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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL 60062-6127 (City or Town, State and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

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

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

Internet Web Site Address www.allstate.com

Statutory Statement Contact LYNN CIRRINCIONE (Name), 847-402-3029 (Area Code) (Telephone Number)
LYNN.CIRRINCIONE@ALLSTATE.COM (E-mail Address), 847-402-0508 (FAX Number)

OFFICERS

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

OTHER

DONALD JAMES BAILEY, Executive Vice President	CATHERINE SPEARMAN BRUNE, Executive Vice President	ANURAG CHANDRA, # Executive Vice President
JAMES DAVID DEVRIES, Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President	SUREN GUPTA # Executive Vice President
MARK RAYMOND LANEVE, Executive Vice President	MICHELE COLEMAN MAYES, Executive Vice President	CHARLES NELSON PAUL, Senior Group Vice President
SAMUEL HENRY PILCH,* Senior Group Vice President	MICHAEL JOHN ROCHE, Executive Vice President	STEVEN PAUL SORENSON, Executive Vice President
JOAN HELENA WALKER, Executive Vice President	MATTHEW EVAN WINTER, Executive Vice President	

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JAMES DAVID DEVRIES	JUDITH PEPPLE GREFFIN
SUREN GUPTA #	MARK RAYMOND LANEVE	MICHELE COLEMAN MAYES
JOAN HELENA WALKER	THOMAS JOSEPH WILSON, II	MATTHEW EVAN WINTER

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 8TH day of AUGUST 2011

Linda Schmitz
Notary
9/22/2012

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.....

*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	22,051,781,446		22,051,781,446	22,345,434,429
2. Stocks:				
2.1 Preferred stocks	94,693,969		94,693,969	155,995,400
2.2 Common stocks	9,388,268,968	3,504,752	9,384,764,217	9,043,352,207
3. Mortgage loans on real estate:				
3.1 First liens	130,808,849		130,808,849	17,364,311
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	324,793,200		324,793,200	321,906,557
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (775,749,305)), cash equivalents ($ 163,137,667) and short-term investments ($ 42,256,082)	(570,355,556)		(570,355,556)	(433,366,340)
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	15,416,644		15,416,644	68,754,456
8. Other invested assets	3,786,690,508	9,778,200	3,776,912,308	3,253,745,702
9. Receivables for securities	40,900,739	1,727,688	39,173,050	9,746,459
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets	89,521,398		89,521,398	
12. Subtotals, cash and invested assets (Lines 1 to 11)	35,352,520,165	15,010,640	35,337,509,525	34,782,933,182
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	291,720,238		291,720,238	207,737,872
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	804,535,451	10,826,341	793,709,109	758,274,710
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	2,945,108,249	2,324,118	2,942,784,131	3,033,281,082
15.3 Accrued retrospective premiums	25,903,481	260,174	25,643,307	25,664,919
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	52,539,248		52,539,248	67,922,997
16.2 Funds held by or deposited with reinsured companies	984,868	147,402	837,466	837,464
16.3 Other amounts receivable under reinsurance contracts	69,881		69,881	158,044
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon	71,170,564		71,170,564	
18.2 Net deferred tax asset	1,770,379,995	266,603,832	1,503,776,163	1,361,183,023
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	285,717,673	238,945,823	46,771,850	55,825,129
21. Furniture and equipment, including health care delivery assets ($ .....)	177,230,882	177,230,882		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	180,087,215	2,357,240	177,729,975	161,701,479
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	786,524,758	425,982,933	360,541,825	330,620,391
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,744,492,669	1,139,689,385	41,604,803,284	40,786,140,291
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	42,744,492,669	1,139,689,385	41,604,803,284	40,786,140,291
DETAILS OF WRITE-INS				
1101. Securities lending collateral	89,521,398		89,521,398	
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)	89,521,398		89,521,398	
2501. Cash surrender value of COLI	231,305,448		231,305,448	226,459,857
2502. Accounts receivable	71,033,865	26,069	71,007,796	49,340,677
2503. Pension intangible asset	53,131,000	3,642,000	49,489,000	49,489,000
2598. Summary of remaining write-ins for Line 25 from overflow page	431,054,446	422,314,864	8,739,581	5,330,857
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	786,524,758	425,982,933	360,541,825	330,620,391

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 3,833,029,814)	12,455,751,714	11,849,054,545
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,624,787	961,861
3.	Loss adjustment expenses	3,219,401,141	2,931,068,752
4.	Commissions payable, contingent commissions and other similar charges	158,839,523	149,906,680
5.	Other expenses (excluding taxes, licenses and fees)	1,034,775,093	994,682,340
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	33,527,317	162,683,107
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		45,911,361
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 180,026,500 and including warranty reserves of $)	8,166,861,948	8,281,432,913
10.	Advance premium	291,462,700	254,305,728
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	378,187	695,382
13.	Funds held by company under reinsurance treaties	3,039,956	3,655,856
14.	Amounts withheld or retained by company for account of others	22,254,308	25,957,557
15.	Remittances and items not allocated	7,576,033	9,097,224
16.	Provision for reinsurance	55,780,182	51,049,343
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	46,785,748	66,530,978
20.	Derivatives	11,828,609	32,577,675
21.	Payable for securities	320,328,761	122,117,789
22.	Payable for securities lending	285,676,206	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	413,622,092	420,636,085
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	26,529,514,306	25,402,325,178
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	26,529,514,306	25,402,325,178
29.	Aggregate write-ins for special surplus funds	301,876,727	208,446,709
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,237,036,894	4,238,003,444
35.	Unassigned funds (surplus)	10,532,175,357	10,933,164,960
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	15,075,288,978	15,383,815,113
38.	Totals (Page 2, Line 28, Col. 3)	41,604,803,284	40,786,140,291
	DETAILS OF WRITE-INS		
2501.	Accounts payable	229,583,423	230,235,240
2502.	Reserve for uncashed checks	147,131,496	136,369,560
2503.	Deferred gain on intercompany asset transfers	26,393,060	25,926,661
2598.	Summary of remaining write-ins for Line 25 from overflow page	10,514,113	28,104,624
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	413,622,092	420,636,085
2901.	Incremental deferred tax asset	286,651,706	192,797,916
2902.	SCOR retroactive reinsurance account	15,225,021	15,648,793
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	301,876,727	208,446,709
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,367,366,368)	4,510,232,385	4,813,404,206	9,488,139,556
	1.2 Assumed (written $ 7,425,047,300)	7,400,504,380	7,314,087,916	14,649,241,087
	1.3 Ceded (written $ 245,658,675)	249,492,168	269,026,955	523,445,351
	1.4 Net (written $ 11,546,754,993)	11,661,244,597	11,858,465,167	23,613,935,292
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 8,372,247,143):			
	2.1 Direct	2,868,739,376	2,769,649,071	5,411,224,997
	2.2 Assumed	5,547,898,562	4,574,226,403	9,233,979,213
	2.3 Ceded	92,222,032	121,416,745	118,210,548
	2.4 Net	8,324,415,906	7,222,458,730	14,526,993,662
3.	Loss adjustment expenses incurred	1,642,861,509	1,448,625,585	2,782,094,953
4.	Other underwriting expenses incurred	2,956,324,504	2,976,949,282	6,027,022,864
5.	Aggregate write-ins for underwriting deductions	(113,588)	(10,215,258)	(12,785,390)
6.	Total underwriting deductions (Lines 2 through 5)	12,923,488,330	11,637,818,340	23,323,326,089
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(1,262,243,734)	220,646,828	290,609,204
	INVESTMENT INCOME			
9.	Net investment income earned	618,350,699	554,874,326	1,091,523,498
10.	Net realized capital gains (losses) less capital gains tax of $ 15,819,688	(103,012,838)	(105,780,125)	(193,888,211)
11.	Net investment gain (loss) (Lines 9 + 10)	515,337,861	449,094,201	897,635,287
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 42,709,964)	(42,709,964)	(34,219,591)	(78,689,771)
13.	Finance and service charges not included in premiums	133,450,430	140,152,292	273,229,115
14.	Aggregate write-ins for miscellaneous income	(2,001,383)	(3,332,842)	(8,692,973)
15.	Total other income (Lines 12 through 14)	88,739,083	102,599,859	185,846,372
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	(658,166,790)	772,340,887	1,374,090,862
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	(658,166,790)	772,340,887	1,374,090,862
19.	Federal and foreign income taxes incurred	(129,422,801)	193,995,306	344,953,104
20.	Net income (Line 18 minus Line 19)(to Line 22)	(528,743,989)	578,345,582	1,029,137,759
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,383,815,113	15,026,073,900	15,026,073,900
22.	Net income (from Line 20)	(528,743,989)	578,345,582	1,029,137,759
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 108,680,355	397,312,126	(436,275,866)	272,939,951
25.	Change in net unrealized foreign exchange capital gain (loss)	(853,249)	(1,387,782)	29,999,331
26.	Change in net deferred income tax	159,385,021	(9,807,142)	(8,957,814)
27.	Change in nonadmitted assets	(38,156,287)	(76,866,069)	37,786,651
28.	Change in provision for reinsurance	(4,730,839)	7,008,013	9,868,873
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles	52,373,841		
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	(966,550)	(236,707)	432,173
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(438,000,000)	(200,000,000)	(1,300,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	93,853,790	(754,602)	286,534,289
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(308,526,135)	(139,974,572)	357,741,213
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,075,288,978	14,886,099,328	15,383,815,113
	DETAILS OF WRITE-INS			
0501.	2008 NC private passenger auto escrow	(113,588)	(10,215,258)	(12,785,390)
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	(113,588)	(10,215,258)	(12,785,390)
1401.	Allocated share of loss on sale of fixed assets	(1,276,658)	(541,550)	(1,512,686)
1402.	Fines and penalties	(369,899)	(16,311)	(39,401)
1403.	Retroactive reinsurance gain	(335,599)	(2,718,127)	(7,048,472)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(19,227)	(56,854)	(92,414)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,001,383)	(3,332,842)	(8,692,973)
3701.	Incremental deferred tax asset	93,853,790	(754,602)	(12,929,811)
3702.	Additional minimum pension liability			299,464,100
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	93,853,790	(754,602)	286,534,289

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	11,641,042,029	11,823,306,806	23,514,867,005
2. Net investment income	527,288,321	544,421,730	1,119,470,492
3. Miscellaneous income	88,739,083	102,599,859	185,846,372
4. Total (Lines 1 to 3)	12,257,069,433	12,470,328,395	24,820,183,869
5. Benefit and loss related payments	7,702,246,829	7,077,784,063	14,220,951,402
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	4,380,126,060	4,341,572,766	9,085,492,940
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	3,448,812	401,471,132	651,140,617
10. Total (Lines 5 through 9)	12,085,821,701	11,820,827,961	23,957,584,959
11. Net cash from operations (Line 4 minus Line 10)	171,247,732	649,500,434	862,598,910
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	8,328,145,034	4,330,928,568	12,376,327,485
12.2 Stocks	683,906,581	2,907,233,689	4,145,180,687
12.3 Mortgage loans	3,853,593	26,834,296	46,415,574
12.4 Real estate			670,567
12.5 Other invested assets	104,965,067	38,751,135	132,406,139
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	382,719	169,728	471,048
12.7 Miscellaneous proceeds	206,821,615		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,328,074,610	7,303,917,416	16,701,471,500
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,949,782,556	5,680,077,611	11,999,290,255
13.2 Stocks	634,222,112	1,366,838,423	3,372,620,554
13.3 Mortgage loans	119,184,613	13,984,080	13,984,080
13.4 Real estate	18,505,529	3,628,274	30,959,084
13.5 Other invested assets	563,769,525	604,621,162	999,116,053
13.6 Miscellaneous applications		75,553,056	191,872,612
13.7 Total investments acquired (Lines 13.1 to 13.6)	9,285,464,335	7,744,702,607	16,607,842,639
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	42,610,275	(440,785,190)	93,628,861
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	(966,550)	(236,707)	432,173
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	438,000,000	200,000,000	1,300,000,000
16.6 Other cash provided (applied)	88,119,327	(48,271,960)	136,818,028
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(350,847,223)	(248,508,667)	(1,162,749,798)
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)	(136,989,216)	(39,793,423)	(206,522,027)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(433,366,340)	(226,844,313)	(226,844,313)
19.2 End of period (Line 18 plus Line 19.1)	(570,355,556)	(266,637,736)	(433,366,340)

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

20.0001. Proceeds from bonds sold, matured or repaid	95,731,829	154,060,579	154,060,579
20.0002. Proceeds from equities sold	20,083,765	50,577,449	50,577,449
20.0003. Cost of bonds acquired	55,588,848	87,879,833	81,447,053
20.0004. Cost of equities acquired	39,420,501	32,284,551	38,868,627
20.0005. Asset transfer	13,476,857		
20.0006. Charitable contribution	11,230,160		

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(A2, A4-A12, B, C, F, G), 6, 7, 8, 9(B, E, F), 10(D, F-L), 11, 12, 13(1-3, 5-8, 11-13), 14(C, D), 15, 16(2), 17(A), 18, 19, 21(A-F, G1, G2, G4), 23, 24 and 26-36A.

1. Summary of Significant Accounting Policies

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first six months of 2011 were 4.00% and 5.06%. The minimum and maximum lending rates for new mortgage loans in 2010 were 6.33% and 8.00%. All new mortgage loans in 2011 and 2010 were commercial.

3. For loans acquired during the first six months of 2011, the maximum percentage of any one loan to the value of security at the time of the loan was 82.00%. For loans acquired during 2010, the maximum percentage of any one loan to the value of security at the time of the loan was 75.00%.

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 impairment ("OTTI"), the amount of OTTI recognized and the fair value of those securities.

(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	$ 157	$ -	$ (13)	$ 109	$ 299	$ -	$ (35)	$ 165
Intent to sell	112	(11)	-	101	73	(1)	-	73
Total 1st Quarter	$ 269	$ (11)	$ (13)	$ 210	$ 372	$ (1)	$ (35)	$ 238
2nd Quarter								
Non-interest related	$ 190	$ -	$ (8)	$ 154	$ 186	$ -	$ (18)	$ 100
Intent to sell	87	(4)	-	83	5	(2)	-	3
Total 2nd Quarter	$ 277	$ (4)	$ (8)	$ 237	$ 191	$ (2)	$ (18)	$ 103
3rd Quarter								
Non-interest related					$ 263	$ (5)	$ (30)	$ 153
Intent to sell					2	-	-	2
Total 3rd Quarter					$ 265	$ (5)	$ (30)	$ 155
4th Quarter								
Non-interest related					$ 255	$ -	$ (45)	$ 152
Intent to sell					14	-	-	14
Total 4th Quarter					$ 269	$ -	$ (45)	$ 166
Year-to-date		$ (15)	$ (21)			$ (8)	$ (128)	

The classification basis of intent to sell is considered an interest related OTTI. The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis in 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	$ 6	$ 5	$ -	$ (1)	$ 5	$ 5
	00442BAD3	3	3	-	-	3	2
	00442BAE1	13	13	-	-	13	7
	02151LAA4	10	9	-	(1)	9	6
	05948KF95	7	7	-	-	7	7
	126673WG3	1	1	-	-	1	1
	126673WH1	1	1	-	-	1	1
	126673WJ7	0	0	-	-	0	0
	126673ZW5	7	7	-	-	7	2
	126673ZX3	3	3	-	-	3	2
	126673ZY1	1	1	-	-	1	1
	126685CZ7	9	8	-	(1)	8	7
	14983AAA7	1	1	-	-	1	0
	152314DP2	2	2	-	-	2	2
	22944BAK4	0	0	-	-	0	0
	46629QAG1	10	9	-	(1)	9	7
	46629QAH9	0	0	-	-	0	0
	46630LAJ3	1	1	-	-	1	0
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	6	6	-	-	6	6
	52520MDR1	9	9	-	-	9	9

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	52524VAL3	14	7	-	(7)	7	10
	576449AB8	6	6	-	-	6	3
	61749GAC6	8	8	-	-	8	5
	61749QAD2	11	10	-	(1)	10	7
	61750SAE2	11	10	-	(1)	10	5
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	9
	75156VAB1	1	1	-	-	1	1
	86364CAB8	-	-	-	-	-	-
	92926WAB3	1	1	-	-	1	1
Total 1st Quarter 2011		$ 157	$ 144	$ -	$ (13)	$ 144	$ 109
2nd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 2
	00442BAE1	13	12	-	(1)	12	6
	02151LAA4	8	8	-	-	8	5
	05948KF95	7	7	-	-	7	6
	12544VAD1	4	4	-	-	4	4
	126685CZ7	7	7	-	-	7	7
	14983AAA7	-	-	-	-	-	-
	225470M42	7	6	-	(1)	6	7
	225470QV8	1	1	-	-	1	-
	32052JAA6	7	7	-	-	7	7
	46629CAM9	16	15	-	(1)	15	16
	52520MDR1	9	9	-	-	9	8
	52524VAL3	5	5	-	-	5	9
	576449AB8	6	5	-	(1)	5	3
	61749GAC6	8	7	-	(1)	7	4
	61750SAE2	10	10	-	-	10	4
	643528AB8	4	4	-	-	4	4
	65537MAC0	13	12	-	(1)	12	8
	73316PBT6	1	1	-	-	1	1
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950GV4	8	8	-	-	8	6
	7609854U2	4	4	-	-	4	4
	83612LAE9	-	-	-	-	-	-
	86359DSR9	15	14	-	(1)	14	14
	86359PAD2	3	3	-	-	3	1
	92926WAB3	1	1	-	-	1	1
	94985AAA7	7	6	-	(1)	6	7
	94985RAQ5	10	10	-	-	10	10
Total 2nd Quarter 2011		$ 190	$ 182	$ -	$ (8)	$ 182	$ 154
2011 year-to-date				$ -	$ (21)		
1st Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 2
	00442BAE1	16	15	-	(1)	15	7
	007037BL7	1	-	-	(1)	-	1
	02151LAA4	10	10	-	-	10	6
	04013BAB8	5	5	-	-	5	2
	05948KF95	12	12	-	-	12	11
	073873AB7	1	1	-	-	1	-
	07388AAB0	17	17	-	-	17	9
	12666RAF7	4	4	-	-	4	3
	126673WJ7	1	1	-	-	1	-
	126673ZZ8	3	2	-	(1)	2	1
	126685AB2	3	3	-	-	3	1
	126685CZ7	14	12	-	(2)	12	11
	126685DW3	14	13	-	(1)	13	11
	12668BKC6	7	7	-	-	7	6
	14983AAA7	1	1	-	-	1	-
	25151EAA1	3	3	-	-	3	4
	32029GAC8	9	8	-	(1)	8	4
	36244MAA9	1	1	-	-	1	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	2	-	(1)	2	2
	46629QAH9	2	2	-	-	2	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	12	9	-	(3)	9	9
	576449AB8	7	7	-	-	7	3
	59023FAB1	4	3	-	(1)	3	2
	61749QAD2	15	15	-	-	15	7
	61750SAE2	14	13	-	(1)	13	6
	61751JAF8	13	12	-	(1)	12	13
	643528AB8	10	10	-	-	10	10
	75156VAB1	5	5	-	-	5	5
	76110VSS8	9	8	-	(1)	8	3
	76110VTA6	5	5	-	-	5	2
	785778QJ3	5	4	-	(1)	4	1
	785779AA7	5	4	-	(1)	4	1
	83612LAE9	3	2	-	(1)	2	-
	84751WAD6	13	12	-	(1)	12	5
	86359PAD2	7	5	-	(2)	5	1
	86364CAB8	5	2	-	(3)	2	1
	872224AE0	30	19	-	(11)	19	12
	92926WAB3	2	2	-	-	2	2
Total 1st Quarter 2010		$ 299	$ 264	$ -	$ (35)	$ 264	$ 165
2nd Quarter 2010	007037BL7	$ -	$ -	$ -	$ -	$ -	$ -
	04013BAB8	4	3	-	(1)	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	16	15	-	(1)	15	8

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	07400WAA8	4	3	-	(1)	3	1
	12666RAF7	4	4	-	-	4	2
	126670PA0	19	16	-	(3)	16	9
	126670QS0	9	9	-	-	9	7
	14983AAA7	1	1	-	-	1	-
	22944BAF5	-	-	-	-	-	-
	22944BAK4	1	1	-	-	1	1
	36244MAA9	1	1	-	-	1	-
	40431KAG5	-	-	-	-	-	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	3	-	-	3	2
	46629QAH9	1	1	-	-	1	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	8	6	-	(2)	6	10
	576449AB8	7	7	-	-	7	3
	59020U6K6	4	3	-	(1)	3	3
	59023FAB1	4	3	-	(1)	3	2
	61748BAC8	16	15	-	(1)	15	11
	61749GAC6	9	9	-	-	9	5
	61749QAD2	14	13	-	(1)	13	7
	61750SAE2	13	13	-	-	13	5
	643528AB8	6	5	-	(1)	5	5
	69763NAC5	1	1	-	-	1	1
	748351AR4	5	5	-	-	5	2
	76110VTA6	5	5	-	-	5	2
	785778QJ3	4	4	-	-	4	1
	785779AA7	4	3	-	(1)	3	1
	805564PP0	2	2	-	-	2	-
	83612LAE9	2	-	-	(2)	-	-
	84751PLM9	6	6	-	-	6	5
	86359PAD2	5	4	-	(1)	4	-
	86364CAB8	2	1	-	(1)	1	3
	92926WAB3	2	2	-	-	2	1
Total 2nd Quarter 2010		$ 186	$ 168	$ -	$ (18)	$ 168	$ 100
3rd Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 1
	00442BAE1	15	14	-	(1)	14	6
	007037BL7	-	-	-	-	-	-
	02151LAA4	10	9	-	(1)	9	3
	04013BAB8	3	3	-	-	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	15	13	-	(2)	13	8
	07400WAA8	3	2	(1)	(1)	1	1
	12666RAF7	4	4	-	-	4	2
	126670PA0	17	17	-	-	17	10
	126673ZY1	4	3	-	(1)	3	1
	126673ZZ8	3	2	-	(1)	2	1
	12668WAR8	6	4	-	(2)	4	5
	12668WAS6	4	3	-	(1)	3	3
	14983AAA7	1	1	-	-	1	-
	161630BD9	5	4	-	(1)	4	5
	225470M42	10	8	-	(2)	8	8
	225470W58	2	1	-	(1)	1	1
	22944BAF5	-	-	-	-	-	-
	22944BAK4	-	-	-	-	-	-
	32029GAC8	8	7	-	(1)	7	4
	32052JAA6	10	9	-	(1)	9	8
	36244MAA9	1	1	(1)	-	-	-
	40431KAG5	-	-	-	-	-	-
	456610AC8	-	-	-	-	-	-
	46629QAH9	1	1	-	-	1	1
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	576449AB8	7	7	-	-	7	3
	59023FAB1	3	2	(1)	(1)	1	2
	61748BAC8	15	14	-	(1)	14	10
	61749GAC6	8	8	-	-	8	6
	61749QAD2	12	11	-	(1)	11	7
	61750SAE2	12	11	-	(1)	11	5
	61755EAB4	3	2	-	(1)	2	2
	65537MAC0	14	12	-	(2)	12	9
	73316PCL2	4	4	-	-	4	1
	748351AR4	4	4	-	-	4	2
	75156VAB1	3	3	-	-	3	3
	7609854U2	5	5	-	-	5	4
	76110VSS8	9	8	-	(1)	8	6
	785778QJ3	3	2	(1)	(1)	1	1
	785779AA7	3	2	(1)	(1)	1	1
	83612LAE9	-	-	-	-	-	-
	84751WAD6	12	10	-	(2)	10	6
	86364CAB8	2	-	-	(2)	-	-
	92926WAB3	2	2	-	-	2	1
	94985WDZ1	14	14	-	-	14	14
Total 3rd Quarter 2010		$ 263	$ 233	$ (5)	$ (30)	$ 228	$ 153
4th Quarter 2010	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 2
	00442BAE1	14	13	-	(1)	13	7
	04013BAB8	3	3	-	-	3	2
	12666RAF7	3	3	-	-	3	3
	126670NX2	14	13	-	(1)	13	13
	126670PA0	17	16	-	(1)	16	12

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126670QS0	8	8	-	-	8	7
126673DR0	9	6	-	(3)	6	3
126673WF5	2	2	-	-	2	1
126673WG3	1	1	-	(1)	1	1
126673WH1	2	1	-	(1)	1	-
126673WJ7	1	-	-	(1)	-	-
126673ZW5	8	8	-	-	8	2
126673ZX3	10	3	-	(7)	3	2
126673ZY1	3	1	-	(2)	1	1
126673ZZ8	2	-	-	(1)	-	-
126685AB2	2	2	-	-	2	1
126685CZ7	9	9	-	-	9	8
126685DW3	7	6	-	(1)	6	6
14983AAA7	1	1	-	-	1	-
17310NAJ7	1	1	-	-	1	-
225470QV8	1	1	-	-	1	-
225470W58	1	1	-	-	1	1
32052JAA6	9	8	-	(1)	8	9
46629BAF6	2	2	-	-	2	2
46629QAG1	10	10	-	-	10	7
46629QAH9	1	-	-	(1)	-	-
46629QAJ5	1	-	-	(1)	-	-
46629QAK2	1	-	-	(1)	-	-
46630LAJ3	2	1	-	(1)	1	1
576449AB8	6	6	-	-	6	3
61748BAC8	13	13	-	-	13	10
61749QAD2	11	10	-	(1)	10	7
61750SAE2	12	11	-	(1)	11	5
61750YAA7	-	-	-	-	-	1
61751JAF8	9	9	-	-	9	9
73316PBT6	1	1	-	-	1	1
73316PCL2	4	2	-	(2)	2	1
748351AR4	4	4	-	-	4	3
7609854U2	5	5	-	-	5	4
76110VSS8	8	7	-	(1)	7	4
84751WAD6	10	10	-	-	10	6
86359PAD2	4	3	-	(1)	3	1
86364CAB8	-	-	-	-	-	-
88157GAA8	20	6	-	(14)	6	6
Total 4th quarter 2010	$ 255	$ 210	$ -	$ (45)	$ 210	$ 152
2010 year-to-date			$ (5)	$ (128)		

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

(in millions)	**June 30, 2011**		**December 31, 2010**	
	Fair Value	**Unrealized Losses**	**Fair Value**	**Unrealized Losses**
Less than 12 months	$ 425	$ (7)	$ 788	$ (9)
12 months or more	620	(197)	917	(227)
Total	$ 1,045	$ (204)	$ 1,705	$ (236)

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

1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral within liabilities. The Company did not enter into repurchase agreements in 2011 or 2010.

2. The Company did not pledge its assets as collateral in repurchase agreement or securities lending transactions in 2011 or 2010.

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 $286 million at June 30, 2011. The remaining term of the open securities lending contracts related to this collateral at June 30, 2011 was 30 days or less. The Company did not enter into securities lending transactions in 2010.

   b. At June 30, 2011, the Company had securities with an aggregate fair value of $286 million that were acquired from the sale, trade and use of accepted collateral (reinvested 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.

4. The Company does not use affiliated agents for its securities lending transactions in 2011. The Company did not enter into securities lending transactions in 2010.

5. None of the collateral the Company received was sold or repledged at June 30, 2011. The Company did not enter into securities lending transactions in 2010.

9. Income Taxes

The application of SSAP No. 10R, *Income Taxes - Revised, A Temporary Replacement of SSAP No. 10* ("SSAP No. 10R") requires the Company to evaluate the recoverability of deferred tax assets ("DTAs") and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and deferred tax liabilities ("DTLs"); (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing

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temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The valuation allowance was $94 million and $156 million at June 30, 2011 and December 31, 2010, respectively.

A. The components of the net DTA were as follows:

(in millions)	June 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 2,316	$ 580	$ 2,896	$ 2,146	$ 636	$ 2,782	$ 170	$ (56)	$ 114
Valuation allowance	-	94	94	-	156	156	-	(62)	(62)
Adjusted gross DTAs	$ 2,316	$ 486	$ 2,802	$ 2,146	$ 480	$ 2,626	$ 170	$ 6	$ 176
DTLs	722	310	1,032	706	294	1,000	16	16	32
Subtotal - net DTA	$ 1,594	$ 176	$ 1,770	$ 1,440	$ 186	$ 1,626	$ 154	$ (10)	$ 144
Nonadmitted DTAs	228	38	266	221	44	265	7	(6)	1
Net admitted DTA	$ 1,366	$ 138	$ 1,504	$ 1,219	$ 142	$ 1,361	$ 147	$ (4)	$ 143

The Company elected to admit DTAs pursuant to paragraph 10e of SSAP No. 10R at June 30, 2011 and December 31, 2010.

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

(in millions)	June 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Paragraph 10a	$ 59	$ -	$ 59	$ 188	$ 38	$ 226	$ (129)	$ (38)	$ (167)
Paragraph 10b (lesser of 10b.i or 10b.ii below)	$ 1,020	$ 138	$ 1,158	$ 838	$ 104	$ 942	$ 182	$ 34	$ 216
Paragraph 10b.i	$ 1,020	$ 138	$ 1,158	$ 838	$ 104	$ 942	$ 182	$ 34	$ 216
Paragraph 10b.ii	$ 1,319	$ 138	$ 1,457	$ 1,286	$ 104	$ 1,390	$ 33	$ 34	$ 67
Paragraph 10c	$ 722	$ 310	$ 1,032	$ 706	$ 294	$ 1,000	$ 16	$ 16	$ 32
Total	$ 1,801	$ 448	$ 2,249	$ 1,732	$ 436	$ 2,168	$ 69	$ 12	$ 81
Paragraph 10e.i	$ 59	$ -	$ 59	$ 188	$ 38	$ 226	$ (129)	$ (38)	$ (167)
Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below)	$ 1,307	$ 138	$ 1,445	$ 1,031	$ 104	$ 1,135	$ 276	$ 34	$ 310
Paragraph 10e.ii.(a)	$ 1,307	$ 138	$ 1,445	$ 1,031	$ 104	$ 1,135	$ 276	$ 34	$ 310
Paragraph 10e.ii.(b)	$ 2,048	$ 138	$ 2,186	$ 1,981	$ 104	$ 2,085	$ 67	$ 34	$ 101
Paragraph 10e.iii	$ 722	$ 310	$ 1,032	$ 706	$ 294	$ 1,000	$ 16	$ 16	$ 32
Total	$ 2,088	$ 448	$ 2,536	$ 1,925	$ 436	$ 2,361	$ 163	$ 12	$ 175
Increased net admitted adjusted gross DTAs from paragraph 10e	$ 287	$ -	$ 287	$ 193	$ -	$ 193	$ 94	$ -	$ 94

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

(in millions)	2011	2010	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ (129)	$ 194	$ (323)
Federal income tax on net capital gains (losses)	16	(1)	16
Federal income taxes incurred	$ (113)	$ 193	$ (307)

The provision for income tax incurred did not include foreign income taxes in 2011 or 2010.

The tax effects of temporary differences that gave rise to significant portions of DTAs and DTLs were as follows:

(in millions)	June 30, 2011	December 31, 2010	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 603	$ 601	$ 2
Additional minimum pension liability	422	422	-
Tax credit carryforward	356	187	169
Nonadmitted assets	301	290	11
Reserve discounting	300	301	(1)
Employee benefits	230	235	(5)
Investments	24	20	4
Fixed assets	11	9	2
Other	69	81	(12)
Subtotal - ordinary DTAs	$ 2,316	$ 2,146	$ 170
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 228	$ 221	$ 7
Admitted ordinary DTAs	$ 2,088	$ 1,925	$ 163
Capital			
Investments	$ 464	$ 445	$ 19
Unrealized losses	116	191	(75)
Subtotal - capital DTAs	$ 580	$ 636	$ (56)
Valuation allowance	$ 94	$ 156	$ (62)
Nonadmitted DTAs	$ 38	$ 44	$ (6)
Admitted capital DTAs	$ 448	$ 436	$ 12
Admitted DTAs	$ 2,536	$ 2,361	$ 175
DTLs:			
Ordinary			
Additional minimum pension liability	$ 577	$ 569	$ 8
Fixed assets	59	62	(3)
Investments	45	37	8
Other	41	38	3
Subtotal - ordinary DTLs	$ 722	$ 706	$ 16
Capital			
Unrealized gains	$ 236	$ 202	$ 34
Investments	74	92	(18)
Subtotal - capital DTLs	$ 310	$ 294	$ 16
Total DTLs	$ 1,032	$ 1,000	$ 32
Net admitted DTA	$ 1,504	$ 1,361	$ 143

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	June 30, 2011	December 31, 2010	Change
Total DTAs	$ 2,802	$ 2,626	$ 176
Total DTLs	1,032	1,000	32
Net DTA (DTL)	$ 1,770	$ 1,626	144
Tax effect of unrealized gains (losses)			109
Tax effect on incremental DTA			(94)
Tax effect of change in accounting principles			-
Change in net deferred income tax			159
Tax effect of nonadmitted assets			(11)
Tax effect on incremental DTA			94
Surplus adjustments – including stock option forfeitures			2
Adjustment of prior year tax liabilities			(1)
Change in net deferred income tax relating to the provision			$ 243

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

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

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ (225)	35.0 %
Change in net deferred income taxes	243	(37.8)
Change in accounting method	18	(2.9)
Valuation allowance	(62)	9.7
Tax exempt interest deduction	(58)	9.1
Intercompany dividends	(14)	2.2
Other	(15)	2.4
Total statutory income taxes	$ (113)	17.7 %

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ 270	35.0 %
Change in net deferred income taxes	(4)	(0.5)
Change in accounting method	-	-
Valuation allowance	-	-
Tax exempt interest deduction	(84)	(10.9)
Intercompany dividends	(7)	(0.9)
Other	18	2.3
Total statutory income taxes	$ 193	25.0 %

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

A.,
B. &
C. The Company paid a total of $438 million cash dividends to its parent, Allstate Insurance Holdings, LLC ("AIH") in the first six months of 2011 and $1.30 billion in 2010. See Note 13, Part 4 for details. These were the only transactions entered into by the Company with related parties during the first six months of 2011 and in 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.

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

The Company also issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.05 billion and $5.07 billion at June 30, 2011 and December 31, 2010, respectively.

In addition, the Company and ALIC entered into a Capital Support Agreement effective December 14, 2007. Under the terms of this agreement, the Company agrees to provide capital and surplus to ALIC in order for ALIC to maintain a company action level risk-based capital ratio of at least 150%. The Company's obligation to provide capital and surplus to ALIC is limited to an aggregate amount of $1.00 billion, for which ALIC pays the Company an annual commitment fee of 1% of the amount of the capital and surplus maximum, as defined in the agreement. At both June 30, 2011 and December 31, 2010, no capital had been provided by the Company under this agreement.

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

4. The following ordinary cash dividends were paid to AIH:

(in millions)

Date of Payment	2011	2010
January 27	$ 200	$ -
June 29	-	200
June 30	238	-
August 4	-	200
September 30	-	200
October 21	-	200
November 24	-	300
December 30	-	200
Total	$ 438	$ 1,300

9. The special surplus funds balance of $302 million and $209 million at June 30, 2011 and December 31, 2010, respectively, was comprised of two components. The first component relates to the completion of the Company's sale of its United States-based reinsurance operations for policies written after 1984 to SCOR U.S. Corporation ("SCOR") in September 1996. The transaction consisted of the sale of certain non-insurance assets, liabilities and renewal rights and a reinsurance transaction for the insurance liabilities. The Company followed the APPM for the treatment of retroactive contracts and reported the gain on the sale as a write-in component of special surplus funds from retroactive reinsurance account of $15 million and $16 million at June 30, 2011 and December 31, 2010, respectively. The decrease in the balance of this component was due to lower reported reserves by a non-novated cedant and a corresponding decrease in incurred but not reported ("IBNR") reserves. The second component, which was $287 million and $193 million at June 30, 2011 and December 31, 2010, respectively, relates to the Company's election to admit a higher amount of adjusted gross DTAs as calculated per paragraph 10e of SSAP No. 10R.

10. Cumulative unrealized gains and losses reduced unassigned funds by $190 million and $207 million at June 30, 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 $1.01 billion and $740 million at June 30, 2011 and December 31, 2010, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

California Earthquake Authority ("CEA")

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

At October 31, 2010, the CEA's capital balance was approximately $3.68 billion. Should losses arising from an earthquake cause a deficit in the CEA, additional funding would be obtained from the proceeds of revenue bonds the CEA may issue, an existing $3.12 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. The authority of the CEA to assess participating insurers extends through December 1, 2018. Participating insurers are required to pay an assessment, currently estimated not to exceed $1.56 billion, if the capital of the CEA falls below $350 million. Participating insurers are required to pay a second additional assessment, currently estimated not to exceed $1.09 billion, if aggregate CEA earthquake losses exceed $9.77 billion and the capital of the CEA falls below $350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of $350 million. There is no provision that allows insurers to recover assessments through premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is $9.77 billion as of October 31, 2010 and if an event were to result in claims greater than its capacity, affected policyholders would be paid a prorated portion of their covered losses.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of April 1, 2010, the Company's share of the CEA was 17.2%. The Company does not expect its CEA market share to materially change. At this level, the Company's maximum possible CEA assessment would be $456 million during 2011. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared markets

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

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective June 30, 2011, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $8 million at June 30, 2011. If all outstanding leases were terminated effective December 31, 2010, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $10 million at December 31, 2010. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

PMI Runoff Support Agreement

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

NOTES TO FINANCIAL STATEMENTS

circumstances. Management does not believe this agreement will have a material adverse effect on the net income, liquidity or financial position of the Company.

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue guaranty fund assessments when the entity for which the insolvency relates has met the applicable state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At June 30, 2011 and December 31, 2010, the Company had accrued $20 million and $72 million, respectively, for future guaranty fund assessments and $106 thousand and $4 million, respectively, for the related premium tax offset expected to be realized. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10.0% of the calendar year deficit or 10.0% of Louisiana direct property premiums industry-wide for the prior calendar year.

Facilities such as LA Citizens are generally designed so that the ultimate cost is borne by policyholders, however, the exposure to assessments and the availability of recoupments or premium rate increases from the facility may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements in the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

E. All Other Contingencies

Legal and regulatory proceedings and inquiries

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

As of June 30, 2011, the Company estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the following disclosed matters where such an estimate is possible is zero to $855 million pre-tax. This disclosure is not an indication of expected loss, if any. Under accounting guidance, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

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

Claims related proceedings

The Company is vigorously defending a number of matters in various stages of development filed in the aftermath of Hurricane Katrina, including individual lawsuits and a statewide putative class action in Louisiana. The Louisiana Attorney General filed a putative class action lawsuit in state court against the Company and every other homeowner insurer doing business in the State of Louisiana, on behalf of the state, as assignee, and on behalf of a class of Road Home fund recipients (the "Road Home Class Action") alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit ("Fifth Circuit") affirmed that ruling. The defendants filed a motion to dismiss and the plaintiffs filed a motion to remand the claims involving a Road Home subrogation agreement. In March 2009, the district court denied the state's request that its claims be remanded to state court. As for the defendant insurers' motion, the judge granted it in part and denied it in part. Dismissal of all of the extra-contractual claims, including the bad faith and breach of fiduciary duty claims, was granted. Dismissal also was granted of all claims based on the Valued Policy Law and all flood loss claims based on the levee breaches finding that the insurers flood exclusions precluded coverage. The remaining claims are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. The judge did not dismiss the class action allegations. The defendants also had moved to dismiss the complaint on grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the insurers' policies. The judge denied the defendants' motion for reconsideration on the assignment issue but found the matter was ripe for consideration by the federal appellate court. The defendants have filed a petition for permission to appeal to the Fifth Circuit. The Fifth Circuit has accepted review. After the Fifth Circuit accepted review, plaintiffs filed a motion to remand the case to state court, asserting that the class claims on which federal jurisdiction was premised have now effectively been dismissed as a result of a ruling in a related case. The Fifth Circuit has denied the motion for remand, without prejudice to plaintiffs' right to refile the motion for remand after the Fifth Circuit disposes of the pending appeal. On July 28, 2010, the Fifth Circuit issued an order stating that since there is no controlling Louisiana Supreme Court precedent on the issue of whether an insurance policy's anti-assignment clause prohibits post-loss assignments, the Fifth Circuit is certifying that issue to the Louisiana Supreme Court. On May 20, 2011, the Louisiana Supreme Court issued its ruling, holding that the contractual prohibition on past-loss assignment does not violate public policy, and that parties can contract to prohibit post-loss assignment. However, the Court went on to hold that the contract language must clearly and unambiguously express that the non-assignment clause applies to post-loss assignments. The Supreme Court refused to evaluate the language of the various policies before it. Rather, the Court stated that it is necessary for the federal court to evaluate the relevant anti-assignment clauses on a policy-by-policy basis to determine whether the language is sufficient to prohibit post-loss assignment. The case will now be sent back to the Fifth Circuit for a determination of whether each carrier's anti-assignment clause is sufficient to prohibit post-loss assignment.

The Company believes that its adjusting practices and processes in connection with Katrina homeowners claims were sound and in accordance with industry standards and state law. Each of the claims involved is fact-specific and requires independent analysis. There remain significant questions of Louisiana law that have yet to be decided, including the enforceability of the Company's anti-assignment clause and certain statute of limitation (prescription) issues. Based on recent rulings by the Louisiana Supreme Court, which have been construed to extend the time period within which Katrina actions can be filed, new individual cases continue to be filed. In addition, the state has yet to identify the specific claims that it contends are at issue in the Road Home Class Action, or the alleged deficiencies in adjusting those claims. There are many potential individual claims at issue in this litigation, each of which will require individual analysis, and a number of which may be subject to individual defenses, including release, accord and satisfaction, prescription, waiver and estoppel. There has been no factual development or discovery in connection with the Road Home Class Action. The motions to dismiss have been pending since the inception of the case. No answers have been filed, and the case remains stayed until the current appeal is concluded. Moreover, the state has indicated

NOTES TO FINANCIAL STATEMENTS

that it intends to drop its class allegations and seek a remand to state court, which is considered to be a less favorable forum, but the dismissal of the class allegations and prosecution by the state solely on its own behalf as assignee, may on the other hand adversely impact the state's ability to recover exemplary damages or penalties that might otherwise be sought on the underlying claim. In the Company's judgment a loss is not probable.

The Company has settled on a 48-state basis a nationwide class action alleging that it failed to properly pay general contractors overhead and profit on many homeowners structural loss claims. General contractors' overhead and profit is an amount that is added to payments on claims where the services of a general contractor are reasonably likely to be required. To a large degree, this lawsuit mirrored similar lawsuits filed against other carriers in the industry, some of which have settled. A class was certified for settlement purposes only, and the settlement received preliminary approval from the court on December 6, 2010, and final approval on May 6, 2011. No appeal was taken from the final approval order, and the settlement is now final. Processing of class members' claims made as part of this settlement is underway. The $75 million settlement was accrued as a prior year reserve reestimate in property-liability insurance loss and loss adjustment expense in 2010.

The Company has been vigorously defending a lawsuit in regards to certain claims employees involving worker classification issues. This lawsuit is a certified class action challenging a state wage and hour law. In this case, plaintiffs sought actual damages in an amount to be proven at trial, liquidated damages in an amount equal to an unspecified percentage of the aggregate underpayment of wages to be proven at trial, as well as attorneys' fees and costs. Plaintiffs have not made a settlement demand nor have they alleged the amount of damages with any specificity. The case was bifurcated between liability and damages and is currently focused only on liability issues. No discovery has taken place regarding plaintiffs' alleged damages. In December 2009, the liability phase of the case was tried, and on July 6, 2010, the court issued its decision finding in favor of the Company on all claims. The plaintiffs have appealed the decision in favor of the Company to the first level appellate court. After concluding the current appeal, the parties may seek a subsequent appeal to the Illinois Supreme Court. Only liability issues are being addressed on appeal and no damages may be awarded at this stage of the proceedings. In the event the trial court's order were to be overturned, however the parties would need to conduct damages discovery, and a trial on damages would have to take place, before any damages could be awarded. In the Company's judgment a loss is not probable.

Other proceedings

The Company is defending certain matters relating to the Company's agency program reorganization announced in 1999. Although these cases have been pending for many years, they currently are in the early stages of litigation because of appellate court proceedings and threshold procedural issues.

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws ("EEOC I") and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income Security Act ("ERISA") violations ("Romero I"). 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 was voidable at the option of the release signer. The court also ordered that an agent who voids the release must return to the Company "any and all benefits received by the [agent] in exchange for signing the release." The court also stated that, "on the undisputed facts of record, there is no basis for claims of age discrimination." The EEOC and plaintiffs asked the court to clarify and/or reconsider its memorandum and order and in January 2007, the judge denied their request. In June 2007, the court reversed its prior ruling that the release was voidable and granted the Company's motions for summary judgment, ruling that the asserted claims were barred by the release signed by most plaintiffs. Plaintiffs filed a notice of appeal with the U.S. Court of Appeals for the Third Circuit ("Third Circuit"). In July 2009, the Third Circuit vacated the trial court's entry of summary judgment in the Company's favor and remanded the cases to the trial court for additional discovery, including additional discovery related to the validity of the release and waiver. In its opinion, the Third Circuit held that if the release and waiver is hold to be valid, then all of the claims in Romero I and EEOC I are barred. Thus, if the waiver and release is uphold, then only the claims in Romero I asserted by the small group of employee agents who did not sign the release and waiver would remain for adjudication. In January 2010, following the remand, the cases were assigned to a new judge for further proceedings in the trial court. Plaintiffs filed their Second Amended Complaint on July 28, 2010. Plaintiffs seek broad but unspecified "make whole relief," including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, attorneys' fees and costs, and equitable relief, including reinstatement to employee agent status with all attendant benefits for up to approximately 6,500 former employee agents. Despite the length of time that these matters have been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged back pay or the alleged liquidated, compensatory or punitive damages, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the approximately 6,500 putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. Discovery limited to the validity of the waiver and release is in process. At present, no class is certified. Summary judgment proceedings on the validity of the waiver and release are expected to occur in early 2012.

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue ("Romero II"). 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. Romero II was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In June 2007, the court granted the Company's motion to dismiss the case. Plaintiffs filed a notice of appeal with the Third Circuit. In July 2009, the Third Circuit vacated the district court's dismissal of the case and remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In its opinion, the Third Circuit held that if the release and waiver is held to be valid, then one of plaintiffs' three claims asserted in Romero II is barred. The Third Circuit directed the district court to consider on remand whether the other two claims asserted in Romero II are barred by the release and waiver. In January 2010, following the remand, the case was assigned to a new judge (the same judge for the Romero I and EEOC I cases) for further proceedings in the trial court. On April 23, 2010, plaintiffs filed their First Amended Complaint. Plaintiffs seek broad but unspecified "make whole" or other equitable relief, including losses of income and benefits as a result of their decision to retire from the Company between November 1, 1999 and December 31, 2000. They also seek repeal of the challenged amendments to the Agents Pension Plan with all attendant benefits revised and recalculated for thousands of former employee agents, and attorney's fees and costs. Despite the length of time that this matter has been pending, to date only limited discovery has occurred related to the damages claimed by individual plaintiffs, and no damages discovery has occurred related to the claims of the putative class. Nor have plaintiffs provided any calculations of the putative class's alleged losses, instead asserting that such calculations will be provided at a later stage during expert discovery. Damage claims are subject to reduction by amounts and benefits received by plaintiffs and putative class members subsequent to their employment termination. Little to no discovery has occurred with respect to amounts earned or received by plaintiffs and putative class members in mitigation of their alleged losses. Alleged damage amounts and lost benefits of the approximately 6,500 putative class members also are subject to individual variation and determination dependent upon retirement dates, participation in employee benefit programs, and years of service. As in Romero I and EEOC I, discovery at this time is limited to issues relating to the validity of the waiver and release. Class certification has not been decided. Summary judgment proceedings on the validity of the waiver and release are expected to occur in early 2012.

In these agency program reorganization matters, the threshold issue of the validity and scope of the waiver and release is yet to be decided and, if decided in favor of the Company, would preclude any damages being awarded in Romero I and EEOC I and may also preclude damages from being awarded in Romero II. In the Company's judgment a loss is not probable. The Company has been vigorously defending these lawsuits and other matters related to its agency program reorganization.

