.000	04/21/2011	6,799,794		154
0199999. U.S. Governments - Issuer Obligations					6,799,794		154
0599999. Total - U.S. Government Bonds					6,799,794		154
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AIR PRODUCTS AND CHEMICALS		03/31/2011	0.000	04/01/2011	15,041,000		50
APACHE CORP		03/23/2011	0.000	04/04/2011	4,999,846		462
APACHE CORP		03/31/2011	0.000	04/05/2011	14,463,421		145
ATLANTIC CITY ELECTRIC COMPANY		03/22/2011	0.000	04/01/2011	15,000,000		1,500
AVERY DENNISON CORP		03/31/2011	0.000	04/01/2011	15,000,000		125
AVON CAPITAL CORP		03/08/2011	0.000	04/04/2011	9,999,742		2,135
AVON CAPITAL CORP		03/15/2011	0.000	04/06/2011	18,299,238		3,432
AVON CAPITAL CORP		03/11/2011	0.000	04/07/2011	1,499,925		263
AVON CAPITAL CORP		03/23/2011	0.000	04/20/2011	3,499,446		262
AVON CAPITAL CORP		03/31/2011	0.000	04/21/2011	3,199,556		22
CONOCOPHILLIIPS QATAR		03/04/2011	0.000	04/04/2011	3,999,920		747
DCP MIDSTREAM LLC		03/31/2011	0.000	04/01/2011	1,600,000		13
DENTSPLY INTL INC		03/31/2011	0.000	04/01/2011	5,000,000		45
ENTERPRISE RENT-A-CAR COMPANY		03/18/2011	0.000	04/01/2011	20,000,000		2,722
ELECTRICITE DE FRANCE		03/10/2011	0.000	04/11/2011	14,999,042		2,108
FLORIDA POWER & LIGHT CO		03/31/2011	0.000	04/13/2011	1,999,847		13
GDF SUEZ		03/01/2011	0.000	04/04/2011	19,999,583		4,305
GDF SUEZ		03/03/2011	0.000	04/05/2011	4,999,872		926
GDF SUEZ		03/09/2011	0.000	04/12/2011	9,999,297		1,469
GDF SUEZ		03/31/2011	0.000	04/15/2011	9,999,223		56
KOCH RESOURCES LLC		03/03/2011	0.000	04/01/2011	7,000,000		1,072
NATIONAL GRID USA		03/23/2011	0.000	04/06/2011	1,747,910		162
NORTHERN ILLINOIS GAS		03/31/2011	0.000	04/01/2011	15,000,000		50
PACIFIC GAS & ELEC CO		03/31/2011	0.000	04/13/2011	9,998,833		97
QUESTAR CORP		03/30/2011	0.000	04/11/2011	1,999,861		28
QUESTAR CORP		03/16/2011	0.000	04/13/2011	9,999,100		1,200
SHERWIN-WILLIAMS CO		03/31/2011	0.000	04/01/2011	12,000,000		64
SOUTHERN COMPANY		03/30/2011	0.000	04/14/2011	2,299,792		32
SPECTRA ENERGY LLC		03/21/2011	0.000	04/04/2011	5,499,840		588
SPECTRA ENERGY LLC		03/31/2011	0.000	04/11/2011	9,399,112		114
ST.JUDE MEDICAL INC.		03/17/2011	0.000	04/01/2011	7,500,000		719
UNITED HEALTHCARE		03/23/2011	0.000	04/04/2011	4,999,850		450
UNITED TECHNOLOGIES		03/31/2011	0.000	04/01/2011	10,000,000		14
WHEELS INC.		03/07/2011	0.000	04/05/2011	17,499,533		2,916
WISCONSIN POWER & LIGHT		03/30/2011	0.000	04/06/2011	18,999,340		264
ARMY & AIRFORCE EXCHANGE SERVICE		03/07/2011	0.330	04/06/2011	20,000,000	4,583	
ARCHER DANIELS MIDLAND		03/08/2011	0.250	04/05/2011	15,000,000	2,500	
ARMY & AIRFORCE EXCHANGE SERVICE		03/11/2011	0.330	04/11/2011	30,000,000	5,775	
NATIONAL RURAL UTILITIES		03/16/2011	0.300	04/14/2011	23,500,000	3,133	
CARGIL INC		03/16/2011	0.270	04/18/2011	10,000,000	1,200	
NATIONAL RURAL UTILITIES		03/18/2011	0.300	04/19/2011	22,500,000	2,625	
ARMY & AIRFORCE EXCHANGE SERVICE		03/21/2011	0.330	04/21/2011	10,000,000	1,008	
ARMY & AIRFORCE EXCHANGE SERVICE		03/29/2011	0.330	04/27/2011	15,000,000	413	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					473,542,130	21,238	28,568
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					473,542,130	21,238	28,568
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					480,341,924	21,238	28,722
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					480,341,924	21,238	28,722
8699999 - Total Cash Equivalents					480,341,924	21,238	28,722