NOTES TO FINANCIAL STATEMENTS

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

Derivative financial instruments

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

($ in millions)	June 30, 2011			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 2,500	n/a	$ 16	$ 16
Interest rate swap agreements	1,145	n/a	(7)	(7)
Options on interest rate futures	n/a	9,000	5	5
Financial futures contracts	n/a	-	-	-
Total interest rate contracts	3,645	9,000	14	14
Equity and index contracts				
Option and futures contracts	n/a	974	-	1
Foreign currency contracts				
Foreign currency forward contracts	-	n/a	-	-
Credit contracts				
Credit default swap agreements - buying protection	988	n/a	(8)	(8)
Credit default swap agreements - selling protection	358	n/a	(2)	(6)
Total credit contracts	1,346	n/a	(10)	(14)
Total derivative financial instruments	$ 4,991	9,974	$ 4	$ 1

($ in millions)	December 31, 2010			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swaption agreements	$ 7,811	n/a	$ 64	$ 64
Interest rate swap agreements	1,275	n/a	(48)	(48)
Options on interest rate futures	n/a	8,000	3	3
Financial futures contracts	n/a	15,000	-	(2)
Total interest rate contracts	9,086	23,000	19	17
Equity and index contracts				
Option and futures contracts	n/a	19,125	31	31
Foreign currency contracts				
Foreign currency forward contracts	316	n/a	2	2
Credit contracts				
Credit default swap agreements - buying protection	1,179	n/a	(13)	(13)
Credit default swap agreements - selling protection	323	n/a	(3)	(11)
Total credit contracts	1,502	n/a	(16)	(24)
Total derivative financial instruments	$ 10,904	42,125	$ 36	$ 26

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

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

(in millions)	June 30, 2011	December 31, 2010
Interest rate swaption agreements	$ 11	$ 53
Credit default swap agreements - buying protection	1	(5)
Interest rate swap agreements	(1)	(13)
Foreign currency forward contracts	-	1
Credit default swap agreements - selling protection	-	(1)
Total derivative financial instruments	$ 11	$ 35

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. At June 30, 2011 and December 31, 2010, the Company pledged $7 million and $18 million, respectively, of securities in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At June 30, 2011, the Company pledged $19 million in securities to counterparties, and counterparties pledged $2 million in cash and $6 million in securities to the Company. At December 31, 2010, the Company pledged $40 million in securities to counterparties, and counterparties pledged $19 million in cash and $22 million in securities to the Company.

NOTES TO FINANCIAL STATEMENTS

Off-balance sheet financial instruments

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

(in millions)	June 30, 2011	December 31, 2010
Commitments to invest in limited partnership interests	$ 1,011	$ 740
Private placement commitments	$ 75	$ 48
Other loan commitments	$ 52	-

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

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

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

B. 1. The Company entered into securities lending agreements in 2011. The Company was able to estimate the fair value of assets obtained and liabilities incurred in these agreements. The Company did not enter into securities lending agreements in 2010.

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds in 2011. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned were $280 million at June 30, 2011. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral within liabilities. See Note 5, Part E for more information on securities lending collateral.

3. The Company did not enter into servicing asset or liability agreements in 2011 or 2010.

4. The Company did not have securitized financial assets accounted for as sales in 2011 or 2010.

5. The Company was not the transferor of securitized financial assets in 2011 or 2010.

6. The Company did not transfer receivables with recourse in 2011 or 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 in 2011 that involved unrated securities or securities with a NAIC 3 designation or below. The details, by NAIC designation 3 or below, of bonds sold during the second quarter of 2010 and reacquired within 30 days of the sale date were:

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

The Company did not have any other wash sales in 2011 or 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 June 30, 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 June 30, 2011
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 486	$ 249	$ 735
U.S. special revenue and special assessment obligations	-	39	266	305
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	18	20	38
Hybrid securities	-	-	-	-
Credit tenant loans	-	-	-	-
Total bonds	-	543	535	1,078
Perpetual preferred stocks				
Industrial and miscellaneous	3	46	-	49
Redeemable preferred stocks				
Industrial and miscellaneous	-	6	-	6
Total preferred stocks	3	52	-	55
Unaffiliated common stocks				
Industrial and miscellaneous	3,688	266	25	3,979
Derivative assets				
Interest rate contracts	-	4	11	15
Equity and index contracts	-	-	-	-
Foreign currency contracts	-	-	-	-
Credit contracts	-	-	-	-
Total derivative assets	-	4	11	15
Total assets at fair value	$ 3,691	$ 865	$ 571	$ 5,127

(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 June 30, 2011
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (6)	$ 5	$ (1)
Credit contracts	-	(8)	-	(8)
Foreign currency contracts	-	-	-	-
Total derivative liabilities	-	(14)	5	(9)
Total liabilities at fair value	$ -	$ (14)	$ 5	$ (9)

(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	$ -	$ 243	$ 294	$ 537
U.S. special revenue and special assessment obligations	-	46	326	372
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	17	20	37
Hybrid securities	-	6	-	6
Credit tenant loans	-	-	2	2
Total bonds	-	312	642	954
Perpetual preferred stocks				
Industrial and miscellaneous	2	93	-	95
Redeemable preferred stocks				
Industrial and miscellaneous	-	13	-	13
Total preferred stocks	2	106	-	108
Unaffiliated common stocks				
Industrial and miscellaneous	3,770	22	31	3,823
Derivative assets				
Interest rate contracts	-	(10)	53	43
Equity and index contracts	-	31	-	31
Foreign currency contracts	-	1	-	1
Credit contracts	-	(5)	-	(5)
Total derivative assets	-	17	53	70
Total assets at fair value	$ 3,772	$ 457	$ 726	$ 4,955

NOTES TO FINANCIAL STATEMENTS

(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
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (35)	$ 11	$ (24)
Credit contracts	-	(7)	-	(7)
Foreign currency contracts	-	1	-	1
Total derivative liabilities	-	(41)	11	(30)
Total liabilities at fair value	$ -	$ (41)	$ 11	$ (30)

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

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value at June 30, 2011 and 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 June 30, 2011
Bonds							
Industrial and miscellaneous	$ 294	$ 82	$ (47)	$ (6)	$ 5	$ (79)	$ 249
U.S. special revenue and special assessment obligations	326	21	(54)	(3)	10	(34)	266
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	(1)	3	(1)	21
Credit tenant loans	2	-	(2)	-	-	-	-
Total bonds	642	103	(103)	(10)	18	(114)	536
Perpetual preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	31	-	-	(5)	(1)	-	25
Derivatives, net	64	-	-	(75)	35	(8)	16
Total Level 3 assets and liabilities at fair value	$ 737	$ 103	$ (103)	$ (90)	$ 52	$ (122)	$ 577

(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 June 30, 2010
Bonds							
Industrial and miscellaneous	$ 451	$ 35	$ (132)	$ (23)	$ 17	$ (70)	$ 278
U.S. special revenue and special assessment obligations	509	101	(93)	-	26	(75)	468
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	-	3	(1)	22
Credit tenant loans	-	-	-	-	-	-	-
Total bonds	980	136	(225)	(23)	46	(146)	768
Perpetual preferred stocks							
Industrial and miscellaneous	1	-	-	-	-	(1)	-
Unaffiliated common stocks							
Industrial and miscellaneous	32	-	(1)	(6)	6	-	31
Derivatives, net	114	-	-	(84)	(79)	69	20
Total Level 3 assets and liabilities at fair value	$ 1,127	$ 136	$ (226)	$ (113)	$ (27)	$ (78)	$ 819

During 2011 and 2010, certain securities were transferred into Level 2 from Level 3 as a result of increased liquidity in the market and the availability of market observable quoted prices for similar assets. When transferring these securities into Level 2, the Company did not change the source of fair value estimates or modify the estimates received from independent third-party valuation service providers or the internal valuation approach. Accordingly, for securities included within this group, there was no change in fair value in conjunction with the transfer resulting in a realized or unrealized gain or loss.

Transfers into Level 3 during 2011 and 2010 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider, and as a result the price was stale or had been replaced with a broker quote resulting in the security being classified as Level 3. Transfers out of Level 3 during 2011 and 2010, included 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 valuations service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains or losses related to the change in valuation source for individual securities were not significant.

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.

NOTES TO FINANCIAL STATEMENTS

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

Level 2 measurements

Bonds

Municipal - 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.

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”) - prime residential mortgage-backed securities (“Prime”) and Alt-A residential mortgage-backed securities (“Alt-A”), asset-backed securities (“ABS”)-auto and student loans and other - 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.

Unaffiliated common and preferred stocks - 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, underlying stock prices and credit spreads.

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 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.

Level 3 measurements

Bonds

Municipal - 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 and credit spreads.

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.

Commercial mortgage-backed securities (“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.

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 interest rate contracts 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.

5. All information related to derivatives measured and reported at fair value is presented above.

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

Financial assets

(in millions)	June 30, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Bonds	$ 22,052	$ 22,599	$ 22,345	$ 22,701
Preferred stocks	$ 95	$ 108	$ 156	$ 168
Unaffiliated common stock	$ 3,979	$ 3,979	$ 3,822	$ 3,822
Mortgage loans on real estate	$ 131	$ 131	$ 17	$ 18
Cash equivalents	$ 163	$ 163	$ 40	$ 40
Short-term investments	$ 42	$ 42	$ 17	$ 17
Derivatives	$ 16	$ 16	$ 69	$ 62
Low income housing tax credit (“LIHTC”) property investments	$ 273	$ 273	$ 217	$ 217
Surplus notes of affiliates	$ 575	$ 582	$ 575	$ 591
Collateral loans	$ 13	$ 13	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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 surplus notes of affiliates and 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)	June 30, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Derivatives	$ 12	$ 15	$ 33	$ 36
Derivatives collateral	$ 2	$ 2	$ 19	$ 19

The liabilities for derivatives collateral are valued at carrying value due to its short-term nature.

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

21. Other Items

G. Subprime Mortgage Related Risk Exposure

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

(in millions)	June 30, 2011		
Type of Investment	Actual Cost	Book/ Adjusted Carrying Value	Fair Value
ABS RMBS	$ 442	$ 316	$ 286
Other assets	65	81	81
Total	$ 507	$ 397	$ 367

(in millions)	December 31, 2010		
Type of Investment	Actual Cost	Book/ Adjusted Carrying Value	Fair Value
ABS RMBS	$ 676	$ 486	$ 452
Other assets	65	76	76
Total	$ 741	$ 562	$ 528

OTTI losses for the ABS RMBS portfolio were $19 million and $32 million for the six months ended June 30, 2011 and 2010, respectively.

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

(in millions)	June 30, 2011	December 31, 2010
Actual cost	$ 172	$ 203
Book/adjusted carrying value	$ 138	$ 164
Fair value	$ 140	$ 175

For the six months ended June 30, 2011 and 2010, OTTI losses for Alt-A portfolio were $10 million $23 million, respectively.

22. Events Subsequent

An evaluation of subsequent events was made through August 10, 2011 for the Quarterly Statement issued on August 12, 2011. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

25. Changes in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the December 31, 2010 Annual Statement.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	June 30, 2011	December 31, 2010
Balance at January 1	$ 14,780	$ 14,499
Incurred related to:		
Current year	10,072	17,404
Prior years	(105)	(95)
Total incurred	9,967	17,309
Paid related to:		
Current year	5,312	11,165
Prior years	3,760	5,863
Total paid	9,072	17,028
Ending balance	$ 15,675	$ 14,780

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.66 billion and $2.15 billion for the first six months ended June 30, 2011 and the year ended December 31, 2010, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(105) million and $(95) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 2011 and the year ended December 31, 2010, respectively. During the first six months of 2011, favorable development in incurred losses and loss adjustment expenses related prior years was primarily due to favorable prior year catastrophes and severity development that was better than expected. During 2010, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to catastrophe losses and severity development that was better than expected, partially offset by litigation settlements. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $525 million and $552 million was included as a reduction of loss reserves at June 30, 2011 and December 31, 2010, respectively.

36. Financial Guaranty Insurance

B. The Company did not write financial guaranty insurance in 2011 or 2010.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
CALIFORNIA and ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Code was updated to reflect Allstate's commitment to compliance with the U.K. Bribery Act which took effect July 1, 2011.

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: $ 250

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:
$111,387,436 PLEDGED AS COLLATERAL; $612,871,544 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $89,830,819 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 801,844,103

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,224,501,167	$ 5,141,074,231
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 2,236,280,480	$ 2,738,813,126
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,460,781,647	$ 7,879,887,357
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 1,194,575	$ 1,143,990

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Central Registration Depository	2 Name(s)	3 Address
N/A	ALLSTATE INVESTMENTS, LLC.	3075 SANDERS ROAD, NORTHBROOK, IL 60062
361	GOLDMAN, SACHS & CO.	200 WEST ST., NEW YORK, NY 10282

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)
00000	AA-3190978	ALPHA CAT REINSURANCE LIMITED	BM	NO
00000	AA-3190677	HORSESHOE RE LIMITED	BM	NO
00000	AA-1120116	LLOYDS SYNDICATE NUMBER 3902	GB	YES

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	68,901,357	76,905,207	94,114,042	47,717,538	76,725,890	52,244,909
2.	Alaska AK	L	39,712,233	42,897,545	22,362,846	20,546,475	27,860,285	34,057,147
3.	Arizona AZ	L	43,844,894	52,355,263	44,225,217	26,485,882	56,769,592	43,682,150
4.	Arkansas AR	L	33,865,592	37,280,752	49,948,391	19,735,942	26,830,772	25,237,999
5.	California CA	L	556,075,022	571,798,997	262,628,014	296,139,825	518,971,973	594,292,275
6.	Colorado CO	L	46,625,714	52,675,509	29,936,045	35,958,161	38,863,148	51,749,183
7.	Connecticut CT	L	100,159,173	106,321,681	80,687,106	60,074,286	123,405,283	130,306,590
8.	Delaware DE	L	12,024,538	12,512,565	6,808,792	7,312,777	25,115,231	31,161,630
9.	District of Columbia DC	L	8,897,698	9,422,459	4,031,469	5,216,818	4,997,319	5,532,366
10.	Florida FL	L	340,102,607	353,986,990	190,611,904	195,242,546	390,870,096	404,694,805
11.	Georgia GA	L	157,772,776	176,650,755	104,735,310	120,267,420	117,831,049	112,531,556
12.	Hawaii HI	L	38,410,762	38,334,723	19,664,069	13,544,124	26,290,939	24,266,750
13.	Idaho ID	L	12,828,106	15,261,269	8,979,131	7,185,624	10,701,410	12,893,797
14.	Illinois IL	L	183,456,685	201,963,934	109,029,734	118,640,613	393,100,585	371,504,020
15.	Indiana IN	L	54,076,999	58,961,508	38,363,984	26,086,608	52,394,744	50,192,405
16.	Iowa IA	L	7,977,989	8,844,730	5,181,622	3,843,340	6,079,501	8,809,500
17.	Kansas KS	L	15,292,209	17,383,322	13,514,287	7,766,024	12,755,356	8,404,074
18.	Kentucky KY	L	49,812,235	54,251,936	27,106,429	27,300,463	38,113,427	36,426,718
19.	Louisiana LA	L	177,445,305	181,875,034	80,722,790	71,929,796	161,038,047	175,986,786
20.	Maine ME	L	14,531,686	16,696,751	9,369,520	8,148,783	10,055,298	12,679,517
21.	Maryland MD	L	180,498,473	193,256,610	102,804,687	145,605,685	297,560,072	211,641,473
22.	Massachusetts MA	L	7,191,264	3,205,100	2,727,463	538,306	26,769,736	24,767,466
23.	Michigan MI	L	74,189,341	83,646,974	73,884,875	72,796,923	1,097,792,753	1,127,596,580
24.	Minnesota MN	L	25,500,034	29,331,637	16,894,243	10,877,287	39,058,285	41,676,875
25.	Mississippi MS	L	49,575,805	53,198,278	28,837,236	29,728,746	56,082,304	55,889,477
26.	Missouri MO	L	23,337,864	27,433,847	21,696,810	12,805,101	26,948,706	21,770,493
27.	Montana MT	L	5,613,216	6,329,466	2,944,123	2,786,000	5,981,106	16,980,438
28.	Nebraska NE	L	9,139,429	10,179,929	4,781,334	5,208,609	7,386,194	8,270,991
29.	Nevada NV	L	29,956,282	35,582,720	14,476,436	17,576,197	29,341,142	32,179,454
30.	New Hampshire NH	L	15,795,288	17,693,812	7,458,221	10,938,905	11,067,488	13,861,547
31.	New Jersey NJ	N			16,200,469	13,698,763	232,140,329	198,656,961
32.	New Mexico NM	L	27,689,723	31,121,362	16,632,436	16,407,795	29,662,748	22,863,516
33.	New York NY	L	800,053,500	835,584,658	477,321,083	551,283,352	1,544,277,434	1,494,558,690
34.	North Carolina NC	L	113,841,750	122,780,226	101,754,429	74,196,410	103,800,936	81,509,107
35.	North Dakota ND	L	4,372,220	3,976,650	2,451,487	1,861,572	2,709,955	2,412,065
36.	Ohio OH	L	102,368,421	111,113,239	81,814,444	69,774,553	164,389,962	174,499,696
37.	Oklahoma OK	L	39,541,862	44,058,105	26,624,570	46,040,062	34,601,740	44,981,037
38.	Oregon OR	L	40,323,783	45,795,387	19,072,656	21,164,265	29,123,902	34,287,660
39.	Pennsylvania PA	L	238,809,715	263,574,881	169,837,538	191,650,316	488,747,518	533,623,481
40.	Rhode Island RI	L	28,187,901	29,555,858	14,695,914	18,374,375	32,521,233	36,091,042
41.	South Carolina SC	L	109,588,569	117,068,056	84,784,882	66,219,181	98,534,959	77,400,267
42.	South Dakota SD	L	2,003,514	2,073,843	695,087	1,015,608	3,004,235	1,549,693
43.	Tennessee TN	L	65,642,027	70,811,522	86,024,977	54,823,267	80,560,037	71,564,375
44.	Texas TX	L	67,594,334	70,033,408	31,320,440	29,280,044	90,606,390	99,462,665
45.	Utah UT	L	38,984,342	44,848,158	21,643,661	21,857,290	23,945,477	30,240,593
46.	Vermont VT	L	7,763,454	8,937,704	5,176,306	4,874,283	7,850,312	7,679,244
47.	Virginia VA	L	152,201,867	154,133,022	82,234,266	90,206,486	97,576,743	100,694,907
48.	Washington WA	L	102,415,997	113,868,654	64,537,387	58,897,867	113,827,610	126,438,021
49.	West Virginia WV	L	27,889,935	29,680,450	15,022,939	17,503,657	26,422,634	26,068,600
50.	Wisconsin WI	L	11,520,265	25,446,513	12,551,646	9,415,738	52,049,618	53,543,211
51.	Wyoming WY	L	3,962,613	4,452,212	2,211,625	2,599,149	2,228,464	3,849,940
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L			(1,285)	(1,543)	2,826,907	2,918,099
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CN	L						
58.	Aggregate Other Alien OT	XXX				68,111	1,699	3,578,186
59.	Totals	(a) 51	4,367,366,368	4,675,153,211	2,811,133,087	2,789,215,405	6,978,168,573	6,969,760,027
	DETAILS OF WRITE-INS							
5801.	Other alien	XXX				68,111	1,699	3,578,186
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX				68,111	1,699	3,578,186

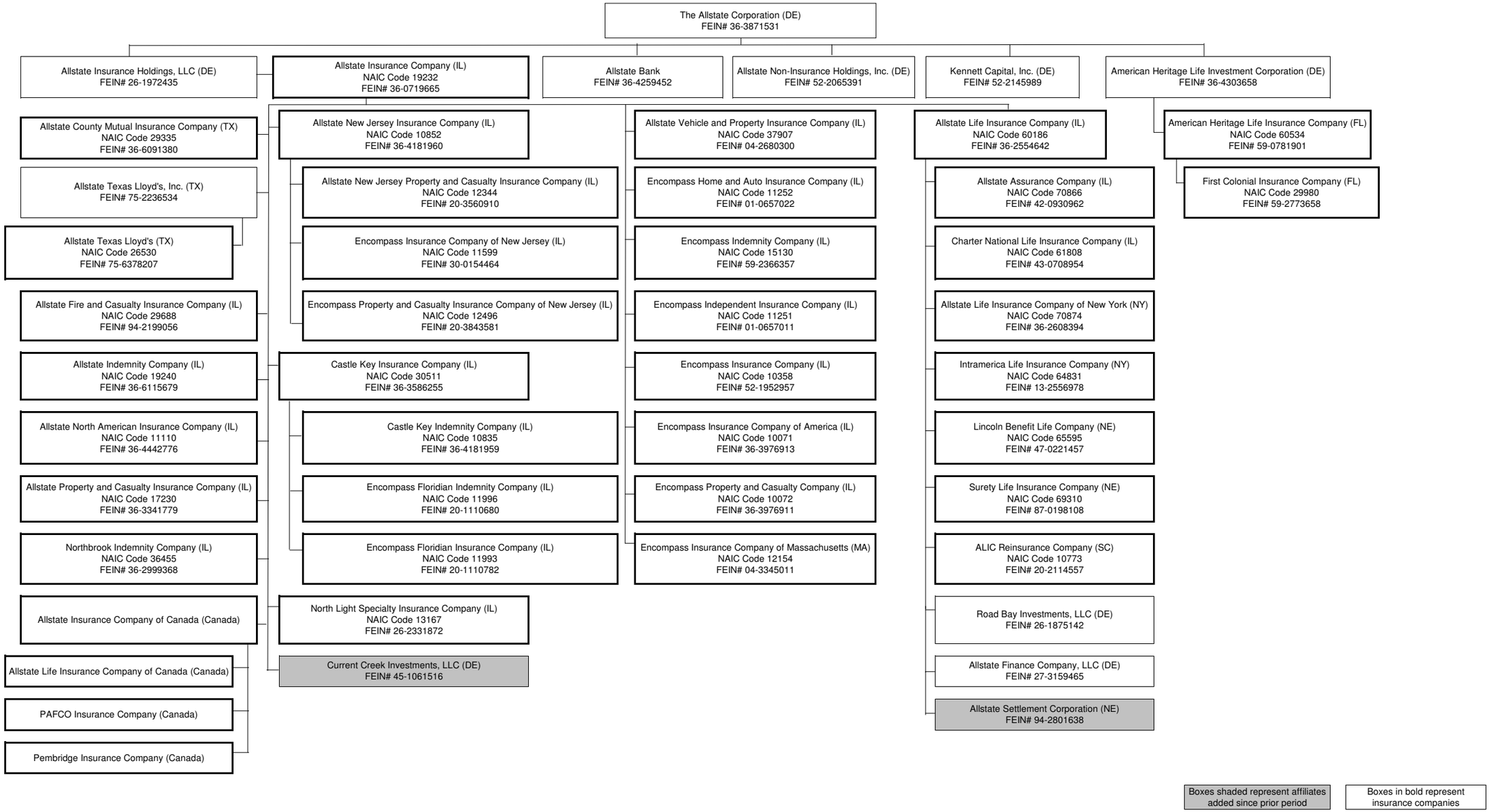
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF JUNE 30, 2011 OF THE ALLSTATE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,407,140	497,336	35.3	38.6
2.	Allied Lines	152,257,508	21,128,472	13.9	23.0
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,350,849,657	1,071,512,226	79.3	67.0
5.	Commercial multiple peril	183,748,691	147,605,742	80.3	53.1
6.	Mortgage guaranty				
8.	Ocean marine	698,514	292,386	41.9	27.5
9.	Inland marine	42,727,417	14,527,070	34.0	34.7
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	425,039	16,280	3.8	26.6
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(1,277,447)		(1,070.9)
17.1	Other liability - occurrence	76,549,233	54,759,652	71.5	64.9
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	532,411	(4,323,898)	(812.1)	(2,911.6)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,450,351,673	961,241,026	66.3	67.8
19.3,19.4	Commercial auto liability	80,175,147	69,883,951	87.2	86.0
21.	Auto physical damage	1,167,964,344	532,690,880	45.6	40.1
22.	Aircraft (all perils)				
23.	Fidelity	140,128	34,942	24.9	(3.0)
24.	Surety	1,769			
26.	Burglary and theft	56,091	5,162	9.2	13.0
27.	Boiler and machinery	536,537	141,759	26.4	20.1
28.	Credit				
29.	International				
30.	Warranty	2,500	1,211	48.4	48.7
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,808,586	2,626	0.1	0.8
35.	Totals	4,510,232,385	2,868,739,376	63.6	57.5
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,808,586	2,626	0.1	0.8
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,808,586	2,626	0.1	0.8

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	532,880	1,048,968	1,252,474
2.	Allied Lines	85,039,097	148,453,318	138,249,191
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	708,841,773	1,280,701,502	1,326,034,585
5.	Commercial multiple peril	89,639,990	177,449,067	189,664,170
6.	Mortgage guaranty			
8.	Ocean marine	460,550	752,243	896,344
9.	Inland marine	26,202,398	42,770,900	47,007,678
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	294,329	513,132	536,224
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			91,417
17.1	Other liability - occurrence	38,713,974	73,804,661	79,601,028
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	229,893	520,577	616,021
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	700,539,272	1,425,727,443	1,543,386,659
19.3,19.4	Commercial auto liability	38,462,435	75,309,918	86,994,918
21.	Auto physical damage	553,027,185	1,137,931,487	1,258,285,367
22.	Aircraft (all perils)			
23.	Fidelity	70,893	141,633	147,289
24.	Surety			2,858
26.	Burglary and theft	25,442	54,207	60,692
27.	Boiler and machinery	258,965	536,416	554,929
28.	Credit			
29.	International			
30.	Warranty			(50)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	916,246	1,650,896	1,771,419
35.	Totals	2,243,255,322	4,367,366,368	4,675,153,213
	DETAILS OF WRITE-INS			
3401.	Identity theft	916,246	1,650,896	1,771,419
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	916,246	1,650,896	1,771,419

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2008 + Prior	3,761,896	2,120,823	5,882,718	865,556	25,714	891,270	2,982,726	67,997	2,084,374	5,135,096	86,386	57,262	143,648
2. 2009	2,069,631	588,648	2,658,279	519,995	39,289	559,284	1,534,584	54,613	395,374	1,984,572	(15,051)	(99,371)	(114,423)
3. Subtotals 2009 + Prior	5,831,527	2,709,470	8,540,997	1,385,552	65,003	1,450,554	4,517,310	122,610	2,479,748	7,119,668	71,335	(42,110)	29,225
4. 2010	4,747,575	1,491,551	6,239,126	1,914,567	388,998	2,303,565	2,591,188	255,276	955,142	3,801,607	(241,821)	107,866	(133,955)
5. Subtotals 2010 + Prior	10,579,102	4,201,021	14,780,123	3,300,118	454,001	3,754,119	7,108,498	377,886	3,434,890	10,921,274	(170,486)	65,756	(104,730)
6. 2011	XXX	XXX	XXX	XXX	5,318,129	5,318,129	XXX	3,160,706	1,593,172	4,753,879	XXX	XXX	XXX
7. Totals	10,579,102	4,201,021	14,780,123	3,300,118	5,772,130	9,072,248	7,108,498	3,538,593	5,028,062	15,675,153	(170,486)	65,756	(104,730)
8. Prior Year-End Surplus As Regards Policyholders	15,383,815										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (1.6)	2. 1.6	3. (0.7)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.7)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

1 9 2 3 2 2 0 1 1 4 9 0 0 0 0 2

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

1 9 2 3 2 2 0 1 1 4 5 5 0 0 0 0 2

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

1 9 2 3 2 2 0 1 1 3 6 5 0 0 0 0 2

4. Director and Officer Supplement [Document Identifier 505]

1 9 2 3 2 2 0 1 1 5 0 5 0 0 0 0 2

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 reinsurance premium	6,295,384		6,295,384	2,910,524
2505.	Transferable state tax credits	2,112,000		2,112,000	2,112,000
2506.	Patent intangible asset	258,333		258,333	308,333
2507.	Swap collateral reinvested	73,865		73,865	
2508.	Prepaid expenses	389,555,576	389,555,576		
2509.	Advances	32,759,288	32,759,288		
2597.	Summary of remaining write-ins for Line 25 from overflow page	431,054,446	422,314,864	8,739,581	5,330,857

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	23,539,587	24,463,509
2505.	Swap collateral reinvested	2,006,308	18,983,082
2506.	2008 NC private passenger auto escrow		113,588
2507.	Retroactive reinsurance reserve ceded	(15,031,782)	(15,455,554)
2597.	Summary of remaining write-ins for Line 25 from overflow page	10,514,113	28,104,624

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	CNA renewal rights and option agreement	(19,227)	(56,854)	(92,414)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(19,227)	(56,854)	(92,414)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	321,906,557	317,681,613
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		9,076,995
	2.2 Additional investment made after acquisition	18,505,529	21,882,089
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		131,509
5.	Deduct amounts received on disposals		670,567
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	15,618,886	26,195,083
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	324,793,200	321,906,557
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	324,793,200	321,906,557

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	17,364,312	49,666,103
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	119,184,613	13,984,080
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other	(33,817)	(143,390)
4.	Accrual of discount		102,002
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		27,700
7.	Deduct amounts received on disposals	3,853,593	46,272,184
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	1,852,665	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	130,808,849	17,364,312
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	130,808,849	17,364,312
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	130,808,849	17,364,312

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	3,260,084,702	2,370,589,735
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	353,477,855	137,977,680
	2.2 Additional investment made after acquisition	210,291,671	861,138,373
3.	Capitalized deferred interest and other	5,107,105	11,489,909
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	86,121,604	34,768,090
6.	Total gain (loss) on disposals	(7,729,839)	5,984,832
7.	Deduct amounts received on disposals	104,965,067	132,406,139
8.	Deduct amortization of premium and depreciation	13,711,929	12,573,446
9.	Total foreign exchange change in book/adjusted carrying value	(1,985,593)	2,024,375
10.	Deduct current year's other than temporary impairment recognized		18,908,707
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,786,690,508	3,260,084,702
12.	Deduct total nonadmitted amounts	9,778,200	6,339,000
13.	Statement value at end of current period (Line 11 minus Line 12)	3,776,912,308	3,253,745,702

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,548,337,375	31,962,324,072
2.	Cost of bonds and stocks acquired	8,584,004,667	15,371,910,809
3.	Accrual of discount	35,437,852	92,249,506
4.	Unrealized valuation increase (decrease)	250,620,726	542,108,178
5.	Total gain (loss) on disposals	200,979,168	446,339,483
6.	Deduct consideration for bonds and stocks disposed of	9,012,051,617	16,521,508,172
7.	Deduct amortization of premium	47,377,033	75,644,009
8.	Total foreign exchange change in book/adjusted carrying value	51,044,902	29,114,275
9.	Deduct current year's other than temporary impairment recognized	76,251,656	298,556,768
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,534,744,384	31,548,337,375
11.	Deduct total nonadmitted amounts	3,504,752	3,555,337
12.	Statement value at end of current period (Line 10 minus Line 11)	31,531,239,632	31,544,782,038

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)	16,639,460,891	12,112,469,730	13,284,300,174	97,215,436	16,639,460,891	15,564,845,883		17,345,825,239
2. Class 2 (a)	3,918,530,992	450,087,352	203,053,201	(155,945,449)	3,918,530,992	4,009,619,694		3,081,905,975
3. Class 3 (a)	1,494,582,248	125,929,898	87,662,799	(48,447,985)	1,494,582,248	1,484,401,362		1,142,792,849
4. Class 4 (a)	764,982,922	88,656,662	66,162,423	(43,055,083)	764,982,922	744,422,077		483,433,798
5. Class 5 (a)	236,542,488	11,248	13,978,192	151,007,980	236,542,488	373,583,524		260,982,012
6. Class 6 (a)	84,330,275	28,399,222	60,189,010	27,762,167	84,330,275	80,302,654		87,960,309
7. Total Bonds	23,138,429,814	12,805,554,112	13,715,345,798	28,537,065	23,138,429,814	22,257,175,193		22,402,900,182
PREFERRED STOCK								
8. Class 1	17,605,425			105,955	17,605,425	17,711,380		32,590,905
9. Class 2	29,403,067	111,697	3,324,800	72,770	29,403,067	26,262,734		45,318,219
10. Class 3	51,218,789		455,112	(43,822)	51,218,789	50,719,855		72,782,262
11. Class 4								5,304,014
12. Class 5								
13. Class 6								
14. Total Preferred Stock	98,227,281	111,697	3,779,912	134,902	98,227,281	94,693,969		155,995,400
15. Total Bonds and Preferred Stock	23,236,657,095	12,805,665,810	13,719,125,710	28,671,967	23,236,657,095	22,351,869,162		22,558,895,582

(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 $ 205,393,749 ; 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	42,256,082	XXX	42,255,862	845	

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	17,407,515	43,616,342
2.	Cost of short-term investments acquired	219,896,791	44,367,022
3.	Accrual of discount	6,510	20,080
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	5,260	
6.	Deduct consideration received on disposals	194,987,584	70,483,842
7.	Deduct amortization of premium	72,409	112,088
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)	42,256,082	17,407,515
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	42,256,082	17,407,515

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)	36,176,781
2.	Cost Paid/(Consideration Received) on additions	51,431,610
3.	Unrealized Valuation increase/(decrease)	89,910,495
4.	Total gain (loss) on termination recognized	(167,973,755)
5.	Considerations received/(paid) on terminations	4,717,715
6.	Amortization	415,557
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,654,942)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	3,588,033
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	3,588,033

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				35,662,435
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	5,597,973			
	3.24 Section 1, Column 16, prior year	(30,064,462)	35,662,435	35,662,435	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		(31,218,509)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(31,218,509)	(31,218,509)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,155,539	3,198,294	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		7,704	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,155,539	3,190,590
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,979,084	5,335,896	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		130,246	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,979,084	5,205,650
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-NOMURA HOLDINGS INC	4FE	5,000,000	4,967,445	4,413,174	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORAT		(650,351)	65535H-AC-3	NOMURA HOLDINGS INC	2FE	4,967,445	5,063,525
62618#AD2	FLORDIA STATE GO 85% due 09/20/2017, CDS attached to Cash Security-ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,000,000	20,034,778	18,666,319	09/18/2007	09/20/2017	CDS CS2236806 ON FLORDIA STATE GO 85%		(668,881)	684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,034,778	19,335,200
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-SAN ANTONIO TX ISD G O SCH BLDG 2001A	1FE	15,000,000	17,277,278	17,026,449	11/08/2007	12/20/2017	CDS CS2275218 ON STATE OF TEXAS RR85%		(263,507)	796269-PR-3	SAN ANTONIO TX ISD G O SCH BLDG 2001A	1FE	17,277,278	17,289,956
62618#AP5	HOUSTON TEXAS RR 85% due 03/20/2018, CDS attached to Cash Security-DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,000,000	23,625,371	01/28/2008	03/20/2018	CDS CS2318729 ON HOUSTON TEXAS RR 85%		(1,454,629)	235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,080,000
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	1FE	25,000,000	24,813,542	21,232,659	01/28/2008	03/20/2018	CDS CS2318737 ON PHOENIX ARIZONA RR85%		(1,420,091)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	2FE	24,813,542	22,652,750
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-AMGEN INC	1FE	3,342,246	3,340,813	3,248,710	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(198,179)	031162-BB-5	AMGEN INC	1FE	3,340,813	3,446,888
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-JOHNSON CONTROLS INC	1FE	6,684,492	6,657,114	6,706,443	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(396,358)	478366-AU-1	JOHNSON CONTROLS INC	2FE	6,657,114	7,102,801
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-MARYLAND HLTH ED MERCY MED CTR 07A	1FE	13,302,139	12,964,798	10,169,551	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(788,752)	574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A	2FE	12,964,798	10,958,302
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-REPUBLIC OF POLAND	1FE	1,671,123	1,798,462	1,810,169	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(99,089)	731011-AR-3	REPUBLIC OF POLAND	1FE	1,798,462	1,909,258
17275RC*1	CSCO 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-KRAFT FOODS INC	1FE	10,000,000	10,102,475	11,093,522	03/08/2010	03/20/2015	CDS CS3102098 ON CSCO 100 03/20/2015	175,859	161,542	50075N-BA-1	KRAFT FOODS INC	2FE	9,926,616	10,931,980
G0747#AB3	HBOS-SCOTB 100 03/20/20 due 03/20/2015, CDS attached to Cash Security-BANK OF AMERICA CORP	1FE	5,000,000	4,918,997	5,094,023	03/23/2010	03/20/2015	CDS CS3117476 ON HBOS-SCOTB 100 03/20/20	(64,507)	(68,537)	06051G-EC-9	BANK OF AMERICA CORP	1FE	4,983,504	5,162,560
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	10,000,000	10,199,915	10,903,642	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(108,412)	112,722	38141G-EE-0	GOLDMAN SACHS GROUP INC	1FE	10,308,328	10,790,920
549271A*5	LZ 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-JPMORGAN CHASE & CO	2FE	5,000,000	5,233,138	5,648,167	05/07/2010	06/20/2015	CDS CS3155948 ON LZ 100 06/20/2015	(72,369)	87,397	46625H-GY-0	JPMORGAN CHASE & CO	1FE	5,305,507	5,560,770
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,875,000	1,845,706	1,940,212	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(23,774)	(9,360)	98389B-AM-2	XCEL ENERGY INC	2FE	1,869,479	1,949,573
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,125,000	3,080,081	3,301,587	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(39,623)	(15,600)	988498-AE-1	YUM! BRANDS INC	2FE	3,119,704	3,317,188
36959*AA3	GE-CAPCORP 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,498,439	10,058,953	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 100 06/20/20	(491,191)	(39,987)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,989,629	10,098,940
14911RB@7	CAT-FINSER 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-EKSPORTFINANS A/S	1FE	10,000,000	9,978,383	10,147,636	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 100 06/20/20		174,526	28264Q-T5-3	EKSPORTFINANS A/S	1FE	9,978,383	9,973,110

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
060505B@2	BACF 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-XTO ENERGY INC	1FE	5,000,000	5,669,838	5,988,461	09/02/2010	09/20/2015	CDS CS3232648 ON BACF 100 09/20/2015	(142,926)	(68,324)	98385X-AL-0	XTO ENERGY INC	1FE	5,812,764	6,056,785
962166G*9	WY 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-HYUNDAI CAPITAL AMERICA	3FE	5,000,000	4,811,604	4,921,744	10/13/2010	12/20/2015	CDS CS3273634 ON WY 100 12/20/2015	(179,313)	(96,006)	44923Q-AA-2	HYUNDAI CAPITAL AMERICA	2FE	4,990,917	5,017,750
060505B#0	BACF 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-VERIZON COMMUNICATIONS	1FE	20,000,000	43,925,836	45,626,906	10/21/2010	12/20/2015	CDS CS3278732 ON BACF 100 12/20/2015	(851,409)	(336,679)	92343V-AY-0	VERIZON COMMUNICATIONS	1FE	44,777,244	45,963,585
670346C*4	NUE 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-KROGER CO.	1FE	5,000,000	5,508,951	5,913,425	10/27/2010	12/20/2015	CDS CS3281298 ON NUE 100 12/20/2015	38,324	56,210	501044-CG-4	KROGER CO.	2FE	5,470,627	5,857,215
101137C#2	BSX 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CITIGROUP INC	3FE	5,000,000	4,902,617	5,527,237	11/24/2010	12/20/2015	CDS CS3288962 ON BSX 100 12/20/2015	(41,833)	21,087	172967-ES-6	CITIGROUP INC	1FE	4,944,451	5,506,150
037389E@8	AOC 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-ANADARKO PETROLEUM CORP	2FE	5,000,000	4,939,176	5,754,483	12/14/2010	03/20/2016	CDS CS3291529 ON AOC 100 03/20/2016	(60,824)	22,813	032511-BH-9	ANADARKO PETROLEUM CORP	2FE	5,000,000	5,731,670
RS11147-1	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	3,939,394	4,131,797	4,364,994	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	31,592	40,564	20030N-AG-6	COMCAST CORP	2FE	4,100,204	4,324,430
RS11147-1	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CR BARD INC	2FE	6,060,606	6,107,843	6,282,630	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	48,604	62,405	067383-AB-5	CR BARD INC	1FE	6,059,239	6,220,224
247025A*0	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,983,559	5,169,086	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(8,755)	53,296	427866-AR-9	HERSHEY COMPANY	1FE	4,992,314	5,115,790
724479C*9	PBI 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-SOUTHERN NATURAL GAS	2FE	10,000,000	9,806,026	9,733,211	12/17/2010	03/20/2016	CDS CS3296643 ON PBI 100 03/20/2016	(185,122)	(102,119)	84345P-AA-0	SOUTHERN NATURAL GAS	2FE	9,991,147	9,835,330
984121D#7	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-CME GROUP INDEX SERVICES	2FE	10,000,000	9,917,680	10,389,025	02/09/2011	03/20/2016	CDS CS3314578 ON XRX 100 03/20/2016	(65,087)	(133,265)	12572X-AA-8	CME GROUP INDEX SERVICES	1FE	9,982,768	10,522,290
097014B@2	BA-CAPCORP 100 03/20/20 due 03/20/2016, CDS attached to Cash Security-BE AEROSPACE INC	1FE	5,000,000	5,312,789	5,325,130	02/11/2011	03/20/2016	CDS CS3317126 ON BA-CAPCORP 100 03/20/20	75,289	87,630	055381-AR-8	BE AEROSPACE INC	3FE	5,237,500	5,237,500
RS11178-1	ARMLL 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-OGLETHORPE POWER CORP	2FE	5,000,000	5,391,697	5,430,406	02/16/2011	03/20/2016	CDS CS3319684 ON ARMLL 100 03/20/2016	(207,673)	(255,739)	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,599,370	5,686,145
053807B@1	AVT 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ELM RD GENERATING STAT	2FE	10,000,000	9,895,484	10,113,656	03/08/2011	06/20/2016	CDS CS3329949 ON AVT 100 06/20/2016	(172,169)	(197,344)	28932M-AG-0	ELM RD GENERATING STAT	1FE	10,067,653	10,311,000
37247DD*4	GE-GNWTH 500 06/20/2016 due 06/20/2016, CDS attached to Cash Security-GENWORTH FINANCIAL INC	2FE	5,000,000	6,392,413	6,364,317	04/01/2011	06/20/2016	CDS CS3352974 ON GE-GNWTH 500 06/20/2016	412,028	360,033	37247D-AN-6	GENWORTH FINANCIAL INC	2FE	5,980,384	6,004,284
RS11200-1	C 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CITIGROUP INC	1FE	5,000,000	4,981,771	5,402,687	04/13/2011	06/20/2016	CDS CS3358088 ON C 100 06/20/2016	(38,930)	(72,743)	172967-EH-0	CITIGROUP INC	1FE	5,020,701	5,475,430
RS11202-1	CLINKI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CENTURYTEL INC	3FE	5,000,000	10,521,688	10,236,685	04/27/2011	06/20/2016	CDS CS3360647 ON CLINKI 100 06/20/2016	(142,303)	(196,545)	156700-AL-0	CENTURYTEL INC	2FE	10,663,990	10,433,230
RS11205-1	NWL 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-OCCIDENTAL PETROLEUM COR	2FE	5,000,000	4,934,570	5,012,439	05/05/2011	06/20/2016	CDS CS3365760 ON NWL 100 06/20/2016	(64,330)	(80,461)	674599-BY-0	OCCIDENTAL PETROLEUM COR	1FE	4,998,900	5,092,900
RS11214-1	PEG 8 5/8 4/15/31 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	11,249,439	11,661,203	05/25/2011	06/20/2016	CDS CS3378565 ON PEG 8 5/8 4/15/31	(74,122)	(98,790)	250847-EF-3	DTE ENERGY COMPANY	1FE	11,323,561	11,759,993
RS11215-1	CLINKI 4/1/17 due 06/20/2016, CDS attached to Cash Security-MICROSOFT CORP	3FE	10,000,000	9,067,128	9,094,770	05/23/2011	06/20/2016	CDS CS3378573 ON CLINKI 4/1/17	(308,347)	(393,090)	594918-AH-7	MICROSOFT CORP	1FE	9,375,475	9,487,860

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
RS11217-1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-BRAMBLES USA INC	2FE	5,000,000	5,019,681	5,136,470	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	21,079	17,440	10510K-AA-5	BRAMBLES USA INC	2FE	4,998,602	5,119,030
RS11217-1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ORACLE CORP	2FE	5,000,000	4,879,243	4,985,765	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	21,079	17,440	68389X-AJ-4	ORACLE CORP	1FE	4,858,164	4,968,325
RS11226-1	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,965,086	5,086,806	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(23,338)	(14,939)	941063-AQ-2	WASTE MANAGEMENT INC	2FE	4,988,424	5,101,745
RS11226-1	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,948,647	5,174,251	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(23,338)	(14,939)	94106L-AW-9	WASTE MANAGEMENT INC	2FE	4,971,985	5,189,190
RS11236-1	SO 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-EDISON INTERNATIONAL	1FE	5,000,000	5,050,606	5,083,625	06/15/2011	06/20/2016	CDS CS3406721 ON SO 100 06/20/2016	59,108	61,025	281020-AF-4	EDISON INTERNATIONAL	2FE	4,991,498	5,022,600
RS11239-1	M-RHI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-MAY DEPARTMENT STORES CO	2FE	5,000,000	5,181,659	5,749,794	06/15/2011	06/20/2016	CDS CS3406754 ON M-RHI 100 06/20/2016	(37,198)	(3,558)	577778-CB-7	MAY DEPARTMENT STORES CO	2FE	5,218,857	5,753,352
RS11246-1	HPQ 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-FORD MOTOR CREDIT CO LLC	1FE	5,000,000	5,065,015	5,065,822	06/17/2011	06/20/2016	CDS CS3409295 ON HPQ 100 06/20/2016	71,170	71,977	345397-VR-1	FORD MOTOR CREDIT CO LLC	3FE	4,993,845	4,993,845
RS11247-1	CSCO 5 1/2 02-22/16 US1 due 06/20/2016, CDS attached to Cash Security-LIFE TECHNOLOGIES CORP	1FE	5,000,000	5,045,109	5,142,860	06/17/2011	06/20/2016	CDS CS3411846 ON CSCO 5 1/2 02-22/16 US1	66,371	70,280	53217V-AE-9	LIFE TECHNOLOGIES CORP	2FE	4,978,739	5,072,580
9999999 - Totals				392,452,935	393,358,662	XXX	XXX	XXX	(2,406,388)	(6,521,527)	XXX	XXX	XXX	394,859,324	399,880,189

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	42	314,683,744	39	337,045,154					42	314,683,744
2. Add: Opened or Acquired Transactions	13	138,531,776	17	119,385,357					30	257,917,133
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	182,306	XXX	136,995	XXX		XXX		XXX	319,300
4. Less: Closed or Disposed of Transactions	16	114,343,117	9	49,159,585					25	163,502,703
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,009,555	XXX	14,954,985	XXX		XXX		XXX	16,964,540
7. Ending Inventory	39	337,045,154	47	392,452,935					47	392,452,935

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	3,588,035	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		3,588,035
4.	Part D, Column 5	26,383,330	
5.	Part D, Column 6	(22,795,295)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(527,103)	
8.	Part B, Section 1, Column 13	5,597,973	
9.	Total (Line 7 plus Line 8)		5,070,870
10.	Part D, Column 8	32,577,135	
11.	Part D, Column 9	(27,506,265)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	373,879,647	
14.	Part B, Section 1, Column 19	6,601,480	
15.	Part D, Column 11	380,481,127	
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	40,058,238	134,455,682
2.	Cost of cash equivalents acquired	19,033,752,624	33,658,478,663
3.	Accrual of discount	249,418	1,277,728
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	137	(1,577)
6.	Deduct consideration received on disposals	18,910,922,751	33,754,152,258
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)	163,137,667	40,058,238
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	163,137,667	40,058,238

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/10/1965	VARIOUS				9,421,319
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				519,377
Office Building - Hudson	Hudson	OH	01/01/1968	VARIOUS				467,029
Office Building - APCC	Wheeling	IL	01/01/1967	VARIOUS				27,737
Office Buildings - Tech Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				258,483
0199999. Acquired by Purchase								10,693,946
0399999 - Totals								10,693,946

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
North Plaza building	Northbrook	IL	05/31/2011	scrapped/retirements - N/A	30,479,700		2,570,719	2,570,719			(2,570,719)								
West Palza building	Northbrook	IL	05/31/2011	scrapped/retirements - N/A	984,000		51,393	51,393			(51,393)								
0199999. Property Disposed					31,463,700		2,622,113	2,622,113			(2,622,113)								
0399999 - Totals					31,463,700		2,622,113	2,622,113			(2,622,113)								

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
123272	ROSEVILLE	CA		05/31/2011	4.000	23,438,002		28,575,127
123276	FOUNTAIN VALLEY	CA		05/31/2011	4.000	12,533,907		15,281,080
123277	FOUNTAIN VALLEY	CA		05/31/2011	4.000	8,275,204		10,088,958
123295	WASHINGTON	DC		06/15/2011	4.240	25,000,000		42,036,083
123297	LAKE OSWEGO	OR		06/01/2011	4.530	25,000,000		39,067,164
123300	CHICAGO	IL		06/30/2011	4.500	24,937,500		39,372,396
0599999. Mortgages in good standing - Commercial mortgages-all other						119,184,613		174,420,808
0899999. Total Mortgages in good standing						119,184,613		174,420,808
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						119,184,613		174,420,808

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
123200	PLANO	TX		01/27/2010		11,912							11,912	11,912			
0299999. Mortgages with partial repayments						11,912							11,912	11,912			
122641	PALATINE	IL		07/29/2005		3,777,153				(33,817)	(33,817)		3,743,336	3,743,336			
0499999. Mortgages transferred						3,777,153				(33,817)	(33,817)		3,743,336	3,743,336			
0599999 - Totals						3,789,064				(33,817)	(33,817)		3,755,247	3,755,247			

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	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners		01/29/2007	3		966,643			0.390
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			1,765,989		6,778,647	1.100
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		52,500			4.920
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		1,279,854		2,037,975	1.240
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management		05/11/2006	3		550,615		3,010,419	0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		316,433		8,909,875	0.110
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners		03/20/2008	3		1,744,625		1,151,427	0.670
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		168,476			0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		112,317		682,927	0.060
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006	3		1,351,420			5.100
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006	3		33,850			4.250
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006	3		1,144,521		968,909	0.160
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006	3		46,201		4,228,022	5.230
000000-00-0	FINTAN CAPITAL PARTNERS, LP	PALO ALTO	CA	FINTAN PARTNERS LLC		02/28/2008	13		20,000,000			9.040
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners		07/10/2006	3		653,250		1,507,500	0.870
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner		12/01/2006	3		1,481,606		1,294,905	0.600
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO		12/23/1996	3		22,513			4.760
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003	3		160,000			0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			100,000			0.200
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		06/20/2007	3		827,373		3,284,392	1.720
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		06/08/2005	3		246,218		1,714,484	1.610
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			172,796			2.160
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate		07/21/2004	3		9,605			3.250
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners		01/13/2005	2		43,956			0.880
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group		06/27/2006	3		505,866			5.050
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners		03/16/2007	3		646,308		3,657,754	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group		04/28/2005	2		3,889			1.290
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006	3		33,848			0.880
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		592,700		3,369,940	1.000
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		377,997		5,017,688	0.120
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners		08/18/2005			202,356			2.390
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		11/02/2006	3		118,084		4,320,009	0.200
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital		12/09/2003	3		221,965			0.220
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners		11/17/2004	3		13,522			2.250
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners		10/22/2007	3		192,120		3,159,393	0.480
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			1,625,981		4,771,200	0.150
1599999. Joint Venture Interests - Common Stock - Unaffiliated									37,785,397		59,865,466	XXX
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt		12/31/2008			29,057,132		607,760,461	99.930
000000-00-0	AVIGO SME FUND III	Port Louis	MU	Avigo Capital		06/30/2010			2,008,087		12,238,000	8.790
02014#-20-5	CURRENT CREEK INVESTMENTS LLC	NORTHBROOK	IL	CURRENT CREEK INVESTMENTS LLC		04/29/2011		85,001,000			53,647,017	100.000
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006	3		38,635			30.750
000000-00-0	Guggenheim Advisors Select Fund II	New York	NY	GUGGENHEIM		02/26/2007	13		1,000,000			76.960
000000-00-0	LEHMAN CROSSROADS GROUP XVII	Dallas	TX	NB Alternative Advis		06/27/2005			165,000			14.060
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP		02/26/2007	13		50,000,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated								85,001,000	82,268,853		673,645,478	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			197,440			0.530
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			4,282,651		4,868,927	0.270
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners		07/09/2007			3,242		12,641,353	2.590
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		10/24/2005			130,693			2.610
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS		12/31/2007			3,000,000		8,000,000	2.860
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/27/2007			7,149,683		7,177,698	0.950
000000-00-0	WALTON STREET REAL ESTATE FUND VI	Chicago	IL	Walton Street		04/27/2009			3,600,000		9,684,512	1.240
1799999. Joint Venture Interests - Real Estate - Unaffiliated									18,363,709		42,372,491	XXX
000000-00-0	CENTRO U.S. RETAIL PORTFOLIO CO-INVESTMENT	New York	NY	BLACKSTONE RE ASSOC		06/24/2011		135,000,000				11.420
1899999. Joint Venture Interests - Real Estate - Affiliated								135,000,000				XXX
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners		12/30/2003	2		412			3.130
1999999. Joint Venture Interests - Other - Unaffiliated									412			XXX
020010-AN-3	INTERCOMPANY NOTE - RBI-2011 - AIC/APR	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC		04/19/2011		3,732,210				
2499999. Collateral Loans - Affiliated								3,732,210				XXX
000000-00-0	BOSTON CAPITAL CORP TAX CR FUND XXXIV	Boston	MA	BOSTON CAPITAL		04/29/2011		10,000,000				5.000
000000-00-0	PNC REAL ESTATE CREDIT CAPITAL INSTITUTIONAL FUND 46 LP	Portland	OR	PNC RE TAX CR 46		06/15/2011		10,000,000				6.670
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37 LLC	ST. PETERSBURG	FL	RAYMOND JAMES FINCL		06/09/2011		20,000,000				8.510

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	USA INSTITUTIONAL TAX CR FUND LXXXIV LP	Greenwich	CT	RICHMAN GROUP		04/15/2011		30,000,000				12.000
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								70,000,000				XXX
3999999. Total - Unaffiliated									56,149,518		102,237,957	XXX
4099999. Total - Affiliated								293,733,210	82,268,853		673,645,478	XXX
4199999 - Totals								293,733,210	138,418,372		775,883,435	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	MIAMI	FL	DIRECT	01/01/2008	06/10/2011	31,791							31,791	31,791				464
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							31,791							31,791	31,791				464
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	04/18/2011	853,671	10,191				10,191		863,862	835,585		(28,277)	(28,277)	24,169
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							853,671	10,191				10,191		863,862	835,585		(28,277)	(28,277)	24,169
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners	01/29/2007	05/18/2011	250,159				11,049	11,049		261,208	261,208				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	06/30/2011	1,672,038	(147,988)			18,667	(129,321)		1,542,717	1,604,393		61,677	61,677	
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	06/30/2011	(224,947)	(3,576)			2,677	(898)		(225,845)	(225,845)				5,200
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	06/27/2011	(217,020)	(4,678)			1,760	(2,918)		(219,938)	(219,938)				8,510
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	06/28/2011	411,783							411,783	411,783				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	06/23/2011	335,876	26,414				26,414		362,290	362,290				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	06/30/2011	(624,700)	(116,129)				(116,129)		(740,830)	(740,830)				146,776
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	06/30/2011	3,683	19				19	238	3,940	3,940				(2)
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	05/12/2011	574,750	(787)			5,661	4,875	34,634	614,259	572,649	(41,610)		(41,610)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	06/22/2011	340,293	(14,197)				(14,197)		326,095	326,095				6,007
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	06/15/2011	73,215	2,895			57	2,952		76,167	76,167				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	06/15/2011	50,732				46	46		50,778	50,778				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	04/06/2011	9,930	88			23	111		10,041	10,041				(5)
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Company	05/04/2007	05/13/2011	686,657	(11,234)				(11,234)	42,897	718,320	715,300	(3,020)		(3,020)	
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	04/28/2011	729,501	(5,913)				(5,913)	47,544	771,132	795,341	24,210		24,210	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	06/10/2011	618,951	20,807				20,807		639,758	639,758				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners	03/27/2007	06/15/2011	1,388,281	(68,001)				(68,001)		1,320,280	1,450,568		130,288	130,288	(2,944)
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	06/30/2011	(365,390)	23,804				23,804		(341,586)	(341,586)				6,903
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR Golder Rauner	09/29/2003	06/30/2011	550,137	42,045				42,045		592,182	594,618		2,436	2,436	12,179
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	05/19/2011	148,101							148,101	148,101				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	06/28/2011	(324,962)	10,194				10,194		(314,768)	(314,768)				18,240
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	05/31/2011	139,383	19,017				19,017		158,400	158,400				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	06/30/2011	(1,304,717)	(226,446)				(226,446)		(1,531,163)	(1,531,163)				315,352
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	05/04/2011	1,569,287	9,786				9,786		1,579,073	1,579,073				38,921
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	06/17/2011	488,461	672			40	712		489,173	489,173				(1,227)
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	06/29/2011	(12,933)	1,517				1,517		(11,416)	(11,416)				739
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	06/30/2011	1,446,271							1,446,271	1,446,271				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	06/30/2011	14,044	705			34	740		14,784	14,784				(37)
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & Company	08/17/2006	06/21/2011	667,591	17,627				17,627		685,218	685,218				(1,536)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	06/30/2011	(94,036)	5,884			24	5,908		(88,128)	(88,128)				8,800
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	04/04/2011	(237,504)	1,848			610	2,459		(235,045)	(235,045)				4,603
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners	01/13/2005	04/15/2011	1,293,795	58,815				58,815		1,352,610	1,401,411		48,801	48,801	4,667
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	06/17/2011	21,593	709			71	780		22,372	22,372				317

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	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	04/08/2011	(2,113,345)	(69,358)				(69,358)		(2,182,703)	(2,064,291)		118,412	118,412	600,709
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	06/30/2011	802,918	(7,896)				(7,896)		795,022	867,634		72,611	72,611	10,745
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	05/16/2011	431,394	30,704				30,704	32,548	494,647	505,866	11,219		11,219	
000000-00-0	PROTEGE PARTNERS LLC	DUBLIN	IR	PROTEGE PARTNERS LLC	09/30/2008	06/30/2011													77
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	03/16/2007	06/15/2011	757,009	26,654			1,311	27,965		784,974	784,974				2,177
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	04/28/2005	06/24/2011	1,336,526	44,482				44,482		1,381,007	1,381,007				35,440
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	05/24/2011	214,836	(3,559)			490	(3,069)		211,767	211,767				6,042
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	06/23/2011	1,192,245	(32,139)				(32,139)		1,160,106	1,458,283		298,177	298,177	4,937
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	05/26/2011	1,219,976	77,771			6,069	83,840		1,303,816	1,303,816				(13,947)
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	06/30/2011	63,969	1,919			410	2,329		66,298	66,298				(372)
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	06/30/2011	(60,078)	1,556				1,556		(58,522)	(58,522)				834
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	05/06/2011	1,168,495	(137)				(137)		1,168,358	1,168,358				
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	06/22/2011	57,797	2,477				2,477		60,274	60,274				1,913
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	06/29/2011	42,150							42,150	42,150				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	11/17/2004	05/25/2011	2,060,882	38,251			4,792	43,043		2,103,925	2,103,925				(57,487)
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	10/22/2007	06/17/2011	2,158,955	60,765			25,261	86,026		2,244,981	2,244,981				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	06/30/2011	(532,962)	4,000				4,000		(528,962)	(528,962)				18,745
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	06/30/2011	1,563,927	55,913				55,913		1,619,841	1,619,841				26,404
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	06/30/2011	156,986	(6,189)				(6,189)		150,797	150,797				(2,198)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	06/02/2011	272,149				1,691	1,691		273,840	273,840				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							20,872,132	(130,888)			80,744	(50,145)	157,861	20,979,849	21,703,050	(9,201)	732,402	723,201	1,205,482
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt	12/31/2008	05/31/2011	3,403,978	56,639				56,639		3,460,617	3,460,617				(17,021)
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	03/17/2006	05/27/2011	(3,145,921)	(1,686,216)			12,419	(1,673,797)	(76,410)	(4,896,127)	(4,765,327)	130,800		130,800	1,663,516
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	Hartford	CT	CONNING PARTNERS	07/16/1994	06/30/2011	(599)							(599)	(599)				58
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	05/13/2011	719,793	469				469		720,262	720,262				375
000000-00-0	Guggenheim Advisors Select Fund II	New York	NY	GUGGENHEIM	02/26/2007	05/31/2011	995,840	4,160				4,160		1,000,000	1,000,000				
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	06/28/2011	497,000							497,000	497,000				12,680
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	06/29/2011	105,133	17,956				17,956		123,089	123,089				7,730
000000-00-0	LEHMAN CROSSROADS GROUP XVII	Dallas	TX	NB Alternative Advis	06/27/2005	06/06/2011	183,077	11,932				11,932		195,009	195,009				
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	06/30/2011	4,243,743	1,957				1,957		4,245,701	4,245,701				(19,875)
000000-00-0	WAND/CASEWISE INVESTMENTS L.P.	New York	NY	Wand Partners	12/27/1996	06/30/2011	5,121	254			52	306		5,427	5,427				(93)
1699999. Joint Venture Interests - Common Stock - Affiliated							7,007,165	(1,592,848)			12,471	(1,580,377)	(76,410)	5,350,378	5,481,178	130,800		130,800	1,647,370
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partners	06/22/2006	04/25/2011	760,000							760,000	760,000				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	06/21/2011	564,302				2,864	2,864		567,166	567,166				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	06/13/2011	836,410				6,466	6,466		842,876	842,876				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	05/06/2004	06/08/2011	1,160,851	152,446				152,446		1,313,296	1,313,296				(108,284)
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	06/28/2011	1,155,700	(21,384)				(21,384)		1,134,316	1,134,316				15,989
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	05/16/2011	160,320	6,571				6,571		166,892	166,892				(6,908)
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	10/26/2005	06/02/2011	754,055	(20,893)				(20,893)		733,162	733,162				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	06/30/2011	(91,830)	1,585				1,585		(90,245)	(90,245)				1,347
000000-00-0	JER FUND II	McLean	VA	JER Partners	06/04/1999	06/24/2011	93,248	7,993			1,201	9,194		102,442	102,442				
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007	04/29/2011	6,760,208	1,970,716			763,895	2,734,611		9,494,819	9,494,819				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	04/20/2011	20,339	2,872			104	2,976		23,315	23,315				54
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment Mgmt	07/01/2003	06/30/2011	(37,124)	111				111		(37,013)	(37,013)				407
000000-00-0	LF STRATEGIC REALTY INVESTORS II	New York	NY	LAZARD FRERES REALTY	03/06/1998	06/01/2011	1,233,442	12,981				12,981		1,246,423	1,246,423				18,337
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	MORGAN STANLEY RE	06/05/1998	06/30/2011	4,050	794			11	805		4,855	4,855				(14)
000000-00-0	RLJ URBAN LODGING FUND II, LP	Bethesda	MD	RLJ Capital Partners	06/12/2006	06/02/2011	9,553,545	5,237,013				5,237,013		14,790,558	10,894,364		(3,896,194)	(3,896,194)	(219,428)
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners	09/05/2008	06/02/2011	12,014,655	977,560				977,560		12,992,215	10,892,846		(2,099,369)	(2,099,369)	(87,410)
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	STARWOOD CAPITAL	05/14/1999	05/23/2011	96,888							96,888	96,888				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	06/30/2011	344,874	19,854			3,071	22,925		367,799	367,799				(23,802)
000000-00-0	WESTBROOK REAL ESTATE FUND IV	New York	NY	Westbrook Partners	10/17/2000	06/24/2011	35,593				4,582	4,582		40,175	48,089		7,914	7,914	
1799999. Joint Venture Interests - Real Estate - Unaffiliated							35,419,527	8,348,218			782,195	9,130,413		44,549,940	38,562,291		(5,987,649)	(5,987,649)	(409,713)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND I	New York	NY	MORGAN STANLEY RE GP	10/31/1995	06/29/2011									31,132		31,132	31,132	
1899999. Joint Venture Interests - Real Estate - Affiliated															31,132		31,132	31,132	
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	06/30/2011	893,008	(62,653)			3,979	(58,674)		834,334	788,828		(45,506)	(45,506)	28,933

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	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	06/21/2011	251,165				874	874		252,039	252,039				
1999999. Joint Venture Interests - Other - Unaffiliated							1,144,173	(62,653)			4,853	(57,800)		1,086,373	1,040,867		(45,506)	(45,506)	28,933
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTURES	07/20/2007	04/01/2011	45,675	(550)				(550)		45,125	45,125				
2099999. Joint Venture Interests - Other - Affiliated							45,675	(550)				(550)		45,125	45,125				
3999999. Total - Unaffiliated							58,321,295	8,164,868			867,792	9,032,659	157,861	67,511,815	62,173,584	(9,201)	(5,329,030)	(5,338,231)	849,336
4099999. Total - Affiliated							7,052,839	(1,593,397)			12,471	(1,580,926)	(76,410)	5,395,503	5,557,435	130,800	31,132	161,932	1,647,370
4199999 - Totals							65,374,134	6,571,470			880,262	7,451,733	81,451	72,907,318	67,731,020	121,599	(5,297,898)	(5,176,298)	2,496,706

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)
3137EA-CT-4	FREDDIE MAC		04/06/2011	UNION BANK OF SWITZERLAND		21,742,012	21,800,000		1FE
742651-DL-3	PRIVATE EXPORT FUNDING		06/14/2011	J. P. MORGAN SECURITIES, INC.		19,975,000	20,000,000		1
912828-QM-5	US TREASURY N/B		06/03/2011	Various		50,384,935	50,000,000	27,853	1
0599999. Bonds - U.S. Governments						92,101,947	91,800,000	27,853	XXX
20772G-KL-1	CONNECTICUT ST G O 2005 SER B		06/10/2011	SEIBERT BRANFORD		19,595,807	16,235,000	33,146	1FE
373384-VM-5	GA ST-E2-REF		06/23/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		41,256,322	36,205,000		1FE
451434-BR-4	IDAHO ST - TAX ANTIC NOTES		06/21/2011	SEATTLE NORTHWEST SECURITIES CORP.		35,603,750	35,000,000		1FE
917542-SQ-6	UTAH ST G O 2011 SER A		06/16/2011	J. P. MORGAN SECURITIES, INC.		11,895,700	10,000,000		1FE
917542-SR-4	UTAH ST G O 2011 SER A		06/16/2011	J. P. MORGAN SECURITIES, INC.		13,494,024	11,295,000		1FE
93974A-3X-0	WASHINGTON ST G O MOTOR VEH TAX 2005 SER		06/21/2011	CITIGROUP GLOBAL MARKETS		18,081,753	16,745,000	402,345	1FE
97705L-E8-6	WISCONSIN ST G O REF-2011 SER 1		05/12/2011	CITIGROUP GLOBAL MARKETS		13,416,475	11,500,000		1FE
1799999. Bonds - U.S. States, Territories and Possessions						153,343,831	136,980,000	435,492	XXX
850272-ZF-5	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY		3,080,757	3,015,000	7,035	1FE
850272-ZG-3	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY		3,109,982	3,100,000	7,233	1FE
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY		3,211,936	3,200,000	8,089	1FE
850272-ZJ-7	SPRINGDALE AR SD 50-A REF & CONST 2011		06/15/2011	PRAGER MCCARTHY & SEALY		2,310,710	2,210,000	6,876	1FE
107403-QA-8	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		1,096,148	1,055,000	14,653	1
107403-QB-6	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		918,681	885,000	12,292	1
107403-QC-4	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		871,160	840,000	11,667	1
107403-QS-9	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		2,670,237	2,570,000	35,694	1
107403-QT-7	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		2,237,013	2,155,000	29,931	1
107403-QU-4	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		2,120,860	2,045,000	28,403	1
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						21,627,483	21,075,000	161,872	XXX
160811-GV-1	CHARLOTTE UTIL-REF		04/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		1,613,745	1,500,000		1FE
160811-HC-2	CHARLOTTE UTIL-REF		04/06/2011	RAYMOND JAMES & ASSOCIATES, INC.		1,873,452	1,730,000		1FE
16699A-DE-6	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		04/05/2011	DIRECT		155,000	155,000	4,641	2Z
16699A-DF-3	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		04/05/2011	DIRECT		280,000	280,000	8,384	2Z
167592-M8-4	CHICAGO IL OHARE INTL ARPT GEN 3RD 05 A		04/27/2011	CITIGROUP GLOBAL MARKETS		11,439,450	11,000,000	184,861	1FE
167593-GC-0	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B		04/27/2011	CITIGROUP GLOBAL MARKETS		5,269,850	5,000,000		1FE
167593-GD-8	CHICAGO IL OHARE INTL ARPT GEN 3RD 11B		04/27/2011	CITIGROUP GLOBAL MARKETS		6,387,333	6,135,000		1FE
485107-DA-1	KANSAS CITY MO TAX INCREMENT FING COMM S		06/02/2011	STIFEL NICOLAUS & CO, INC.		998,750	1,000,000		2Z
485107-DC-7	KANSAS CITY MO TAX INCREMENT FING COMM S		06/02/2011	STIFEL NICOLAUS & CO, INC.		1,977,500	2,000,000		2Z
720175-VU-9	PIEDMONT MUN PWR AGY S C ELEC REV -REF-S		06/15/2011	WELLS FARGO BROKERAGE SERVICES		11,260,100	10,000,000	234,722	2FE
442348-4M-7	HOUSTON TX ARPT SYS SUB LIEN-A		06/29/2011	GOLDMAN, SACHS & CO.		7,333,970	7,000,000		1FE
442348-4N-5	HOUSTON TX ARPT SYS SUB LIEN-A		06/29/2011	GOLDMAN, SACHS & CO.		7,260,820	7,000,000		1FE
93978H-CT-0	WA HLTH-B-PROVIDENCE		06/23/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,897,253	1,650,000		1FE
93978H-CV-5	WA HLTH-B-PROVIDENCE		06/23/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,138,360	1,000,000		1FE
3199999. Bonds - U.S. Special Revenues						58,885,582	55,450,000	432,609	XXX
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		04/25/2011	CREDIT SUISSE		1,771,258	1,751,864		4FE
05377R-AQ-7	AESOP FUNDING II LLC		04/28/2011	DEUTSCHE BANK SECURITIES		7,998,209	8,000,000		2FE
05377R-AS-3	AESOP FUNDING II LLC		04/28/2011	DEUTSCHE BANK SECURITIES		10,496,668	10,500,000		2FE
05377R-AT-1	AESOP FUNDING II LLC		04/28/2011	DEUTSCHE BANK SECURITIES		39,981,248	40,000,000		1FE
05377R-AU-8	AESOP FUNDING II LLC		04/28/2011	DEUTSCHE BANK SECURITIES		10,996,398	11,000,000		2FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		04/21/2011	BANK OF AMERICA		3,011,250	3,000,000		3FE
009363-AL-6	AIRGAS INC		05/31/2011	BANK OF AMERICA		14,979,000	15,000,000		2FE
018804-AL-8	ALLIANT TECHSYSTEMS INC		04/15/2011	BANK OF AMERICA		3,101,250	3,000,000	10,688	3FE
37042G-4F-0	ALLY FINANCIAL INC		05/19/2011	SAMCO		1,150,004	1,169,000	1,929	4FE
37042G-4M-5	ALLY FINANCIAL INC		05/19/2011	SAMCO		789,951	803,000	23,585	4FE
37042G-4T-0	ALLY FINANCIAL INC		05/19/2011	SAMCO		1,017,198	1,034,000	30,598	4FE
37042G-4Z-6	ALLY FINANCIAL INC		05/19/2011	SAMCO		466,298	474,000	14,026	4FE
37042G-5F-9	ALLY FINANCIAL INC		05/19/2011	SAMCO		696,495	708,000	1,151	4FE
3704A0-BC-5	ALLY FINANCIAL INC		05/19/2011	SAMCO		1,019,165	1,036,000	7,464	4FE
02076X-AB-8	ALPHA NATURAL RESOURCES		05/19/2011	OPPENHEIMER & CO. INC		4,029,000	4,000,000		3FE
02364W-AX-3	AMERICA MOVIL SAB DE CV	F	04/15/2011	ROYAL BANK OF SCOTLAND PLC		10,363,100	10,000,000	5,556	1FE
03064P-AF-8	AMERICREDIT AUTOMOBILE RECEIVA		06/08/2011	GREENWICH CAPITAL MARKETS, INC.		14,996,864	15,000,000		2FE
031652-BC-3	AMKOR TECHNOLOGIES INC		04/25/2011	BARCLAYS BANK		2,110,000	2,000,000	72,521	3FE
038222-AE-5	APPLIED MATERIALS INC		06/01/2011	J. P. MORGAN SECURITIES, INC.		9,992,500	10,000,000		1FE
00206R-AW-2	AT&T INC		04/26/2011	BANK OF AMERICA		24,954,500	25,000,000		1FE
05329W-AJ-1	AUTONATION INC		04/20/2011	Various		6,124,410	5,843,000	5,579	3FE
05348E-AL-3	AVALONBAY COMMUNITIES		06/03/2011	GREENWICH CAPITAL MARKETS, INC.		13,598,215	11,955,000	158,487	2FE
090613-AC-4	BIOMET INC		04/14/2011	BANK OF AMERICA		2,207,500	2,000,000	2,222	4Z
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		04/20/2011	DEUTSCHE BANK SECURITIES		2,047,500	2,000,000		4FE

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)
110394-AB-9	BRISTOW GROUP INC		05/02/2011	STERNE AGEE & LEACH		1,538,813	1,450,000	15,104	3FE
111013-AG-3	BRITISH SKY BROADCASTING	F	04/01/2011	J. P. MORGAN SECURITIES, INC.		4,180,548	3,775,000	32,622	2FE
12800U-AE-0	CAISSE CENTRALE DESJARDN	A	06/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,017,850	5,000,000	34,597	1FE
134429-AT-6	CAMPBELL SOUP CO		06/07/2011	RBC DOMINION SECURITIES		10,721,600	10,000,000	143,750	1FE
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		04/15/2011	J. P. MORGAN SECURITIES, INC.		3,232,500	3,000,000	111,563	3FE
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		06/30/2011	Various		10,300,000	10,000,000	131,910	3FE
151020-AD-6	CELGENE CORP		06/01/2011	MORGAN STANLEY DEAN WITTER		9,964,227	9,975,000	34,622	2FE
153527-AG-1	CENTRAL GARDEN & PET CO		05/19/2011	Various		5,138,763	4,855,000	68,130	4FE
156700-AQ-9	CENTURYLINK INC		06/09/2011	BARCLAYS BANK		9,975,000	10,000,000		2FE
156700-AL-0	CENTURYTEL INC		04/20/2011	BARCLAYS BANK		10,682,200	10,000,000	41,667	2FE
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		04/15/2011	DEUTSCHE BANK SECURITIES		3,202,500	3,000,000	111,406	4FE
17305E-EE-1	CITIBANK CREDIT CARD ISSUANCE		04/08/2011	INCAPITAL		15,044,981	13,625,000	133,639	1FE
17308B-AL-2	CITIBANK OMNI MASTER TRUST		06/13/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		16,502,345	15,000,000	269,729	1FE
17308B-AM-0	CITIBANK OMNI MASTER TRUST		04/29/2011	J. P. MORGAN SECURITIES, INC.		52,972,655	50,000,000	78,342	1FE
172967-FS-5	CITIGROUP INC		06/08/2011	CITIBANK		25,509,600	25,000,000		1FE
18911M-AC-5	CLOUD PEAK ENRGY RES/FIN		04/20/2011	Various		5,916,165	5,394,000	159,870	4FE
12572X-AA-8	CME GROUP INDEX SERVICES		05/03/2011	BNY CAPITAL MARKETS		3,116,460	3,000,000	18,700	1FE
19416Q-DU-1	COLGATE-PALMOLIVE CO		04/29/2011	J. P. MORGAN SECURITIES, INC.		19,912,000	20,000,000		1FE
205768-AG-9	COMSTOCK RESOURCES INC		05/04/2011	Various		6,608,125	6,250,000	19,193	4FE
126186-AA-3	CPS AUTO TRUST		04/21/2011	UNION BANK OF SWITZERLAND		19,997,248	20,000,000		1FE
126193-AB-7	CPS AUTO TRUST		04/20/2011	DESCAP SECURITIES INC		1,478,095	1,472,688	1,300	1FE
126304-AG-9	CSC HOLDINGS LLC		04/20/2011	WELLS FARGO		1,115,000	1,000,000	15,531	3FE
23636A-AB-7	DANSKE BANK A/S	F	04/07/2011	BANK OF AMERICA		19,991,000	20,000,000		1FE
25156P-AP-8	DEUTSCHE TELEKOM INT FIN	F	04/04/2011	GOLDMAN, SACHS & CO.		39,959,600	40,000,000		2FE
26225K-AC-3	DRUMM INVESTORS LLC TERM LOAN		05/20/2011	CITIBANK		4,702,500	4,750,000		4FE
29264F-AF-3	ENDO PHARMACEUT HLDGS IN		06/29/2011	OPPENHEIMER & CO. INC		2,037,500	2,000,000	10,500	3FE
302182-AF-7	EXPRESS SCRIPTS INC		04/27/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,756,476	10,800,000		2FE
313747-AN-7	FEDERAL REALTY INVS TRST		06/29/2011	WACHOVIA SECURITIES		5,662,006	5,012,000	146,740	2FE
337738-AK-4	FISERV INC		06/06/2011	J. P. MORGAN SECURITIES, INC.		7,995,200	8,000,000		2FE
34529L-AF-1	FORD CREDIT AUTO OWNER TRUST		04/29/2011	DEUTSCHE BANK SECURITIES		6,202,735	6,000,000	9,278	1FE
34529M-AE-2	FORD CREDIT AUTO OWNER TRUST		04/29/2011	DEUTSCHE BANK SECURITIES		10,110,375	9,900,000	13,272	1FE
35803Q-AD-9	FRESENIUS MED	F	04/20/2011	MORGAN STANLEY DEAN WITTER		2,125,000	2,000,000	38,576	3FE
30277M-AA-2	FUEL TRUST 2011-1		04/29/2011	BANK OF AMERICA		35,203,100	35,000,000	22,204	2FE
36962G-4D-3	GENERAL ELEC CAP CORP		05/25/2011	GOLDMAN, SACHS & CO.		13,962,125	12,500,000	237,500	1FE
36962G-5C-4	GENERAL ELEC CAP CORP		05/04/2011	MORGAN STANLEY DEAN WITTER		14,970,900	15,000,000		1FE
37045X-AA-4	GENERAL MOTORS FINL CO		05/27/2011	Various		3,887,125	3,850,000	309	4FE
372917-AS-3	GENZYME CORP-GENL DIVISN		06/08/2011	BANK OF AMERICA		16,330,800	15,000,000	370,833	1FE
38143U-SC-6	GOLDMAN SACHS GROUP INC		04/28/2011	GOLDMAN, SACHS & CO.		7,032,620	7,000,000	60,618	1FE
410345-AF-9	HANESBRANDS INC		04/20/2011	WELLS FARGO		2,177,500	2,000,000	58,222	4FE
42805R-BF-5	HERTZ VEHICLE FINANCING LLC		06/10/2011	BANK OF AMERICA		39,997,200	40,000,000		1FE
42805R-BH-1	HERTZ VEHICLE FINANCING LLC		06/10/2011	BANK OF AMERICA		11,998,175	12,000,000		2FE
42805R-BJ-7	HERTZ VEHICLE FINANCING LLC		06/10/2011	BANK OF AMERICA		9,998,795	10,000,000		2FE
428236-BE-2	HEWLETT-PACKARD CO		04/25/2011	ROYAL BANK OF SCOTLAND PLC		9,884,700	10,000,000	89,222	1FE
428236-BL-6	HEWLETT-PACKARD CO		05/25/2011	J. P. MORGAN SECURITIES, INC.		19,991,600	20,000,000		1FE
428236-BM-4	HEWLETT-PACKARD CO		05/25/2011	J. P. MORGAN SECURITIES, INC.		9,979,900	10,000,000		1FE
44107T-AK-2	HOST HOTELS & RESORTS		04/12/2011	BANK OF AMERICA		1,980,000	2,000,000	24,667	3FE
446413-AA-4	HUNTINGTON INGALLS INDUS		04/25/2011	Various		13,065,469	12,375,000	104,557	3Z
44890E-AF-7	HYUNDAI AUTO RECEIVABLES TRUST		05/11/2011	BANK OF AMERICA		19,336,962	19,340,000		1FE
451102-AH-0	ICAHN ENTERPRISES/FIN		06/30/2011	JEFFERIES & COMPANY, INC.		1,831,500	1,800,000	68,400	3FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		06/27/2011	DIRECT		2,268,565	2,268,565		3FE
45257#-AA-9	IMPACT CHILDCARE LLC		04/15/2011	SCHEDULED PAY UP		11,248	11,248		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1		04/15/2011	SCHEDULED PAY UP		6,814	6,814		6
449786-AH-5	ING BANK NV	F	04/08/2011	DEUTSCHE BANK SECURITIES		23,987,750	25,000,000	154,514	1FE
45763P-AC-0	INMARSAT FINANCE PLC	F	04/25/2011	BARCLAYS BANK		1,062,500	1,000,000	30,115	3FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	04/20/2011	BANK OF AMERICA		5,056,250	5,000,000		4FE
459745-GA-7	INTL LEASE FINANCE CORP		04/18/2011	OPPENHEIMER & CO. INC		2,130,000	2,000,000	18,750	2FE
24422E-RC-5	JOHN DEERE CAPITAL CORP		06/02/2011	DEUTSCHE BANK SECURITIES		49,901,500	50,000,000		1FE
487836-BE-7	KELLOGG CO		05/16/2011	MORGAN STANLEY DEAN WITTER		4,987,550	5,000,000		1FE
493738-AB-4	KIA MOTORS CORPORATION	F	06/07/2011	CITIBANK		11,962,560	12,000,000		2FE
49456A-AA-1	KINDER MORGAN FIN CO LLC		04/20/2011	OPPENHEIMER & CO. INC		3,112,500	3,000,000	63,000	3FE
48268@-AJ-3	KPMG LLP 3.57% SERIES 2011-A SENIOR NOTE		05/13/2011	USBANK		15,000,000	15,000,000		1Z
50188F-AC-9	LG&E & KU ENERGY LLC		05/13/2011	ROYAL BANK OF SCOTLAND PLC		3,795,240	4,000,000	1,250	2FE
55448Q-AK-2	MACK-CALI REALTY L.P.		06/29/2011	WACHOVIA SECURITIES		11,910,385	11,068,000	267,861	2FE

SCHEDULE D - PART 3

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
55448Q-AM-8	MACK-CALI REALTY L.P.		06/29/2011	GREENWICH CAPITAL MARKETS, INC.		2,786,386	2,521,000	69,047	2FE
565849-AF-3	MARATHON OIL CORP		06/01/2011	WELLS FARGO BROKERAGE SERVICES		11,514,600	10,000,000	132,750	2FE
574599-BD-7	MASCO CORP		04/25/2011	CITADEL SECURITIES		232,313	225,000	957	3FE
57629W-BP-4	MASSMUTUAL GLOBAL FUNDIN		04/07/2011	WARBURG DILLION READ LLC		19,993,600	20,000,000		1FE
55264T-CN-9	MBNAS 2004-B1, B1		04/29/2011	J. P. MORGAN SECURITIES, INC.		10,469,033	9,782,000	22,974	1FE
59001A-AK-8	MERITAGE HOMES CORP		04/20/2011	WELLS FARGO		2,022,500	2,000,000	14,236	4FE
59217G-AC-3	MET LIFE GLOB FUNDING I		04/21/2011	J. P. MORGAN SECURITIES, INC.		980,270	1,000,000	1,944	1FE
59217G-AD-1	MET LIFE GLOB FUNDING I		05/19/2011	Various		15,175,550	15,000,000	161,024	1FE
59217G-AG-4	MET LIFE GLOB FUNDING I		06/07/2011	WARBURG DILLION READ LLC		9,987,800	10,000,000		1FE
611662-BM-8	MONSANTO CO		04/12/2011	GOLDMAN, SACHS & CO.		9,978,700	10,000,000		1FE
61747Y-DD-4	MORGAN STANLEY		04/26/2011	MORGAN STANLEY DEAN WITTER		39,960,400	40,000,000		1FE
628530-AK-3	MYLAN INC		04/21/2011	Various		9,452,800	8,670,000	177,705	3FE
629855-AQ-0	NALCO CO		06/29/2011	BARCLAYS BANK		3,082,500	3,000,000	107,104	3FE
637640-AF-0	NATIONAL SEMICONDUCTOR		04/06/2011	BARCLAYS BANK		10,484,600	10,000,000	193,111	2FE
65364U-AA-4	NIAGARA MOHAWK POWER		06/10/2011	ROYAL BANK OF SCOTLAND PLC		5,850,176	5,395,000	87,777	1FE
G6644#-AL-2	NORTHGATE PLC SERIES A SENIOR MAKE-WHOL	F	01/01/2011	SCHEDULED PAY UP		159,880	159,880		3
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	04/28/2011	Various		(364,504)	(168,326)		3
67000X-AL-0	NOVELIS INC	A	04/25/2011	OPPENHEIMER & CO. INC		1,129,444	1,035,000	31,542	4FE
68233J-AK-0	ONCOR ELECTRIC DELIVERY		05/06/2011	BANK OF AMERICA		5,390,700	5,000,000	28,472	2FE
247109-E*-8	PEPCO HOLDINGS / DELMARVA POWER & LIGHT		04/07/2011	BARCLAYS BANK		9,716,580	9,000,000	168,345	2
71645W-AT-8	PETROBRAS INTL FIN CO	F	06/16/2011	GOLDMAN, SACHS & CO.		5,111,150	5,000,000	77,500	2FE
716495-AL-0	PETROHAWK ENERGY CORP		05/31/2011	EXCHANGE		6,160,305	6,000,000	128,083	4FE
720186-E*-2	PIEDMONT NATURAL GAS CO., INC. 2.92% SEN		03/21/2011	BANK OF AMERICA		10,000,000	10,000,000		1Z
723456-AK-5	PINNACLE ENTERTAINMENT		04/21/2011	BANK OF AMERICA		4,420,000	4,000,000	82,417	3FE
72347N-AE-0	PINNACLE FOODS TERM D		06/07/2011	BARCLAYS BANK		2,030,000	2,000,000		4FE
723787-AF-4	PIONEER NATURAL RESOURCE		04/19/2011	Various		8,323,394	7,655,000	249,333	3FE
73931@-AC-3	POWERCOR AUSTRALIA LLC (2011 TRANSACTION	F	04/07/2011	COMMONWEALTH BANK		25,000,000	25,000,000		1Z
69352J-AG-2	PPL ENERGY SUPPLY LLC		06/01/2011	HSBC SECURITIES, INC.		10,877,800	10,000,000	80,750	2FE
75281A-AJ-8	RANGE RESOURCES CORP		04/18/2011	Various		4,989,490	4,656,000	159,121	3FE
749343-AA-7	RCI BANQUE SA	F	04/05/2011	CITIBANK		14,982,600	15,000,000		2FE
75884R-AP-8	REGENCY CENTERS LP		06/10/2011	WACHOVIA SECURITIES		5,849,333	5,361,000	104,763	2FE
75884R-AQ-6	REGENCY CENTERS LP		06/21/2011	Various		9,077,195	8,070,000	4,678	2FE
749581-AH-7	RFMSI 2007-S1 A4		04/14/2011	CHASE SECURITIES		12,768,750	15,000,000	45,000	6FE
013716-AV-7	RIO TINTO ALCAN INC	A	04/13/2011	PARIBAS CAPITAL MARKETS		6,490,320	6,000,000	114,167	1FE
767201-AM-8	RIO TINTO FIN USA LTD	F	05/17/2011	J. P. MORGAN SECURITIES, INC.		9,950,600	10,000,000		1FE
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVABL		06/20/2011	GREENWICH CAPITAL MARKETS, INC.		15,623,658	15,460,000	6,287	6
80282L-AC-8	SANTANDER DRIVE AUTO RECEIVABL		04/01/2011	CITIGROUP GLOBAL MARKETS		10,703,993	10,732,500	19,408	2FE
80282P-AC-9	SANTANDER DRIVE AUTO RECEIVABL		06/20/2011	GREENWICH CAPITAL MARKETS, INC.		16,644,671	16,620,000	4,727	1FE
G7815@-AC-5	SAP IRELAND US FINANCIAL SERVICES LTD 20	F	05/13/2011	BANK OF AMERICA		15,000,000	15,000,000		1Z
G7815@-AA-9	SAP IRELAND US FINANCIAL SERVICES LTD, 2	F	04/07/2011	BARCLAYS BANK		4,371,210	4,500,000	7,313	1
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		05/24/2011	BANK OF AMERICA		5,532,875	5,180,000	119,150	4FE
817565-BM-5	SERVICE CORP INTL		06/30/2011	BARCLAYS BANK		550,625	500,000	10,061	3FE
78412F-AJ-3	SESI LLC		06/29/2011	Various		12,092,500	12,000,000	24,083	3FE
82655A-AB-9	SIGMA ALIMENTOS SA	F	04/07/2011	BANK OF AMERICA		6,941,410	7,000,000		2FE
78444K-AA-3	SLC STUDENT LOAN TRUST		05/26/2011	J. P. MORGAN SECURITIES, INC.		52,692,882	52,060,464	144,374	1FE
78446D-AB-5	SLM STUDENT LOAN TRUST		04/14/2011	BANK OF AMERICA		5,999,953	6,000,000		1FE
83149T-AA-2	SLM STUDENT LOAN TRUST		06/13/2011	J. P. MORGAN SECURITIES, INC.		31,081,959	30,925,987	64,640	1FE
83149U-AB-7	SLM STUDENT LOAN TRUST		06/15/2011	BANK OF AMERICA		12,994,643	13,000,000		1FE
832248-AQ-1	SMITHFIELD FOODS INC		04/20/2011	WELLS FARGO		2,262,875	2,105,000	52,113	4FE
84345P-AA-0	SOUTHERN NATURAL GAS		06/02/2011	ROYAL BANK OF SCOTLAND PLC		9,991,100	10,000,000		2FE
84756N-AA-7	SPECTRA ENERGY PARTNERS		06/06/2011	WELLS FARGO BROKERAGE SERVICES		4,988,900	5,000,000		2FE
847788-AN-6	SPEEDWAY MOTORSPORTS INC		04/25/2011	Various		3,363,200	3,055,000	109,153	3FE
85205T-AB-6	SPIRIT AEROSYSTEMS INC		06/06/2011	Various		6,160,279	5,693,000	42,478	3FE
875127-B#-8	TECO ENERGY / TAMPA ELECTRIC COMPANY (SE		04/07/2011	BARCLAYS BANK		13,439,040	12,000,000	69,850	2FE
883556-AY-8	THERMO FISHER SCIENTIFIC		04/25/2011	Various		5,099,540	5,000,000	29,333	1FE
884903-BG-9	THOMSON REUTERS CORP	A	04/26/2011	CITADEL SECURITIES		5,298,050	5,000,000	9,139	1FE
88947E-AH-3	TOLL BROS FINANCE CORP		04/25/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,175,000	1,000,000	3,218	3FE
89469A-AA-2	TREEHOUSE FOODS INC		04/18/2011	Various		2,159,375	2,000,000	21,528	3FE
902733-AB-0	U-HAUL S FLEET LLC		04/29/2011	Various		14,386,139	13,747,458	21,671	4FE
90312*-AB-0	UNS GAS, INC. SER B, DUE 2015		05/24/2011	CRT CAPITAL GROUP		13,781,250	12,500,000	240,115	2
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL REV - REF-		06/16/2011	Various		14,718,379	13,550,000	15,674	1FE
920253-AD-3	VALMONT INDUSTRIES		06/06/2011	BANK OF AMERICA		5,494,400	5,000,000	48,767	2FE
92203P-AE-6	VANGUARD HLT HDG LLC/INC		06/29/2011	EXCHANGE		5,253,230	5,250,000	172,667	4FE

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

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91827X-AE-7	VENETIAN MACAU LIMITED DELAYED DRAW TL		06/02/2011	Various		1,459,254	1,455,615		3FE
91827X-AC-1	VENETIAN MACAU LIMITED TERM B		06/02/2011	Various		3,336,037	3,327,718		3FE
94106*-AC-0	WASTE CONNECTIONS, INC. 5 YR		03/11/2011	DEUTSCHE BANK SECURITIES		9,000,000	9,000,000		2FE
950840-AB-4	WESFARMERS LTD	F	06/03/2011	Various		16,046,100	16,000,000	8,286	2FE
94986A-AE-8	WFMBS 2007-8 1A5		04/26/2011	GREENWICH CAPITAL MARKETS, INC.		5,207,842	5,630,099	26,274	1Z*
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		05/17/2011	CREDIT SUISSE		2,025,000	2,000,000		4FE
983130-AN-5	WYNN LAS VEGAS LLC/CORP		04/20/2011	GLEACHER DESCAP		3,292,500	3,000,000	114,844	3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,548,590,508	1,515,406,574	7,173,820	XXX
8399997. Total - Bonds - Part 3						1,874,549,350	1,820,711,574	8,231,645	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,874,549,350	1,820,711,574	8,231,645	XXX
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	686.000	111,697	0.00		P2U
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						111,697	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						111,697	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						111,697	XXX		XXX
88554D-20-5	3D SYSTEMS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	142,955			L
G88473-11-4	3I GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	18,033.000	82,534			U
T0140L-10-3	A2A	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	85,058.000	137,371			U
G2953L-10-9	AAC ACOUSTIC TECHNOLOGY HOLDINGS INC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	22,252			U
N00089-31-3	AALBERTS INDUSTRIES RIGHTS	D	05/02/2011	DIRECT	9,221.000				L
Q0015N-10-4	ABACUS PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,886.000	36,459			U
F0011K-47-8	ABC ARBITRAGE RIGHTS	D	06/10/2011	DIRECT	14,115.000				U
J00056-10-1	ABC-MART	D	04/01/2011	INSTINET	900.000	31,957			U
002896-20-7	ABERCROMBIE + FITCH CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	103,676			L
G00434-11-1	ABERDEEN ASSET MGMT PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	58,716.000	198,048			U
003687-20-9	ABITIBIBOWATER		06/10/2011	CREDIT SUISSE INTERNATIONAL	9,450.000	216,529			U
00374N-10-7	ABOVENET INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	14,469			L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	14,843			L
G1151C-10-1	ACCENTURE PLC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,320.000	511,203			L
00438V-10-3	ACCRETIVE HEALTH INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,520.000	125,694			L
H0023R-10-5	ACE LIMITED		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,560.000	233,542			L
T0040K-10-6	ACEA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,686.000	43,628			U
004764-10-6	ACME PACKET INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	74,803			L
J00105-10-6	ACOM CO	D	04/01/2011	INSTINET	2,920.000	38,318			U
00484M-10-6	ACORDA THERAPEUTICS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	18,835			L
H0032X-13-5	ACTELION LTD REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	695.000	39,617			U
005125-10-9	ACXIOM CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,940.000	87,364			L
H00392-31-8	ADECCO CHESEREX	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,165.000	208,370			U
Q0109N-10-1	ADELAIDE BRIGHTON LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,874.000	54,086			U
D0065L-10-1	ADIDAS SALOMON AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,572.000	161,888			U
00738A-10-6	ADTRAN INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	68,751			L
007903-10-7	ADVANCED MICRO DEVICES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	671			L
00765F-10-1	ADVANTAGE OIL & GAS LTD	C	04/01/2011	ITG, INC CANADA	2,500.000	22,592			U
J00210-10-4	ADVANTEST	D	04/01/2011	INSTINET	2,600.000	46,921			U
G0105D-10-8	AEGIS GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11,756.000	27,318			U
J00288-10-0	AEON CO LTD NPV	D	04/01/2011	INSTINET	2,500.000	28,052			U
J10005-10-6	AEON MALL CO	D	04/01/2011	INSTINET	1,300.000	27,656			U
00130H-10-5	AES CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	13,560.000	177,199			L
00817Y-10-8	AETNA INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,160.000	232,384			L
00826A-10-9	AFFYMAX INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	2,258			L
001055-10-2	AFLAC INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,060.000	163,550			L
001092-10-5	AGF MANAGEMENT LTD	C	04/01/2011	ITG, INC CANADA	1,700.000	34,494			U
G0116S-10-2	AGGREKO ORD GBP0.20	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,322.000	58,839			U
00846U-10-1	AGILENT TECHNOLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,040.000	634,156			L
001630-10-4	AGL ENERGY	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,810.000	71,634			U
008916-10-8	AGRIUM INC COM	C	04/01/2011	ITG, INC CANADA	3,500.000	328,329			U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	38,200.000	118,808			U
009128-30-7	AIR METHODS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	13,549			L
D0198L-14-3	AIXTRON SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	376.000	16,587			U
N01803-10-0	AKZO N.V.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,159.000	80,360			U

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011527-10-8	ALAMOS GOLD INC	C	04/01/2011	ITG, INC CANADA	2,200.000	34,477			U
011659-10-9	ALASKA AIR GROUP, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	70,828			L
013078-10-0	ALBERTO CULVER CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,720.000	101,389			L
013817-10-1	ALCOA INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	16,120.000	283,058			L
015351-10-9	ALEXION PHARMACEUTICAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	49,506			L
016255-10-1	ALIGN TECHNOLOGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	412			L
01626P-40-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	C	04/01/2011	ITG, INC CANADA	3,100.000	82,583			U
01642T-10-8	ALKERMES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	17,054			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		05/09/2011	Various	1,172.980	81,841			L
01748X-10-2	ALLEGIANT TRAVEL CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	878			L
018490-10-2	ALLERGAN I NC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,980.000	215,281			L
D03080-11-2	ALLIANZ SE-REG COM STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,418.000	910,874			L
019456-10-2	ALLIED PROPERTIES REIT	C	04/01/2011	ITG, INC CANADA	900.000	20,583			U
H01531-10-4	ALLIED WORLD ASSURANCE CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,540.000	222,763			L
H0151D-10-0	ALLREAL HLD N	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,133.000	327,844			U
02076X-10-2	ALPHA NATURAL RESOURCES		06/28/2011	Various	12,744.000	682,661			L
02081G-10-2	ALPHATEC HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	1,255			L
J01134-10-5	ALPINE ELECTRONICS INC	D	04/01/2011	INSTINET	4,600.000	51,361			U
J01176-11-4	ALPS ELECTRIC CO JPY50	D	04/01/2011	INSTINET	3,800.000	35,642			U
021361-10-0	ALTAGAS LTD	C	04/01/2011	ITG, INC CANADA	6,000.000	161,714			U
021441-10-0	ALTERA CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,920.000	643,267			L
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	11,072			L
Q0269M-10-9	ALUMINA	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	26,055.000	67,504			U
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,952.000	56,524			U
00163U-10-6	AMAG PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	14,973			L
023135-10-6	AMAZON COM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,520.000	638,974			L
Q03080-10-0	AMCOR LTD ORD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,077.000	158,888			U
G02604-11-7	AMEC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	8,492.000	162,206			U
023586-10-0	AMERCO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	7,754			L
024061-10-3	AMERICAN AXLE MFG HLDGS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	9,137			L
02503Y-10-3	AMERICAN C AP LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,060.000	70,912			L
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,440.000	272,861			L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	13,054			L
030420-10-3	AMERICAN WATER WORKS CO INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,640.000	74,888			L
03076C-10-6	AMERIPRISE FINL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	10,160.000	632,275			L
03073E-10-5	AMERISOURCEBERGEN CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,460.000	259,876			L
031100-10-0	AMETEK INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,920.000	396,105			L
Q0344G-10-1	AMP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	65,068.000	373,065			U
032095-10-1	AMPHENOL CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	680.000	35,943			L
032511-10-7	ANADARKO PETE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,700.000	555,588			L
032654-10-5	ANALOG DEVICES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,320.000	287,997			L
032803-10-8	ANCESTRY.COM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,760.000	132,664			L
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11,059.000	575,233			U
035290-10-5	ANIXTER INTERNATIONAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	1,367			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	16,640.000	290,157			L
T0421V-11-9	ANSALDO STS SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,475.000	21,593			U
Q04020-10-5	ANSELL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	11,110.000	156,495			U
037347-10-1	ANWORTH MORTGAGE ASSET CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,420.000	32,029			L
Q09504-13-7	ANZ NATIONAL BANK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,330.000	206,982			U
037389-10-3	AON CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,620.000	140,897			L
K0514G-10-1	AP MOLLER MAERSK B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	8.000	74,865			U
Q0437B-10-0	APA GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	66,931.000	292,377			U
037411-10-5	APACHE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,760.000	492,342			L
037833-10-0	APPLE INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,480.000	2,948,837			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	111,237			L
038222-10-5	APPLIED MATERIALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,320.000	98,665			L
03834A-10-3	APPROACH RESOURCES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	115,214			L
Q0460J-10-3	AQUILA RESOURCES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,717.000	37,052			U
03875Q-10-8	ARBITRON INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	11,957			L
00208D-40-8	ARC RESOURCES LTD	C	04/01/2011	ITG, INC CANADA	13,500.000	371,413			U
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	28,887.000	1,040,612			U
039483-10-2	ARCHER DANIELS MIDLAND CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,560.000	129,457			L
J01964-10-5	ARIAKE JAPAN CO LTD	D	04/01/2011	INSTINET	1,100.000	17,815			U

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Q0521T-10-8	ARISTOCRAT LEISURE NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,054.000	16,749			U
G0483X-12-2	ARM HOLDINGS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	20,272.000	188,349			U
D0037W-12-8	ARREAL BANK RIGHTS	D	04/18/2011	DISTRIBUTION	3,176.000	4,971			L
042735-10-0	ARROW ELECTRONICS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	144,822			L
H0336B-11-0	ARYZTA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	814.000	40,845			U
J02773-10-9	ASAHI HOLDINGS INC	D	04/01/2011	INSTINET	1,700.000	34,178			U
J0242P-11-0	ASAHI KASEI CORP	D	04/01/2011	INSTINET	12,000.000	80,382			U
J03014-10-7	ASATSU-DK INC	D	04/01/2011	INSTINET	900.000	23,356			U
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,000.000	20,463			U
044103-10-9	ASHFORD HOSPITALITY TRUST		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,880.000	43,017			L
506551-ZZ-6	ASHMORE EMERGING MARKETS LIQUID INVESTME	F	05/02/2011	DIRECT	22,203,867.030	250,000,000			U
G0609C-10-1	ASHMORE GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	17,133.000	90,991			U
J03234-15-0	ASICS CORP	D	04/01/2011	INSTINET	3,000.000	39,711			U
N07045-21-9	ASM INTERNATIONAL NV RIGHTS	D	05/25/2011	DIRECT	5,132.000				U
G0535Q-13-3	ASM PACIFIC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,200.000	79,600			U
N07059-17-8	ASML HOLDING NV EURO.02	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,194.000	96,850			U
G0536Q-10-8	ASOS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,927.000	134,949			U
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,954.000	129,556			U
T0538F-10-6	ASTALDI SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,079.000	25,559			U
J96216-12-2	ASTELLAS PHARMA INC	D	04/01/2011	INSTINET	900.000	33,254			U
046346-20-1	ASTRAL MEDIA INC-A	C	04/01/2011	ITG, INC CANADA	600.000	23,879			U
Q0604U-10-5	ASX	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,880.000	67,060			L
00206R-10-2	AT&T INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,980.000	458,695			L
046789-40-0	ATCO LTD CLASS'1'N/VTG COM NPV	C	04/01/2011	ITG, INC CANADA	700.000	42,699			U
04685W-10-3	ATHENAHEALTH INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	7,238			L
04743P-10-8	ATHEROS COMMUNICATIONS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	8,938			L
T05404-10-7	ATLANTIA	D	06/06/2011	Various	46,159.050	1,055,988			U
04878Q-86-3	ATLANTIC POWER CORP	C	04/01/2011	ITG, INC CANADA	3,000.000	45,731			U
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	2,721			L
W10020-29-0	ATLAS COPCO AB - B REDEMPTION	D	05/11/2011	DISTRIBUTION	40,709.000	19,368			L
W10020-28-2	ATLAS COPCO AB-A REDEMPTION	D	05/11/2011	DISTRIBUTION	66,854.000	31,069			L
W10020-11-8	ATLAS COPCO AB-A S HS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	22,375.000	595,441			U
W10020-13-4	ATLAS COPCO B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,179.000	100,904			L
Q0622U-10-3	ATLAS IRON LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	25,975.000	99,672			U
049513-10-4	ATMEL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,160.000	68,901			L
00208J-10-8	ATP OIL GAS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	2,513			L
Q06213-10-4	AUCKLAND INTL AIRPORT	D	04/01/2011	INSTINET HONG KONG	14,253.000	24,349			U
Q07932-10-8	AUSTRALAND PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,128.000	67,182			U
Q09994-10-6	AUSTRALIAN INFRASTRUCTURE FUND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,092.000	30,162			U
Q1233E-10-8	AUSTRALIAN WORLDWIDE EXPLORATION LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	31,269.000	55,792			U
052769-10-6	AUTODESK INCORPORATED		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	25,364			L
052800-10-9	AUTOLIV INV		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	11,902			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	16,420.000	849,297			L
H04165-10-8	AUTONEUM HOLDING AG	D	05/13/2011	DISTRIBUTION	412.000	25,677			U
T06552-10-2	AUTOSTRADA TORINO-MILANO SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,033.000	30,790			U
053332-10-2	AUTOZONE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	181,355			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,900.000	248,841			U
G0683Q-10-9	AVIVA ORD GBP0.25	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	129,458.000	915,534			U
W1051R-10-1	AXFOOD AB	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,660.000	286,468			U
05508R-10-6	B G FOODS INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,800.000	90,864			L
057224-10-7	BAKER HUGHES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,540.000	481,034			L
058498-10-6	BALL CORP COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,200.000	222,649			L
H04530-20-2	BALOISE HOLDING NAMEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	341.000	33,452			U
T1188M-14-4	BANCA MONTE DEI PASCHI RIGHTS	D	06/20/2011	DIRECT	270,126.000				U
T1188A-11-6	BANCA MONTE PASCHI ORD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	19,429.000	24,397			U
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,635.000	31,914			U
E11883-21-7	BANCO BILBAO VIZCAYA ARGENTARIA RIGHTS	D	04/01/2011	DISTRIBUTION	379,497.000	81,989			L
X03485-48-3	BANCO COMERCIAL PORTUGAL RIGHTS	D	04/21/2011	DIRECT	245,780.000				U
X03485-49-1	BANCO COMERCIAL RIGHTS	D	05/27/2011	DIRECT	245,780.000				U
E16100-36-9	BANCO DE VALENCIA	D	04/04/2011	Various	8,487.320	37,876			U
E16100-42-7	BANCO DE VALENCIA RIGHTS	D	04/26/2011	DISTRIBUTION	42,759.000	3,664			U
E1943H-PU-3	BANCO PASTOR RIGHTS	D	04/28/2011	DIRECT	19,318.000				U
T1872V-10-3	BANCO POPOLARE SPA CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	85,757.000	257,650			L

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E19552-11-1	BANCO POPULAR ESPANOL RIGHTS	D	04/13/2011	DISTRIBUTION	98,873.000	7,288			L
E19552-13-7	BANCO POPULAR ESPANOL RIGHTS	D	06/27/2011	DIRECT	98,873.000				U
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	27,678.000	326,446			L
060505-10-4	BANK AMER CORP COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	76,760.000	1,034,471			L
M60758-08-9	BANK HAPOALIM B.M.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	8,808.000	46,055			U
M16043-10-7	BANK LEUMI LE'ISRAEL LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	7,688.000	39,803			U
064058-10-0	BANK NEW YORK MELLON CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	106,076			L
064149-10-7	BANK NOVA SCOTIA HALIFAX COM	C	04/01/2011	ITG, INC CANADA	4,600.000	284,011			L
063671-10-1	BANK OF MONTREAL	C	04/01/2011	ITG, INC CANADA	2,000.000	131,958			L
X06397-10-7	BANK OF PIRAEUS	D	04/01/2011	ITG Inc.	63,417.000	125,289			U
Q12764-11-6	BANK OF QUEENSLAND LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,236.000	12,610			U
J04242-10-3	BANK OF YOKOHAMA	D	04/01/2011	INSTINET	11,000.000	51,699			U
066286-30-3	BANKERS PETROLEUM LTD	C	04/01/2011	ITG, INC CANADA	1,500.000	13,378			U
E21171-10-8	BANKINTER SA RIGHTS	D	04/01/2011	DISTRIBUTION	34,220.000	1,780			L
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	296.000	166,677			U
G08036-12-4	BARCLAYS ORD GBP0.25	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	164,041.000	758,454			L
067901-10-8	BARRICK GOLD CORP COM NPV	C	04/01/2011	ITG, INC CANADA	1,800.000	92,859			L
D06216-10-1	BASF SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,902.000	689,389			U
H05172-20-2	BASLER KANTONALBK - PC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,147.000	173,388			U
K0834C-26-9	BAVARIAN NORDIC RIGHTS	D	05/06/2011	DIRECT	1,613.000				L
D07112-11-9	BAYER AG ORD NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,796.000	299,871			U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,505.000	127,937			L
07317Q-10-5	BAYTEX ENERGY CORP	C	04/01/2011	ITG, INC CANADA	4,500.000	267,181			U
054937-10-7	BB+T CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,940.000	81,089			L
G08932-16-5	BBA AVIATION PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	53,373.000	174,077			U
E11805-10-3	BBVA(BILB-VIZ-ARG) EUR0.49	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	13,305.000	161,346			U
Q13921-10-3	BEACH ENERGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	19,714.000	20,088			U
075811-10-9	BECKMAN COULTER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	8,306			L
075896-10-0	BED BATH & BEYOND INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,520.000	269,041			L
D08792-10-9	BEIERSDORF	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,350.000	390,599			U
B09800-13-5	BEKAERT SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,910.000	333,898			U
Q1456C-11-0	BENDIGO & ADELAIDE BANK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,399.000	23,577			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	1,677			L
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	33,057.000	99,656			U
G1245Z-10-8	BG GROUP ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,404.000	135,340			U
Q18193-12-0	BHP BILLITON LTD COMN STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	22,820.000	1,107,137			U
G10877-10-1	BHP BILLITON PLC ORD USD0.50	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	8,906.000	354,830			U
F10080-10-3	BIC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	383.000	33,858			U
08986R-10-1	BIGLARI HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	25,159			L
D11648-10-8	BILFINGER BERGER SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,484.000	129,825			U
Q1502G-10-7	BILLABONG INTERNAT NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,220.000	41,033			L
09062X-10-3	BIOGEN IDEC INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	212,123			L
090697-10-3	BIRCHCLIFF ENERGY LTD	C	04/01/2011	ITG, INC CANADA	1,600.000	20,310			U
09180C-10-6	BJS RESTAURANTS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,200.000	87,310			L
05548J-10-6	BJ'S WHOLESALE CLUB		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	40,415			L
09251U-10-0	BLACKPEARL RESOURCES INC	C	04/01/2011	ITG, INC CANADA	27,500.000	208,080			U
09247X-10-1	BLACKROCK INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	235,846			L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	203			L
095180-10-5	BLOUNT INTERNATIONAL INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	21,083			L
09534T-50-8	BLUE COAT SYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	680.000	19,060			L
Q1415L-10-2	BLUESCOPE STEEL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,026.000	20,605			L
055921-10-0	BMC SOFTWARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,140.000	411,633			L
D12096-12-5	BMW VORZUG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	292.000	16,868			U
F07875-19-2	BNP PARIBAS S.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,862.000	139,252			U
Q1645L-10-4	BOART LONGYEAR GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,734.000	32,911			L
09746Y-10-5	BOISE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	1,280			L
09784Y-10-8	BONAVISTA ENERGY CORP	C	04/01/2011	ITG, INC CANADA	8,000.000	248,743			U
G1344P-10-0	BOOKER GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	61,736.000	59,578			U
099724-10-6	BORG WARNER INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	181,693			L
N14952-26-6	BOSKALIS WESTMINSTER CT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,858.000	99,347			U
F11235-23-5	BOURBON SA RIGHTS	D	06/10/2011	DIRECT	5,699.000				U
F11487-12-5	BOUYGUES SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,967.000	94,992			L
055622-10-4	BP PLC - SPONS ADR	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,909.000	451,995			L

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Q17369-10-1	BRADKEN LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,228.000	34,226			U
Q6634U-10-6	BRAMBLES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,764.000	20,251			U
D12459-10-9	BRENNTAG AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,160.000	130,063			U
10807M-10-5	BRIDGEPOINT EDUCATION INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	6,515			L
109178-10-3	BRIGHAM EXPLORATION CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	50,042			L
109473-40-5	BRIGHTPOINT		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	6,599			L
110394-10-3	BRISTOW GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	10,506			L
111320-10-7	BROADCOM CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,960.000	152,848			L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	1,946			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	04/01/2011	ITG, INC CANADA	4,700.000	153,432			L
112900-10-5	BROOKFIELD OFFICE PROPERTIES INC	C	04/01/2011	ITG, INC CANADA	2,800.000	50,520			U
112900-12-1	BROOKFIELD OFFICE PROPERTY RIGHTS	C	05/23/2011	DIRECT	24,300.000				U
116794-10-8	BRUKER CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	2,562			L
G16612-10-6	BT GROUP PLC ORD GBP0.05	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	74,514.000	223,996			L
118255-10-8	BUCKEYE TECHNOLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	15,180			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	60,323			L
G16962-10-5	BUNGE LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	198,920			L
G1699R-10-7	BURBERRY GROUP	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,564.000	68,154			L
H12013-10-0	BURCKHARDT COMPRESSION HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	59.000	18,646			U
126804-30-1	CABELAS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	11,198			L
127097-10-3	CABOT OIL + GAS CORP COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	66,045			L
G1744V-10-3	CAFE DE CORAL HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	12,000.000	27,947			U
129584-10-8	CALFRAC WELL SERVICES LTD	C	04/01/2011	ITG, INC CANADA	1,200.000	38,814			U
131347-30-4	CALPINE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,640.000	121,418			L
Q19884-10-7	CALTEX AUSTRALIA ORD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,735.000	28,225			U
133131-10-2	CAMDEN PROP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	43,374			L
13321L-10-8	CAMECO CORP COM	C	04/01/2011	ITG, INC CANADA	6,200.000	190,183			U
Q20240-10-9	CAMPBELL BROTHERS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,094.000	101,616			U
136069-10-1	CANADIAN IMP BANK COM NPV	C	04/01/2011	ITG, INC CANADA	4,200.000	368,599			U
13643E-10-5	CANADIAN OIL SANDS LTD	C	04/01/2011	ITG, INC CANADA	25,100.000	858,257			U
136681-20-2	CANADIAN TIRE LTD CL A	C	04/01/2011	ITG, INC CANADA	1,700.000	115,433			U
136717-83-2	CANADIAN UTILITIES LTD A	C	04/01/2011	ITG, INC CANADA	1,600.000	87,235			U
137576-10-4	CANFOR CORP	C	04/01/2011	ITG, INC CANADA	2,300.000	36,271			U
J05124-14-4	CANON	D	04/01/2011	INSTINET	2,500.000	108,620			U
J05082-10-2	CANON ELECTRONICS INC	D	04/01/2011	INSTINET	2,100.000	56,538			U
J05187-10-9	CAPCOM CO LTD	D	04/01/2011	INSTINET	2,300.000	43,541			U
14040H-10-5	CAPITAL ONE FINL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,580.000	342,875			L
14042M-10-2	CAPITAL POWER CORP	C	04/01/2011	ITG, INC CANADA	1,700.000	45,603			U
Y10923-10-3	CAPITALAND SGD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	21,018			U
14055X-10-2	CAPITALSOURCE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,480.000	46,181			L
Y1100L-16-0	CAPITAMALL TRUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	24,060			U
Y1122V-10-5	CAPITAMALLS ASIA LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	77,000.000	107,809			U
140781-10-5	CARBO CERAMICS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	70,538			L
14149Y-10-8	CARDINAL HEALTH INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	17,800.000	745,202			L
141665-10-9	CAREER EDUCATION CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	2,770			L
14170T-10-1	CAREFUSION CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	28,914			L
143130-10-2	CARMAX INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,020.000	163,358			L
143658-30-0	CARNIVAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,360.000	283,272			L
F13923-11-9	CARREFOUR EUR2.50	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,521.000	114,163			L
147195-10-1	CASCADE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	22,563			L
F14133-10-6	CASINO GUICH-PERR EUR1.53	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,260.000	217,093			U
J05250-13-9	CASIO COMPUTER CO	D	04/01/2011	INSTINET	13,000.000	101,596			U
W2084X-10-7	CASTELLUM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,843.000	70,388			U
149123-10-1	CATERPILLAR INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,140.000	1,033,516			L
149150-10-4	CATHAY GENERAL BANCORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	21,971			L
Y11757-10-4	CATHAY PACIFIC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,000.000	31,202			L
14964U-10-8	CAVIUM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	16,072			L
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	38,060.000	1,053,969			L
149847-10-5	CBEYOND INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	16,548			L
124857-20-2	CBS CORP C LASS B		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,260.000	231,706			L
124900-30-9	CCL INDUSTRIES	C	04/01/2011	ITG, INC CANADA	700.000	23,172			U
Y1233P-10-4	CDL HOSPITALITY TRUSTS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	44,000.000	70,519			U
136375-10-2	CDN NATL RAILWAYS COM NPV	C	04/01/2011	ITG, INC CANADA	1,200.000	91,313			U

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
150870-10-3	CELANESE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	196,306			L
D1497R-11-2	CELESIO AG NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,331.000	56,791			U
15101Q-10-8	CELESTICA INC SUB ORD VTG SHS NPV	C	04/01/2011	ITG, INC CANADA	7,200.000	78,277			U
150934-60-2	CELL THERAPEUTICS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	31,820.000	12,085			L
15118Q-10-9	CELTIC EXPLORATION LTD	C	04/01/2011	ITG, INC CANADA	5,100.000	111,150			U
15135U-10-9	CENOVUS ENERGY INC	C	04/01/2011	ITG, INC CANADA	2,600.000	104,719			L
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	04/01/2011	INSTINET	26.000	201,980			U
G2018Z-14-3	CENTRICA ORD GBP0.0617284	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	32,241.000	169,948			L
156700-10-6	CENTURYLINK INC		04/01/2011	Various	32,902.300	1,350,186			L
15670R-10-7	CEPHEID INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	43,949			L
156710-10-5	CERADYNE		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,140.000	97,805			L
125269-10-0	CF INDUSTRIES HOLDINGS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	203,493			L
F2015W-10-2	CFAO SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	561.000	21,307			U
Q22625-20-8	CFS RETAIL PROP TRUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,416.000	14,232			U
39945C-10-9	CGI GROUP INC CLASS A	C	04/01/2011	ITG, INC CANADA	3,900.000	84,840			U
Q22685-10-3	CHALLENGER LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,975.000	35,849			U
Y1292D-10-9	CHAMPION REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	80,000.000	46,662			U
16115Q-30-8	CHART INDUSTRIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	4,360			L
Q2308A-13-8	CHARTER HALL GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,341.000	18,735			U
Q2308C-12-6	CHARTER HALL OFFICE REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	9,549.000	32,922			U
Q2308D-10-8	CHARTER HALL RETAIL REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,295.000	33,120			U
G2110V-10-7	CHARTER LIMITED	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	989.000	12,827			U
165167-10-7	CHESAPEAKE ENERGY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,640.000	222,749			L
Y13213-10-6	CHEUNG KONG	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,000.000	48,926			L
166764-10-0	CHEVRON CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	12,080.000	1,309,259			L
J05670-10-4	CHIBA BANK	D	04/01/2011	INSTINET	8,000.000	45,130			U
168905-10-7	CHILDREN'S PLACE		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	3,942			L
169656-10-5	CHIPOTLE MEXICAN GRILL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	11,005			L
J06237-10-1	CHIYODA CORP	D	04/01/2011	INSTINET	3,000.000	27,403			U
J06510-10-1	CHUBU ELECTRIC POWER CO	D	04/01/2011	INSTINET	1,400.000	29,903			U
J07098-10-6	CHUGOKU ELECTRIC POWER	D	04/01/2011	INSTINET	4,100.000	73,672			U
125491-10-0	CI FINANCIAL CORP	C	04/01/2011	ITG, INC CANADA	600.000	14,304			U
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,309.000	143,757			U
H25662-15-8	CIE FINANCIERE CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,610.000	265,718			U
F43071-10-3	CIE GEN GEOPHYSIQU COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,115.000	148,884			U
125509-10-9	CIGNA CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,860.000	172,488			L
171798-10-1	CIMAREX ENERGY CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,080.000	359,998			L
172062-10-1	CINCINNATI FINL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	197,910			L
17243V-10-2	CINEMARK HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,680.000	92,952			L
T28980-12-5	CIR SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,931.000	17,704			U
17275R-10-2	CISCO SYS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	28,340.000	485,793			L
172967-42-4	CITIGROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	191,480.000	854,480			L
V23130-11-1	CITY DEVELOPMENTS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	55,060			U
J08022-11-3	CKD CORP	D	04/01/2011	INSTINET	7,100.000	69,739			U
H14843-19-9	CLARIANT AG RIGHTS	D	04/11/2011	DIRECT	23,480.000				U
H14843-16-5	CLARIANT AG-REG CHF4	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,944.000	88,027			U
969490-10-1	CLAYTON WILLIAMS ENERGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	19,380			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	1,174			L
18538R-10-3	CLEARWATER PAPER CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	8,175			L
187990-35-3	CLINICAL DATA CONTINGENT VALUE RIGHTS		05/13/2011	DIRECT	2,860.000				U
18725U-10-9	CLINICAL DATA INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,860.000	86,743			L
18911Q-10-2	CLOUD PEAK ENERGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,620.000	166,739			L
125896-10-0	CMS ENERGY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	12,610			L
12612L-10-8	CNA SURETY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	8,596			L
189754-10-4	COACH INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	27,513			L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	40,920.000	1,130,014			L
191098-10-2	COCA COLA BOTTLING COMPANY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	40,211			L
191216-10-0	COCA COLA CO.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	78,780.000	5,298,751			L
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	D	04/01/2011	ITG Inc.	1,874.000	50,568			U
Q25953-10-2	COCHLEAR	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	722.000	61,953			U
B25947-12-6	COFINIMMO RIGHTS	D	04/18/2011	DIRECT	1,356.000				U
B25947-13-4	COFINIMMO RIGHTS	D	05/04/2011	DIRECT	1,356.000				L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	10,629			L

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192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,460.000	202,566			L
192479-10-3	COHERENT, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	110,354			L
194014-10-6	COLFAX CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	469			L
20030N-10-1	COMCAST CORP NEW CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	38,140.000	957,932			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	19,040.000	449,203			L
200340-10-7	COMERICA INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	21,720.000	802,808			L
Y1690R-10-6	COMFORTDELGRO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	48,000.000	59,923			U
D15642-10-7	COMMERZBANK AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	12,230.000	95,152			L
D165UC-69-3	COMMERZBANK AG RIGHTS	D	05/24/2011	DIRECT	79,456.000				U
D165EW-32-5	COMMERZBANK RIGHTS	D	04/07/2011	DIRECT	79,456.000				L
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,983.000	327,088			L
203607-10-6	COMMUNITY BANK SYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	2,933			L
204166-10-2	COMMVAULT SYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	28,310			L
G23296-18-2	COMPASS GROUP ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	21,644.000	195,331			U
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	4,910			L
Q2721E-10-5	COMPUTERSHARE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	9,987.000	96,140			L
20564W-10-5	COMSCORE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	17,268			L
W2406H-10-3	CONCENTRIC AB	D	06/09/2011	DISTRIBUTION	7,926.000	31,103			U
20605P-10-1	CONCHO RESOURCES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,200.000	129,181			L
Q2767C-11-2	CONNECTEAST GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	38,783.000	18,439			U
20825C-10-4	CONOCOPHILLIPS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,600.000	447,057			L
210206-10-8	CONSOLIDATED THOMPSON IRON	C	04/01/2011	ITG, INC CANADA	7,500.000	133,165			U
210371-10-0	CONSTELLATION ENERG		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,020.000	94,511			L
Q2818G-11-2	CONTACT ENERGY RIGHTS	D	05/05/2011	DIRECT	2,173.000				L
205944-10-1	CON-WAY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	4,712			L
G24108-24-6	COOKSON GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,445.000	116,868			U
216648-40-2	COOPER COMPANIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	140,802			L
G24140-10-8	COOPER INDUSTRIES LTD SHS A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,680.000	114,741			L
218868-10-7	CORINTHIAN COLLEGES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	5,979			L
N2273C-14-6	CORIO NV RIGHTS	D	05/02/2011	DIRECT	3,727.000				L
219350-10-5	CORNING IN C COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,680.000	138,014			L
21988R-10-2	CORPORATE EXECUTIVE BOARD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	14,000			L
221006-10-9	CORVEL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	4,329			L
22160K-10-5	COSTCO WHS L CORP NEW COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	11,140.000	824,635			L
22163N-10-6	COTT CORP	C	04/01/2011	ITG, INC CANADA	4,200.000	36,391			U
222862-10-4	COVENTRY HEALTH CARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,540.000	113,879			L
G2554F-11-3	COVIDIEN PLC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	54,782			U
X1676B-17-5	CRAMO OYJ RIGHTS	D	03/30/2011	DISTRIBUTION	3,833.000	5,966			L
225310-10-1	CREAD ACCEPTANCE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	63,319			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	15,870.000	265,293			L
F22798-20-5	CREDIT AGRICOLE SA RIGHTS	D	05/26/2011	DIRECT	84,173.000				U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,535.000	107,463			L
22576C-10-1	CRESCENT POINT ENERGY	C	04/01/2011	ITG, INC CANADA	600.000	29,633			U
226533-10-7	CREW ENERGY INC	C	04/01/2011	ITG, INC CANADA	1,900.000	34,746			U
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	D	04/01/2011	ITG Inc.	2,778.000	64,610			U
E3641N-10-3	CRITERIA CAIXACORP ORD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	23,734.000	167,168			L
E3641N-13-7	CRITERIA CAIXACORP SA RIGHTS	D	06/30/2011	DIRECT	82,265.000				U
Q3014T-10-6	CROWN	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,537.000	55,283			U
228368-10-6	CROWN HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,220.000	240,981			L
N2366U-23-5	CSM NV RIGHTS	D	05/05/2011	DIRECT	11,324.000				L
Q30297-11-5	CSR LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,300.000	52,319			U
126408-10-3	CSX CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,820.000	303,756			L
229899-10-9	CULLEN FROST BANKERS, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	16,671			L
231021-10-6	CUMMINS IN C COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	9,026			L
J1046G-10-8	CYBERAGENT INC	D	04/01/2011	INSTINET	42.000	148,118			U
23331A-10-9	D R HORTON INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,880.000	33,907			L
J08778-11-0	DAIDO STEEL CO	D	04/01/2011	INSTINET	35,000.000	194,783			U
J08946-19-6	DAIEI INC/THE	D	04/01/2011	INSTINET	5,550.000	20,369			U
J09114-10-9	DAIHEN CORP	D	04/01/2011	INSTINET	14,000.000	57,343			U
J11257-10-2	DAIICHI SANKYO CO NPV	D	04/01/2011	INSTINET	700.000	13,272			U
J10038-11-5	DAIKIN INDUSTRIES JPY50	D	04/01/2011	INSTINET	500.000	15,518			U
D16668-10-1	DAIMLERCHRYSLER	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,123.000	295,843			U
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	04/01/2011	INSTINET	14,000.000	142,041			U

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J10542-11-6	DAINIPPON SUMITOMO PHARM	D	04/01/2011	INSTINET	2,400.000	21,877			U
J11151-10-7	DAITO TRUST CONST JPY50	D	04/01/2011	INSTINET	1,800.000	125,962			U
J11508-12-4	DAIWA HOUSE INDS JPY50	D	04/01/2011	INSTINET	3,000.000	36,379			U
J11718-11-1	DAIWA SECURITIES	D	04/01/2011	INSTINET	7,000.000	31,493			U
235851-10-2	DANAHER CO RP COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	10,880.000	572,274			L
T73148-11-5	DANIELI & CO SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,458.000	105,836			U
K22272-11-4	DANSKE BANK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11,640.000	262,096			U
236442-10-9	DANVERS BANCORP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	3,001			L
237266-10-1	DARLING INTERNATIONAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,520.000	55,656			L
Q31227-10-3	DAVID JONES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,229.000	70,120			U
239057-10-2	DAVIS & HENDERSON INCOME CORP	C	04/01/2011	ITG, INC CANADA	1,400.000	29,562			U
23918K-10-8	DAVITA INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	100,197			L
239590-20-1	DAYLIGHT ENERGY LTD	C	04/01/2011	ITG, INC CANADA	1,400.000	16,470			U
G2689P-10-1	DCC	D	04/01/2011	ITG Inc.	2,705.000	86,925			U
242370-10-4	DEAN FOODS CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	4,351			L
243537-10-7	DECKERS OUTDOOR CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	80,453			L
244199-10-5	DEERE & CO.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,660.000	460,339			L
N25633-12-9	DELTA LLOYD RIGHTS	D	05/27/2011	DIRECT	11,873.000				U
248019-10-1	DELUXE CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	14,653			L
J1257N-10-7	DENA CO	D	04/01/2011	INSTINET	2,500.000	89,312			U
247916-20-8	DENBURY RESOURCES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	22,030			L
J12936-13-4	DENKI KAGAKU KOGYO K.K	D	04/01/2011	INSTINET	17,000.000	84,046			U
24869P-10-4	DENNYS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	8,474			L
J12075-10-7	DENSO CORP	D	04/01/2011	INSTINET	2,100.000	67,189			U
249030-10-7	DENTSPLY I NTL INC NEW		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	42,298			L
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	16,320.000	978,387			U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	827.000	62,492			L
D19225-10-7	DEUTSCHE POST AG COM STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,476.000	172,732			U
D2035M-10-2	DEUTSCHE TELEKOM A COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	14,788.000	230,607			U
25179M-10-3	DEVON ENERGY CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	261,467			L
G2743R-10-1	DEVRO PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	33,559.000	153,465			U
B3357R-21-8	DEXIA SA	D	06/14/2011	STOCK DIV.	3,637.000	15,954			U
B3357S-11-7	DEXIA SA RIGHTS	D	05/30/2011	DIRECT	65,470.000				L
Q3190P-10-0	DEXUS PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,210.000	16,220			U
23326R-10-9	DG FASTCHANNEL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	2,627			L
252603-10-5	DIAMOND FOODS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	3,422			L
T3475Y-10-4	DIASORIN SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	774.000	34,428			U
J10500-11-4	DIC CORP	D	04/01/2011	INSTINET	21,000.000	49,007			U
25388B-10-4	DIGITAL RIVER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	750			L
254067-10-1	DILLARDS I NC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	46,970			L
254423-10-6	DINEEQUITY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	8,790			L
F26334-10-6	DIOR (CHRISTIAN)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	351.000	49,557			U
25490A-10-1	DIRECTV		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,500.000	212,417			L
J12327-10-2	DISCO CORP	D	04/01/2011	INSTINET	600.000	40,861			U
254709-10-8	DISCOVER FINL SVCS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	33,060.000	801,566			L
254687-10-6	DISNEY WALT CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	18,380.000	790,901			L
R60003-10-1	DNO INTERNATIONAL ASA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	19,509.000	32,263			U
256664-10-3	DOLLAR FINL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	18,786			L
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	34,921			L
25675T-10-7	DOLLARAM INC	C	04/01/2011	ITG, INC CANADA	2,500.000	76,390			U
25746U-10-9	DOMINION RES INC VA		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	99,299			L
25754A-20-1	DOMINIOS PIZZA INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,620.000	104,300			L
257559-20-3	DOMTAR CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	115,018			L
J1235L-10-8	DON QUIJOTE CO LTD COMMON STOCK	D	04/01/2011	INSTINET	600.000	18,692			U
257867-10-1	DONNELLEY R R + SONS CO COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	31,221			L
25822C-20-5	DOREL INDUSTRIES INC	C	04/01/2011	ITG, INC CANADA	700.000	22,783			U
260543-10-3	DOW CHEM CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,440.000	206,558			L
J12432-12-6	DOWA HOLDINGS CO	D	04/01/2011	INSTINET	8,000.000	49,635			U
Q32623-15-1	DOWNER EDI LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,429.000	84,334			U
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	33,180.000	1,245,179			L
N5017D-21-3	DSM NV RIGHTS	D	05/02/2011	DIRECT	16,257.000				L
23334L-10-2	DSW INC CL A		05/26/2011	Various	2,776.400	126,469			L
23335C-10-1	DTS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	2,804			L

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Q32878-10-2	DUET GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	23,566.000	40,553			U
26433B-10-7	DUFF PHELPS CORP CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	5,676			L
264901-10-9	DUNDEE CORP	C	04/01/2011	ITG, INC CANADA	8,000.000	209,804			U
26746E-10-3	DYAX CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	1,456			L
26817G-30-0	DYNEGY INC DEL CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,380.000	13,577			L
D24914-13-3	E.ON AG CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	35,199.000	1,083,707			U
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	D	04/01/2011	INSTINET	500.000	27,189			U
27579R-10-4	EAST WEST BANCORP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,700.000	171,072			L
276855-10-3	EASTERN PLATINUM	C	04/01/2011	ITG, INC CANADA	13,700.000	18,490			U
277432-10-0	EASTMAN CH EM CO COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	174,657			L
278058-10-2	EATON CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,640.000	315,687			L
278642-10-3	EBAY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	15,880.000	498,465			L
G3383N-10-2	ECHO ENTERTAINMENT GROUP LTD	D	06/06/2011	DISTRIBUTION	64,005.000	241,640			U
278768-10-6	ECHOSTAR CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	45,923			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,620.000	398,326			L
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	04/01/2011	ITG Inc.	5,944.000	36,432			U
J12852-11-7	EISAI CO JPY50	D	04/01/2011	INSTINET	1,000.000	35,358			U
28336L-10-9	EL PASO CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,960.000	272,164			L
283677-85-4	EL PASO ELECTRIC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,160.000	127,459			L
284131-20-8	ELAN CORP. PLC (ADR)	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	2,927.000	20,190			L
M3760D-10-1	ELBIT SYSTEMS LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	264.000	14,732			U
285512-10-9	ELECTRONIC ARTS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,780.000	74,805			L
28660G-10-6	ELIZABETH ARDEN INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,960.000	59,665			L
J1354L-10-3	ELPIDA MEMORY INC CMN STK	D	04/01/2011	INSTINET	2,700.000	35,910			U
268648-10-2	EMC CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	37,100.000	990,385			L
H22206-19-9	EMS-CHEMIE HOLDING AG-REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,317.000	242,723			U
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		05/04/2011	STOCK DIV.	82.880	2,462			L
29250N-10-5	ENBRIDGE INC	C	04/01/2011	ITG, INC CANADA	3,100.000	194,114			L
292505-10-4	ENCANA CORP COM NPV	C	04/01/2011	ITG, INC CANADA	2,300.000	80,162			L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	39,535			L
T3679C-10-6	ENEL GREEN POWER SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	50,776.000	139,478			U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	37,115.000	235,856			L
29269R-10-5	ENERFLEX LTD	C	06/03/2011	DISTRIBUTION	6,800.000	65,808			U
29265N-10-8	ENERGEN CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	6,368			L
Q35254-11-1	ENERGY RESOURCES OF AUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,014.000	24,377			U
G10082-14-0	ENERGY XII BERMUDA LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	9,068			L
292764-10-7	ENERNOC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	381			L
292766-10-2	ENERPLUS CORP	C	04/01/2011	ITG, INC CANADA	2,900.000	92,564			U
29275Y-10-2	ENERSYS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	2,400			L
29358Q-10-9	ENSCO PLC ADR	R	06/01/2011	MERGER	9,938.240	539,646			L
29358P-10-1	ENSIGN GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	21,490			L
293904-10-8	ENZON PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	5,505			L
26875P-10-1	EOG RESOUR CES INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	52,204			L
29445L-20-4	EQUINOX MINERALS LTD	C	04/01/2011	ITG, INC CANADA	12,000.000	71,522			U
F3145H-13-0	ERAMET	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	124.000	46,367			U
T3707Z-10-1	ERG SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	20,804.000	294,548			U
W26049-11-9	ERICSSON LM-B SHS COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,996.000	141,273			L
29530P-10-2	ERIE IDEMNITY CO CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,040.000	146,065			L
G3122U-14-5	ESPRIT HOLDINGS HKD0.10	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,100.000	59,713			U
G3196V-10-2	ESSAR ENERGY PLCS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,522.000	41,939			U
297178-10-5	ESSEX PROPERTY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	47,472			L
518439-10-4	ESTEE LAUDER COS.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,980.000	477,953			L
G3215M-10-9	EURASIAN NATURAL RESOURCES	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,593.000	24,423			L
F3296A-10-8	EURAZEO	D	06/06/2011	STOCK DIV.	139.500	7,644			U
F3296A-49-6	EURAZEO RIGHTS	D	05/27/2011	DIRECT	2,790.000				U
F3296A-50-4	EURAZEO RIGHTS	D	05/26/2011	DIRECT	2,790.000				U
N31065-14-2	EUROCOMMERCIAL PROPERTIES	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	686.000	34,104			U
B38564-10-8	EURONAV NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,596.000	40,436			U
298774-10-0	EUROPEAN GOLDFIELDS LTD	C	04/01/2011	ITG, INC CANADA	2,300.000	28,460			U
J1326T-10-1	EXEDY CORP	D	04/01/2011	INSTINET	1,200.000	34,594			U
30161Q-10-4	EXELIXIS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	50,347			L
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,306.000	78,479			L
302182-10-0	EXPRESS SCRIPTS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	126,445			L

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30225T-10-2	EXTRA SPACE STORAGE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,820.000	161,418			L
30231G-10-2	EXXON MOBIL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	44,900.000	3,796,915			L
302301-10-6	EZCORP INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,520.000	78,685			L
Y2401G-10-8	EZRA HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	31,000.000	43,969			U
303075-10-5	FACTSET RESEARCH SYSTEMS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	54,523			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	12,658			L
303901-10-2	FAIRFAX FINL HLDGS SUB-VTG COM NPV	C	04/01/2011	ITG, INC CANADA	200.000	76,786			U
307000-10-9	FAMILY DOLLAR STORE		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	1,035			L
J13398-10-2	FAMILYMART	D	04/01/2011	INSTINET	400.000	14,525			U
J1341M-10-7	FANCL CORP	D	04/01/2011	INSTINET	1,800.000	24,346			U
J13440-10-2	FANUC LTD JPY50	D	04/01/2011	INSTINET	3,700.000	546,867			U
311642-10-2	FARO TECHNOLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	41,031			L
F3445A-10-8	FAURECIA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,519.000	56,645			U
E49512-11-9	FERROVIAL SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,230.000	65,853			U
T4210N-12-2	FIAT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11,897.000	108,836			U
T42136-10-0	FIAT INDUSTRIAL SPA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	12,861.000	186,807			U
316773-10-0	FIFTH THIRD BANCORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	17,180.000	241,161			L
317485-10-0	FINANCIAL ENGINES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,820.000	133,938			L
317923-10-0	FINISH LINE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,000			L
318071-40-4	FINNING INTERNATIONAL INC	C	04/01/2011	ITG, INC CANADA	8,300.000	244,435			U
31943B-10-0	FIRST CAPITAL REALTY	C	04/01/2011	ITG, INC CANADA	4,400.000	73,644			U
31942D-10-7	FIRST CASH FINL SVCS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	78,427			L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	17,796			L
33582V-10-8	FIRST NIAGARA FINL GRP INC		04/18/2011	MERGER	1,129.600	15,814			L
G34804-10-7	FIRST PACIFIC CO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	24,000.000	20,828			U
335934-10-5	FIRST QUANTUM MINERALS LTD	C	04/01/2011	ITG, INC CANADA	2,200.000	293,677			U
336433-10-7	FIRST SOLAR		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	31,602			L
337932-10-7	FIRSTENERGY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,280.000	308,532			L
Q3911L-12-3	FKP PROPERTY GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	23,901.000	21,104			U
Q3915B-10-5	FLETCHER BUILDING LTD	D	04/11/2011	MERGER	15,298.000	111,692			U
Q39175-10-6	FLIGHT CENTRE LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,464.000	58,170			U
34354P-10-5	FLOWSERVE CORPORATION		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	23,579			L
30249U-10-1	FMC TECHNLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	96,811			L
302520-10-1	FNB CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	30,166			L
E52236-14-3	FOMENTO CONST Y CONTR	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,631.000	54,159			U
F42399-10-9	FONCIERE DES REGIONS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	440.000	47,181			U
T4689Q-14-3	FONDIARIA SAI SPA RIGHTS	D	06/27/2011	DIRECT	9,276.000				U
B9775H-12-0	FOOD WAREHOUSING AND DIST RIGHTS	D	05/02/2011	DIRECT	1,523.000				L
345203-20-2	FORCE PROTECTION INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	8,814			L
345370-86-0	FORD MTR C O DEL COM PAR U		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	15,960.000	242,456			L
345838-10-6	FOREST LABS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,380.000	208,250			L
Q39360-10-4	FORTESCUE NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,154.000	27,792			L
34959E-10-9	FORTINET INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	4,415			L
349553-10-7	FORTIS INC COM	C	04/01/2011	ITG, INC CANADA	500.000	17,157			U
X2978Z-11-8	FORTUM OYJ EUR3.40	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	928.000	30,624			L
349882-10-0	FOSSIL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,560.000	146,281			L
J13650-10-6	FOSTER ELECTRIC CO LTD	D	04/01/2011	INSTINET	1,500.000	34,031			U
H27178-10-4	FOSTER WHEELER AG	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	18,968			L
G36550-10-4	FOXCONN INTERNATIONAL	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	74,000.000	43,478			U
351858-10-5	FRANCO NEVADA CORP	C	04/01/2011	ITG, INC CANADA	700.000	25,902			U
Y2642C-15-5	FRASER AND NEAVE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	38,376			U
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,600.000	473,628			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,224.000	82,748			U
D27348-12-3	FRESENIUS SE & CO KGAA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	801.000	74,361			U
G371E2-10-8	FRESNILLO PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	608.000	15,183			U
35914P-10-5	FRONTIER OIL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	34,365			L
J1516D-10-6	FRONTIER REAL ESTATE INVESTMENT CORP	D	04/01/2011	INSTINET	6.000	53,430			U
G3682E-12-7	FRONTLINE LTD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	808.000	20,207			U
D27462-12-2	FUCHS PETROLUB AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	189.000	28,433			U
N3385Q-19-7	FUGRO CERT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	402.000	35,412			U
N3385Q-24-7	FUGRO NV RIGHTS	D	05/12/2011	DIRECT	8,983.000				L
J14112-10-6	FUJI ELECTRICS HLDGS	D	04/01/2011	INSTINET	17,000.000	53,477			U
J14208-10-2	FUJI FILM HLDGS CO NPV	D	04/01/2011	INSTINET	700.000	21,349			L

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J14406-13-6	FUJI HEAVY INDUSTRIES	D	04/01/2011	INSTINET	12,000.000	77,738			U
J14910-10-3	FUJI MACHINE MANUFACTURING CO LTD	D	04/01/2011	INSTINET	900.000	20,257			U
J14784-12-8	FUJIKURA LTD	D	04/01/2011	INSTINET	11,000.000	51,793			U
J15624-10-9	FUJITSU GENERAL LTD	D	04/01/2011	INSTINET	13,000.000	64,623			U
J15960-10-7	FUKUI BANK LTD/THE	D	04/01/2011	INSTINET	5,000.000	15,450			U
J17129-10-7	FUKUOKA FINANCIAL GROUP	D	04/01/2011	INSTINET	7,000.000	28,754			U
J16307-10-0	FUNAI ELECTRIC CO JPY50	D	04/01/2011	INSTINET	1,200.000	35,989			U
J16464-11-7	FURUKAWA ELECTRIC CO LTD JPY50	D	04/01/2011	INSTINET	11,000.000	43,209			U
36113E-10-7	FUSHI COPPERWELD INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	810			L
361268-10-5	G & K SERVICES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	7,351			L
361970-10-6	GABRIEL RESOURCES LTD	C	04/01/2011	ITG, INC CANADA	3,400.000	25,549			U
H28455-17-0	GALENICA HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	38.000	22,842			U
X3078L-10-8	GALP ENERGIA SGPS SA-B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,327.000	93,452			U
E54667-11-3	GAMESA CORP TECNO EURO.17	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	21,280.000	221,308			L
366651-10-7	GARTNER GROUP INC NEW		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,080.000	129,129			L
F42651-11-1	GDF SUEZ CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	427.000	17,087			U
H2942E-12-4	GEBERIT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	445.000	97,686			U
369550-10-8	GENERAL DYNAMICS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	48,132			L
369604-10-3	GENERAL EL EC CO COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	112,040.000	2,277,695			L
37045V-10-0	GENERAL MOTORS CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,840.000	58,677			L
371532-10-2	GENESCO, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	4,089			L
371559-10-5	GENESE WYOMING INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	24,576			L
G38250-10-2	GENTING SINGAPORE PLC	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	28,000.000	45,727			U
372917-10-4	GENZYME CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	16,749			L
H26091-14-2	GEORG FISCHER AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	126.000	70,630			U
374163-10-3	GERON CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,560.000	18,243			L
D2852S-10-9	GERRESHEIMER AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	819.000	38,004			U
36237H-10-1	G-III APPAREL GROUP LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	2,215			L
H3238Q-10-2	GIVAUDAN SA REG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	210.000	211,032			L
G39004-23-2	GKN PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	42,523.000	139,036			U
G39021-10-3	GLANBIA	D	04/01/2011	ITG Inc.	5,448.000	33,134			U
37733W-10-5	GLAXO WELLCOME PLC SPON ADR	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	34,526.000	1,335,614			L
G39420-10-7	GLENCORE INTERNATIONAL PLC	D	06/07/2011	UBS AG	78,619.000	673,588			U
379302-10-2	GLIMCHER REALTY TRUST		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,780.000	52,658			L
Y27187-10-6	GLOBAL LOGISTIC PROPERTIES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	69,000.000	104,731			U
37954N-20-6	GLOBE SPECIALTY METALS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	14,968			L
38068T-10-5	GOLD RESOURCE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,180.000	111,031			L
380956-40-9	GOLDCORP INC	C	04/01/2011	ITG, INC CANADA	1,600.000	79,051			U
V39076-13-4	GOLDEN AGRI RESOURCES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	252,000.000	141,368			U
382550-10-1	GOODYEAR T IRE AND RUBBER COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	11,637			L
38259P-50-8	GOOGLE INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	1,279,125			L
390124-10-5	GREAT BASIN GOLD LTD	C	04/01/2011	ITG, INC CANADA	10,900.000	28,524			U
G4069C-14-8	GREAT EAGLE HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,000.000	23,383			U
390607-10-9	GREAT LAKES DREDGE DOCK CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	960.000	7,442			L
393657-10-1	GREENBRIER COMPANIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,380.000	97,508			L
G41076-11-1	GREGGS PUBLIC LIMITED COMPANY	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	20,816.000	174,878			U
398438-30-9	GRIFOLS SA ADR		06/02/2011	MERGER	10,661.340	81,559			L
399453-10-9	GROUPE AEROPLAN INC	C	04/01/2011	ITG, INC CANADA	5,500.000	75,398			U
B34601-35-9	GROUPE BRUXELLES LAMBERT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	348.000	32,635			U
F12033-13-4	GROUPE DANONE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	478.000	31,328			U
F9892P-50-6	GROUPE STERIA SCA RIGHTS	D	06/06/2011	DIRECT	2,125.000				U
3623E0-20-9	GT SOLAR INTERNATIONAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	5,054			L
402635-30-4	GULFPORT ENERGY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	52,269			L
J17850-12-4	GUNZE LTD	D	04/01/2011	INSTINET	12,000.000	42,213			U
J2358J-10-2	H2O RETAILING CORP	D	04/01/2011	INSTINET	2,000.000	13,328			U
405217-10-0	HAIN CELESTIAL GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	21,859			L
406216-10-1	HALLIBURTON CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,260.000	162,605			L
G42504-10-3	HALMA PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	58,632.000	333,284			U
40637H-10-9	HALOZYME THERAPEUTICS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	12,369			L
J18270-10-8	HAMAMATSU PHOTONICS KK	D	04/01/2011	INSTINET	1,300.000	50,590			U
D3211S-10-3	HAMBURGER HAFEN UND LOGI	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	679.000	31,533			U
410120-10-9	HANCOCK HLDG CO		06/06/2011	MERGER	5,358.760	171,695			L
Y30148-11-1	HANG LUNG GROUP HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	37,806			L

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Y01246-10-0	HANG LUNG PROP HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,000.000	30,473			U
Y30327-10-3	HANG SENG BANK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,300.000	20,685			U
41043F-20-8	HANGER ORTHOPEDIC GROUP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,280.000	33,558			L
411310-10-5	HANSEN NATURAL CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,640.000	582,892			L
J18774-16-6	HANWA CO LTD	D	04/01/2011	INSTINET	16,000.000	70,054			U
41145W-10-9	HARBIN ELECTRIC INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	9,505			L
413160-10-2	HARMONIC LIGHTWAVES INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,280.000	21,282			L
416196-10-3	HARTE HANKS COMMUNICATIONS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,200.000	14,403			L
Q4525E-11-7	HARVEY NORMAN HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	26,326.000	81,830			U
J18984-10-4	HASEKO CORP	D	04/01/2011	INSTINET	17,500.000	13,512			U
41902R-10-3	HATTERAS FINANCIAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,820.000	135,579			L
G4361D-10-9	HAYS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	143,572.000	268,611			U
40412C-10-1	HCA HOLDINGS INC		06/08/2011	UBS AG	14,800.000	512,013			L
40414L-10-9	HCP INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,860.000	108,244			L
42224N-10-1	HEALTHSPRING INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,560.000	176,183			L
D31709-10-4	HEIDELBERGCEMENT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	193.000	13,560			U
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	D	04/01/2011	ITG Inc.	1,327.000	14,681			U
423452-10-1	HELMERICH & PAYNE, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,540.000	175,812			L
G4474Y-19-8	HENDERSON GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	67,809.000	187,734			U
G4412G-10-1	HERBALIFE LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	47,095			L
427825-10-4	HERSHA HOSPITALITY TRUST		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	12,365			L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	3,487			L
42809H-10-7	HESS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,300.000	459,693			L
428236-10-3	HEWLETT-PACKARD CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,320.000	257,877			L
J1949F-10-8	HIKARI TSUSHIN	D	04/01/2011	INSTINET	1,100.000	21,530			U
G4576K-10-4	HIKMA PHARMACEUTICALS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	19,514.000	230,821			U
431475-10-2	HILL ROM HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	8,450			L
433406-10-5	HINO MOTORS	D	04/01/2011	INSTINET	14,000.000	66,260			U
J20454-12-0	HITACHI	D	04/01/2011	INSTINET	177,000.000	902,342			U
J20118-10-5	HITACHI CABLE LTD	D	04/01/2011	INSTINET	5,000.000	12,676			U
J20416-10-3	HITACHI HIGH-TECH	D	04/01/2011	INSTINET	1,900.000	37,089			U
J20423-10-9	HITACHI KOKUSAI ELECTRIC INC	D	04/01/2011	INSTINET	4,000.000	31,138			U
40425J-10-1	HMS HLDGS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	94,276			L
J21378-10-4	HOKKAIDO ELECTRIC POWER	D	04/01/2011	INSTINET	7,700.000	141,683			U
J21630-10-8	HOKKOKU BANK LTD/THE	D	04/01/2011	INSTINET	8,000.000	26,703			U
434990-26-3	HOKUETSU KISHU PAPER CO LTD	D	04/01/2011	INSTINET	10,500.000	56,003			U
J22050-10-8	HOKURIKU ELECTRIC POWER	D	04/01/2011	INSTINET	3,600.000	76,581			U
H36940-13-0	HOLCIM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,315.000	173,938			U
435758-30-5	HOLLYFRONTIER CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	45,367			L
436440-10-1	HOLOGIC, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,980.000	177,328			L
436913-10-7	HOME CAPITAL GROUP INC	C	04/01/2011	ITG, INC CANADA	1,100.000	64,631			U
437076-10-2	HOME DEPOT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	32,900.000	1,236,089			L
J22302-11-1	HONDA MOTOR CO., LTD.	D	04/01/2011	INSTINET	34,000.000	1,242,752			U
438516-10-6	HONEYWELL INTERNATIONAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	26,300.000	1,568,032			L
Y33370-10-0	HONG KONG AND CHINA GAS	D	05/23/2011	Various	112,980.000	263,506			L
Y3506N-13-9	HONG KONG EXCHANGE CMN STK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,200.000	48,191			L
Y35518-11-0	HONGKONG & SHANGHAI HOTELS/THE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,500.000	33,473			U
Y37129-16-3	HOPEWELL HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	27,500.000	83,078			U
J22428-10-6	HORIBA LTD	D	04/01/2011	INSTINET	1,200.000	34,950			U
44107P-10-4	HOST HOTELS & RESORTS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	13,800.000	241,627			L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	1,340			L
44267D-10-7	HOWARD HUGHES CORP		06/10/2011	CREDIT SUISSE INTERNATIONAL	1,850.000	134,736			U
W3917K-16-3	HQ AB	D	05/02/2011	DISTRIBUTION	676.860	338			U
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	42,594.000	444,697			L
X33752-10-0	HUHTAMAKI OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,280.000	32,563			U
444859-10-2	HUMANA INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	51,784			L
446150-10-4	HUNTINGTON BANCSHARES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20,100.000	137,404			L
Y38024-10-8	HUTCHISON WHAMPOA	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	71,017			U
J22932-10-7	HYAKUJUSHI BANK LTD/THE	D	04/01/2011	INSTINET	7,000.000	25,683			U
Y38203-12-4	HYSAN DEVELOPMENT CO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,000.000	61,421			U
J23059-11-6	IBIDEN CO	D	04/01/2011	INSTINET	500.000	15,521			U
44928D-10-8	ICG GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	7,430			L
J2388K-10-3	IDEMITSU KOSAN CO	D	04/01/2011	INSTINET	600.000	72,188			U

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45169U-10-5	IGATE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	9,432			L
449586-10-6	IGM FINANCIAL INC	C	04/01/2011	ITG, INC CANADA	1,100.000	55,816			U
451734-10-7	IHS INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	97,901			L
452308-10-9	ILLINOIS TOOL WKS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,260.000	338,565			L
452327-10-9	ILLUMINA INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,200.000	155,291			L
Q4875J-10-4	ILUKA RESOURCES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	17,327.000	233,927			U
G47152-10-6	IMI PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,220.000	70,147			U
A27849-14-9	IMMOFINANZ AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,660.000	25,240			U
45253H-10-1	IMMUNOGEN INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,400.000	39,501			L
453038-40-8	IMPERIAL OIL LTD	C	04/01/2011	ITG, INC CANADA	1,200.000	62,947			U
N44457-15-3	IMTECH NV RIGHTS	D	04/08/2011	DIRECT	6,689.000				L
G47320-17-4	INCHCAPE PLC ORD GBP 0.25	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,397.000	52,401			U
45337C-10-2	INCYTE CORPORATION		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,800.000	60,113			L
E6271Z-15-5	INDRA SISTEMAS SA EURO.20 SER 'A'	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,639.000	72,665			U
455871-10-3	INDUSTRIAL ALLIANCE INSURANC	C	04/01/2011	ITG, INC CANADA	1,800.000	77,721			U
D35415-10-4	INFINEON TECHNOLOG CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,376.000	96,863			U
45667G-10-3	INFINERA CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	8,696			U
45666Q-10-2	INFORMATICA CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	84,091			L
N4578E-41-3	ING GROEP NV -CVA OTHER	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	59,756.000	771,073			L
G47791-10-1	INGERSOLL-RAND PLC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	31,065			L
45790B-10-4	INNERGEX RENEWABLE ENERGY INC	C	04/01/2011	ITG, INC CANADA	1,600.000	15,972			U
J2467E-10-1	INPEX CORP	D	04/01/2011	INSTINET	17.000	132,460			U
45778Q-10-7	INSPERITY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	3,047			L
Q49361-10-0	INSURANCE AUSTRALIA GRP.	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,863.000	55,839			U
45823T-10-6	INTACT FINACIAL GROUP	C	04/01/2011	ITG, INC CANADA	2,400.000	124,538			U
457985-20-8	INTEGRA LIFE SCIENCES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	8,563			L
458140-10-0	INTEL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,240.000	104,138			L
45865V-10-0	INTERCONTINENTALEXC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,820.000	217,361			L
458665-10-6	INTERFACE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	11,169			L
45884X-10-3	INTERMUNE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	55,850			L
45885A-30-0	INTERNAP NETWORK SERVICES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	12,428			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	15,220.000	2,494,365			L
45928H-10-6	INTERNATIONAL COAL GRP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,180.000	71,005			L
E67674-10-6	INTERNATIONAL CONSOLIDATED AIRLINES	D	04/04/2011	NOMURA SECURITIES INTERNATIONAL INC.	35,283.000	128,608			U
460146-10-3	INTERNATIONAL PAPER CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	38,388			L
G4906Q-10-2	INTERNATIONAL PERSONAL FINAN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	29,375.000	152,683			U
G4911B-10-8	INTERTEK GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,539.000	117,516			U
T55067-26-7	INTESA RIGHTS	D	05/24/2011	DIRECT	879,740.000				U
T55067-10-1	INTESA SANPAOLO EURO.52	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	52,854.000	154,795			L
T17074-11-2	INTESA SANPAOLO RNC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	15,639.000	40,986			U
Q4968A-10-1	INTREPID MINES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	24,111.000	52,566			U
46121Y-10-2	INTREPID POTASH INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	8,403			L
461202-10-3	INTUIT INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,100.000	328,888			L
46120E-60-2	INTUITIVE SURGICAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	207,130			L
G49133-16-1	INVENSYS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	16,048.000	90,133			U
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,920.000	171,768			L
Q49560-10-7	INVESTA OFFICE FUND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	39,838.000	25,631			U
G49188-11-6	INVESTEC PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,179.000	55,761			U
Q4976L-10-7	INVOCARE LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,725.000	34,612			U
462044-10-8	ION GEOPHYSICAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	15,837			L
Q49809-10-8	IOOF HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,115.000	76,920			U
Q49822-10-1	IRESS MARKET TECHNOLOGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	11,195.000	108,692			U
462846-10-6	IRON MTN INC PA		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	27,570			L
464286-50-9	ISHARES MSCI CANADA ETF	I	06/29/2011	Various	76,515.000	2,495,955			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	06/29/2011	Various	407,796.000	24,634,659			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/29/2011	Various	54,245.000	4,496,304			L
464330-10-9	ISIS PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	10,215			L
M5920A-10-9	ISRAEL CHEMICALS ILS1	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	6,381.000	110,083			U
45031U-10-1	ISTAR FINANCIAL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,800.000	25,621			L
J24994-10-5	ISUZU MOTORS JPY50	D	04/01/2011	INSTINET	15,000.000	57,046			L
46579N-10-3	IVANHOE MINES LTD	C	04/01/2011	ITG, INC CANADA	8,100.000	222,370			U
D36953-10-3	IVG IMMOBILIEN AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,712.000	14,278			U
J28711-10-9	J FRONT RETAILING	D	04/01/2011	INSTINET	7,000.000	29,229			U

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
466313-10-3	JABIL CIRC UIT INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	10,931			L
J25853-10-2	JAFCO CO LTD	D	04/01/2011	INSTINET	2,800.000	72,276			U
470355-20-7	JAMES RIVER COAL CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	26,858			L
J2620N-10-5	JAPAN AIRPORT TERMINAL CO LTD	D	04/01/2011	INSTINET	1,300.000	15,989			U
J2739K-10-9	JAPAN EXCELLENT INC	D	04/01/2011	INSTINET	9.000	48,693			U
J2785A-10-4	JAPAN LOGISTICS FUND INC	D	04/01/2011	INSTINET	5.000	39,794			U
J2741H-10-2	JAPAN PRIME REALTY INVT	D	04/01/2011	INSTINET	17.000	45,377			U
J27544-10-5	JAPAN RETAIL FUND INVT	D	04/01/2011	INSTINET	45.000	69,952			U
J27743-10-3	JAPAN STEEL WORKS	D	04/01/2011	INSTINET	3,000.000	23,015			U
472147-10-7	JAZZ PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	92,341			L
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,140.000	79,971			L
J2817M-10-0	JFE HOLDINGS INC NPV	D	04/01/2011	INSTINET	1,800.000	51,095			U
J2870F-10-9	JFE SHOJI HOLDINGS INC	D	04/01/2011	INSTINET	9,000.000	39,047			U
W4939T-10-9	JM AB	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	838.000	22,345			U
G9745T-10-0	JOHN WOOD GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,108.000	105,931			U
478366-10-7	JOHNSON CONTROLS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,420.000	608,360			L
G5150J-14-0	JOHNSON ELECTRIC HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	54,500.000	32,162			U
G51604-10-9	JOHNSON MATTHEY	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,517.000	45,926			U
480838-10-1	JOS A BANK CLOTHIERS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	7,118			L
481165-10-8	JOY GLOBAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	87,136			L
J28541-10-0	JOYO BANK	D	04/01/2011	INSTINET	12,000.000	46,861			U
46625H-10-0	JP MORGAN CHASE & CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	37,700.000	1,753,819			L
J2946V-10-4	JTEKT CORP	D	04/01/2011	INSTINET	3,600.000	44,913			U
48203R-10-4	JUNIPER NETWORKS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	10,260.000	426,198			L
48213W-10-1	JUST ENERGY GROUP INC	C	04/01/2011	ITG, INC CANADA	8,200.000	133,125			U
D48164-10-3	K & S AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,669.000	127,763			U
J29258-10-0	KAKAKU.COM INC	D	04/01/2011	INSTINET	3.000	16,393			U
J30169-10-6	KANSAI ELECTRIC POWER CO	D	04/01/2011	INSTINET	3,300.000	69,758			U
Q5210P-10-1	KAROON GAS AUSTRALIA LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,921.000	57,888			U
G5221U-10-8	KAZAKHMYS ORD GBP0.20	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	15,655.000	352,446			U
B53789-10-1	KBC GROUP NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	363.000	13,863			L
48242W-10-6	KBR INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	55,685			L
J31843-10-5	KDDI CORP JPY5000	D	04/01/2011	INSTINET	39.000	236,889			U
J32233-10-8	KEISEI ELECTRIC RAILWAY	D	04/01/2011	INSTINET	4,000.000	22,328			L
J05754-10-6	KEIYO BANK LTD/THE	D	04/01/2011	INSTINET	6,000.000	29,739			U
488152-20-8	KELLY SERVICES INC. CLASS A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	3,935			L
X44073-10-8	KEMIRA OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,551.000	41,053			U
489170-10-0	KENNAMETAL, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	23,375			L
Y4722Z-12-0	KEPPEL CORP	D	04/26/2011	Various	13,400.000	87,116			U
G52416-10-7	KERRY A	D	04/01/2011	ITG Inc.	3,504.000	132,301			U
G52440-10-7	KERRY PROPERTIES L HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,500.000	32,465			U
493267-10-8	KEYCORP NEW COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	10,160.000	91,191			L
493271-10-0	KEYERA CORP	C	04/01/2011	ITG, INC CANADA	5,400.000	221,539			U
493732-10-1	KFORCE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	3,657			L
J33093-10-5	KINDEN CORP	D	04/01/2011	INSTINET	3,000.000	27,106			U
494580-10-3	KINDRED HEALTHCARE INC		06/01/2011	MERGER	1,252.860	31,397			L
G5256E-44-1	KINGFISHER ORD GBP0.157142857	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	20,476.000	81,923			U
Q5318K-10-3	KINGSGATE CONSOLIDATED LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,368.000	39,893			U
49740P-10-6	KIRKLAND LAKE GOLD INC	C	04/01/2011	ITG, INC CANADA	900.000	12,453			U
Q53422-10-3	KIWI INCOME PROPERTY TRUST	D	04/01/2011	INSTINET HONG KONG	50,754.000	38,946			U
F5396X-10-2	KLEPIERRE REIT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,291.000	52,488			U
D40376-10-1	KLOECKNER & CO SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	808.000	27,100			U
D40376-14-3	KLOECKNER AND CO RIGHTS	D	05/27/2011	DIRECT	6,121.000				U
498904-20-0	KNOLL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	18,506			L
500255-10-4	KOHLS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,280.000	122,818			L
J34899-10-4	KOITO MANUFACTURING CO LTD	D	04/01/2011	INSTINET	2,000.000	31,470			U
J35544-10-5	KOKUYO CO LTD	D	04/01/2011	INSTINET	5,400.000	39,994			U
X4551T-10-5	KONE B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,771.000	102,960			U
X4550J-10-8	KONECRANES OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	630.000	27,911			U
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	8,131.000	110,178			U
N0157T-20-1	KONINKLIJKE BAM GROEP NV RIGHTS	D	05/02/2011	DIRECT	15,439.000				L
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,347.000	83,154			U
N5066Q-22-2	KONINKLIJKE TEN CATE RIGHTS	D	05/02/2011	DIRECT	2,685.000				L

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N5075T-15-9	KONINKLIJKE VOPAK NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,107.000	54,054			U
500643-20-0	KORN/FERRY INTERNATIONAL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,342			L
50077C-10-6	KRATON PERFORMANCE POLYMERS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,360.000	126,867			L
J36615-10-2	KS HOLDINGS CORP	D	04/01/2011	INSTINET	2,200.000	62,475			U
J36662-13-8	KUBOTA CORP	D	04/01/2011	INSTINET	2,000.000	18,533			U
H4673L-14-5	KUEHNE & NAGEL INTL	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	607.000	85,260			U
J37479-11-0	KYOCERA CORP JPY50	D	04/01/2011	INSTINET	500.000	49,991			U
J37996-11-3	KYORIN CO LTD	D	04/01/2011	INSTINET	2,000.000	33,580			U
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,860.000	69,007			L
502424-10-4	L-3 COMMUNICATIONS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,580.000	283,776			L
G5337D-10-7	LADBROKES	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	84,808.000	179,237			L
505754-20-0	LADISH CO INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	74,150			L
F01764-10-3	L'AIR LIQUIDE S.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,256.000	570,479			L
D5032B-10-2	LANXESS AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	993.000	76,100			U
517834-10-7	LAS VEGAS SANDS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,940.000	172,335			L
518415-10-4	LATTICE SEMICONDUCTOR		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,020.000	24,371			L
52078P-10-2	LAWSON SOFTWARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	3,948			L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	4,008			L
521865-20-4	LEAR CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,680.000	230,594			L
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	16,747.000	31,278			U
F56196-18-5	LEGRAND	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	8,365.000	355,023			U
Q55190-10-4	LEIGHTON HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,186.000	97,571			U
527288-10-4	LEUCADIA NATIONAL C		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	13,840.000	526,413			L
529043-10-1	LEXINGTON REALTY TRUST		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,940.000	56,050			L
G5485F-16-9	LI & FUNG LTD CMN STK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	52,000.000	264,773			L
530555-10-1	LIBERTY GLOBAL INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	10,900.000	454,007			L
530555-30-9	LIBERTY GLOBAL INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,560.000	303,757			L
53071M-10-4	LIBERTY MEDIA CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	11,700.000	190,396			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	42,698			L
53217R-20-7	LIFE TIME FITNESS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	17,214			L
G54856-12-8	LIFESTYLE INTL HLDGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	12,500.000	30,055			U
532716-10-7	LIMITED BRANDS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,280.000	207,712			L
Q5562Z-10-3	LINC ENERGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,463.000	31,821			U
534187-10-9	LINCOLN NA TL CORP IN COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	22,547			L
535555-10-6	LINDSAY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	12,523			L
H49983-17-6	LINDT & SPRUENGLI NAMEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1.000	32,793			U
H49983-18-4	LINDT & SPRUENGLI PART	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	16.000	47,064			U
Y5281M-11-1	LINK REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	129,000.000	404,458			L
J13776-10-9	LINTEC CORP	D	04/01/2011	INSTINET	1,900.000	53,781			U
J38933-10-7	LION CORP	D	04/01/2011	INSTINET	4,000.000	19,885			U
501889-20-8	LKQ CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,980.000	48,080			L
540424-10-8	LOEWS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,120.000	222,203			L
H50430-23-2	LOGITECH INTERNATIONAL	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,790.000	55,961			U
H50524-13-3	LONZA GROUP	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,349.000	196,310			L
543881-10-6	LORAL SPACE AND COMMUNICATIONS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	20,219			L
T6326Y-10-8	LOTTOMATICA	D	05/23/2011	BONUS ISSUE	123.560	2,215			U
546347-10-5	LOUISIANA-PACIFIC CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	16,538			L
548661-10-7	LOWES COS INC USD0.50		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,520.000	227,463			L
549764-10-8	LUFKIN INDUSTRIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	107,893			L
550021-10-9	LULULEMON ATHLETICA INC	I	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	48,455			L
W54114-10-8	LUNDBERGS AB-B SHS	D	05/11/2011	BONUS ISSUE	1,530.000	57,564			U
550372-10-6	LUNDIN MINING CORP COM NPV	C	04/01/2011	ITG, INC CANADA	23,400.000	198,403			U
T6444Z-11-0	LUXOTTICA GROUP EUR0.06	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,945.000	96,683			U
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	878.000	139,775			U
Q5683J-10-3	LYNAS CORP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	82,003.000	192,213			U
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	37,080.000	1,484,546			U
55261F-10-4	M & T BANK CORP		05/16/2011	MERGER	536.320	46,333			L
554282-10-3	MACDONALD DETTWILER & ASSOCIATES LTD	C	04/01/2011	ITG, INC CANADA	900.000	49,570			U
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,567.000	97,222			L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	2,982			L
559079-20-7	MAGELLAN HEALTH SERVICES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	140,976			L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	04/01/2011	ITG, INC CANADA	700.000	33,976			U
G5759A-11-0	MAJESTIC WINE PLC	D	04/04/2011	Various	15,768.000	100,346			U

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D51716-10-4	MAN SE ORD NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	484.000	61,033			U
J39659-10-7	MANDOM CORP	D	04/01/2011	INSTINET	1,100.000	26,455			U
56400P-20-1	MANNKIND CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,340.000	12,397			L
E7347B-10-7	MAPFRE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,250.000	39,190			U
E7347B-20-6	MAPFRE SA RIGHTS	D	06/07/2011	DIRECT	74,181.000				U
565849-10-6	MARATHON OIL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,880.000	530,184			L
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	04/01/2011	ITG Inc.	17,101.000	20,869			U
571748-10-2	MARSH + MCLENNAN COS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	11,920.000	357,804			L
J4001N-10-0	MARUHA NICHIRO HOLDINGS INC	D	04/01/2011	INSTINET	44,000.000	62,821			U
J40089-10-4	MARUI CO	D	04/01/2011	INSTINET	5,200.000	33,367			U
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	17,959			L
574599-10-6	MASCO CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,560.000	92,804			L
J4086C-10-2	MATSUI SECURITIES CO	D	04/01/2011	INSTINET	11,600.000	62,041			U
J41208-10-9	MATSUMOTOKIYOSHI HOLDINGS CO LTD	D	04/01/2011	INSTINET	1,000.000	19,188			U
57772K-10-1	MAXIM INTEGRATED PRODUCTS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,860.000	201,904			L
J41551-10-2	MAZDA MOTOR CORP	D	04/01/2011	INSTINET	16,000.000	34,505			L
G5922D-11-6	MCBRIDE ORD B SHARES	D	04/27/2011	DISTRIBUTION	2,040,600.000	4,028			U
G5922D-10-8	MCBRIDE PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	12,338.000	28,561			U
579489-10-5	MCCLATCHY CO CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	1,236			L
580645-10-9	MCGRAW HILL COS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,460.000	332,775			L
58155Q-10-3	MCKESSON CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	176,722			L
582411-10-4	MCMORAN EXPLORATION COMPANY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,060.000	55,871			L
583334-10-7	MEADWESTVA CO CORP COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,380.000	73,755			L
T6688Q-10-7	MEDIASET	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	36,485.000	232,952			U
584688-10-5	MEDICINES COMPANY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	34,257			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	8,463			L
T10584-11-7	MEDIOBANCA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	13,479.000	138,421			U
T66932-11-1	MEDIOLANUM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,271.000	56,295			U
N5557C-13-8	MEDIQ NV RIGHTS	D	04/15/2011	DIRECT	4,751.000				U
585055-10-6	MEDTRONIC INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,060.000	240,083			L
Q59444-10-1	MEDUSA MINING LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,131.000	15,703			U
552704-10-8	MEG ENERGY	C	04/01/2011	ITG, INC CANADA	400.000	20,342			U
J4225X-10-8	MELCO HOLDINGS INC	D	04/01/2011	INSTINET	1,200.000	36,161			U
M51363-11-3	MELLANIOX TECHNOLOGIES LTD	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	1,079.000	26,936			L
552715-10-4	MEMC ELECT R MATLS INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	22,617			L
587118-10-0	MENS WEARHOUSE		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	16,493			L
D5357W-10-3	MERCK KGAA ORD NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,164.000	195,296			U
589378-10-8	MERCURY COMPUTER SYSTEMS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	6,906			L
59001K-10-0	MERITOR INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,500.000	25,191			L
F9622M-14-6	MERSEN (EX CARBON LORRAINE)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,351.000	187,754			U
F9622M-19-5	MERSEN RIGHTS	D	05/27/2011	DIRECT	3,351.000				U
591018-80-9	METABOLIX INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	14,188			L
59151K-10-8	METHANEX CORP	C	04/01/2011	ITG, INC CANADA	3,000.000	94,883			U
59156R-10-8	METLIFE INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	21,660.000	986,028			L
D53968-12-5	METRO AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,771.000	122,148			U
591708-10-2	METROPCS COMMUNICATIONS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	8,540.000	139,865			L
H5498Z-12-8	MEYER BURGER TECHNOLOGY AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	549.000	25,388			U
55272X-10-2	MFA FINANCIAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,240.000	116,745			L
552953-10-1	MGM RESORTS INTERNATIONAL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	12,317			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,385.000	372,241			U
F61824-84-7	MICHELIN RIGHTS	D	05/20/2011	DIRECT	16,545.000				U
595112-10-3	MICRON TEC HNOLOGY INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	18,920.000	214,377			L
594918-10-4	MICROSOFT CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	42,900.000	1,090,098			L
59522J-10-3	MID AMERICA APT		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	52,834			L
596278-10-1	MIDDLEBY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	3,768			L
G4491W-10-0	MIDLAND HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	70,000.000	54,212			U
J42669-10-1	MIKUNI COCA-COLA BOTTLING CO LTD	D	04/01/2011	INSTINET	1,600.000	14,024			U
602900-10-2	MINEFINDERS CORP	C	04/01/2011	ITG, INC CANADA	1,400.000	18,277			U
J43293-10-9	MISUMI GROUP INC	D	04/01/2011	INSTINET	1,400.000	33,966			U
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	04/01/2011	INSTINET	43,000.000	269,953			U
J43830-11-6	MITSUBISHI CORPORATION	D	04/01/2011	INSTINET	38,000.000	1,048,592			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	04/01/2011	INSTINET	38,000.000	436,094			U
J43916-11-3	MITSUBISHI ESTATE CO	D	04/01/2011	INSTINET	9,000.000	154,242			L

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J44561-10-8	MITSUBISHI LOGISTICS	D	04/01/2011	INSTINET	2,000.000	21,936			U
J44024-10-7	MITSUBISHI MATERIALS	D	04/01/2011	INSTINET	31,000.000	105,033			U
J44131-10-0	MITSUBISHI MOTORS CORP	D	04/01/2011	INSTINET	29,000.000	35,738			U
J44497-10-5	MITSUBISHI UFJ FINANCIAL GROUP	D	04/01/2011	INSTINET	37,300.000	174,428			U
J44690-13-9	MITSUI & CO NPV	D	04/01/2011	INSTINET	2,000.000	35,744			U
J44776-12-8	MITSUI ENGINEERING&SHIP.	D	04/01/2011	INSTINET	27,000.000	63,924			U
J4509L-10-1	MITSUI FUDOSAN CO JPY50	D	04/01/2011	INSTINET	1,000.000	16,624			U
J44948-10-7	MITSUI MINING & SMELTING	D	04/01/2011	INSTINET	15,000.000	51,307			U
J45464-12-0	MITSUMI ELECTRIC CO	D	04/01/2011	INSTINET	3,000.000	39,325			U
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	04/01/2011	INSTINET	46,600.000	76,938			U
J4628C-11-5	MIZUHO SECURITIES CO	D	04/01/2011	INSTINET	9,000.000	23,549			U
J45988-10-2	MIZUHO TRUST & BANKING	D	04/01/2011	INSTINET	43,000.000	38,240			U
J46152-10-4	MOCHIDA PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	4,000.000	46,280			U
60855R-10-0	MOLINA HEALTHCARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	17,076			L
608753-10-9	MOLYCORP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	105,396			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	23,436			L
Q62925-10-4	MONADELPHOUS GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,904.000	42,858			U
G6260K-12-6	MONGOLIA ENERGY CO	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	186,000.000	37,278			U
61166W-10-1	MONSANTO CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,200.000	234,235			L
615369-10-5	MOODYS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,320.000	114,629			L
615394-20-2	MOOG, INC. CLASS A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	37,710			L
617446-44-8	MORGAN STANLEY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,760.000	266,858			L
J46496-12-1	MORI SEIKI CO LTD	D	04/01/2011	INSTINET	2,700.000	31,785			U
J4664Q-10-1	MORI TRUST SOGO REIT	D	04/01/2011	INSTINET	4.000	38,608			U
61945C-10-3	MOSAIC COMPANY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	282,071			L
J46733-10-1	MOSHI MOSHI HOTLINE INC	D	04/01/2011	INSTINET	1,000.000	18,607			U
Q64224-10-0	MOUNT GIBSON IRON LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	17,167.000	35,665			U
62458M-10-8	MOVE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	1,569			L
J45745-10-6	MS & AD INSURANCE GROUP HOLDING	D	04/01/2011	INSTINET	2,100.000	47,111			U
Y6146T-10-1	MTR CORP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,500.000	20,320			U
D5565H-10-4	MTU AERO ENGINES HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	484.000	33,412			U
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	458.000	73,093			U
625284-10-4	MULLEN GROUP LTD	C	04/01/2011	ITG, INC CANADA	3,200.000	70,690			U
J46840-10-4	MURATA MFG	D	04/01/2011	INSTINET	700.000	49,386			U
626717-10-2	MURPHY OIL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	170,491			L
J46948-10-5	MUSASHI SEIMITSU INDUSTRY CO LTD	D	04/01/2011	INSTINET	1,300.000	30,577			U
628530-10-7	MYLAN INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	18,220.000	418,960			L
G6359F-10-3	NABORS INDUSTRIES LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,220.000	159,057			L
J4707Q-10-0	NABTESCO CORP	D	04/01/2011	INSTINET	2,200.000	54,391			U
62875E-10-1	NAL ENERGY CORP	C	04/01/2011	ITG, INC CANADA	7,000.000	95,286			U
631103-10-8	NASDAQ OMX GROUP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	63,023			L
635017-10-6	NATIONAL BEVERAGE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	59,732			L
637071-10-1	NATIONAL OILWELL VARCO INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	12,680.000	1,024,183			L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	91,855			L
F6498D-37-4	NATIXIS RIGHTS	D	06/02/2011	DIRECT	84,984.000				U
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,213.000	384,174			U
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		04/01/2011	MERRILL LYNCH INTERNATIONAL	18,355.000	175,469			L
62886E-10-8	NCR CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	3,016			L
640268-10-8	NEKTAR THERAPEUTICS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,380.000	32,623			L
64031N-10-8	NELNET INC CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	18,705			L
V67005-12-0	NEPTUNE ORIENT LINES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,000.000	27,799			U
X5688A-10-9	NESTE OIL	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,215.000	66,302			U
H57312-64-9	NESTLE SA PAR CHF1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	13,289.000	756,389			L
J48894-10-9	NET ONE SYSTEMS CO LTD	D	04/01/2011	INSTINET	15.000	22,181			U
64110D-10-4	NETAPP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	86,355			L
64110L-10-6	NETFLIX INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	67,744			L
64115T-10-4	NETSCOUT SYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	19,249			L
64128B-10-8	NEUTRAL TANDEM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	291			L
64156L-10-1	NEVSUN RESOURCES LTD	C	04/01/2011	ITG, INC CANADA	3,600.000	20,738			U
650203-10-2	NEW ALLIANCE BANCSHARES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,060.000	105,799			L
Y63084-12-6	NEW WORLD DEVEL CO HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	53,000.000	92,471			U
Y63084-9A-0	NEW WORLD DEVELOPMENT RIGHTS	D	06/15/2011	DIRECT	1,720.000				U
G65272-10-9	NEW WORLD RESOURCES PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,346.000	55,465			U

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G6651B-11-4	NEWCREST MINING	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,070.000	44,488			U
651290-10-8	NEWFIELD EXPLORATION CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	47,354			L
65248E-10-4	NEWS CORP CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	23,120.000	414,500			L
F65277-10-9	NEXANS SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,281.000	219,005			U
G6500M-10-6	NEXT ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,474.000	78,979			L
65339F-10-1	NEXTERA ENERGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	69,094			L
653656-10-8	NICE SYSTEMS LTD		04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	560.000	20,892			L
J49420-10-2	NICHICON CORP	D	04/01/2011	INSTINET	1,100.000	15,213			U
J49614-10-0	NICHI-IKO PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	1,500.000	38,338			U
654086-10-7	NICOR INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	81,992			L
J5296N-10-1	NIDEC SANKYO CORP	D	04/01/2011	INSTINET	5,000.000	34,470			U
J26819-10-2	NIHON DEMPA KOGYO CO LTD	D	04/01/2011	INSTINET	2,500.000	38,298			U
J50538-11-5	NIHON KOHDEN CORP	D	04/01/2011	INSTINET	800.000	16,922			U
654106-10-3	NIKE INC CL B		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	203,428			L
J51699-10-6	NINTENDO CO LTD COM STK	D	04/01/2011	INSTINET	200.000	52,955			L
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	04/01/2011	INSTINET	13.000	91,812			U
J54709-10-0	NIPPON LIGHT METAL CO LTD	D	04/01/2011	INSTINET	20,000.000	39,260			U
J55655-12-0	NIPPON SHEET GLASS CO	D	04/01/2011	INSTINET	22,000.000	63,971			L
J55806-10-3	NIPPON SHOKUBAI CO COMMON STOCK	D	04/01/2011	INSTINET	3,000.000	36,189			U
J56042-10-4	NIPPON SUISAN KAISHA LTD	D	04/01/2011	INSTINET	16,500.000	44,760			U
J56085-11-1	NIPPON SYNTHETIC CHEMICAL INDUSTRY CO LT	D	04/01/2011	INSTINET	4,000.000	24,450			U
J56354-10-3	NIPPON UNIPAC HOLDING	D	04/01/2011	INSTINET	1,600.000	33,343			U
J57547-10-1	NISSHA PRINTING CO LTD	D	04/01/2011	INSTINET	1,200.000	24,915			U
J57719-12-2	NISSHIN OILLIO GROUP LTD/THE	D	04/01/2011	INSTINET	5,000.000	23,134			U
J57333-10-6	NISSHINBO HLDGS	D	04/01/2011	INSTINET	3,000.000	28,482			U
J58074-10-5	NISSIN KOGYO CO LTD	D	04/01/2011	INSTINET	1,900.000	31,608			U
J58364-11-8	NITTO BOSEKI CO LTD	D	04/01/2011	INSTINET	12,000.000	27,675			U
J58699-10-9	NKSJ HOLDINGS INC	D	04/01/2011	INSTINET	6,000.000	38,715			U
655044-10-5	NOBLE ENER GY INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	26,744			L
G6542T-11-9	NOBLE GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	140,000.000	240,304			L
J58934-10-0	NOF CORP	D	04/01/2011	INSTINET	3,000.000	13,328			U
J54967-10-4	NOK CORP	D	04/01/2011	INSTINET	1,800.000	30,515			U
X61873-13-3	NOKIA OYJ EUR0.06	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	15,544.000	131,376			L
X5862L-10-3	NOKIAN RENKAAT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,361.000	58,364			U
J5900B-10-5	NOMURA OFFICE REIT	D	04/01/2011	INSTINET	4.000	27,237			U
J5893B-10-4	NOMURA REAL ESTATE HLD	D	04/01/2011	INSTINET	4,400.000	66,467			U
655663-10-2	NORDSON CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	55,242			L
G66304-10-9	NORTHERN FOODS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	74,568.000	86,971			U
666511-10-0	NORTHLAND POWER INC	C	04/01/2011	ITG, INC CANADA	1,900.000	31,463			U
666807-10-2	NORTHROP GRUMMAN CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	96,037			L
66704R-10-0	NORTHSTAR REALTY FINANCE COR		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	744			L
66987E-20-6	NOVAGOLD RESOURCES INC	C	04/01/2011	ITG, INC CANADA	2,600.000	33,695			U
H5820Q-15-0	NOVARTIS AG-REG CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,627.000	570,535			L
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,840.000	230,185			L
629377-50-8	NRG ENERGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,980.000	85,863			L
J55505-10-1	NSK	D	04/01/2011	INSTINET	2,000.000	16,873			U
67020Q-10-7	NTELOS HOLDINGS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	29,932			L
J59353-11-0	NTN CORP	D	04/01/2011	INSTINET	10,000.000	46,730			U
J5940Z-10-4	NTT URBAN DEVT	D	04/01/2011	INSTINET	80.000	65,931			U
Q7007B-10-5	NUFARM LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,882.000	36,697			U
N6509P-12-8	NUTRECO HOLDINGS NV RIGHTS	D	04/01/2011	DIRECT	5,227.000				L
N6508Y-12-0	NUTRECO NV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,577.000	116,445			U
67066G-10-4	NVIDIA CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,060.000	164,290			L
G66897-11-0	NWS HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	37,000.000	56,999			U
G66897-9A-2	NWS HOLDINGS LTD RIGHTS	D	06/15/2011	DIRECT	1,688.000				U
67072V-10-3	NXSTAGE MEDICAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	38,841			L
B6372M-10-6	NYRSTAR	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,399.000	77,904			U
629491-10-1	NYSE EURONEXT		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	7,086			L
J59826-10-7	OBAYASHI CORP	D	04/01/2011	INSTINET	18,000.000	80,168			U
674599-10-5	OCCIDENTAL PETROLEUM CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,600.000	692,719			L
675222-10-3	OCEANAGOLD CORPORATION	C	04/01/2011	ITG, INC CANADA	5,100.000	13,949			U
J6031N-10-9	OJI PAPER CO JPY50	D	04/01/2011	INSTINET	13,000.000	59,228			U
J60772-10-0	OKI ELECTRIC IND JPY50	D	04/01/2011	INSTINET	39,000.000	31,043			U

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

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J60966-11-6	OKUMA CORP	D	04/01/2011	INSTINET	6,000.000	48,450			U
67935P-91-3	OLAM INTERNATIONAL LTD RIGHTS	D	06/13/2011	DIRECT	6,136.000				U
G67395-10-6	OLD MUTUAL ORD GBP0.10	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,118.000	13,690			L
680223-10-4	OLD REPUBLIC INTL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,540.000	84,108			L
681904-10-8	OMNICARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,720.000	146,656			L
682128-10-3	OMNIVISION TECHNOLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	39,875			L
A51460-18-5	OMV AG RIGHTS	D	05/20/2011	DIRECT	13,550.000				U
682189-10-5	ON SEMICONDUCTOR CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	6,923			L
682680-10-3	ONEOK INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	87,498			L
Q7134W-11-3	ONESTEEL LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	15,162.000	38,584			U
68272K-10-3	ONEX CORP	C	04/01/2011	ITG, INC CANADA	3,500.000	123,304			U
683399-10-9	ONYX PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	2,766			L
X5967A-10-1	OPAP SA	D	04/01/2011	ITG Inc.	690.000	14,977			L
68372A-10-4	OPEN TABLE		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	800.000	84,768			L
683715-10-6	OPEN TEXT CORP	C	04/01/2011	ITG, INC CANADA	1,400.000	89,276			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	8,693			L
68389X-10-5	ORACLE COR P COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	49,820.000	1,690,447			L
68554V-10-8	ORASURE TECHNOLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	13,317			L
G67749-15-3	ORIENT O/SEAS INTL USD0.10	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,000.000	21,240			U
J6174U-10-0	ORIENTAL LAND CO	D	04/01/2011	INSTINET	800.000	62,453			U
Q71610-10-1	ORIGIN ENERGY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	27,183.000	463,900			U
J61933-12-3	ORIX CORP COMMON STOCK	D	04/01/2011	INSTINET	680.000	62,726			U
J8996L-10-2	ORIX JREIT INC	D	04/01/2011	INSTINET	7.000	38,140			U
J6254G-10-4	OSAKA SECURITIES EXCHANGE CO LTD	D	04/01/2011	INSTINET	5.000	25,167			U
J7794L-10-8	OSAKA TITANIUM TECH CO	D	04/01/2011	INSTINET	2,800.000	190,241			U
M66606-24-1	OSEM INVESTMENTS LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	1,567.000	26,418			U
J63137-10-3	OSG CORP	D	04/01/2011	INSTINET	2,000.000	28,074			U
J6243L-10-7	OTSUKA CORP	D	04/01/2011	INSTINET	200.000	12,498			U
J63117-10-5	OTSUKA HOLDINGS CO LTD	D	04/01/2011	INSTINET	20,600.000	501,257			U
690370-10-1	OVERSTOCKCOM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	5,947			L
671074-10-2	OYO GEOSPACE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	53,784			L
Q7161P-12-2	OZ MINERALS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	230,835.000	381,766			U
Q7161J-10-0	PACIFIC BRANDS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	25,407.000	22,162			U
J63481-10-5	PACIFIC METALS CO LTD	D	04/01/2011	INSTINET	5,000.000	36,189			U
695459-10-7	PAETEC HLDG CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	2,255			L
Q7264T-10-4	PALADIN ENERGY	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,840.000	22,258			L
696429-30-7	PALL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,180.000	184,360			L
J41121-10-4	PANASONIC CORP	D	04/01/2011	INSTINET	20,000.000	251,797			U
Q7283A-11-0	PANAUST LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	36,739.000	29,461			U
K7681L-10-2	PANDORA A/S	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,430.000	273,122			U
69840W-10-8	PANERA BREAD COMPANY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	48,511			L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	13,285			L
H60477-20-7	PARGESA HOLDING INH	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	587.000	55,684			L
J63581-10-2	PARK24 CO LTD	D	04/01/2011	INSTINET	1,900.000	18,054			U
701094-10-4	PARKER HAN NIFIN CORP COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,260.000	215,781			L
M78465-10-7	PARTNER COMMUNICATIONS	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	4,424.000	86,311			U
H6120A-10-1	PARTNERS GROUP HOLDING AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	108.000	20,576			U
702925-10-8	PASON SYSTEMS INC	C	04/01/2011	ITG, INC CANADA	1,400.000	22,928			U
70336T-10-4	PATRIOT COAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	57,658			L
703481-10-1	PATTERSON UTI ENERGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	17,553			L
Y6802P-12-0	PCCW	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	280,000.000	116,977			U
69329Y-10-4	PDL BIOPHARMA INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,440.000	37,669			L
704549-10-4	PEABODY ENERGY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	101,810			L
G69651-10-0	PEARSON	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,558.000	118,433			U
705573-10-3	PEGASYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	12,606			L
706327-10-3	PEMBINA PIPELINE CORP	C	04/01/2011	ITG, INC CANADA	2,800.000	66,361			U
70706P-10-4	PENGROWTH ENERGY CORP	C	04/01/2011	ITG, INC CANADA	4,300.000	59,928			U
707887-10-5	PENN WEST PETROLEUM LTD	C	04/01/2011	ITG, INC CANADA	2,000.000	55,796			U
709631-10-5	PENTAIR, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	3,805			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	15,140.000	191,774			L
713448-10-8	PEPSICO INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80,020.000	5,206,829			L
714290-10-3	PERRIGO COMPANY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	58,917			L
Q74174-10-5	PERSEUS MINING LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,202.000	33,248			U

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716578-10-9	PETROLEUM DEVELOPMENT CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	13,313			L
R69628-11-4	PETROLEUM GEO-SERV COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,786.000	93,762			U
71673R-10-7	PETROMINERALES LTD	C	04/01/2011	ITG, INC CANADA	1,100.000	41,686			U
H6212L-10-6	PETROPLUS HLDS AG .	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	5,523.000	86,743			L
716768-10-6	PETSMART INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,900.000	284,526			L
717046-10-6	PEYTO EXPLORATION & DEVELOPMENT CORP	C	04/01/2011	ITG, INC CANADA	6,300.000	134,760			U
717081-10-3	PFIZER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80,320.000	1,634,729			L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	61,167			L
71715N-10-6	PHARMASSET INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	107,421			L
Q9030N-10-6	PHARMAXIS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,590.000	42,149			U
693320-20-2	PHH CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	3,115			L
N7637T-25-5	PHILIPS ELECTRONIC KON RIGHTS	D	04/04/2011	DIRECT	97,564.000				L
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,300.000	139,095			U
J63739-10-6	PIGEON CORP	D	04/01/2011	INSTINET	800.000	24,860			U
72154R-10-3	PILOT GOLD INC	C	04/11/2011	DISTRIBUTION	2,575.000	8,744			U
723456-10-9	PINNACLE ENTERTAINMENT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	12,160			L
J63825-14-5	PIONEER CORP	D	04/01/2011	INSTINET	8,400.000	35,336			U
723787-10-7	PIONEER NA T RES CO COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,180.000	434,088			L
T76434-19-9	PIRELLI & CO ORD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,046.000	88,289			U
724479-10-0	PITNEY BOWES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	79,507			L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,280.000	84,298			L
693475-10-5	PNC FINL SVCS GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	58,680			L
9JE008-SE-8	POINT INC	D	04/01/2011	INSTINET	440.000	18,170			U
731572-10-3	POLO RALPH LAUREN CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,420.000	306,468			L
73172K-10-4	POLYCOM INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	76,672			L
73179P-10-6	POLYONE CORPORATION		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	30,906			L
73179V-10-3	POLYPORE INTERNATIONAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	120,676			L
73278L-10-5	POOL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	20,566			L
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	04/01/2011	Various	8,968.000	1,036,228			U
D6240C-14-8	PORSCHE AUTOMOBIL RIGHTS	D	03/30/2011	DISTRIBUTION	5,628.000	66,070			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	29,262			L
737464-10-7	POST PROPERTIES, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,400.000	212,521			L
N86672-15-6	POSTNL	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,205.000	56,716			U
73755L-9A-7	POTASH CORP OF SASKATCHEWAN	C	04/01/2011	ITG, INC CANADA	4,500.000	272,350			U
73927C-10-0	POWER FINANCIAL CORP	C	04/01/2011	ITG, INC CANADA	7,600.000	245,738			U
739363-10-9	POWERWAVE TECHNOLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	18,720.000	86,206			L
74022D-30-8	PRECISION DRILLING TRUST	C	04/01/2011	ITG, INC CANADA	5,900.000	81,758			U
G72186-10-2	PREMIER FOODS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	257,933.000	121,477			U
741503-40-3	PRICELINE.COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	440,891			L
74157U-10-9	PRIMARIS RETAIL REIT	C	04/01/2011	ITG, INC CANADA	1,300.000	28,645			U
742718-10-9	PROCTER & GAMBLE CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,840.000	611,005			L
743263-10-5	PROGRESS ENERGY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	163,256			L
74326Y-10-7	PROGRESS ENERGY RESOURCES CO	C	04/01/2011	ITG, INC CANADA	3,600.000	52,410			U
743312-10-0	PROGRESS SOFTWARE CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,480.000	163,170			L
74339G-10-1	PROGRESSIVE WASTE SOLUTIONS LTD	C	04/01/2011	ITG, INC CANADA	9,900.000	254,691			U
743410-10-2	PROLOGIS SH BEN IN		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,900.000	94,788			L
74340W-10-3	PROLOGIS INC		06/03/2011	Various	37,303.490	1,287,524			L
M8175T-10-4	PROSAFE ASA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,401.000	33,257			U
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,181.000	34,225			U
744320-10-2	PRUDENTIAL FINL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	138,738			L
T7630L-10-5	PRYSMIAN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	13,947.000	303,894			U
H64687-12-4	PSP SWISS PROPERTY	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,751.000	224,684			U
745867-10-1	PULTE GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	32,277			L
D62318-14-8	PUMA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	730.000	212,872			U
Q77974-10-5	QANTAS AIRWAYS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,418.000	19,011			L
Q78063-11-4	QBE INS GROUP NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,277.000	60,490			U
74733V-10-0	QEP RESOURCES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	33,807			L
N72482-10-7	QIAGEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11,706.000	236,927			L
Q778A4-10-3	QR NATIONAL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	160,175.000	566,408			U
747525-10-3	QUALCOMM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	24,500.000	1,341,566			L
747582-10-4	QUALITY SYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	6,822			L
747906-20-4	QUANTUM CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	1,169			L
748193-20-8	QUEBECOR INC	C	04/01/2011	ITG, INC CANADA	900.000	32,370			U

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

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748356-10-2	QUESTAR CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,480.000	43,491			L
750086-10-0	RACKSPACE HOSTING INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	20,958			L
750236-10-1	RADIAN GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	6,037			L
J64264-10-4	RAKUTEN INC NPV	D	04/01/2011	INSTINET	74.000	65,003			U
X7193Q-13-2	RAMIRENT OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,182.000	19,422			U
75281A-10-9	RANGE RESOURCES CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	29,199			L
754212-10-8	RAVEN INDUSTRIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	13,237			L
75606N-10-9	REALPAGE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,940.000	111,487			L
756109-10-4	REALTY INCOME CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	129,694			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,613.000	398,140			L
G74570-12-1	REED ELSEVIER (GB)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,095.000	78,824			U
N73430-11-3	REED ELSEVIER (NL)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,951.000	25,242			U
N73430-18-8	REED ELSEVIER NV RIGHTS	D	04/21/2011	DIRECT	60,126.000				U
758766-10-9	REGAL ENTMT GROUP A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	2,981			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	11,645			L
7591EP-10-0	REGIONS FINANCIAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	10,148			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	142,989			L
J64382-10-4	RENGO CO LTD	D	04/01/2011	INSTINET	7,000.000	44,240			U
G75006-11-7	RENISHAW PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,049.000	25,455			U
76009N-10-0	RENT-A-CENTER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,880.000	66,093			L
E8471S-13-0	REPSOL YPF SA EUR1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	12,781.000	439,108			U
760975-10-2	RESEARCH IN MOTION	C	04/01/2011	ITG, INC CANADA	500.000	28,254			U
J6448E-10-6	RESONA HOLDINGS	D	04/01/2011	INSTINET	109,000.000	512,983			U
76128Y-10-2	RETAIL VENTURES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,300.000	40,921			L
761565-10-0	REX ENERGY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	1,633			L
F7813K-52-3	RHODIA SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,844.000	54,476			U
F7813K-60-6	RHODIA SA RIGHTS	D	05/25/2011	DIRECT	8,432.000				U
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	19,011			L
G75754-10-4	RIO TINTO CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,391.000	168,711			U
Q81437-10-7	RIO TINTO LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,059.000	93,278			U
766910-10-3	RIOCAN REAL ESTATE INVST TR	C	04/01/2011	ITG, INC CANADA	5,500.000	142,964			U
767744-10-5	RITCHIE BROS AUCTIONEERS	C	04/01/2011	ITG, INC CANADA	2,700.000	76,470			U
768573-10-7	RIVERBDE TECHNOLOGYH INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,280.000	116,123			L
Q8202C-10-4	RIVERSDALE MINING LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,102.000	53,014			U
74965L-10-1	RLJ LODGING TRUST		06/02/2011	EXCHANGE	1,173,332.000	21,119,976			L
G7608U-10-7	ROBERT WISEMAN DAIRIES PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	8,553.000	46,604			U
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,523.000	503,040			L
772739-20-7	ROCK TENN CO.		05/27/2011	MERGER	3,293.100	255,610			L
773903-10-9	ROCKWELL AUTOMATION INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,500.000	721,516			L
774415-10-3	ROCKWOOD HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,120.000	106,842			L
MM0002-FY-4	ROLLS ROYCE C SHARES	D	04/20/2011	DISTRIBUTION	18,271,968.000	1,539			U
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,576.000	15,847			U
776249-10-4	RONA INC	C	04/01/2011	ITG, INC CANADA	1,300.000	19,141			U
776696-10-6	ROPER CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	180,788			L
777779-30-7	ROSETTA RESOURCES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	28,705			L
778296-10-3	ROSS STORES, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	127,116			L
779376-10-2	ROVI CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,840.000	96,881			L
779382-10-0	ROWAN COMPANIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,180.000	185,694			L
780087-10-2	ROYAL BK OF CANADA COM NPV	C	04/01/2011	ITG, INC CANADA	3,700.000	232,918			U
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,200.000	379,097			L
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	25,352.000	922,234			U
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	27,702.000	1,009,462			U
G7690A-62-1	ROYAL DUTCH SHELL RIGHTS	D	05/11/2011	DIRECT	271,323.000				U
749660-10-6	RPC INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	18,180			L
G7705H-11-6	RSA INSURANCE GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	64,228.000	136,583			L
74972L-10-2	RSC HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	4,305			L
780911-10-3	RUBICON MINERALS C	C	04/01/2011	ITG, INC CANADA	7,100.000	36,804			U
781846-20-9	RUSH ENTERPRISES CL A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	7,228			L
781903-60-4	RUSSELL METALS INC	C	04/01/2011	ITG, INC CANADA	5,500.000	155,510			L
D6629K-10-9	RWE AG (NEU) CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,874.000	120,397			L
783859-10-1	S T BANCORP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	680.000	14,855			L
E6038H-11-8	SACYR VALLEHERMOSO	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,145.000	82,958			U
E6038H-26-6	SACYR VALLEHERMOSO RIGHTS	D	06/08/2011	DIRECT	18,157.000				U

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F7758P-10-7	SAFT GROUPE SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,181.000	51,481			U
T82000-11-7	SAIPEM EUR1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,871.000	364,197			U
79377W-10-8	SAKS HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	49,689			L
79466L-30-2	SALESFORCE.COM INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	35,125			L
795435-10-6	SALIX PHARMACEUTICALS LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	41,213			L
D80900-10-9	SALZGITTER	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,408.000	111,788			U
80004C-10-1	SANDISK CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	59,657			L
W74857-16-5	SANDVIK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,451.000	197,890			L
800907-20-6	SANMINA-SCI CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	8,408			L
F5548N-58-0	SANOFI AVENTIS RIGHTS	D	05/16/2011	DIRECT	98,317.000				U
80105N-11-3	SANOFI CVR		04/11/2011	DIRECT	31,360.000	72,755			L
F5548N-10-1	SANOFI S.A.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,908.000	277,463			U
Q82869-11-8	SANTOS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,827.000	145,059			L
J6858G-10-4	SANWA HOLDINGS CORP	D	04/01/2011	INSTINET	11,000.000	35,940			U
J69284-12-3	SANYO SPECIAL STEEL CO LTD	D	04/01/2011	INSTINET	9,000.000	47,050			U
D66992-10-4	SAP AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,137.000	254,771			U
803062-10-8	SAPIENT CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	18,964			L
802912-10-5	SAPUTO GROUP INC	C	04/01/2011	ITG, INC CANADA	1,800.000	81,615			L
T83058-10-6	SARAS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	90,455.000	228,601			U
Y7992U-10-1	SATS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,000.000	42,393			U
804137-10-7	SAUER DANFOSS INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	80,277			L
80517Q-10-0	SAVIENT PHARMACEUTICALS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	8,853			L
805423-30-8	SAVVIS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	22,361			L
J69811-10-7	SAWAI PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	200.000	17,087			U
N7752F-19-7	SBM OFFSHORE RIGHTS	D	05/09/2011	DIRECT	19,048.000				L
806373-10-6	SCHAWK INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	10,488			L
R75677-10-5	SCHIBSTED ASA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	659.000	19,621			U
H7258G-23-3	SCHINDLER NAMEN	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	450.000	54,531			U
H7258G-20-9	SCHINDLER PART	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	309.000	37,155			U
806857-10-8	SCHLUMBERGER LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,840.000	1,398,082			L
F86921-10-7	SCHNEIDER ELECTRIC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,541.000	782,892			U
G7860B-10-2	SCHRODERS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	782.000	22,074			U
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	6,335			L
G7945E-10-5	SEADRILL LTD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,315.000	84,292			U
G7945M-10-7	SEAGATE TECHNOLOGY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,060.000	15,562			L
812578-10-2	SEATTLE GENETICS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	10,231			L
W7912C-11-8	SECURITAS B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	14,901.000	178,704			U
Q8382E-10-2	SEEK LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,424.000	44,506			U
J7028D-10-4	SEGA SAMMY HOLDINGS	D	04/01/2011	INSTINET	13,800.000	238,322			U
J7029N-10-1	SEIKO HOLDINGS CORP	D	04/01/2011	INSTINET	15,000.000	50,679			U
81616X-10-3	SELECT COMFORT CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,440.000	92,487			L
Y79711-15-9	SEMBCORP INDUSTRIES	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	66,382			U
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,020.000	106,343			L
L8300G-13-5	SES ODR	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	26,654.000	687,719			U
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	04/01/2011	INSTINET	7,300.000	183,522			L
G8056D-15-9	SEVERN TRENT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,517.000	247,910			U
784153-10-8	SFN GROUP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	5,858			L
D6949M-10-8	SGL CARBON SE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,257.000	111,544			U
H7485A-10-8	SGS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	59.000	105,766			U
G8063F-10-6	SHANGRI-LA ASIA HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	16,043			U
J71434-11-2	SHARP CORP JPY50	D	04/01/2011	INSTINET	18,000.000	176,261			U
820904-20-9	SHAWCOR LTD	C	04/01/2011	ITG, INC CANADA	600.000	22,626			U
J72079-10-6	SHIKOKU ELECTRIC POWER	D	04/01/2011	INSTINET	2,300.000	60,358			U
J72273-10-5	SHIMA SEIKI MANUFACTURING LTD	D	04/01/2011	INSTINET	1,800.000	44,581			U
J73197-10-5	SHINKO ELECTRIC IND CO	D	04/01/2011	INSTINET	5,100.000	52,615			U
J7385L-10-3	SHINSEI BANK	D	04/01/2011	INSTINET	154,000.000	180,103			U
82509W-10-3	SHOPPERS DRUG MART COM NPV	C	04/01/2011	ITG, INC CANADA	600.000	25,081			L
J75046-13-6	SHOWA DENKO K.K	D	04/01/2011	INSTINET	20,000.000	39,877			U
M68605-43-1	SHUFERSAL LTD	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	3,521.000	21,805			U
Y78567-10-7	SHUN TAK HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	36,000.000	19,838			U
82568P-30-4	SHUTTERFLY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	46,855			L
H7631K-15-8	SIKA AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	19.000	45,186			U
82705T-10-2	SILICON IMAGE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,820.000	82,216			L

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828336-10-7	SILVER WHEATON CORP	C	04/01/2011	ITG, INC CANADA	5,400.000	231,777			U
82835P-10-3	SILVERCORP METALS INC	C	04/01/2011	ITG, INC CANADA	3,400.000	49,398			U
828806-10-9	SIMON PPTY GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	133,124			L
829226-10-9	SINCLAIR BROADCAST GROUP - A		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	5,110			L
Y80267-12-6	SINO LAND CO HKD1	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	22,000.000	38,874			U
82934H-10-1	SINO-FOREST CORPORATION	C	04/01/2011	ITG, INC CANADA	1,400.000	36,509			U
82967N-10-8	SIRIUS XM RADIO INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	18,120.000	30,039			L
W83567-11-0	SKANSKA B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	615.000	13,059			U
W84237-14-3	SKF B	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,473.000	43,037			U
Q8513Z-11-5	SKY CITY ENTERTAINMENT	D	04/01/2011	INSTINET HONG KONG	8,102.000	21,280			U
D6997G-10-2	SKY DEUTSCHLAND AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,570.000	32,400			U
83088M-10-2	SKYWORKS SOLUTIONS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	136,278			L
G82245-10-4	SMART MODULAR TECHNOLOGIES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	8,706			L
G82343-16-4	SMITH & NEPHEW ORD USD0.20	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,078.000	114,115			U
Y8077D-10-5	SMRT CORP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,000.000	31,697			U
T8578L-10-7	SNAM RETE GAS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	92,130.000	518,350			U
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	06/24/2011	Various	21,572.540	1,423,492			L
F858DC-44-3	SOCIETE GENERALE RIGHTS	D	05/31/2011	DIRECT	58,244.000				U
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	04/01/2011	INSTINET	9,600.000	374,993			L
D7045M-13-3	SOFTWARE AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	84.000	13,963			U
J7608R-10-1	SOJITZ CORP	D	04/01/2011	INSTINET	20,700.000	40,632			U
83416B-10-9	SOLARWINDS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	12,862			L
83421A-10-4	SOLERA HOLDINGS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	3,099			L
Q8563C-10-7	SONIC HEALTHCARE	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	5,847.000	71,596			U
H8024W-10-6	SONOVA HOLDING	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	159.000	14,366			U
835898-10-7	SOTHEBY'S		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	48,827			L
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	91,414.000	107,572			U
78462F-10-3	SPDR S&P 500 ETF TRUST		06/23/2011	Various	93,711.000	12,365,035			L
G8338K-10-4	SPECTRIS PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	7,670.000	170,675			U
J7659R-10-9	SQUARE ENIX HOLDINGS CO	D	04/01/2011	INSTINET	2,700.000	46,128			U
W8615U-12-4	SSAB SVENSKT STAL A	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,254.000	98,880			U
Q8744Q-10-8	ST BARBARA LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	13,748.000	32,167			U
Y7996W-10-3	ST ENGINEERING LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	36,000.000	92,780			L
790849-10-3	ST JUDE MEDICAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	143,708			L
N83574-10-8	ST MICROELECTRONICS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	21,511.000	265,882			L
G8403M-20-9	STAGECOACH GROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	23,269.000	80,400			U
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	25,073.000	661,814			L
854231-10-7	STANDEX INTERNATIONAL CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	1,538			L
854502-10-1	STANLEY BLACK & DECKER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	247,380			L
855244-10-9	STARBUCKS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	17,933			L
Y7545N-10-9	STARHILL GLOBAL REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	59,000.000	29,017			U
Y8152F-13-2	STARHUB	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	43,000.000	92,994			U
858155-20-3	STEELCASE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	16,829			L
858912-10-8	STERICYCLE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,560.000	231,072			L
858907-10-8	STERLING BANCSHARES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	4,670			L
556269-10-8	STEVEN MADDEN LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	4,754			L
Q8773B-10-5	STOCKLAND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	26,090.000	100,457			U
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	31,051.000	377,650			U
Y81705-10-8	STRAITS ASIA RESOURCES LIMITED	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	69,000.000	139,558			U
86272T-10-6	STRATEGIC HOTEL CAPITAL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	19,480.000	125,274			L
863667-10-1	STRYKER CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,660.000	589,987			L
L00306-10-7	SUBSEA 7 SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,436.000	242,783			U
D82781-10-1	SUEDZUCKER AG NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,497.000	98,040			U
F4984P-13-4	SUEZ ENVIRONNEMENT RIGHTS	D	05/24/2011	DIRECT	22,904.000				U
H83580-28-4	SULZER AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	542.000	81,671			U
J76896-10-9	SUMCO CORPORATION CMN STK	D	04/01/2011	INSTINET	1,000.000	19,306			U
J77024-11-5	SUMITOMO BAKELITE CO LTD	D	04/01/2011	INSTINET	10,000.000	60,248			U
J77153-12-0	SUMITOMO CHEMICAL CO	D	04/01/2011	INSTINET	8,000.000	39,936			U
J77282-11-9	SUMITOMO CORP NPV	D	04/01/2011	INSTINET	1,900.000	26,992			U
J77411-11-4	SUMITOMO ELECTRIC JPY50	D	04/01/2011	INSTINET	3,800.000	51,574			U
J77712-12-3	SUMITOMO METAL MIN JPY50	D	04/01/2011	INSTINET	2,000.000	34,161			U
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK	D	04/01/2011	INSTINET	11,700.000	363,889			U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	D	04/01/2011	INSTINET	193,000.000	678,971			U

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J77841-11-2	SUMITOMO REALTY & JPY50	D	04/01/2011	INSTINET	2,000.000	40,102			U
J77884-11-2	SUMITOMO RUBBER IND	D	04/01/2011	INSTINET	2,300.000	23,232			U
866674-10-4	SUN COMMUNITIES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	46,672			L
Y82594-12-1	SUN HUNG KAI PROP HKD0.50	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,000.000	63,979			L
867224-10-7	SUNCOR ENERGY INC	C	04/01/2011	ITG, INC CANADA	1,500.000	68,155			U
Q8802S-10-3	SUNCORP GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,839.000	77,667			U
J78089-10-9	SUNDRUG CO LTD	D	04/01/2011	INSTINET	900.000	24,825			U
867652-10-9	SUNPOWER CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,940.000	101,222			L
Y82954-10-1	SUNTEC REIT	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	20,000.000	24,393			U
86800U-10-4	SUPER MICRO COMPUTER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	6,561			L
G8585P-10-3	SUPERGROUP PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	755.000	17,477			U
869099-10-1	SUSQUEHANNA BANCSHARES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,200.000	30,221			L
78486Q-10-1	SVB FINANCIAL GROUP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	1,149			L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	14,956.000	241,143			U
H83949-13-3	SWATCH GROUP NAM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	867.000	69,092			U
W3222Z-23-6	SWEDBANK AB	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	15,280.000	264,044			U
W95637-13-3	SWEDISH ORPHAN BIO RIGHTS	D	05/03/2011	DIRECT	15,799.000				L
Y83310-10-5	SWIRE PACIFIC A ORD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	1,500.000	21,796			U
H7354Q-13-5	SWISS LIFE HOLDING	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	502.000	83,143			U
H8431B-10-9	SWISS RE LTD	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,558.000	90,251			L
H8398N-10-4	SWISSCOM	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	999.000	445,677			U
78505P-10-0	SXC HEALTH SOLUTIONS CORP	C	04/01/2011	ITG, INC CANADA	300.000	16,473			U
D827A1-10-8	SYMERISE AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,480.000	75,811			U
H84140-11-2	SYNGENTA CHF8.3	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	724.000	236,596			L
87162H-10-3	SYNTEL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	22,049			L
87162M-40-9	SYNTHES INC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,472.000	334,782			U
87164C-10-2	SYNUTRA INTERNATIONAL INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	679			L
J86796-10-9	T&D HOLDINGS	D	04/01/2011	INSTINET	3,200.000	76,842			U
74144T-10-8	T. ROWE PRICE GROUP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,820.000	123,007			L
873868-10-3	TAHOE RESOURCES INC	C	04/01/2011	ITG, INC CANADA	2,700.000	54,523			U
J79561-13-0	TAISEI CORP	D	04/01/2011	INSTINET	11,000.000	27,154			U
J80206-11-3	TAIYO YUDEN CO LTD	D	04/01/2011	INSTINET	2,000.000	26,122			U
J8124G-10-8	TAKATA CORP	D	04/01/2011	INSTINET	500.000	13,957			U
J81281-11-5	TAKEDA PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	600.000	27,533			U
87425E-10-3	TALISMAN ENERGY IN COM NPV	C	04/01/2011	ITG, INC CANADA	4,900.000	122,292			U
874083-10-8	TALLY INDUSTRIES, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	63,300			L
X8936Y-10-1	TALVIVAARA MINING COMPANY LTD.	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,941.000	17,937			U
87611R-30-6	TARGACEPT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	87,652			L
G86838-12-8	TATE & LYLE ORD GBP0.25	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	20,972.000	192,364			U
Q8852J-10-2	TATTS GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	27,079.000	65,707			U
G86954-10-7	TAYLOR WIMPEY PLC 25P	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	90,916.000	58,667			U
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	04/01/2011	ITG, INC CANADA	5,600.000	298,477			U
E9055J-10-8	TECNICAS REUNIDAS SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,312.000	79,726			U
J82270-11-7	TEIJIN	D	04/01/2011	INSTINET	20,000.000	89,844			U
Q89499-10-9	TELECOM CORP OF NEW ZEALAND	D	04/01/2011	INSTINET HONG KONG	95,893.000	149,864			U
T41329-10-2	TELECOM ITALIA EUR0.55	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	82,068.000	109,531			U
T92778-10-8	TELECOM ITALIA EUR0.55	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	128,197.000	197,067			L
E90183-18-2	TELEFONICA DE ESPANA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	10,286.000	259,128			U
Y85830-10-0	TELEVISION BROADCASTS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	11,000.000	65,850			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,466.000	38,436			U
Q8975N-10-5	TELSTRA CORP NPV	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	21,595.000	62,819			U
87971M-9A-3	TELUS CORPORATION NON VOTING SHS NPV	C	04/01/2011	ITG, INC CANADA	12,800.000	633,407			U
H8547Q-10-7	TEMENOS GROUP AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,446.000	54,971			U
88023U-10-1	TEMPUR PEDIC INTL		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,820.000	93,555			L
L90272-10-2	TENARIS SA COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	11,938.000	295,324			L
88076W-10-3	TERADATA C ORP DEL COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,120.000	311,064			L
T9471R-10-0	TERNA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	79,922.000	383,996			U
G87621-10-1	TESCO	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	194,056.000	1,203,365			U
88160R-10-1	TESLA MOTORS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,420.000	120,216			L
881609-10-1	TESORO CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	43,900			L
B90519-20-6	TESSENDERLO CHEMIE RIGHTS	D	06/09/2011	DIRECT	3,904.000				U
882508-10-4	TEXAS INST RS INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	18,580.000	639,728			L
883203-10-1	TEXTRON IN C COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,460.000	95,458			L

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J8298A-10-1	T-GAIA CORP	D	04/01/2011	INSTINET	30.000	48,050			U
F9156M-54-6	THALES SA RIGHTS	D	05/26/2011	DIRECT	10,717.000				U
J09748-10-4	THE DAI-ICHI LIFE INSURANCE COMPANY,LIMI	D	04/01/2011	INSTINET	16.000	23,599			U
25659P-40-2	THE DOLAN COMPANY		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	4,704			L
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	04/04/2011	CITIGROUP GLOBAL MARKETS LIMITED	193.000	241,275			U
55826P-10-0	THE MADISON SQUARE GARDEN CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	16,830			U
69344M-10-1	THE PMI GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	218			L
H83949-14-1	THE SWATCH GROUP	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	585.000	257,910			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		04/01/2011	Various	(52,786.320)	(2,091,433)			L
G88471-10-0	THOMAS COOK GP PLC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	20,541.000	55,207			U
885160-10-1	THOR INDUSTRIES, INC.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	17,656			L
885175-30-7	THORATEC CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	16,313			L
D8398Q-11-9	THYSSENKRUPP AG NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	6,671.000	275,301			L
88632Q-10-3	TIBCO SOFTWARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,120.000	86,749			L
X90409-11-5	TIETO OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	850.000	15,581			U
886547-10-8	TIFFANY + CO NEW COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	68,662			L
88706M-10-3	TIM HORTONS INC	C	04/01/2011	ITG, INC CANADA	1,900.000	86,971			U
88732J-20-7	TIME WARNER CABLE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,280.000	237,261			L
887317-30-3	TIME WARNER INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	12,145			L
872540-10-9	TJX COMPANIES INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	68,653			L
87261X-10-8	TMX GROUP INC	C	04/01/2011	ITG, INC CANADA	400.000	16,137			U
N8726Y-10-6	TNT EXPRESS	D	05/26/2011	DISTRIBUTION	35,341.000	554,352			U
J8381L-10-5	TOAGOSEI CO LTD	D	04/01/2011	INSTINET	5,000.000	25,932			U
J84162-14-8	TOBU RAILWAY CO	D	04/01/2011	INSTINET	23,000.000	91,552			U
J84377-10-0	TODA CORP	D	04/01/2011	INSTINET	7,000.000	27,201			U
D836B5-10-9	TOGNUM AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	3,101.000	111,379			U
J85366-10-2	TOHO TITANIUM CO LTD	D	04/01/2011	INSTINET	2,400.000	60,142			U
J85538-10-6	TOKAI CARBON CO LTD	D	04/01/2011	INSTINET	4,000.000	19,162			U
J85968-10-5	TOKAI RIKA CO LTD	D	04/01/2011	INSTINET	1,100.000	17,663			U
J86298-10-6	TOKIO MARINE HOLDINGS	D	04/01/2011	INSTINET	1,900.000	50,265			U
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	04/01/2011	INSTINET	4,600.000	23,730			U
J86957-11-5	TOKYO ELECTRON	D	04/01/2011	INSTINET	1,000.000	55,220			U
J88204-11-0	TOKYO STEEL MFG CO	D	04/01/2011	INSTINET	1,700.000	19,621			U
J88247-10-1	TOKYO STYLE CO LTD	D	04/01/2011	INSTINET	5,000.000	35,003			U
J88333-11-7	TOKYO TATEMONO CO	D	04/01/2011	INSTINET	14,000.000	52,505			U
J88720-12-3	TOKYU CORP	D	04/01/2011	INSTINET	5,000.000	20,324			U
J88849-12-0	TOKYU LAND CORP	D	04/01/2011	INSTINET	26,000.000	113,334			U
J88914-10-6	TOKYU REIT	D	04/01/2011	INSTINET	6.000	37,090			U
J89592-10-9	TOP REIT	D	04/01/2011	INSTINET	9.000	53,928			U
J87473-11-2	TOPCON CORP	D	04/01/2011	INSTINET	3,000.000	15,488			U
J89494-11-6	TORAY INDUSTRIES	D	04/01/2011	INSTINET	5,000.000	35,620			U
891102-10-5	TOROMONT INDUSTRIES LTD	C	04/01/2011	ITG, INC CANADA	1,100.000	35,805			U
J89752-11-7	TOSHIBA CORP NPV	D	04/01/2011	INSTINET	54,000.000	259,643			L
J90096-11-6	TOSOH CORP	D	04/01/2011	INSTINET	9,000.000	32,264			U
F92124-10-0	TOTAL SA EUR 2.5	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	37,509.000	2,293,448			L
F92245-23-6	TOUR EIFFEL RIGHTS	D	05/25/2011	DIRECT	1,138.000				U
J90505-10-8	TOWA PHARMACEUTICAL CO LTD	D	04/01/2011	INSTINET	400.000	19,926			U
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	27,851.000	113,951			U
J92689-10-8	TOYO TANSO CO LTD	D	04/01/2011	INSTINET	600.000	31,565			U
J90741-13-3	TOYOBO CO LTD	D	04/01/2011	INSTINET	29,000.000	41,786			U
J92676-11-3	TOYOTA MOTOR	D	04/01/2011	INSTINET	30,100.000	1,198,844			L
J92719-11-1	TOYOTA TSUSHO	D	04/01/2011	INSTINET	800.000	12,927			U
892356-10-6	TRACTOR SUPPLY CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	79,368			L
89353D-10-7	TRANSCANANDA CORP	C	04/01/2011	ITG, INC CANADA	4,000.000	164,095			L
893578-10-4	TRANSCONTINENTAL INC	C	04/01/2011	ITG, INC CANADA	1,500.000	23,682			U
893641-10-0	TRANSDIGM GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	680.000	57,475			L
Q9187S-11-4	TRANSFIELD SERVICES LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,270.000	49,350			U
Q91932-10-5	TRANSPACIFIC INDUSTRIES GROUP LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	22,258.000	25,839			U
89417E-10-9	TRAVELERS COS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,980.000	596,518			L
89531P-10-5	TREX COMPANY INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	3,323			L
G90624-10-0	TRINITY LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	22,000.000	20,686			U
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	21,147			L
J9299N-10-0	TS TECH CO LTD	D	04/01/2011	INSTINET	900.000	15,269			U

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J9299P-10-5	TSI HOLDINGS CO LTD	D	06/01/2011	MERGER	14,000.000	100,012			U
J93020-10-5	TSUBAKIMOTO CHAIN CO	D	04/01/2011	INSTINET	4,000.000	20,241			U
G91235-10-4	TULLOW OIL PLC COMMON STOCK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,026.000	24,031			U
90187B-10-1	TWO HARBORS INVESTMENT CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	10,340.000	108,326			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	22,610			L
J93796-10-0	UBE INDUSTRIES	D	04/01/2011	INSTINET	7,000.000	22,434			U
T1681V-10-4	UBI BANCA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,756.000	23,748			U
T9658N-17-9	UBI BANCA SCPA RIGHTS	D	06/06/2011	DIRECT	57,990.000				U
G9226Z-10-4	UBM PLC	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,010.000	19,697			U
H89231-33-8	UBS AG CHF0.1	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,390.000	168,716			L
902653-10-4	UDR INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	53,292			L
Q927AA-10-2	UGL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,322.000	120,874			U
J94048-10-5	ULVAC INC	D	04/01/2011	INSTINET	900.000	20,448			U
904311-10-7	UNDER ARMOUR INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	45,941			L
J94104-11-4	UNI CHARM	D	04/01/2011	INSTINET	400.000	14,383			U
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	486.000	105,879			U
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	16,732.000	522,748			U
N8981F-60-2	UNILEVER NV RIGHTS	D	05/11/2011	DIRECT	180,522.000				U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	37,179.000	1,133,001			U
907818-10-8	UNION PACIFIC CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,740.000	663,460			L
G8813K-10-8	UNITED LABORATORIES INTERNATIONAL	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,000.000	33,577			U
911163-10-3	UNITED NATURAL FOODS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,120.000	96,314			L
Y9299W-10-3	UNITED OVERSEAS LAND	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	53,000.000	201,528			U
912909-10-8	UNITED STATES STEEL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	95,952			L
913017-10-9	UNITED TECHNOLOGIES CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,140.000	268,538			L
J9427E-10-5	UNITED URBAN INVESTMENT	D	04/01/2011	INSTINET	24.000	29,645			U
91324P-10-2	UNITEDHEALTH GROUP INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	16,600.000	757,099			L
91338E-10-1	UNIVERSAL AMERICAN CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	63,643			L
91347P-10-5	UNIVERSAL DISPLAY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,920.000	106,460			L
91529Y-10-6	UNUM GROUP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,200.000	244,388			L
J94368-14-9	UNY CO LTD JPY50	D	04/01/2011	INSTINET	2,600.000	23,918			U
X9518S-10-8	UPM-KYMMENE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,145.000	46,287			U
91701P-10-5	URANIUM ONE INC	C	04/01/2011	ITG, INC CANADA	26,000.000	104,596			U
917017-10-5	URANIUM PARTICIPATION CORP	C	04/01/2011	ITG, INC CANADA	2,300.000	16,081			U
903236-10-7	URS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	73,592			L
902973-30-4	US BANCORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	26,200.000	698,309			L
90333E-10-8	USEC INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	3,769			L
N9040V-15-8	USG PEOPLE RIGHTS	D	05/30/2011	DIRECT	8,316.000				L
J94456-11-8	USHIO	D	04/01/2011	INSTINET	3,600.000	70,127			U
91911K-99-5	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	04/01/2011	ITG, INC CANADA	26,500.000	1,391,855			L
91913Y-10-0	VALERO ENERGY CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,480.000	435,018			L
919794-10-7	VALLEY NATIONAL BANCORP		05/05/2011	STOCK DIV.	866.000	12,794			L
F9633F-50-2	VALLOUREC RIGHTS	D	06/16/2011	DIRECT	10,329.000				U
92046N-10-2	VALUECLICK INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,560.000	22,606			L
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	05/26/2011	Various	251,600.000	11,952,758			L
92220P-10-5	VARIAN MEDICAL SYST		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	39,784			L
N9411C-20-1	VASTNED OFFICES RIGHTS	D	05/06/2011	DIRECT	5,041.000				L
N91784-34-3	VASTNED RETAIL RIGHTS	D	05/06/2011	DIRECT	2,071.000				L
F9686M-35-4	VEOLIA ENVIRONNEME RIGHTS	D	05/23/2011	DIRECT	33,038.000				U
92342Y-10-9	VERIFONE SYSTEMS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	82,529			L
92343V-10-4	VERIZON COMMUNICATIONS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	41,420.000	1,592,831			L
923725-10-5	VERMILION ENERGY INC	C	04/01/2011	ITG, INC CANADA	2,300.000	120,292			U
92532F-10-0	VERTEX PHARMACEUTICALS		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,880.000	184,328			L
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	2,590.000	110,309			L
918204-10-8	VF CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,280.000	127,022			L
92553P-20-1	VIACOM INC NEW CL B		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,400.000	681,621			L
92552V-10-0	VIASAT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	3,188			L
925815-10-2	VICOR CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	3,282			L
F9768K-10-2	VILMORIN & CIE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	240.000	28,856			U
F5879X-10-8	VINCI	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,031.000	64,894			U
92769L-10-1	VIRGIN MEDIA INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	75,015			L
928241-10-8	VIROPHARMA INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	18,204			L
E97579-19-2	VISCOFAN SA	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,105.000	44,677			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
92839U-20-6	VISTEON CORP		06/09/2011	Various	5,270.000	321,064			L
92849T-10-8	VITERRA INC	C	04/01/2011	ITG, INC CANADA	9,800.000	121,368			U
928563-40-2	VM WARE INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	34,289			L
92858J-10-8	VOCUS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,652			L
92857W-20-9	VODAFONE AIRTOUCH ADR	R	04/01/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	88,042.000	2,549,168			L
928645-10-0	VOLCANO CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	25,801			L
928856-30-1	VOLVO AB-B SHS NPV	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	13,716.000	241,321			L
G9400S-10-8	VTECH HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,100.000	46,904			U
929160-10-9	VULCAN MAT LS CO COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	81,497			L
92922P-10-6	W & T OFFSHORE		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	1,801			L
929566-10-7	WABASH NATIONAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	9,360.000	109,032			L
D9540Z-10-6	WACKER CHEMIE	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	139.000	32,555			U
J9467Z-10-9	WACOM CO LTD/JAPAN	D	04/01/2011	INSTINET	20.000	24,259			U
931422-10-9	WALGREEN CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,260.000	92,217			L
931142-10-3	WAL-MART STORES		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,500.000	391,000			L
G94368-10-0	WARNER CHILCOTT PLC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,260.000	125,573			L
934550-10-4	WARNER MUSIC GRP CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	2,313			L
942683-10-3	WATSON PHARMACEUTICALS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,820.000	386,597			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,180.000	120,074			L
947890-10-9	WEBSTER FINANCIAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,900.000	84,290			L
948626-10-6	WEIGHT WATCHERS INTL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	29,743			L
G95248-13-7	WEIR GROUP PLC (THE)	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	4,582.000	129,045			U
94973V-10-7	WELLPOINT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	7,880.000	555,825			L
949746-10-1	WELLS FARGO CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	49,740.000	1,596,679			L
95082P-10-5	WESCO INTERNATIONAL INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	61,663			L
Q95870-10-3	WESFARMERS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	7,259.000	244,372			U
N50783-13-8	WESSANEN NV RIGHTS	D	04/28/2011	DIRECT	42,267.000				U
952845-10-5	WEST FRASER TIMBER CO LTD	C	04/01/2011	ITG, INC CANADA	1,300.000	83,045			U
J95094-10-8	WEST JAPAN RAILWAY CO	D	04/01/2011	INSTINET	18.000	69,265			U
958102-10-5	WESTERN DIGITAL CORP.		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	53,033			L
959319-10-4	WESTERN REFINING INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	5,651			L
959802-10-9	WESTERN UN CO COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	14,120.000	292,383			L
Q97062-10-5	WESTFIELD GROUP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	4,422.000	42,815			U
Q97145-10-8	WESTFIELD RETAIL TRUST	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	55,645.000	151,394			U
960413-10-2	WESTLAKE CHEMICAL CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	19,339			L
Q97417-10-1	WESTPAC BANKING CORP	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	8,426.000	213,786			L
960908-30-9	WESTPORT INNOVATIONS INC	C	04/01/2011	ITG, INC CANADA	600.000	13,967			U
962166-10-4	WEYERHAEUSER CO		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	23,420.000	586,966			L
Y9551M-10-8	WHARF HOLDINGS	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	18,000.000	125,291			U
Q97664-10-8	WHITEHAVEN COAL LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,455.000	101,248			U
966387-10-2	WHITING PETROLEUM CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	230,343			L
966837-10-6	WHOLE FOODS MKT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,820.000	320,797			L
969457-10-0	WILLIAMS COS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	6,760.000	212,524			L
Y9586L-10-9	WILMAR INTERNATIONAL	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	10,000.000	43,335			L
D9695J-10-5	WINCOR NIXDORF AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,915.000	157,549			U
V97973-10-7	WING TAI	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	14,000.000	17,113			U
D22359-13-3	WIRECARD AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	709.000	12,942			U
N9643A-24-7	WOLTERS KLUWER RIGHTS	D	04/29/2011	DIRECT	29,962.000				L
Q98327-10-1	WOODSIDE PETROLEUM	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	2,116.000	104,442			U
981419-10-4	WORLD ACCEPTANCE CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	94,576			L
981475-10-6	WORLD FUEL SERVICES CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	2,441			L
Q9860E-10-1	WOTIF.COM HOLDINGS LTD	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	3,670.000	20,998			U
G9787K-10-8	WPP PLC CMN STK	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	9,814.000	123,135			L
98233Q-10-5	WRIGHT EXPRESS CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	22,144			L
983134-10-7	WYNN RESOR TS LTD COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	131,026			L
98411C-10-0	XENOPORT INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	2,540.000	15,347			L
983919-10-1	XILINX INC COM		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	5,400.000	175,390			L
45071R-10-9	XIXIA		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	3,580			L
G98290-10-2	XL GROUP PLC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,060.000	100,550			L
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	43,748.000	1,031,432			L
J95644-10-0	YAMAGATA BANK LTD/THE	D	04/01/2011	INSTINET	5,000.000	24,723			U
J96612-11-4	YAMATO HOLDINGS CO LTD	D	04/01/2011	INSTINET	2,300.000	35,306			U
J96524-11-1	YAMATO KOGYO CO	D	04/01/2011	INSTINET	1,500.000	49,002			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Y9728A-10-2	YANGZIJIANG SHIPBUILDING	D	04/01/2011	CITIGROUP GLOBAL MARKETS INC	65,000.000	93,459			U
X9862Q-10-4	YIT OYJ	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,025.000	30,545			U
J97272-12-4	YOKOGAWA ELECTRIC CORPORATION 6841	D	04/01/2011	INSTINET	5,700.000	42,534			U
J97536-12-2	YOKOHAMA RUBBER CO LTD/THE	D	04/01/2011	INSTINET	8,000.000	37,873			U
988498-10-1	YUM! BRANDS INC		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	221,850			L
E9853W-16-0	ZARDOYA OTIS		04/01/2011	MERRILL LYNCH INTERNATIONAL	4,638.000	76,946			U
E9853W-41-8	ZARDOYA OTIS SA RIGHTS	D	06/14/2011	DIRECT	20,894.000				U
J9885X-10-8	ZENSHO CO LTD	D	04/01/2011	INSTINET	5,200.000	50,385			U
J56644-12-3	ZEON CORP	D	04/01/2011	INSTINET	7,000.000	63,402			U
98952K-10-7	ZHONGPIN INC	R	04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	15,798			L
989922-10-9	ZOLL MED CORP		04/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1,980.000	89,019			L
A989A1-10-9	ZUMTOBEL AG	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,067.000	36,540			U
H9870Y-10-5	ZURICH FIN SVS GRP CHF9	D	04/01/2011	MERRILL LYNCH INTERNATIONAL	1,636.000	458,327			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						575,461,516	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		04/01/2011	VARIOUS	0.000	885			K
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						885	XXX		XXX
9799997. Total - Common Stocks - Part 3						575,462,401	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						575,462,401	XXX		XXX
9899999. Total - Preferred and Common Stocks						575,574,098	XXX		XXX
9999999 - Totals						2,450,123,448	XXX	8,231,645	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 874

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current 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-4M-1	FANNIE MAE		05/04/2011	SALOMON SMITH BARNEY		4,935,700	5,000,000	4,977,750	4,978,848		1,500		1,500		4,980,348		(44,648)	(44,648)	43,559	10/26/2015	1FE
3137EA-CM-9	FREDDIE MAC		06/29/2011	SALOMON SMITH BARNEY		15,122,775	15,000,000	14,957,100	14,959,640		4,118		4,118		14,963,758		159,017	159,017	211,458	09/10/2015	1FE
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		06/01/2011	SCHEDULED REDEMPTION		421	421	441	442		(21)		(21)		421				18	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		06/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		06/01/2011	SCHEDULED REDEMPTION		263	263	274	275		(12)		(12)		263				11	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		06/01/2011	SCHEDULED REDEMPTION		218	218	232	232		(14)		(14)		218				9	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		06/01/2011	SCHEDULED REDEMPTION		442	442	463	471		(29)		(29)		442				19	04/15/2020	1
36220S-TM-8	GOVT NATL MTG ASSOC I #297656		06/01/2011	SCHEDULED REDEMPTION		79,434	79,434	78,037	77,399		2,035		2,035		79,434				2,502	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		06/01/2011	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		06/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		06/01/2011	SCHEDULED REDEMPTION		36	36	36	36		(1)		(1)		36				1	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		06/01/2011	SCHEDULED REDEMPTION		4,749	4,749	4,668	4,632		117		117		4,749				168	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		06/01/2011	SCHEDULED REDEMPTION		61,115	61,115	60,168	59,760		1,355		1,355		61,115				2,280	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		06/01/2011	SCHEDULED REDEMPTION		197	197	206	210		(13)		(13)		197				7	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		06/01/2011	SCHEDULED REDEMPTION		222	222	224	224		(2)		(2)		222				7	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		06/01/2011	SCHEDULED REDEMPTION		585	585	604	612		(26)		(26)		585				21	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		06/01/2011	SCHEDULED REDEMPTION		8,798	8,798	9,072	9,041		(243)		(243)		8,798				321	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		06/01/2011	SCHEDULED REDEMPTION		9,575	9,575	9,605	9,613		(38)		(38)		9,575				312	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		06/01/2011	SCHEDULED REDEMPTION		237	237	245	246		(9)		(9)		237				8	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		06/01/2011	SCHEDULED REDEMPTION		1,962	1,962	1,864	1,844		118		118		1,962				60	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		06/01/2011	SCHEDULED REDEMPTION		56,690	56,690	56,757	56,790		(100)		(100)		56,690				1,962	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		06/01/2011	SCHEDULED REDEMPTION		70	70	71	72		(1)		(1)		70				2	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2011	SCHEDULED REDEMPTION		10,690	10,690	10,525	10,531		160		160		10,690				343	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		06/01/2011	SCHEDULED REDEMPTION		21	21	22	22						21				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		06/01/2011	SCHEDULED REDEMPTION		35	35	35	35						35				1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		06/01/2011	SCHEDULED REDEMPTION		195	195	198	198		(2)		(2)		195				7	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		06/01/2011	SCHEDULED REDEMPTION		6,277	6,277	5,969	5,962		315		315		6,277				192	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		06/01/2011	SCHEDULED REDEMPTION		30,634	30,634	31,130	31,020		(386)		(386)		30,634				1,063	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		06/01/2011	SCHEDULED REDEMPTION		1,739	1,739	1,652	1,643		95		95		1,739				53	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		06/01/2011	SCHEDULED REDEMPTION		3,172	3,172	3,123	3,126		46		46		3,172				98	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		06/01/2011	SCHEDULED REDEMPTION		10,973	10,973	11,325	11,290		(317)		(317)		10,973				347	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		06/01/2011	SCHEDULED REDEMPTION		5,922	5,922	6,117	6,134		(211)		(211)		5,922				188	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		06/01/2011	SCHEDULED REDEMPTION		447	447	461	471		(24)		(24)		447				16	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		06/01/2011	SCHEDULED REDEMPTION		15,388	15,388	14,624	14,752		637		637		15,388				488	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		06/01/2011	SCHEDULED REDEMPTION		2,255	2,255	2,220	2,220		35		35		2,255				69	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		06/01/2011	SCHEDULED REDEMPTION		1,063	1,063	1,085	1,094		(30)		(30)		1,063				40	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		04/01/2011	SCHEDULED REDEMPTION		751	751	755	757		(6)		(6)		751				19	06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		05/01/2011	SCHEDULED REDEMPTION		549	549	551	552		(3)		(3)		549				17	03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		06/01/2011	SCHEDULED REDEMPTION		535	535	546	542		(7)		(7)		535				18	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		06/01/2011	SCHEDULED REDEMPTION		11,293	11,293	11,036	11,073		220		220		11,293				333	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		06/01/2011	SCHEDULED REDEMPTION		2,668	2,668	2,711	2,712		(44)		(44)		2,668				89	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		06/01/2011	SCHEDULED REDEMPTION		1,724	1,724	1,752	1,758		(33)		(33)		1,724				52	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		06/01/2011	SCHEDULED REDEMPTION		2,004	2,004	2,037	2,034		(29)		(29)		2,004				67	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		06/01/2011	SCHEDULED REDEMPTION		60	60	63	63		(3)		(3)		60				2	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		06/01/2011	SCHEDULED REDEMPTION		6	6	7	7						6					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		06/01/2011	SCHEDULED REDEMPTION		522	522	522	522						522				16	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		06/01/2011	SCHEDULED REDEMPTION		64	64	66	83		(19)		(19)		64				2	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		06/01/2011	SCHEDULED REDEMPTION		361	361	377	373		(12)		(12)		361				14	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		06/01/2011	SCHEDULED REDEMPTION		26	26	26	26						26				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		06/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		06/01/2011	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		06/01/2011	SCHEDULED REDEMPTION		1,030	1,030	1,063	1,076		(46)		(46)		1,030				33	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		06/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		06/01/2011	SCHEDULED REDEMPTION		174	174	178	179		(4)		(4)		174				6	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		06/01/2011	SCHEDULED REDEMPTION		139	139	145	152		(13)		(13)		139				6	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		06/01/2011	SCHEDULED REDEMPTION		813	813	849	876		(63)		(63)		813				31	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		06/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		06/01/2011	SCHEDULED REDEMPTION		335	335	350	358		(23)		(23)		335				13	02/15/2026	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)
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		06/01/2011	SCHEDULED REDEMPTION		41	41	41	42		(1)		(1)		41				1	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		06/01/2011	SCHEDULED REDEMPTION		236	236	236	236						236				7	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		06/01/2011	SCHEDULED REDEMPTION		195	195	199	198		(3)		(3)		195				6	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		06/01/2011	SCHEDULED REDEMPTION		418	418	436	443		(25)		(25)		418				16	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		06/01/2011	SCHEDULED REDEMPTION		768	768	802	845		(77)		(77)		768				29	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		06/01/2011	SCHEDULED REDEMPTION		425	425	425	425						425				13	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		06/01/2011	SCHEDULED REDEMPTION		169	169	177	177		(8)		(8)		169				6	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		06/01/2011	SCHEDULED REDEMPTION		68	68	71	72		(4)		(4)		68				3	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		06/01/2011	SCHEDULED REDEMPTION		461	461	482	502		(41)		(41)		461				18	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		06/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		06/01/2011	SCHEDULED REDEMPTION		165	165	165	165						165				5	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		06/01/2011	SCHEDULED REDEMPTION		156	156	163	166		(10)		(10)		156				6	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		06/01/2011	SCHEDULED REDEMPTION		2,984	2,984	3,117	3,229		(245)		(245)		2,984				119	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		06/01/2011	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		06/01/2011	SCHEDULED REDEMPTION		82,774	82,774	82,461	82,502		273		273		82,774				2,573	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		06/01/2011	SCHEDULED REDEMPTION		192	192	201	204		(11)		(11)		192				7	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		06/01/2011	SCHEDULED REDEMPTION		269	269	273	274		(5)		(5)		269				9	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		06/01/2011	SCHEDULED REDEMPTION		359	359	375	376		(18)		(18)		359				14	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		06/01/2011	SCHEDULED REDEMPTION		168	168	176	178		(10)		(10)		168				6	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		06/01/2011	SCHEDULED REDEMPTION		694	694	725	753		(59)		(59)		694				27	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		06/01/2011	SCHEDULED REDEMPTION		41	41	41	42		(1)		(1)		41				1	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		06/01/2011	SCHEDULED REDEMPTION		151	151	154	155		(4)		(4)		151				5	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		06/01/2011	SCHEDULED REDEMPTION		2,304	2,304	2,344	2,359		(55)		(55)		2,304				68	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		06/01/2011	SCHEDULED REDEMPTION		144	144	146	147		(3)		(3)		144				5	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		06/01/2011	SCHEDULED REDEMPTION		120	120	119	126		(6)		(6)		120				4	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		06/01/2011	SCHEDULED REDEMPTION		236	236	233	230		6		6		236				7	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		06/01/2011	SCHEDULED REDEMPTION		105	105	106	106		(2)		(2)		105				3	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		06/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		06/01/2011	SCHEDULED REDEMPTION		315	315	329	340		(25)		(25)		315				12	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		06/01/2011	SCHEDULED REDEMPTION		7,835	7,835	7,969	7,997		(163)		(163)		7,835				274	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		06/01/2011	SCHEDULED REDEMPTION		8	8	8	8						8					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		06/01/2011	SCHEDULED REDEMPTION		945	945	987	1,034		(88)		(88)		945				33	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		06/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		06/01/2011	SCHEDULED REDEMPTION		176	176	179	180		(4)		(4)		176				6	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		06/01/2011	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		06/01/2011	SCHEDULED REDEMPTION		186	186	189	191		(5)		(5)		186				6	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		06/01/2011	SCHEDULED REDEMPTION		329	329	335	336		(7)		(7)		329				11	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2011	SCHEDULED REDEMPTION		39	39	39	40		(1)		(1)		39				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		06/01/2011	SCHEDULED REDEMPTION		445	445	440	439		6		6		445				15	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		06/01/2011	SCHEDULED REDEMPTION		170	170	172	173		(3)		(3)		170				6	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		06/01/2011	SCHEDULED REDEMPTION		268	268	272	273		(5)		(5)		268				9	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		06/01/2011	SCHEDULED REDEMPTION		211	211	214	214		(4)		(4)		211				7	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		06/01/2011	SCHEDULED REDEMPTION		3,780	3,780	3,839	3,843		(63)		(63)		3,780				114	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		06/01/2011	SCHEDULED REDEMPTION		338	338	343	346		(8)		(8)		338				11	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		06/01/2011	SCHEDULED REDEMPTION		336	336	332	331		5		5		336				11	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		06/01/2011	SCHEDULED REDEMPTION		3,117	3,117	3,171	3,200		(83)		(83)		3,117				109	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		06/01/2011	SCHEDULED REDEMPTION		259	259	264	263		(4)		(4)		259				9	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		06/01/2011	SCHEDULED REDEMPTION		338	338	344	344		(7)		(7)		338				11	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2011	SCHEDULED REDEMPTION		127	127	121	120		8		8		127				4	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		06/01/2011	SCHEDULED REDEMPTION		386	386	374	372		13		13		386				11	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		06/01/2011	SCHEDULED REDEMPTION		250	250	254	256		(6)		(6)		250				8	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		06/01/2011	SCHEDULED REDEMPTION		262	262	266	271		(9)		(9)		262				9	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		06/01/2011	SCHEDULED REDEMPTION		780	780	797	800		(20)		(20)		780				26	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		06/01/2011	SCHEDULED REDEMPTION		187	187	185	181		5		5		187				6	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		06/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		06/01/2011	SCHEDULED REDEMPTION		3,576	3,576	3,436	3,423		153		153		3,576				115	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		06/01/2011	SCHEDULED REDEMPTION		492	492	502	502		(10)		(10)		492				16	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		06/01/2011	SCHEDULED REDEMPTION		313	313	320	320		(7)		(7)		313				10	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		06/01/2011	SCHEDULED REDEMPTION		153	153	156	157		(4)		(4)		153				5	12/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		06/01/2011	SCHEDULED REDEMPTION		110	110	112	113		(3)		(3)		110				2	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		06/01/2011	SCHEDULED REDEMPTION		121	121	123	124		(3)		(3)		121				4	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		06/01/2011	SCHEDULED REDEMPTION		192	192	195	197		(5)		(5)		192				6	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		06/01/2011	SCHEDULED REDEMPTION		92	92	93	94		(2)		(2)		92				3	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2011	SCHEDULED REDEMPTION		3,587	3,587	3,649	3,675		(87)		(87)		3,587				119	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		06/01/2011	SCHEDULED REDEMPTION		166	166	169	170		(4)		(4)		166				6	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		06/01/2011	SCHEDULED REDEMPTION		326	326	333	333		(7)		(7)		326				11	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		06/01/2011	SCHEDULED REDEMPTION		246	246	250	250		(4)		(4)		246				8	01/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		06/01/2011	SCHEDULED REDEMPTION		917	917	908	907		10		10		917				30	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		06/01/2011	SCHEDULED REDEMPTION		80	80	81	81		(1)		(1)		80				3	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		06/01/2011	SCHEDULED REDEMPTION		531	531	544	545		(14)		(14)		531				18	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		06/01/2011	SCHEDULED REDEMPTION		413	413	419	424		(11)		(11)		413				14	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		06/01/2011	SCHEDULED REDEMPTION		265	265	270	271		(6)		(6)		265				9	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		06/01/2011	SCHEDULED REDEMPTION		345	345	350	351		(7)		(7)		345				11	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		06/01/2011	SCHEDULED REDEMPTION		168	168	170	172		(4)		(4)		168				6	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		06/01/2011	SCHEDULED REDEMPTION		864	864	884	880		(16)		(16)		864				29	07/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		06/01/2011	SCHEDULED REDEMPTION		122	122	124	125		(4)		(4)		122				4	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		06/01/2011	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		06/01/2011	SCHEDULED REDEMPTION		4,111	4,111	4,181	4,204		(93)		(93)		4,111				144	03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		06/01/2011	SCHEDULED REDEMPTION		158	158	156	155		3		3		158				5	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		06/01/2011	SCHEDULED REDEMPTION		264	264	261	275		(11)		(11)		264				9	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		06/01/2011	SCHEDULED REDEMPTION		119	119	121	122		(3)		(3)		119				4	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		06/01/2011	SCHEDULED REDEMPTION		6,100	6,100	6,205	6,236		(136)		(136)		6,100				178	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		06/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12				1	04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		06/01/2011	SCHEDULED REDEMPTION		778	778	795	795		(17)		(17)		778				26	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		06/01/2011	SCHEDULED REDEMPTION		329	329	336	336		(7)		(7)		329				11	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		06/01/2011	SCHEDULED REDEMPTION		641	641	657	659		(18)		(18)		641				21	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		06/01/2011	SCHEDULED REDEMPTION		183	183	188	188		(4)		(4)		183				6	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		06/01/2011	SCHEDULED REDEMPTION		106	106	105	104		2		2		106				4	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		06/01/2011	SCHEDULED REDEMPTION		290	290	276	273		17		17		290				8	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		06/01/2011	SCHEDULED REDEMPTION		209	209	206	205		4		4		209				6	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		06/01/2011	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		06/01/2011	SCHEDULED REDEMPTION		135	135	138	143		(8)		(8)		135				4	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		06/01/2011	SCHEDULED REDEMPTION		22	22	23	23						22				1	07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		06/01/2011	SCHEDULED REDEMPTION		1,526	1,526	1,503	1,505		22		22		1,526				50	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		06/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		06/01/2011	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		06/01/2011	SCHEDULED REDEMPTION		329	329	329	330						329				10	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		06/01/2011	SCHEDULED REDEMPTION		554	554	547	545		9		9		554				17	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		06/01/2011	SCHEDULED REDEMPTION		125	125	123	122		2		2		125				4	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		06/01/2011	SCHEDULED REDEMPTION		4,819	4,819	4,439	4,706		112		112		4,819				125	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		06/01/2011	SCHEDULED REDEMPTION		4,295	4,295	3,957	4,203		92		92		4,295				112	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		06/01/2011	SCHEDULED REDEMPTION		374	374	387	465		(91)		(91)		374				13	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		06/01/2011	SCHEDULED REDEMPTION		62	62	63	65		(3)		(3)		62				2	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		05/01/2011	SCHEDULED REDEMPTION		1,834	1,834	1,690	1,823		11		11		1,834				31	04/15/2014	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		06/01/2011	SCHEDULED REDEMPTION		2,650	2,650	2,441	2,582		68		68		2,650				67	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		06/01/2011	SCHEDULED REDEMPTION		2,210	2,210	2,036	2,153		57		57		2,210				57	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		06/01/2011	SCHEDULED REDEMPTION		5,004	5,004	4,610	4,888		117		117		5,004				132	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		06/01/2011	SCHEDULED REDEMPTION		92	92	95	99		(7)		(7)		92				3	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		06/01/2011	SCHEDULED REDEMPTION		6,560	6,560	6,044	6,366		195		195		6,560				170	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		06/01/2011	SCHEDULED REDEMPTION		107	107	108	110		(3)		(3)		107				4	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		06/01/2011	SCHEDULED REDEMPTION		155	155	159	161		(5)		(5)		155				5	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		06/01/2011	SCHEDULED REDEMPTION		38	38	37	37						38				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		06/01/2011	SCHEDULED REDEMPTION		55	55	56	58		(3)		(3)		55				2	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		06/01/2011	SCHEDULED REDEMPTION		96	96	99	105		(9)		(9)		96				3	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		06/01/2011	SCHEDULED REDEMPTION		3,279	3,279	3,021	3,183		97		97		3,279				85	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		06/01/2011	SCHEDULED REDEMPTION		10,975	10,975	10,110	10,706		269		269		10,975				284	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		06/01/2011	SCHEDULED REDEMPTION		3,210	3,210	2,957	3,129		81		81		3,210				85	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		06/01/2011	SCHEDULED REDEMPTION		989	989	911	965		24		24		989				26	03/15/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		06/01/2011	SCHEDULED REDEMPTION		1,164	1,164	1,109	1,116		47		47		1,164				36	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		06/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		06/01/2011	SCHEDULED REDEMPTION		56	56	51	54		2		2		56				1	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		06/01/2011	SCHEDULED REDEMPTION		40	40	42	44		(4)		(4)		40				1	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		06/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		06/01/2011	SCHEDULED REDEMPTION		15	15	16	16						15				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		06/01/2011	SCHEDULED REDEMPTION		83	83	85	87		(4)		(4)		83				3	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		06/01/2011	SCHEDULED REDEMPTION		188	188	196	195		(6)		(6)		188				7	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		06/01/2011	SCHEDULED REDEMPTION		4,923	4,923	4,535	4,793		129		129		4,923				128	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		06/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		06/01/2011	SCHEDULED REDEMPTION		7,077	7,077	6,519	6,889		188		188		7,077				184	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		06/01/2011	SCHEDULED REDEMPTION		83	83	86	89		(6)		(6)		83				3	12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		06/01/2011	SCHEDULED REDEMPTION		69	69	70	71		(3)		(3)		69				2	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		06/01/2011	SCHEDULED REDEMPTION		1,790	1,790	1,649	1,744		45		45		1,790				46	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		06/01/2011	SCHEDULED REDEMPTION		178	178	182	183		(6)		(6)		178				6	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2011	SCHEDULED REDEMPTION		32	32	32	32						32				1	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		06/01/2011	SCHEDULED REDEMPTION		102	102	105	110		(8)		(8)		102				4	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		06/01/2011	SCHEDULED REDEMPTION		108	108	112	290		(182)		(182)		108				4	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		06/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		06/01/2011	SCHEDULED REDEMPTION		23	23	23	24		(2)		(2)		23				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		06/01/2011	SCHEDULED REDEMPTION		391	391	405	420		(28)		(28)		391				14	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		06/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		06/01/2011	SCHEDULED REDEMPTION		10	10	10	29		(19)		(19)		10					12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		06/01/2011	SCHEDULED REDEMPTION		191	191	198	208		(16)		(16)		191				7	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		06/01/2011	SCHEDULED REDEMPTION		123	123	129	129		(6)		(6)		123				4	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		06/01/2011	SCHEDULED REDEMPTION		18	18	18	19		(2)		(2)		18				1	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		06/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		06/01/2011	SCHEDULED REDEMPTION		132	132	138	139		(7)		(7)		132				5	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		06/01/2011	SCHEDULED REDEMPTION		90	90	92	94		(3)		(3)		90				3	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		06/01/2011	SCHEDULED REDEMPTION		113	113	115	118		(6)		(6)		113				4	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		06/01/2011	SCHEDULED REDEMPTION		451	451	461	473		(22)		(22)		451				13	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		06/01/2011	SCHEDULED REDEMPTION		56	56	57	59		(2)		(2)		56				2	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		06/01/2011	SCHEDULED REDEMPTION		180	180	184	187		(7)		(7)		180				6	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		05/01/2011	SCHEDULED REDEMPTION		3,438	3,438	3,617	3,606		(167)		(167)		3,438				107	03/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		06/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		06/01/2011	SCHEDULED REDEMPTION		132,829	132,829	135,673	134,723		(1,893)		(1,893)		132,829				3,085	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		06/01/2011	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		06/01/2011	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		06/01/2011	SCHEDULED REDEMPTION		101	101	103	106		(5)		(5)		101				3	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		06/01/2011	SCHEDULED REDEMPTION		427	427	441	456		(30)		(30)		427				14	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		06/01/2011	SCHEDULED REDEMPTION		32	32	31	32		1		1		32				1	06/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		06/01/2011	SCHEDULED REDEMPTION		12,317	12,317	12,660	13,682		(1,365)		(1,365)		12,317				429	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		06/01/2011	SCHEDULED REDEMPTION		676	676	687	693		(17)		(17)		676				19	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		06/01/2011	SCHEDULED REDEMPTION		10,690	10,690	10,997	11,043		(353)		(353)		10,690				354	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		06/01/2011	SCHEDULED REDEMPTION		520	520	546	540		(20)		(20)		520				16	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		06/01/2011	SCHEDULED REDEMPTION		87	87	87	87						87				2	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		06/01/2011	SCHEDULED REDEMPTION		100	100	103	106		(6)		(6)		100				3	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		06/01/2011	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		06/01/2011	SCHEDULED REDEMPTION		1,372	1,372	1,367	1,367		6		6		1,372				36	12/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		06/01/2011	SCHEDULED REDEMPTION		52	52	55	59		(7)		(7)		52				2	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		06/01/2011	SCHEDULED REDEMPTION		866	866	863	862		4		4		866				23	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		06/01/2011	SCHEDULED REDEMPTION		363	363	362	362		1		1		363				10	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		06/01/2011	SCHEDULED REDEMPTION		325	325	323	323		1		1		325				8	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		06/01/2011	SCHEDULED REDEMPTION		657	657	683	695		(38)		(38)		657				20	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		06/01/2011	SCHEDULED REDEMPTION		309	309	308	307		2		2		309				8	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		06/01/2011	SCHEDULED REDEMPTION		1,157	1,157	1,218	1,315		(159)		(159)		1,157				35	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		06/01/2011	SCHEDULED REDEMPTION		291	291	290	289		1		1		291				8	03/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		06/01/2011	SCHEDULED REDEMPTION		98,603	98,603	102,154	101,837		(3,235)		(3,235)		98,603				2,793	08/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		06/01/2011	SCHEDULED REDEMPTION		31	31	31	31						31				1	02/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		06/01/2011	SCHEDULED REDEMPTION		1,029	1,029	1,025	1,025		4		4		1,029				28	04/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		06/01/2011	SCHEDULED REDEMPTION		264,074	264,074	267,622	266,995		(2,921)		(2,921)		264,074				7,061	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		06/01/2011	SCHEDULED REDEMPTION		129,022	129,022	133,396	132,247		(3,225)		(3,225)		129,022				3,820	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		06/01/2011	SCHEDULED REDEMPTION		651	651	671	679		(28)		(28)		651				18	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		06/01/2011	SCHEDULED REDEMPTION		2,363	2,363	2,435	2,459		(96)		(96)		2,363				67	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		06/01/2011	SCHEDULED REDEMPTION		1,159	1,159	1,205	1,242		(82)		(82)		1,159				36	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		06/01/2011	SCHEDULED REDEMPTION		293	293	302	300		(7)		(7)		293				9	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		06/01/2011	SCHEDULED REDEMPTION		779	779	776	776		3		3		779				21	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		06/01/2011	SCHEDULED REDEMPTION		889	889	917	920		(31)		(31)		889				25	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		06/01/2011	SCHEDULED REDEMPTION		6,104	6,104	6,325	6,311		(207)		(207)		6,104				173	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		06/01/2011	SCHEDULED REDEMPTION		79	79	79	79						79				2	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		06/01/2011	SCHEDULED REDEMPTION		1,616	1,616	1,680	1,696		(80)		(80)		1,616				48	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		06/01/2011	SCHEDULED REDEMPTION		14	14	15	15						14					11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		06/01/2011	SCHEDULED REDEMPTION		24	24	24	24						24				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		06/01/2011	SCHEDULED REDEMPTION		39	39	39	39						39				1	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		06/01/2011	SCHEDULED REDEMPTION		46,425	46,425	48,261	48,067		(1,641)		(1,641)		46,425				1,508	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		06/01/2011	SCHEDULED REDEMPTION		40,605	40,605	41,316	41,286		(681)		(681)		40,605				1,030	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		06/01/2011	SCHEDULED REDEMPTION		5,525	5,525	5,743	5,844		(319)		(319)		5,525				179	02/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		06/01/2011	SCHEDULED REDEMPTION		15,452	15,452	15,718	15,678		(225)		(225)		15,452				432	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		06/01/2011	SCHEDULED REDEMPTION		73	73	76	82		(9)		(9)		73				2	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		06/01/2011	SCHEDULED REDEMPTION		879	879	914	946		(67)		(67)		879				27	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		06/01/2011	SCHEDULED REDEMPTION		494	494	514	525		(31)		(31)		494				16	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		06/01/2011	SCHEDULED REDEMPTION		4,129	4,129	4,293	4,369		(240)		(240)		4,129				133	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		06/01/2011	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		06/01/2011	SCHEDULED REDEMPTION		2,912	2,912	3,027	2,984		(72)		(72)		2,912				89	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		06/01/2011	SCHEDULED REDEMPTION		5,651	5,651	5,874	6,096		(445)		(445)		5,651				168	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		06/01/2011	SCHEDULED REDEMPTION		29,053	29,053	29,562	29,699		(646)		(646)		29,053				667	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		06/01/2011	SCHEDULED REDEMPTION		742	742	765	766		(24)		(24)		742				24	07/15/2037	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		06/01/2011	SCHEDULED REDEMPTION		30	30	31	30		(1)		(1)		30				1	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		06/01/2011	SCHEDULED REDEMPTION		343	343	354	353		(10)		(10)		343				10	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		06/01/2011	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				2	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		06/01/2011	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		06/01/2011	SCHEDULED REDEMPTION		2,059	2,059	2,123	2,135		(76)		(76)		2,059				57	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		06/01/2011	SCHEDULED REDEMPTION		51	51	52	52		(2)		(2)		51				2	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		06/01/2011	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		06/01/2011	SCHEDULED REDEMPTION		32	32	33	34		(1)		(1)		32				1	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		06/01/2011	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		06/01/2011	SCHEDULED REDEMPTION		2,014	2,014	2,078	2,081		(67)		(67)		2,014				55	02/15/2038	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		06/01/2011	SCHEDULED REDEMPTION		2,858	2,858	3,001	2,947		(88)		(88)		2,858				110	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		06/01/2011	SCHEDULED REDEMPTION		23,084	23,084	24,330	24,239		(1,155)		(1,155)		23,084				950	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		06/01/2011	SCHEDULED REDEMPTION		18,897	18,897	19,814	20,001		(1,104)		(1,104)		18,897				751	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		06/01/2011	SCHEDULED REDEMPTION		264	264	274	276		(13)		(13)		264				10	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		06/01/2011	SCHEDULED REDEMPTION		3,076	3,076	3,230	3,176		(100)		(100)		3,076				114	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		06/01/2011	SCHEDULED REDEMPTION		40	40	40	41		(1)		(1)		40				1	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		06/01/2011	SCHEDULED REDEMPTION		3,604	3,604	3,463	3,425		179		179		3,604				114	06/15/2027	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		06/01/2011	SCHEDULED REDEMPTION		1,853	1,853	1,894	1,902		(49)		(49)		1,853				61	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		06/01/2011	SCHEDULED REDEMPTION		1,844	1,844	1,882	1,892		(48)		(48)		1,844				61	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		06/01/2011	SCHEDULED REDEMPTION		815	815	829	835		(20)		(20)		815				26	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		06/01/2011	SCHEDULED REDEMPTION		434	434	439	445		(11)		(11)		434				14	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		06/01/2011	SCHEDULED REDEMPTION		71	71	74	75		(4)		(4)		71				3	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		06/01/2011	SCHEDULED REDEMPTION		588	588	586	586		2		2		588				15	07/15/2033	1
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	05/06/2011	SCHEDULED REDEMPTION		353,082	353,082	353,082	353,082						353,082				6,313	02/06/2022	1
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	04/10/2011	SCHEDULED REDEMPTION		188,453	188,453	188,453	188,453						188,453				3,342	04/10/2022	1
797224-AB-8	SAN CLEMENTE LEASING LLC		06/07/2011	SCHEDULED REDEMPTION		177,993	177,993	177,993	177,993						177,993				2,981	06/07/2022	1
89609G-AB-8	TRICAHUE LEASING LLC		05/26/2011	SCHEDULED REDEMPTION		137,964	137,964	137,964	137,964						137,964				2,583	02/26/2022	1
912810-QA-9	US TREASURY N/B		06/03/2011	Various		26,443,241	30,000,000	24,741,918	24,811,247		39,047		39,047		24,850,293		1,592,947	1,592,947	842,610	02/15/2039	1
912810-QD-3	US TREASURY N/B		06/03/2011	Various		51,331,833	50,000,000	48,164,263	48,187,308		13,024		13,024		48,200,332		3,131,500	3,131,500	1,215,608	11/15/2039	1
912810-QE-1	US TREASURY N/B		06/03/2011	Various		53,454,878	50,000,000	50,347,858	50,343,530		(2,437)		(2,437)		50,341,093		3,113,785	3,113,785	1,855,749	02/15/2040	1
912828-MH-0	US TREASURY N/B		06/30/2011	Various		85,249,999	82,000,000	83,686,917			(96,323)		(96,323)		83,590,594		1,659,405	1,659,405	724,102	01/31/2015	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)
912828-NF-3	US TREASURY N/B		04/26/2011	ROYAL BANK OF SCOTLAND PLC		10,188,281	10,000,000	10,102,734	10,092,394		(6,487)		(6,487)		10,085,907		102,374	102,374	86,401	05/31/2015	1
912828-NL-0	US TREASURY N/B		04/26/2011	CITIBANK		20,151,562	20,000,000	19,932,032	19,938,573		4,233		4,233		19,942,805		208,757	208,757	121,202	06/30/2015	1
912828-NW-6	US TREASURY N/B		06/30/2011	UNION BANK OF SWITZERLAND		14,696,424	15,000,000	14,945,568	14,947,602		3,657		3,657		14,951,258		(254,834)	(254,834)	233,865	08/31/2017	1
912828-PA-2	US TREASURY N/B		05/03/2011	Various		76,781,712	80,000,000	79,921,664	79,924,352		3,519		3,519		79,927,871		(3,146,159)	(3,146,159)	882,684	09/30/2017	1
912828-PE-4	US TREASURY N/B		06/21/2011	BARCLAYS BANK		9,982,422	10,000,000	9,946,484	9,947,843		4,959		4,959		9,952,802		29,620	29,620	80,503	10/31/2015	1
912828-PF-1	US TREASURY N/B		06/24/2011	Various		14,872,656	15,000,000	14,814,062	14,817,174		11,692		11,692		14,828,866		43,790	43,790	179,348	10/31/2017	1
912828-PN-4	US TREASURY N/B		05/26/2011	Various		27,644,844	27,000,000	27,066,444			(3,324)		(3,324)		27,063,121		581,724	581,724	293,916	12/31/2017	1
912828-QJ-2	US TREASURY N/B		04/06/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		19,877,276	20,000,000	19,930,536			1,154		1,154		19,931,690		(54,414)	(54,414)	45,041	02/29/2016	1
912828-QM-5	US TREASURY N/B		06/29/2011	BARCLAYS BANK		50,378,740	50,000,000	50,384,935			(8,912)		(8,912)		50,376,023		2,717	2,717	62,500	05/15/2014	1
0599999. Bonds - U.S. Governments						483,402,916	481,290,574	476,226,776	295,256,655		(48,152)		(48,152)		476,277,335		7,125,580	7,125,580	6,936,339	XXX	XXX
68268A-AA-9	1MALAYSIA SUKUK GLOBAL B	F	04/27/2011	GREENWICH CAPITAL MARKETS, INC.		5,261,450	5,000,000	5,000,000	5,000,000						5,000,000		261,450	261,450	80,742	06/04/2015	1FE
298785-EZ-5	EUROPEAN INVESTMENT BANK	F	05/24/2011	ROYAL BANK OF SCOTLAND PLC		50,852,000	50,000,000	49,972,000	49,983,989		3,771		3,771		49,987,760		864,240	864,240	614,931	09/14/2012	1FE
302154-AU-3	EXPORT-IMPORT BK KOREA	F	04/01/2011	HSBC SECURITIES, INC.		5,452,000	5,000,000	4,971,300	4,978,053		1,287		1,287		4,979,340		472,660	472,660	213,785	01/14/2015	1FE
302154-AX-7	EXPORT-IMPORT BK KOREA	F	04/01/2011	BARCLAYS BANK		6,384,000	7,000,000	6,381,790	6,957,273		1,540		1,540		6,384,002		(2)	(2)	129,111	01/29/2021	1FE
50065W-AA-4	KOREA NATIONAL OIL CORP	F	06/24/2011	HSBC SECURITIES, INC.		4,954,350	5,000,000	4,991,900	4,992,119		753		753		4,992,872		(38,522)	(38,522)	91,840	11/09/2015	1FE
74733L-AD-4	QTEL INTERNATIONAL FIN	F	06/27/2011	Various		7,760,000	8,000,000	7,457,691	7,933,945		11,407		11,407		7,470,163		289,837	289,837	270,222	02/16/2021	1FE
715638-AQ-5	REPUBLIC OF PERU	F	05/05/2011	HSBC SECURITIES, INC.		6,087,500	5,000,000	6,097,500	5,999,136		(60,257)		(60,257)		5,938,879		148,621	148,621	217,517	05/03/2016	2FE
00254E-KM-3	SWEDISH EXPORT CREDIT	F	04/05/2011	TORONTO DOMINION SECURITIES (USA) INC.		2,905,500	3,000,000	2,911,086	2,996,710		521		521		2,911,736		(6,236)	(6,236)	24,500	10/20/2015	1FE
1099999. Bonds - All Other Governments						89,656,800	88,000,000	87,783,267	88,841,224		(40,978)		(40,978)		87,664,753		1,992,047	1,992,047	1,642,648	XXX	XXX
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		05/12/2011	PRAGER MCCARTHY & SEALY		105,270	100,000	100,798	100,549		(28)		(28)		100,521		4,749	4,749	2,075	06/01/2026	1FE
13062T-H2-3	CALIFORNIA ST G O BDS 2007 APRIL REF		05/26/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		7,670,171	7,875,000	7,824,285	7,831,235		816		816		7,832,052		(161,880)	(161,880)	295,313	08/01/2026	1FE
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		06/17/2011	PRAGER MCCARTHY & SEALY		1,195,280	1,200,000	1,184,736	1,187,549		277		277		1,187,827		7,453	7,453	41,675	03/01/2025	1FE
13062R-HZ-4	CALIFORNIA ST G O VETERANS 2005		06/01/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		15,255,906	15,275,000	14,918,023	14,962,552		6,885		6,885		14,969,437		286,469	286,469	384,633	12/01/2025	1FE
373384-QZ-2	GEORGIA ST G O 2010 B		05/12/2011	MORGAN STANLEY DEAN WITTER		31,172,614	28,210,000	31,710,297	31,499,680		(448,099)		(448,099)		31,051,581		121,033	121,033	783,611	10/01/2013	1FE
373384-RJ-7	GEORGIA ST G O 2010 C-1		05/12/2011	CITIGROUP GLOBAL MARKETS		6,678,169	6,275,000	6,816,031	6,766,331		(105,701)		(105,701)		6,660,630		17,539	17,539	174,306	10/01/2012	1FE
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		06/27/2011	PRAGER MCCARTHY & SEALY		1,046,470	1,000,000	1,003,150	1,001,129		(172)		(172)		1,000,957		45,513	45,513	41,125	02/01/2022	1FE
1799999. Bonds - U.S. States, Territories and Possessions						63,123,880	59,935,000	63,557,320	63,349,025		(546,022)		(546,022)		62,803,004		320,877	320,877	1,722,737	XXX	XXX
662523-XC-8	NORTH SLOPE BORO AK G O 10 A		05/12/2011	MORGAN STANLEY DEAN WITTER		3,088,800	3,000,000	3,117,030	3,104,853		(26,370)		(26,370)		3,078,483		10,317	10,317	49,750	06/30/2012	1FE
672325-WJ-2	OAKLAND CA UNI SCH DIST 2007		04/15/2011	Various		9,810,305	10,185,000	9,677,364			1,963		1,963		9,679,327		130,978	130,978	107,248	08/01/2024	1FE
697511-AU-7	PALOMAR CA CMNTY CLG DIST 06 ELECT 07A		05/19/2011	PRAGER MCCARTHY & SEALY		462,857	450,000	450,356	450,243		(13)		(13)		450,230		12,627	12,627	11,419	05/01/2026	1FE
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2		05/05/2011	Various		5,156,923	5,250,000	4,930,065	4,951,423		4,127		4,127		4,955,550		201,373	201,373	213,585	07/01/2027	1FE
547675-AA-6	LOWELL METRO DIST CO G O LTD TAX 04		06/01/2011	CALLED @ 100.00000000		820,000	820,000	820,000	589,883	230,117			230,117		820,000				29,725	12/01/2033	4
107403-MK-0	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		3,766,385	3,625,000	3,859,429	3,773,218		(6,739)		(6,739)		3,766,478		(94)	(94)	140,972	07/01/2024	1
107403-ML-8	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		3,155,694	3,040,000	3,231,763	3,161,284		(5,512)		(5,512)		3,155,772		(78)	(78)	118,222	07/01/2025	1
107403-MM-6	BREVARD CNTY FL PKS REC SOUTH LTD 07		04/11/2011	PRE-REFUNDING		2,992,020	2,885,000	3,062,370	2,997,219		(5,097)		(5,097)		2,992,122		(102)	(102)	112,194	07/01/2026	1
23867H-BL-9	DAVIE FL G O LTD 2006		05/17/2011	PRAGER MCCARTHY & SEALY		104,888	100,000	90,737	91,835		198		198		92,033		12,855	12,855	3,613	08/01/2022	1FE
167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1		05/13/2011	MESIROW FINANCIAL, INC.		7,066,620	16,980,000	6,110,407	7,217,837		157,553		157,553		7,375,390		(308,770)	(308,770)		12/01/2025	1FE
167615-JC-8	CHICAGO IL G O PARK DIST UNLTD 2001 B		05/23/2011	PRAGER MCCARTHY & SEALY		590,384	590,000	593,337	590,000						590,000		384	384	28,629	01/01/2029	1FE
215457-BX-9	COOK CNTY IL HSD 201 J STERLING MORTON O		06/03/2011	PRAGER MCCARTHY & SEALY		1,423,537	2,230,000	1,449,701			8,518		8,518		1,458,219		(34,682)	(34,682)		12/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
45200B-SV-1	ILLINOIS FIN LOC GOVT METROPOLIS 05		06/17/2011	Various		1,306,795	1,375,000	1,201,145	1,226,751		5,380		5,380		1,232,132		74,663	74,663	38,177	12/01/2024	1FE
968852-VD-2	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		06/01/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,406,034	3,395,000	3,409,057	3,403,613		(709)		(709)		3,402,904		3,130	3,130	103,972	10/01/2023	1FE
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		05/09/2011	PRAGER MCCARTHY & SEALY		104,935	100,000	100,765	100,584		(41)		(41)		100,544		4,391	4,391	2,763	10/01/2021	1FE
968767-JW-4	WILL CNTY IL SD NO 86 JOLIET G O 06B		05/02/2011	PRAGER MCCARTHY & SEALY		159,140	150,000	156,443	153,839		(230)		(230)		153,609		5,531	5,531	5,083	03/01/2021	1FE
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		05/11/2011	PRAGER MCCARTHY & SEALY		107,146	100,000	100,781	100,608		(37)		(37)		100,571		6,575	6,575	3,658	07/15/2020	1FE
96023P-AV-7	WESTFIELD-WASHINGTON IN MULTI SCH 04A		05/25/2011	PRAGER MCCARTHY & SEALY		107,386	100,000	105,838	102,191		(285)		(285)		101,907		5,479	5,479	4,389	07/15/2019	1FE
035339-M8-0	ANKENY IA G O BD ANTIC NTS 2009 C		06/01/2011	MATURED		10,000,000	10,000,000	10,099,500	10,000,000						10,000,000				150,000	06/01/2011	1Z
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		04/28/2011	PRAGER MCCARTHY & SEALY		205,686	200,000	194,866	195,992		86		86		196,077		9,609	9,609	6,498	02/01/2023	1FE
546279-M9-8	LOUISIANA LOC GOVT EAST ASCENSION 07		05/25/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		268,008	250,000	251,938	251,374		(78)		(78)		251,296		16,712	16,712	5,625	12/01/2021	1FE
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		06/15/2011	PRAGER MCCARTHY & SEALY		323,398	300,000	300,027	296,689		112		112		296,802		26,596	26,596	8,514	05/01/2020	1FE
200578-PM-8	COMMERCE CHARTER TOWNSHIP MI G O 08		06/28/2011	PRAGER MCCARTHY & SEALY		105,038	100,000	97,826	98,039		49		49		98,088		6,950	6,950	3,375	04/01/2025	1FE
443114-QT-3	HOWELL MI PUB SCHS G O 2004 REF		04/13/2011	PRAGER MCCARTHY & SEALY		104,048	100,000	101,137	100,428		(36)		(36)		100,392		3,656	3,656	2,088	05/01/2020	1FE
771537-ST-5	ROCHESTER MI CSD SCH BLDG G O 2004 REF		06/07/2011	PRAGER MCCARTHY & SEALY		183,308	170,000	174,496	171,796		(224)		(224)		171,572		11,736	11,736	4,654	05/01/2018	1FE
846625-HV-6	SPARTA MI AREA SCHOOLS G O 04		05/18/2011	PRAGER MCCARTHY & SEALY		375,454	350,000	349,755	345,882		119		119		346,001		29,453	29,453	8,903	05/01/2020	1FE
944488-MH-5	WAYNE CNTY MI BLDG AUTH CAP IMPT 96A		06/01/2011	CALLED @ 100.00000000		280,000	280,000	270,329	277,427		333		333		277,760		2,240	2,240	7,350	06/01/2016	1FE
60534Q-QE-4	MISSISSIPPI DEV BK JACKSON 2006		06/24/2011	PRAGER MCCARTHY & SEALY		311,530	300,000	300,660	300,399		(27)		(27)		300,372		11,158	11,158	9,788	03/01/2024	1FE
472538-GQ-4	JEFFERSON CITY MO SCH DIST 2007		05/16/2011	PRAGER MCCARTHY & SEALY		110,805	100,000	96,749	96,784		73		73		96,857		13,948	13,948	3,583	03/01/2023	2FE
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2011	CALLED @ 100.00000000		115,000	115,000	115,000	115,000						115,000				3,651	06/15/2017	1
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 SER G		05/02/2011	CALLED @ 101.00000000		3,691,550	3,655,000	3,885,813	3,700,515		(27,443)		(27,443)		3,673,072		18,478	18,478	144,449	08/01/2011	1FE
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		05/12/2011	PRAGER MCCARTHY & SEALY		369,576	350,000	354,277	351,254		(187)		(187)		351,068		18,508	18,508	8,069	12/01/2020	1FE
736679-MC-2	PORTLAND OREGON LTD TAX PENSION BDS 99D		05/31/2011	CALLED @ 100.00000000		1,375,000	1,375,000	1,375,000	1,375,000						1,375,000				1,172	06/01/2019	1FE
736679-MD-0	PORTLAND OREGON LTD TAX PENSION BDS 99E		05/26/2011	CALLED @ 100.00000000		825,000	825,000	825,000	825,000						825,000				669	06/01/2019	1FE
717813-CQ-0	PHILADELPHIA PA G O 1998 REF		05/15/2011	CALLED @ 100.00		2,775,000	2,775,000	2,856,668	2,778,976		(3,946)		(3,946)		2,775,030		(30)	(30)	71,109	05/15/2015	1FE
755553-RU-0	READING PA G O 2002		04/11/2011	PRAGER MCCARTHY & SEALY		72,342	100,000	41,651	68,184		1,096		1,096		69,280		3,062	3,062		11/15/2017	1FE
160069-QK-9	CHARLESTON CNTY SC G O 07		06/06/2011	PRAGER MCCARTHY & SEALY		107,515	100,000	100,550	100,405		(23)		(23)		100,382		7,133	7,133	2,725	11/01/2025	1FE
160069-QL-7	CHARLESTON CNTY SC G O 07		05/11/2011	PRAGER MCCARTHY & SEALY		159,126	150,000	150,350	150,257		(12)		(12)		150,245		8,881	8,881	3,656	11/01/2026	1FE
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		06/30/2011	PRAGER MCCARTHY & SEALY		508,873	485,000	432,158	436,902		1,085		1,085		437,987		70,886	70,886	17,646	03/01/2025	1FE
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		05/11/2011	PRAGER MCCARTHY & SEALY		257,736	250,000	249,680	249,719		4		4		249,724		8,012	8,012	7,481	03/01/2026	1FE
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		06/08/2011	PRAGER MCCARTHY & SEALY		519,993	495,000	442,873	447,811		971		971		448,782		71,211	71,211	19,305	08/01/2025	1FE
516840-TP-0	LAREDO TX ISD SCH BLDG 2006 (PSF)		04/20/2011	PRAGER MCCARTHY & SEALY		521,430	500,000	454,668	459,656		656		656		460,313		61,117	61,117	16,563	08/01/2024	1FE
549187-Y5-5	LUBBOCK TX G O 2006 REF		06/22/2011	PRAGER MCCARTHY & SEALY		267,340	250,000	232,095	233,899		419		419		234,317		33,023	33,023	10,292	02/15/2024	1FE
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B		06/24/2011	PRAGER MCCARTHY & SEALY		105,535	100,000	91,571	92,036		197		197		92,233		13,302	13,302	4,143	08/15/2024	1FE
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006		05/09/2011	PRAGER MCCARTHY & SEALY		633,606	600,000	600,918	600,530		(34)		(34)		600,497		33,109	33,109	18,825	03/01/2024	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)
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		04/11/2011	PRAGER MCCARTHY & SEALY		102,817	100,000	99,869	99,892		2		2		99,894		2,923	2,923	2,788	03/01/2025	1FE
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06		04/27/2011	PRAGER MCCARTHY & SEALY		1,054,390	1,000,000	924,917	934,713		1,310		1,310		936,023		118,367	118,367	18,500	12/01/2022	1FE
720286-BJ-1	PIERCE CNTY WA SD NO 417 FIFE REF 2001		06/01/2011	CALLED @ 100.00000000		3,800,000	3,800,000	3,656,778	3,787,915		12,085		12,085		3,800,000				95,000	12/01/2020	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						73,158,946	83,550,000	71,593,703	60,957,855	230,117	119,294		349,410		72,434,330		724,616	724,616	1,629,818	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		06/01/2011	SCHEDULED REDEMPTION		484,022	484,022	483,587	483,980		41		41		484,022				12,463	05/25/2014	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		06/01/2011	SCHEDULED REDEMPTION		998	998	950	978		20		20		998				24	10/01/2035	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		04/01/2011	SCHEDULED REDEMPTION		34,420	34,420	35,074	34,431		(11)		(11)		34,420				237	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		06/01/2011	SCHEDULED REDEMPTION		36	36	36	37		(1)		(1)		36				1	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2011	SCHEDULED REDEMPTION		115	115	119	117		(2)		(2)		115				4	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		06/01/2011	SCHEDULED REDEMPTION		657	657	678	671		(14)		(14)		657				19	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2011	SCHEDULED REDEMPTION		153	153	155	155		(2)		(2)		153				4	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		06/01/2011	SCHEDULED REDEMPTION		241	241	247	246		(5)		(5)		241				7	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		06/01/2011	SCHEDULED REDEMPTION		258	258	263	262		(5)		(5)		258				7	09/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		06/01/2011	SCHEDULED REDEMPTION		530	530	553	565		(35)		(35)		530				13	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		06/01/2011	SCHEDULED REDEMPTION		6	6	7	7						6					10/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		06/01/2011	SCHEDULED REDEMPTION		3,373	3,373	3,518	3,524		(151)		(151)		3,373				104	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		06/01/2011	SCHEDULED REDEMPTION		89,463	89,463	92,077	92,149		(2,686)		(2,686)		89,463				2,337	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		06/01/2011	SCHEDULED REDEMPTION		520	520	532	529		(8)		(8)		520				15	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		06/01/2011	SCHEDULED REDEMPTION		95	95	96	96		(1)		(1)		95				3	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		06/01/2011	SCHEDULED REDEMPTION		489	489	500	499		(10)		(10)		489				14	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		06/01/2011	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		06/01/2011	SCHEDULED REDEMPTION		1,100	1,100	1,124	1,121		(21)		(21)		1,100				33	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		06/01/2011	SCHEDULED REDEMPTION		6,592	6,592	6,736	6,680		(88)		(88)		6,592				171	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2011	SCHEDULED REDEMPTION		267	267	273	269		(3)		(3)		267				8	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2011	SCHEDULED REDEMPTION		462	462	478	477		(15)		(15)		462				14	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		06/01/2011	SCHEDULED REDEMPTION		197	197	201	200		(4)		(4)		197				6	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		06/01/2011	SCHEDULED REDEMPTION		2,983	2,983	3,036	3,038		(55)		(55)		2,983				71	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		06/01/2011	SCHEDULED REDEMPTION		1,184	1,184	1,213	1,192		(8)		(8)		1,184				28	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		06/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		06/01/2011	SCHEDULED REDEMPTION		361,466	361,466	369,148	366,795		(5,329)		(5,329)		361,466				9,933	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		06/01/2011	SCHEDULED REDEMPTION		974	974	995	985		(12)		(12)		974				29	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		06/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11					04/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		06/01/2011	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				2	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2011	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26				1	06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		06/01/2011	SCHEDULED REDEMPTION		29	29	29	29						29				1	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		06/01/2011	SCHEDULED REDEMPTION		658	658	665	665		(7)		(7)		658				19	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		06/01/2011	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18				1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		06/01/2011	SCHEDULED REDEMPTION		82	82	83	83		(2)		(2)		82				2	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		06/01/2011	SCHEDULED REDEMPTION		284	284	290	290		(6)		(6)		284				8	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		06/01/2011	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				2	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		06/01/2011	SCHEDULED REDEMPTION		68	68	70	72		(4)		(4)		68				2	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		06/01/2011	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		06/01/2011	SCHEDULED REDEMPTION		1,899	1,899	1,966	2,010		(111)		(111)		1,899				54	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2011	SCHEDULED REDEMPTION		1,456	1,456	1,506	1,530		(74)		(74)		1,456				45	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		06/01/2011	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		06/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		06/01/2011	SCHEDULED REDEMPTION		160	160	162	162		(2)		(2)		160				5	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		06/01/2011	SCHEDULED REDEMPTION		912	912	922	921		(9)		(9)		912				26	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		06/01/2011	SCHEDULED REDEMPTION		121	121	125	125		(4)		(4)		121				4	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2011	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				2	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2011	SCHEDULED REDEMPTION		82	82	85	86		(3)		(3)		82				3	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		06/01/2011	SCHEDULED REDEMPTION		90	90	93	91		(2)		(2)		90				3	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		06/01/2011	SCHEDULED REDEMPTION		1,984	1,984	2,016	2,018		(34)		(34)		1,984				47	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		06/01/2011	SCHEDULED REDEMPTION		41	41	43	43		(1)		(1)		41				1	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		06/01/2011	SCHEDULED REDEMPTION		374	374	382	383		(9)		(9)		374				11	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		06/01/2011	SCHEDULED REDEMPTION		1,976	1,976	2,019	2,025		(49)		(49)		1,976				50	12/01/2034	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)
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2011	SCHEDULED REDEMPTION		29	29	30	29		(1)		(1)		29				1	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		06/01/2011	SCHEDULED REDEMPTION		92	92	95	96		(4)		(4)		92				3	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		06/01/2011	SCHEDULED REDEMPTION		12,245	12,245	11,533	11,601		644		644		12,245				231	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		06/01/2011	SCHEDULED REDEMPTION		170,810	170,810	169,468	169,598		1,211		1,211		170,810				4,646	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		06/01/2011	SCHEDULED REDEMPTION		2,100	2,100	1,978	1,990		110		110		2,100				45	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		06/01/2011	SCHEDULED REDEMPTION		23,822	23,822	23,836	23,831		(10)		(10)		23,822				627	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		06/01/2011	SCHEDULED REDEMPTION		3,880	3,880	3,917	3,920		(40)		(40)		3,880				101	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		06/01/2011	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		06/01/2011	SCHEDULED REDEMPTION		131,443	131,443	132,306	131,947		(504)		(504)		131,443				3,061	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		06/01/2011	SCHEDULED REDEMPTION		8,527	8,527	8,583	8,550		(22)		(22)		8,527				222	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		06/01/2011	SCHEDULED REDEMPTION		1,242	1,242	1,170	1,177		65		65		1,242				26	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		06/01/2011	SCHEDULED REDEMPTION		3,189	3,189	3,276	3,251		(62)		(62)		3,189				96	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2011	SCHEDULED REDEMPTION		12	12	12	14		(2)		(2)		12					04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		06/01/2011	SCHEDULED REDEMPTION		18,528	18,528	17,969	18,278		249		249		18,528				398	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		06/01/2011	SCHEDULED REDEMPTION		39,041	39,041	39,657	39,561		(519)		(519)		39,041				1,071	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		06/01/2011	SCHEDULED REDEMPTION		9	9	9	12		(3)		(3)		9					05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2011	SCHEDULED REDEMPTION		9,655	9,655	9,763	9,718		(62)		(62)		9,655				247	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		05/01/2011	SCHEDULED REDEMPTION		14,816	14,816	15,330	15,047		(231)		(231)		14,816				401	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		06/01/2011	SCHEDULED REDEMPTION		6,327	6,327	6,079	6,177		150		150		6,327				148	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		06/01/2011	SCHEDULED REDEMPTION		13,554	13,554	13,705	13,627		(73)		(73)		13,554				371	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		06/01/2011	SCHEDULED REDEMPTION		54,737	54,737	52,659	53,617		1,120		1,120		54,737				1,243	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		06/01/2011	SCHEDULED REDEMPTION		173,157	173,157	161,172	169,407		3,750		3,750		173,157				3,761	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		06/01/2011	SCHEDULED REDEMPTION		3,509	3,509	3,266	3,417		93		93		3,509				74	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		06/01/2011	SCHEDULED REDEMPTION		52,974	52,974	49,307	51,550		1,424		1,424		52,974				1,188	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2011	SCHEDULED REDEMPTION		1,528	1,528	1,548	1,545		(16)		(16)		1,528				50	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		06/01/2011	SCHEDULED REDEMPTION		3,116	3,116	3,198	3,166		(50)		(50)		3,116				74	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		06/01/2011	SCHEDULED REDEMPTION		7,394	7,394	7,588	7,520		(126)		(126)		7,394				175	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		06/01/2011	SCHEDULED REDEMPTION		4,612	4,612	4,733	4,654		(42)		(42)		4,612				109	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		06/01/2011	SCHEDULED REDEMPTION		69,646	69,646	71,493	71,741		(2,095)		(2,095)		69,646				1,481	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		06/01/2011	SCHEDULED REDEMPTION		406	406	388	392		14		14		406				8	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		06/01/2011	SCHEDULED REDEMPTION		1,249	1,249	1,223	1,232		17		17		1,249				24	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		06/01/2011	SCHEDULED REDEMPTION		31,250	31,250	29,840	30,217		1,033		1,033		31,250				592	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		06/01/2011	SCHEDULED REDEMPTION		31,509	31,509	30,087	30,458		1,051		1,051		31,509				570	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		06/01/2011	SCHEDULED REDEMPTION		19,441	19,441	18,564	18,798		643		643		19,441				378	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		06/01/2011	SCHEDULED REDEMPTION		11,238	11,238	10,731	10,867		371		371		11,238				217	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		06/01/2011	SCHEDULED REDEMPTION		29,869	29,869	28,521	28,886		983		983		29,869				538	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		06/01/2011	SCHEDULED REDEMPTION		24,049	24,049	22,964	23,257		792		792		24,049				453	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		06/01/2011	SCHEDULED REDEMPTION		16,357	16,357	15,619	15,814		543		543		16,357				308	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		06/01/2011	SCHEDULED REDEMPTION		8,656	8,656	8,266	8,370		286		286		8,656				165	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		06/01/2011	SCHEDULED REDEMPTION		14,984	14,984	14,308	14,485		499		499		14,984				289	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		06/01/2011	SCHEDULED REDEMPTION		21,444	21,444	20,476	20,736		708		708		21,444				406	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		06/01/2011	SCHEDULED REDEMPTION		415	415	406	409		6		6		415				8	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		06/01/2011	SCHEDULED REDEMPTION		14,292	14,292	13,657	13,832		460		460		14,292				255	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		06/01/2011	SCHEDULED REDEMPTION		44,266	44,266	42,269	42,792		1,475		1,475		44,266				873	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		06/01/2011	SCHEDULED REDEMPTION		12,896	12,896	12,314	12,466		429		429		12,896				244	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		06/01/2011	SCHEDULED REDEMPTION		10,703	10,703	10,220	10,346		356		356		10,703				201	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		06/01/2011	SCHEDULED REDEMPTION		25,223	25,223	24,630	24,841		382		382		25,223				481	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		06/01/2011	SCHEDULED REDEMPTION		18,767	18,767	17,920	18,143		623		623		18,767				364	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		06/01/2011	SCHEDULED REDEMPTION		10,455	10,455	9,983	10,106		348		348		10,455				198	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		06/01/2011	SCHEDULED REDEMPTION		14,047	14,047	13,413	13,583		464		464		14,047				279	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		06/01/2011	SCHEDULED REDEMPTION		4,826	4,826	4,608	4,665		160		160		4,826				92	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		06/01/2011	SCHEDULED REDEMPTION		1,085	1,085	1,061	1,070		15		15		1,085				21	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		06/01/2011	SCHEDULED REDEMPTION		400	400	391	393		6		6		400				8	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		06/01/2011	SCHEDULED REDEMPTION		14,099	14,099	13,771	13,850		249		249		14,099				276	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		06/01/2011	SCHEDULED REDEMPTION		18,436	18,436	18,034	18,134		302		302		18,436				352	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		06/01/2011	SCHEDULED REDEMPTION		14,123	14,123	13,819	13,963		160		160		14,123				267	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		06/01/2011	SCHEDULED REDEMPTION		30,030	30,030	29,299	29,519		511		511		30,030				591	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		06/01/2011	SCHEDULED REDEMPTION		27,898	27,898	27,308	27,576		322		322		27,898				509	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		06/01/2011	SCHEDULED REDEMPTION		56,630	56,630	55,314	55,760		869		869		56,630				1,084	01/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		06/01/2011	SCHEDULED REDEMPTION		116,121	116,121	113,662	114,882		1,239		1,239		116,121				2,156	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		06/01/2011	SCHEDULED REDEMPTION		13,461	13,461	13,165	13,240		221		221		13,461				262	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		06/01/2011	SCHEDULED REDEMPTION		12,268	12,268	11,982	12,096		172		172		12,268				242	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		06/01/2011	SCHEDULED REDEMPTION		53,063	53,063	51,887	52,369		694		694		53,063				908	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		06/01/2011	SCHEDULED REDEMPTION		2,557	2,557	2,501	2,534		24		24		2,557				48	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		06/01/2011	SCHEDULED REDEMPTION		18,213	18,213	17,821	18,017		196		196		18,213				344	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		06/01/2011	SCHEDULED REDEMPTION		39,827	39,827	38,912	39,328		499		499		39,827				782	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		06/01/2011	SCHEDULED REDEMPTION		7,762	7,762	7,594	7,649		113		113		7,762				151	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		06/01/2011	SCHEDULED REDEMPTION		6,653	6,653	6,491	6,577		76		76		6,653				126	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		06/01/2011	SCHEDULED REDEMPTION		40,976	40,976	40,098	40,423		553		553		40,976				723	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		06/01/2011	SCHEDULED REDEMPTION		10,452	10,452	10,788	10,872		(420)		(420)		10,452				367	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		06/01/2011	SCHEDULED REDEMPTION		110	110	113	113		(3)		(3)		110				4	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		06/01/2011	SCHEDULED REDEMPTION		6,633	6,633	6,778	6,840		(207)		(207)		6,633				225	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		06/01/2011	SCHEDULED REDEMPTION		4,829	4,829	4,632	4,640		190		190		4,829				153	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		06/01/2011	SCHEDULED REDEMPTION		5,466	5,466	5,582	5,628		(162)		(162)		5,466				171	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		06/01/2011	SCHEDULED REDEMPTION		1,132	1,132	1,155	1,165		(33)		(33)		1,132				37	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2011	SCHEDULED REDEMPTION		1,432	1,432	1,467	1,461		(29)		(29)		1,432				40	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2011	SCHEDULED REDEMPTION		27	27	27	28		(2)		(2)		27				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2011	SCHEDULED REDEMPTION		2,410	2,410	2,469	2,547		(136)		(136)		2,410				76	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2011	SCHEDULED REDEMPTION		103	103	105	105		(3)		(3)		103				3	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2011	SCHEDULED REDEMPTION		2,491	2,491	2,553	2,566		(74)		(74)		2,491				70	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2011	SCHEDULED REDEMPTION		4,067	4,067	4,167	4,178		(112)		(112)		4,067				117	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		06/01/2011	SCHEDULED REDEMPTION		3,734	3,734	3,836	3,968		(235)		(235)		3,734				122	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		06/01/2011	SCHEDULED REDEMPTION		949	949	978	1,028		(78)		(78)		949				33	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2011	SCHEDULED REDEMPTION		48	48	50	53		(5)		(5)		48				2	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2011	SCHEDULED REDEMPTION		1,380	1,380	1,416	1,474		(94)		(94)		1,380				48	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2011	SCHEDULED REDEMPTION		144	144	148	153		(9)		(9)		144				5	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		06/01/2011	SCHEDULED REDEMPTION		59	59	61	65		(7)		(7)		59				2	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		06/01/2011	SCHEDULED REDEMPTION		29	29	30	32		(3)		(3)		29				1	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		06/01/2011	SCHEDULED REDEMPTION		10,262	10,262	10,641	11,316		(1,054)		(1,054)		10,262				325	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		06/01/2011	SCHEDULED REDEMPTION		1,513	1,513	1,557	1,625		(111)		(111)		1,513				48	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		06/01/2011	SCHEDULED REDEMPTION		68	68	70	75		(7)		(7)		68				2	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		06/01/2011	SCHEDULED REDEMPTION		4	4	5	5		(1)		(1)		4					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		06/01/2011	SCHEDULED REDEMPTION		47	47	48	51		(4)		(4)		47				2	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		06/01/2011	SCHEDULED REDEMPTION		2,062	2,062	2,130	2,266		(204)		(204)		2,062				73	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		06/01/2011	SCHEDULED REDEMPTION		95	95	98	102		(7)		(7)		95				3	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		06/01/2011	SCHEDULED REDEMPTION		985	985	1,015	1,053		(68)		(68)		985				35	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		06/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		06/01/2011	SCHEDULED REDEMPTION		85	85	87	91		(6)		(6)		85				3	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2011	SCHEDULED REDEMPTION		25	25	25	26		(1)		(1)		25				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		06/01/2011	SCHEDULED REDEMPTION		112	112	116	122		(11)		(11)		112				4	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		06/01/2011	SCHEDULED REDEMPTION		2,494	2,494	2,580	2,709		(215)		(215)		2,494				93	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2011	SCHEDULED REDEMPTION		223	223	231	239		(16)		(16)		223				8	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2011	SCHEDULED REDEMPTION		1,278	1,278	1,310	1,355		(76)		(76)		1,278				44	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		06/01/2011	SCHEDULED REDEMPTION		473	473	492	512		(39)		(39)		473				17	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		06/01/2011	SCHEDULED REDEMPTION		9,158	9,158	9,387	9,479		(322)		(322)		9,158				259	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		06/01/2011	SCHEDULED REDEMPTION		3,882	3,882	4,005	3,985		(103)		(103)		3,882				109	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		06/01/2011	SCHEDULED REDEMPTION		160	160	166	173		(13)		(13)		160				6	12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2011	SCHEDULED REDEMPTION		394	394	407	432		(38)		(38)		394				13	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		06/01/2011	SCHEDULED REDEMPTION		203	203	209	214		(11)		(11)		203				7	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		06/01/2011	SCHEDULED REDEMPTION		7,510	7,510	7,693	7,885		(375)		(375)		7,510				251	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2011	SCHEDULED REDEMPTION		615	615	630	708		(93)		(93)		615				20	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2011	SCHEDULED REDEMPTION		316	316	327	326		(10)		(10)		316				10	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		06/01/2011	SCHEDULED REDEMPTION		40,082	40,082	40,700	40,641		(559)		(559)		40,082				1,138	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		06/01/2011	SCHEDULED REDEMPTION		14,874	14,874	15,393	16,067		(1,194)		(1,194)		14,874				487	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		06/01/2011	SCHEDULED REDEMPTION		4,971	4,971	5,118	5,241		(270)		(270)		4,971				172	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		06/01/2011	SCHEDULED REDEMPTION		10,383	10,383	10,811	11,372		(989)		(989)		10,383				332	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2011	SCHEDULED REDEMPTION		790	790	817	813		(23)		(23)		790				24	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		06/01/2011	SCHEDULED REDEMPTION		36,716	36,716	37,949	37,958		(1,242)		(1,242)		36,716				1,050	10/01/2032	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)
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		06/01/2011	SCHEDULED REDEMPTION		9,427	9,427	9,707	9,757		(331)		(331)		9,427				264	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		06/01/2011	SCHEDULED REDEMPTION		5,542	5,542	5,681	5,679		(137)		(137)		5,542				158	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		06/01/2011	SCHEDULED REDEMPTION		5,162	5,162	5,264	5,223		(61)		(61)		5,162				133	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		06/01/2011	SCHEDULED REDEMPTION		368,020	368,020	353,702	356,872		11,149		11,149		368,020				7,738	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		06/01/2011	SCHEDULED REDEMPTION		531	531	543	542		(11)		(11)		531				15	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2011	SCHEDULED REDEMPTION		4,860	4,860	4,972	4,953		(93)		(93)		4,860				142	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		06/01/2011	SCHEDULED REDEMPTION		875	875	897	881		(5)		(5)		875				25	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		06/01/2011	SCHEDULED REDEMPTION		1,649	1,649	1,590	1,620		29		29		1,649				45	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2011	SCHEDULED REDEMPTION		2,226	2,226	2,147	2,162		65		65		2,226				57	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		06/01/2011	SCHEDULED REDEMPTION		6,473	6,473	6,243	6,279		194		194		6,473				164	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2011	SCHEDULED REDEMPTION		4,687	4,687	4,802	4,759		(72)		(72)		4,687				119	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		06/01/2011	SCHEDULED REDEMPTION		61,208	61,208	59,027	60,036		1,171		1,171		61,208				1,406	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		06/01/2011	SCHEDULED REDEMPTION		504	504	515	522		(18)		(18)		504				14	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		06/01/2011	SCHEDULED REDEMPTION		28	28	28	29		(1)		(1)		28				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		06/01/2011	SCHEDULED REDEMPTION		164	164	168	169		(5)		(5)		164				5	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2011	SCHEDULED REDEMPTION		219	219	224	226		(7)		(7)		219				6	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		06/01/2011	SCHEDULED REDEMPTION		512	512	524	529		(17)		(17)		512				15	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		06/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		06/01/2011	SCHEDULED REDEMPTION		113	113	110	110		3		3		113				4	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		06/01/2011	SCHEDULED REDEMPTION		194	194	188	191		3		3		194				6	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2011	SCHEDULED REDEMPTION		292	292	290	288		4		4		292				10	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		06/01/2011	SCHEDULED REDEMPTION		509	509	521	524		(15)		(15)		509				14	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2011	SCHEDULED REDEMPTION		424	424	422	416		8		8		424				13	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		06/01/2011	SCHEDULED REDEMPTION		99	99	99	97		2		2		99				3	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		06/01/2011	SCHEDULED REDEMPTION		776	776	771	772		4		4		776				24	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		06/01/2011	SCHEDULED REDEMPTION		903	903	930	963		(60)		(60)		903				29	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		06/01/2011	SCHEDULED REDEMPTION		21	21	21	23		(2)		(2)		21				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		06/01/2011	SCHEDULED REDEMPTION		2,167	2,167	2,238	2,311		(145)		(145)		2,167				81	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		06/01/2011	SCHEDULED REDEMPTION		23	23	24	26		(3)		(3)		23				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		06/01/2011	SCHEDULED REDEMPTION		7,085	7,085	7,333	7,592		(507)		(507)		7,085				265	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		06/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		06/01/2011	SCHEDULED REDEMPTION		73	73	75	77		(4)		(4)		73				3	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		06/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		06/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		06/01/2011	SCHEDULED REDEMPTION		25	25	25	27		(2)		(2)		25				1	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		06/01/2011	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2011	SCHEDULED REDEMPTION		69	69	71	74		(5)		(5)		69				2	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		06/01/2011	SCHEDULED REDEMPTION		270	270	278	293		(23)		(23)		270				10	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		06/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		06/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		06/01/2011	SCHEDULED REDEMPTION		553	553	566	588		(35)		(35)		553				19	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		06/01/2011	SCHEDULED REDEMPTION		54	54	56	59		(5)		(5)		54				2	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		06/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		06/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		06/01/2011	SCHEDULED REDEMPTION		84	84	86	90		(6)		(6)		84				3	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2011	SCHEDULED REDEMPTION		32	32	31	31		1		1		32				1	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		06/01/2011	SCHEDULED REDEMPTION		71	71	73	77		(6)		(6)		71				3	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		06/01/2011	SCHEDULED REDEMPTION		3,247	3,247	3,333	3,435		(188)		(188)		3,247				99	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		06/01/2011	SCHEDULED REDEMPTION		46	46	47	50		(4)		(4)		46				2	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2011	SCHEDULED REDEMPTION		91	91	94	98		(7)		(7)		91				3	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		06/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		06/01/2011	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		06/01/2011	SCHEDULED REDEMPTION		27	27	27	28		(2)		(2)		27				1	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		06/01/2011	SCHEDULED REDEMPTION		545	545	560	588		(43)		(43)		545				17	05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		06/01/2011	SCHEDULED REDEMPTION		40	40	42	44		(3)		(3)		40				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		06/01/2011	SCHEDULED REDEMPTION		312	312	320	341		(29)		(29)		312				11	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		06/01/2011	SCHEDULED REDEMPTION		54	54	56	59		(4)		(4)		54				2	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		06/01/2011	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	09/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		06/01/2011	SCHEDULED REDEMPTION		6	6	6	7						6					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		06/01/2011	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		06/01/2011	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		06/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		06/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		06/01/2011	SCHEDULED REDEMPTION		694	694	714	739		(44)		(44)		694				25	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		06/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		06/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		06/01/2011	SCHEDULED REDEMPTION		78	78	81	83		(5)		(5)		78				3	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		06/01/2011	SCHEDULED REDEMPTION		531	531	559	567		(36)		(36)		531				19	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		06/01/2011	SCHEDULED REDEMPTION		477	477	493	613		(136)		(136)		477				17	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		06/01/2011	SCHEDULED REDEMPTION		160	160	164	168		(8)		(8)		160				6	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		06/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		06/01/2011	SCHEDULED REDEMPTION		444	444	457	481		(36)		(36)		444				14	10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		06/01/2011	SCHEDULED REDEMPTION		28	28	29	30		(1)		(1)		28				1	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		06/01/2011	SCHEDULED REDEMPTION		71	71	73	75		(4)		(4)		71				3	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		06/01/2011	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		06/01/2011	SCHEDULED REDEMPTION		39	39	40	42		(3)		(3)		39				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		06/01/2011	SCHEDULED REDEMPTION		8,113	8,113	8,326	8,500		(387)		(387)		8,113				255	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		06/01/2011	SCHEDULED REDEMPTION		108	108	111	114		(5)		(5)		108				4	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		06/01/2011	SCHEDULED REDEMPTION		32	32	32	34		(2)		(2)		32				1	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		06/01/2011	SCHEDULED REDEMPTION		1,099	1,099	1,132	1,179		(80)		(80)		1,099				41	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		06/01/2011	SCHEDULED REDEMPTION		108	108	111	114		(6)		(6)		108				4	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		06/01/2011	SCHEDULED REDEMPTION		79	79	81	85		(6)		(6)		79				3	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		06/01/2011	SCHEDULED REDEMPTION		320	320	329	338		(18)		(18)		320				11	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		06/01/2011	SCHEDULED REDEMPTION		152	152	156	163		(11)		(11)		152				5	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		06/01/2011	SCHEDULED REDEMPTION		4,741	4,741	4,883	5,024		(283)		(283)		4,741				149	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		06/01/2011	SCHEDULED REDEMPTION		222	222	228	241		(20)		(20)		222				8	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2011	SCHEDULED REDEMPTION		5,738	5,738	5,870	5,863		(125)		(125)		5,738				161	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		06/01/2011	SCHEDULED REDEMPTION		549	549	564	603		(54)		(54)		549				17	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		06/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		06/01/2011	SCHEDULED REDEMPTION		101	101	104	107		(6)		(6)		101				4	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		06/01/2011	SCHEDULED REDEMPTION		193	193	201	212		(19)		(19)		193				7	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		06/01/2011	SCHEDULED REDEMPTION		95	95	98	100		(5)		(5)		95				3	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		06/01/2011	SCHEDULED REDEMPTION		347	347	339	333		14		14		347				10	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		06/01/2011	SCHEDULED REDEMPTION		121	121	125	129		(8)		(8)		121				4	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		06/01/2011	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				1	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		06/01/2011	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		06/01/2011	SCHEDULED REDEMPTION		43	43	45	46		(3)		(3)		43				2	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		06/01/2011	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		06/01/2011	SCHEDULED REDEMPTION		176	176	181	184		(9)		(9)		176				6	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		06/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		06/01/2011	SCHEDULED REDEMPTION		459	459	473	491		(31)		(31)		459				16	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		06/01/2011	SCHEDULED REDEMPTION		5,027	5,027	5,193	5,395		(368)		(368)		5,027				188	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		06/01/2011	SCHEDULED REDEMPTION		150	150	154	162		(12)		(12)		150				5	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		06/01/2011	SCHEDULED REDEMPTION		442	442	455	461		(19)		(19)		442				13	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		06/01/2011	SCHEDULED REDEMPTION		89	89	93	100		(10)		(10)		89				3	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2011	SCHEDULED REDEMPTION		13	13	13	13		1		1		13					02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		06/01/2011	SCHEDULED REDEMPTION		98	98	102	108		(11)		(11)		98				3	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		06/01/2011	SCHEDULED REDEMPTION		97	97	100	101		(4)		(4)		97				3	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		06/01/2011	SCHEDULED REDEMPTION		107	107	110	114		(7)		(7)		107				4	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		06/01/2011	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		06/01/2011	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		06/01/2011	SCHEDULED REDEMPTION		2,514	2,514	2,583	2,652		(138)		(138)		2,514				79	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		06/01/2011	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		06/01/2011	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		06/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	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)
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		04/01/2011	SCHEDULED REDEMPTION		6,792	6,792	6,978	6,990		(198)		(198)		6,792				166	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		06/01/2011	SCHEDULED REDEMPTION		137	137	141	145		(8)		(8)		137				5	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		06/01/2011	SCHEDULED REDEMPTION		702	702	722	735		(33)		(33)		702				25	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		06/01/2011	SCHEDULED REDEMPTION		27	27	27	28		(1)		(1)		27				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		06/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2011	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		06/01/2011	SCHEDULED REDEMPTION		671	671	697	723		(53)		(53)		671				24	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		06/01/2011	SCHEDULED REDEMPTION		336	336	345	352		(16)		(16)		336				12	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		06/01/2011	SCHEDULED REDEMPTION		292	292	300	303		(11)		(11)		292				10	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		06/01/2011	SCHEDULED REDEMPTION		86	86	89	91		(5)		(5)		86				3	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		06/01/2011	SCHEDULED REDEMPTION		2,072	2,072	2,155	2,213		(141)		(141)		2,072				72	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		06/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2011	SCHEDULED REDEMPTION		1,320	1,320	1,313	1,309		12		12		1,320				43	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		06/01/2011	SCHEDULED REDEMPTION		185	185	190	198		(13)		(13)		185				7	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		06/01/2011	SCHEDULED REDEMPTION		90	90	92	94		(5)		(5)		90				3	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		06/01/2011	SCHEDULED REDEMPTION		150	150	154	156		(6)		(6)		150				5	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		06/01/2011	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34				1	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		06/01/2011	SCHEDULED REDEMPTION		78	78	80	84		(6)		(6)		78				3	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		06/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		06/01/2011	SCHEDULED REDEMPTION		82	82	85	88		(6)		(6)		82				3	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2011	SCHEDULED REDEMPTION		435	435	446	452		(17)		(17)		435				14	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		06/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2011	SCHEDULED REDEMPTION		580	580	577	573		7		7		580				16	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		06/01/2011	SCHEDULED REDEMPTION		436	436	448	459		(23)		(23)		436				15	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		06/01/2011	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		06/01/2011	SCHEDULED REDEMPTION		145	145	149	156		(11)		(11)		145				5	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		06/01/2011	SCHEDULED REDEMPTION		103	103	106	108		(5)		(5)		103				4	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		06/01/2011	SCHEDULED REDEMPTION		40	40	41	41		(2)		(2)		40				1	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		06/01/2011	SCHEDULED REDEMPTION		92	92	94	99		(7)		(7)		92				3	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		06/01/2011	SCHEDULED REDEMPTION		164	164	168	170		(5)		(5)		164				5	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		06/01/2011	SCHEDULED REDEMPTION		36	36	37	40		(4)		(4)		36				1	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		06/01/2011	SCHEDULED REDEMPTION		24	24	24	26		(2)		(2)		24				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		06/01/2011	SCHEDULED REDEMPTION		41	41	42	45		(4)		(4)		41				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2011	SCHEDULED REDEMPTION		20	20	20	19						20				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		06/01/2011	SCHEDULED REDEMPTION		54	54	55	55		(2)		(2)		54				2	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		06/01/2011	SCHEDULED REDEMPTION		132	132	136	140		(8)		(8)		132				5	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		06/01/2011	SCHEDULED REDEMPTION		444	444	457	463		(19)		(19)		444				16	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		06/01/2011	SCHEDULED REDEMPTION		166	166	171	173		(8)		(8)		166				6	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		06/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		06/01/2011	SCHEDULED REDEMPTION		375	375	384	396		(21)		(21)		375				12	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		06/01/2011	SCHEDULED REDEMPTION		376	376	386	399		(23)		(23)		376				14	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		06/01/2011	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		06/01/2011	SCHEDULED REDEMPTION		515	515	535	549		(35)		(35)		515				18	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		06/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		06/01/2011	SCHEDULED REDEMPTION		5,184	5,184	5,310	5,338		(154)		(154)		5,184				171	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2011	SCHEDULED REDEMPTION		130	130	135	133		(3)		(3)		130				4	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		06/01/2011	SCHEDULED REDEMPTION		6,289	6,289	6,372	6,377		(88)		(88)		6,289				187	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		06/01/2011	SCHEDULED REDEMPTION		368	368	381	392		(23)		(23)		368				11	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		06/01/2011	SCHEDULED REDEMPTION		1,130	1,130	1,156	1,162		(32)		(32)		1,130				32	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		06/01/2011	SCHEDULED REDEMPTION		248	248	255	259		(11)		(11)		248				9	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		06/01/2011	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				2	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		04/01/2011	SCHEDULED REDEMPTION		47,962	47,962	49,888	51,198		(3,236)		(3,236)		47,962				1,198	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		06/01/2011	SCHEDULED REDEMPTION		401	401	410	412		(11)		(11)		401				11	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2011	SCHEDULED REDEMPTION		1,027	1,027	1,063	1,056		(28)		(28)		1,027				33	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		06/01/2011	SCHEDULED REDEMPTION		95,066	95,066	96,566	96,446		(1,381)		(1,381)		95,066				2,912	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		06/01/2011	SCHEDULED REDEMPTION		164	164	166	166		(2)		(2)		164				5	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		06/01/2011	SCHEDULED REDEMPTION		590	590	613	639		(49)		(49)		590				21	04/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		06/01/2011	SCHEDULED REDEMPTION		133	133	137	137		(5)		(5)		133				4	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		06/01/2011	SCHEDULED REDEMPTION		808	808	836	866		(58)		(58)		808				27	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		06/01/2011	SCHEDULED REDEMPTION		82	82	84	89		(7)		(7)		82				3	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		06/01/2011	SCHEDULED REDEMPTION		1,582	1,582	1,646	1,644		(62)		(62)		1,582				56	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		06/01/2011	SCHEDULED REDEMPTION		212	212	215	215		(3)		(3)		212				6	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		06/01/2011	SCHEDULED REDEMPTION		67	67	69	69		(2)		(2)		67				2	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		06/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		06/01/2011	SCHEDULED REDEMPTION		77	77	80	83		(6)		(6)		77				3	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		06/01/2011	SCHEDULED REDEMPTION		8,312	8,312	8,598	8,876		(563)		(563)		8,312				291	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		06/01/2011	SCHEDULED REDEMPTION		131	131	135	134		(3)		(3)		131				4	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		06/01/2011	SCHEDULED REDEMPTION		892	892	923	957		(65)		(65)		892				30	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		06/01/2011	SCHEDULED REDEMPTION		2,584	2,584	2,690	2,750		(166)		(166)		2,584				85	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2011	SCHEDULED REDEMPTION		2,940	2,940	3,044	3,096		(156)		(156)		2,940				97	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		06/01/2011	SCHEDULED REDEMPTION		1,620	1,620	1,710	1,744		(124)		(124)		1,620				57	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		06/01/2011	SCHEDULED REDEMPTION		3,524	3,524	3,657	3,796		(271)		(271)		3,524				117	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		06/01/2011	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		06/01/2011	SCHEDULED REDEMPTION		151	151	157	154		(2)		(2)		151				5	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		06/01/2011	SCHEDULED REDEMPTION		790	790	818	826		(36)		(36)		790				24	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		06/01/2011	SCHEDULED REDEMPTION		50	50	52	55		(5)		(5)		50				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2011	SCHEDULED REDEMPTION		583	583	604	599		(16)		(16)		583				18	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		06/01/2011	SCHEDULED REDEMPTION		23	23	24	24						23				1	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		06/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2011	SCHEDULED REDEMPTION		81	81	81	80		1		1		81				3	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		06/01/2011	SCHEDULED REDEMPTION		66	66	66	65		1		1		66				2	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		06/01/2011	SCHEDULED REDEMPTION		258	258	264	264		(6)		(6)		258				7	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2011	SCHEDULED REDEMPTION		35,391	35,391	35,198	35,099		292		292		35,391				1,149	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		06/01/2011	SCHEDULED REDEMPTION		1,143	1,143	1,158	1,157		(14)		(14)		1,143				32	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		06/01/2011	SCHEDULED REDEMPTION		32,168	32,168	32,871	32,794		(626)		(626)		32,168				963	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		06/01/2011	SCHEDULED REDEMPTION		5,440	5,440	5,576	5,625		(185)		(185)		5,440				157	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2011	SCHEDULED REDEMPTION		5,757	5,757	5,900	5,891		(135)		(135)		5,757				168	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		06/01/2011	SCHEDULED REDEMPTION		1,259	1,259	1,288	1,288		(30)		(30)		1,259				36	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2011	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	01/01/2033	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		06/01/2011	SCHEDULED REDEMPTION		748	748	757	756		(9)		(9)		748				21	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		06/01/2011	SCHEDULED REDEMPTION		9,936	9,936	9,882	9,885		51		51		9,936				273	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		06/01/2011	SCHEDULED REDEMPTION		597	597	610	606		(9)		(9)		597				16	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		06/01/2011	SCHEDULED REDEMPTION		312	312	319	319		(8)		(8)		312				9	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		06/01/2011	SCHEDULED REDEMPTION		16,755	16,755	16,661	16,665		89		89		16,755				458	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		06/01/2011	SCHEDULED REDEMPTION		1,465	1,465	1,502	1,506		(41)		(41)		1,465				44	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		06/01/2011	SCHEDULED REDEMPTION		97	97	100	102		(6)		(6)		97				3	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2011	SCHEDULED REDEMPTION		350	350	362	360		(10)		(10)		350				11	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		06/01/2011	SCHEDULED REDEMPTION		774	774	783	783		(9)		(9)		774				22	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2011	SCHEDULED REDEMPTION		27,723	27,723	28,170	28,353		(630)		(630)		27,723				675	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		06/01/2011	SCHEDULED REDEMPTION		1,239	1,239	1,266	1,275		(36)		(36)		1,239				41	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		06/01/2011	SCHEDULED REDEMPTION		1,346	1,346	1,373	1,390		(44)		(44)		1,346				45	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		06/01/2011	SCHEDULED REDEMPTION		1,341	1,341	1,366	1,374		(33)		(33)		1,341				45	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		06/01/2011	SCHEDULED REDEMPTION		1,475	1,475	1,503	1,513		(38)		(38)		1,475				50	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		06/01/2011	SCHEDULED REDEMPTION		920	920	937	943		(23)		(23)		920				30	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		06/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2011	SCHEDULED REDEMPTION		256	256	265	266		(10)		(10)		256				8	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		06/01/2011	SCHEDULED REDEMPTION		975	975	965	971		4		4		975				32	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		06/01/2011	SCHEDULED REDEMPTION		973	973	998	1,007		(34)		(34)		973				29	09/01/2022	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		06/01/2011	SCHEDULED REDEMPTION		25	25	26	26						25				1	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		06/01/2011	SCHEDULED REDEMPTION		90	90	93	91		(1)		(1)		90				3	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		06/01/2011	SCHEDULED REDEMPTION		11,803	11,803	11,788	11,815		(12)		(12)		11,803				333	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		06/01/2011	SCHEDULED REDEMPTION		2,283	2,283	2,358	2,325		(42)		(42)		2,283				87	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		06/01/2011	SCHEDULED REDEMPTION		2,131	2,131	2,200	2,182		(51)		(51)		2,131				81	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		06/01/2011	SCHEDULED REDEMPTION		5,749	5,749	5,936	5,852		(103)		(103)		5,749				223	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2011	SCHEDULED REDEMPTION		2,210	2,210	2,287	2,282		(72)		(72)		2,210				84	01/01/2016	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)
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		06/01/2011	SCHEDULED REDEMPTION		25,592	25,592	26,671	26,411		(819)		(819)		25,592				729	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		06/01/2011	SCHEDULED REDEMPTION		6,901	6,901	7,160	7,099		(198)		(198)		6,901				162	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		06/01/2011	SCHEDULED REDEMPTION		5,883	5,883	6,103	6,081		(198)		(198)		5,883				140	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		06/01/2011	SCHEDULED REDEMPTION		53,460	53,460	56,100	56,406		(2,946)		(2,946)		53,460				1,444	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		06/01/2011	SCHEDULED REDEMPTION		32,587	32,587	34,196	33,775		(1,188)		(1,188)		32,587				847	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		06/01/2011	SCHEDULED REDEMPTION		2,225	2,225	2,335	2,319		(93)		(93)		2,225				58	06/01/2018	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		04/01/2011	SCHEDULED REDEMPTION		596	596	594	596						596				3	05/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		06/01/2011	SCHEDULED REDEMPTION		19	19	20	19						19				1	08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		06/01/2011	SCHEDULED REDEMPTION		2,360	2,360	2,405	2,364		(4)		(4)		2,360				78	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		06/01/2011	SCHEDULED REDEMPTION		1,934	1,934	1,972	1,940		(5)		(5)		1,934				66	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2011	SCHEDULED REDEMPTION		7,208	7,208	6,962	7,137		71		71		7,208				170	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		06/01/2011	SCHEDULED REDEMPTION		2,029	2,029	2,095	2,078		(49)		(49)		2,029				72	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2011	SCHEDULED REDEMPTION		590	590	611	606		(16)		(16)		590				22	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		06/01/2011	SCHEDULED REDEMPTION		1,289	1,289	1,353	1,327		(38)		(38)		1,289				34	05/01/2017	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		06/01/2011	SCHEDULED REDEMPTION		10,318	10,318	10,705	10,621		(303)		(303)		10,318				241	09/01/2012	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		06/01/2011	SCHEDULED REDEMPTION		39,331	39,331	40,363	39,996		(665)		(665)		39,331				929	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		06/01/2011	SCHEDULED REDEMPTION		761	761	789	780		(19)		(19)		761				18	01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		06/01/2011	SCHEDULED REDEMPTION		17,881	17,881	18,763	18,413		(532)		(532)		17,881				414	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		06/01/2011	SCHEDULED REDEMPTION		17,022	17,022	17,469	17,352		(330)		(330)		17,022				409	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		06/01/2011	SCHEDULED REDEMPTION		574	574	589	582		(8)		(8)		574				14	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		06/01/2011	SCHEDULED REDEMPTION		741	741	767	767		(26)		(26)		741				17	08/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		06/01/2011	SCHEDULED REDEMPTION		320,750	320,750	325,511	323,725		(2,975)		(2,975)		320,750				7,382	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		06/01/2011	SCHEDULED REDEMPTION		5,700	5,700	5,850	5,782		(82)		(82)		5,700				130	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		06/01/2011	SCHEDULED REDEMPTION		2,413	2,413	2,476	2,454		(40)		(40)		2,413				59	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2011	SCHEDULED REDEMPTION		794	794	805	810		(16)		(16)		794				27	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2011	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2011	SCHEDULED REDEMPTION		2,578	2,578	2,652	2,779		(201)		(201)		2,578				89	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		06/01/2011	SCHEDULED REDEMPTION		2,255	2,255	2,345	2,480		(226)		(226)		2,255				84	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		06/01/2011	SCHEDULED REDEMPTION		223	223	230	245		(22)		(22)		223				8	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		06/01/2011	SCHEDULED REDEMPTION		1,499	1,499	1,540	1,634		(135)		(135)		1,499				55	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		06/01/2011	SCHEDULED REDEMPTION		13,161	13,161	13,598	14,442		(1,281)		(1,281)		13,161				479	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		06/01/2011	SCHEDULED REDEMPTION		75	75	78	82		(8)		(8)		75				2	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		06/01/2011	SCHEDULED REDEMPTION		363	363	378	398		(35)		(35)		363				12	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		06/01/2011	SCHEDULED REDEMPTION		473	473	487	509		(36)		(36)		473				16	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2011	SCHEDULED REDEMPTION		150	150	155	162		(12)		(12)		150				5	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2011	SCHEDULED REDEMPTION		5,377	5,377	5,562	5,867		(490)		(490)		5,377				177	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2011	SCHEDULED REDEMPTION		1,365	1,365	1,412	1,515		(149)		(149)		1,365				44	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2011	SCHEDULED REDEMPTION		1,335	1,335	1,382	1,375		(39)		(39)		1,335				40	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2011	SCHEDULED REDEMPTION		19,033	19,033	20,068	21,116		(2,083)		(2,083)		19,033				622	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		06/01/2011	SCHEDULED REDEMPTION		4,884	4,884	5,004	4,992		(107)		(107)		4,884				137	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		06/01/2011	SCHEDULED REDEMPTION		5,345	5,345	5,465	5,462		(117)		(117)		5,345				148	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		06/01/2011	SCHEDULED REDEMPTION		20,495	20,495	20,950	20,851		(356)		(356)		20,495				579	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		06/01/2011	SCHEDULED REDEMPTION		50,443	50,443	52,163	52,056		(1,613)		(1,613)		50,443				1,429	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		06/01/2011	SCHEDULED REDEMPTION		4,151	4,151	4,246	4,283		(132)		(132)		4,151				117	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		06/01/2011	SCHEDULED REDEMPTION		90,674	90,674	93,753	94,180		(3,505)		(3,505)		90,674				2,574	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		06/01/2011	SCHEDULED REDEMPTION		2,378	2,378	2,437	2,456		(78)		(78)		2,378				67	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2011	SCHEDULED REDEMPTION		207	207	211	211		(4)		(4)		207				6	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2011	SCHEDULED REDEMPTION		247	247	256	255		(8)		(8)		247				8	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		06/01/2011	SCHEDULED REDEMPTION		2,673	2,673	2,734	2,733		(60)		(60)		2,673				75	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		06/01/2011	SCHEDULED REDEMPTION		20,798	20,798	20,008	20,398		400		400		20,798				494	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2011	SCHEDULED REDEMPTION		682	682	690	689		(7)		(7)		682				21	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		06/01/2011	SCHEDULED REDEMPTION		70,237	70,237	71,367	71,566		(1,329)		(1,329)		70,237				1,656	07/01/2038	1
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		06/01/2011	SCHEDULED REDEMPTION		980,544	980,544	997,664	999,377		(18,833)		(18,833)		980,544				22,929	10/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2011	SCHEDULED REDEMPTION		56,343	56,343	54,203	54,852		1,491		1,491		56,343				1,315	08/01/2035	1
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		06/01/2011	SCHEDULED REDEMPTION		489,634	489,634	499,126	499,078		(9,444)		(9,444)		489,634				11,387	04/01/2037	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		06/01/2011	SCHEDULED REDEMPTION		749	749	697	732		17		17		749				16	02/01/2037	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		06/01/2011	SCHEDULED REDEMPTION		1,130	1,130	1,167	1,136		(6)		(6)		1,130				43	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		06/01/2011	SCHEDULED REDEMPTION		15,026	15,026	15,454	15,129		(103)		(103)		15,026				531	09/01/2012	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		06/01/2011	SCHEDULED REDEMPTION		27,086	27,086	26,478	26,654		432		432		27,086				509	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		06/01/2011	SCHEDULED REDEMPTION		3,446	3,446	3,576	3,549		(102)		(102)		3,446				81	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		06/01/2011	SCHEDULED REDEMPTION		11,459	11,459	11,655	11,565		(106)		(106)		11,459				264	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		06/01/2011	SCHEDULED REDEMPTION		4,665	4,665	4,834	4,808		(143)		(143)		4,665				108	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		06/01/2011	SCHEDULED REDEMPTION		1,743	1,743	1,789	1,785		(43)		(43)		1,743				36	03/01/2021	1
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		06/01/2011	SCHEDULED REDEMPTION		40,585	40,585	42,589	42,587		(2,002)		(2,002)		40,585				1,048	05/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		06/01/2011	SCHEDULED REDEMPTION		3,617	3,617	3,768	3,795		(178)		(178)		3,617				94	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		06/01/2011	SCHEDULED REDEMPTION		6,866	6,866	7,205	7,208		(343)		(343)		6,866				177	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		06/01/2011	SCHEDULED REDEMPTION		4,082	4,082	4,253	4,267		(185)		(185)		4,082				105	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		06/01/2011	SCHEDULED REDEMPTION		689	689	707	712		(23)		(23)		689				15	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		06/01/2011	SCHEDULED REDEMPTION		27,678	27,678	29,036	29,337		(1,660)		(1,660)		27,678				712	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		06/01/2011	SCHEDULED REDEMPTION		37,476	37,476	39,295	39,549		(2,073)		(2,073)		37,476				962	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		06/01/2011	SCHEDULED REDEMPTION		22,049	22,049	22,990	23,417		(1,369)		(1,369)		22,049				567	09/01/2021	1
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		06/01/2011	SCHEDULED REDEMPTION		431,203	431,203	454,987	454,944		(23,741)		(23,741)		431,203				11,098	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		06/01/2011	SCHEDULED REDEMPTION		121,133	121,133	127,035	127,668		(6,535)		(6,535)		121,133				3,106	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		06/01/2011	SCHEDULED REDEMPTION		3,338	3,338	3,478	3,529		(191)		(191)		3,338				86	11/01/2021	1
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		06/01/2011	SCHEDULED REDEMPTION		1,415,390	1,415,390	1,485,275	1,483,149		(67,759)		(67,759)		1,415,390				33,144	12/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		06/01/2011	SCHEDULED REDEMPTION		1,035	1,035	1,087	1,105		(69)		(69)		1,035				27	01/01/2022	1
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		06/01/2011	SCHEDULED REDEMPTION		21,039	21,039	21,933	22,249		(1,210)		(1,210)		21,039				546	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		06/01/2011	SCHEDULED REDEMPTION		35,509	35,509	36,991	37,505		(1,996)		(1,996)		35,509				910	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		06/01/2011	SCHEDULED REDEMPTION		35,481	35,481	36,961	37,384		(1,903)		(1,903)		35,481				915	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		06/01/2011	SCHEDULED REDEMPTION		21,811	21,811	22,738	23,012		(1,201)		(1,201)		21,811				566	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		06/01/2011	SCHEDULED REDEMPTION		33,262	33,262	34,650	35,162		(1,900)		(1,900)		33,262				851	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		06/01/2011	SCHEDULED REDEMPTION		45,349	45,349	47,588	47,931		(2,582)		(2,582)		45,349				1,168	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		06/01/2011	SCHEDULED REDEMPTION		17,410	17,410	18,154	18,373		(963)		(963)		17,410				446	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		06/01/2011	SCHEDULED REDEMPTION		3,740	3,740	3,925	3,936		(196)		(196)		3,740				95	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		06/01/2011	SCHEDULED REDEMPTION		18,140	18,140	19,036	19,095		(954)		(954)		18,140				467	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		06/01/2011	SCHEDULED REDEMPTION		16,971	16,971	17,809	17,946		(975)		(975)		16,971				435	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		06/01/2011	SCHEDULED REDEMPTION		43,876	43,876	45,421	45,730		(1,855)		(1,855)		43,876				1,070	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		06/01/2011	SCHEDULED REDEMPTION		690	690	718	730		(40)		(40)		690				18	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		06/01/2011	SCHEDULED REDEMPTION		32,573	32,573	33,742	34,110		(1,537)		(1,537)		32,573				761	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		06/01/2011	SCHEDULED REDEMPTION		2,588	2,588	2,716	2,725		(137)		(137)		2,588				67	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		06/01/2011	SCHEDULED REDEMPTION		10,279	10,279	10,718	10,849		(570)		(570)		10,279				268	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		06/01/2011	SCHEDULED REDEMPTION		40,529	40,529	41,957	42,711		(2,182)		(2,182)		40,529				939	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		06/01/2011	SCHEDULED REDEMPTION		1,662	1,662	1,732	1,754		(92)		(92)		1,662				43	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		06/01/2011	SCHEDULED REDEMPTION		121,158	121,158	126,328	128,668		(7,509)		(7,509)		121,158				3,111	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		06/01/2011	SCHEDULED REDEMPTION		68,127	68,127	70,975	71,939		(3,811)		(3,811)		68,127				1,770	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		06/01/2011	SCHEDULED REDEMPTION		1,925	1,925	2,020	2,057		(131)		(131)		1,925				50	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		06/01/2011	SCHEDULED REDEMPTION		1,091	1,091	1,120	1,115		(23)		(23)		1,091				23	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		06/01/2011	SCHEDULED REDEMPTION		127,424	127,424	132,446	133,068		(5,645)		(5,645)		127,424				2,975	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		06/01/2011	SCHEDULED REDEMPTION		44,844	44,844	46,034	46,138		(1,294)		(1,294)		44,844				915	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		06/01/2011	SCHEDULED REDEMPTION		3,442	3,442	3,533	3,540		(98)		(98)		3,442				72	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		06/01/2011	SCHEDULED REDEMPTION		21,059	21,059	21,799	22,240		(1,181)		(1,181)		21,059				500	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		06/01/2011	SCHEDULED REDEMPTION		5,582	5,582	5,778	5,899		(317)		(317)		5,582				132	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		06/01/2011	SCHEDULED REDEMPTION		68,431	68,431	71,378	72,641		(4,210)		(4,210)		68,431				1,767	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		06/01/2011	SCHEDULED REDEMPTION		59,846	59,846	62,343	63,999		(4,153)		(4,153)		59,846				1,536	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		06/01/2011	SCHEDULED REDEMPTION		58,546	58,546	61,137	62,229		(3,683)		(3,683)		58,546				1,516	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		06/01/2011	SCHEDULED REDEMPTION		33,744	33,744	35,152	35,414		(1,670)		(1,670)		33,744				870	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		06/01/2011	SCHEDULED REDEMPTION		54,438	54,438	56,724	57,445		(3,006)		(3,006)		54,438				1,400	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		06/01/2011	SCHEDULED REDEMPTION		1,208	1,208	1,268	1,289		(82)		(82)		1,208				32	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		06/01/2011	SCHEDULED REDEMPTION		1,356,601	1,356,601	1,410,070	1,421,017		(64,417)		(64,417)		1,356,601				31,974	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		06/01/2011	SCHEDULED REDEMPTION		72,880	72,880	75,752	76,570		(3,690)		(3,690)		72,880				1,737	02/01/2023	1
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		06/01/2011	SCHEDULED REDEMPTION		48,353	48,353	50,370	51,741		(3,388)		(3,388)		48,353				1,254	02/01/2023	1
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		06/01/2011	SCHEDULED REDEMPTION		48,325	48,325	50,711	51,113		(2,788)		(2,788)		48,325				1,255	10/01/2022	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		06/01/2011	SCHEDULED REDEMPTION		13,088	13,088	13,647	13,865		(777)		(777)		13,088				337	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		06/01/2011	SCHEDULED REDEMPTION		35,117	35,117	36,582	37,218		(2,100)		(2,100)		35,117				921	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		06/01/2011	SCHEDULED REDEMPTION		35,288	35,288	37,031	37,252		(1,964)		(1,964)		35,288				912	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		06/01/2011	SCHEDULED REDEMPTION		77,315	77,315	80,124	81,708		(4,393)		(4,393)		77,315				1,819	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		06/01/2011	SCHEDULED REDEMPTION		16,385	16,385	17,194	17,374		(990)		(990)		16,385				420	09/01/2021	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		06/01/2011	SCHEDULED REDEMPTION		247,461	247,461	256,403	262,340		(14,879)		(14,879)		247,461				5,769	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		06/01/2011	SCHEDULED REDEMPTION		35,833	35,833	36,783	36,716		(883)		(883)		35,833				759	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		06/01/2011	SCHEDULED REDEMPTION		16,831	16,831	17,544	17,823		(992)		(992)		16,831				434	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		06/01/2011	SCHEDULED REDEMPTION		8,580	8,580	8,881	8,970		(390)		(390)		8,580				201	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		06/01/2011	SCHEDULED REDEMPTION		125,203	125,203	129,898	132,989		(7,786)		(7,786)		125,203				2,915	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		06/01/2011	SCHEDULED REDEMPTION		220,570	220,570	226,421	226,757		(6,187)		(6,187)		220,570				4,702	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		06/01/2011	SCHEDULED REDEMPTION		233,217	233,217	241,862	245,681		(12,464)		(12,464)		233,217				5,445	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		06/01/2011	SCHEDULED REDEMPTION		2,180	2,180	2,256	2,284		(105)		(105)		2,180				51	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		06/01/2011	SCHEDULED REDEMPTION		59,994	59,994	62,945	64,008		(4,014)		(4,014)		59,994				1,549	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		06/01/2011	SCHEDULED REDEMPTION		40,829	40,829	42,818	43,290		(2,461)		(2,461)		40,829				1,035	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		06/01/2011	SCHEDULED REDEMPTION		26,528	26,528	27,838	28,149		(1,621)		(1,621)		26,528				680	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		06/01/2011	SCHEDULED REDEMPTION		2,159	2,159	2,249	2,290		(131)		(131)		2,159				56	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		06/01/2011	SCHEDULED REDEMPTION		58,851	58,851	61,500	62,384		(3,532)		(3,532)		58,851				1,518	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		06/01/2011	SCHEDULED REDEMPTION		2,873	2,873	2,993	3,044		(171)		(171)		2,873				74	12/01/2021	1
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		06/01/2011	SCHEDULED REDEMPTION		87,172	87,172	91,476	93,918		(6,746)		(6,746)		87,172				2,189	05/01/2023	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		06/01/2011	SCHEDULED REDEMPTION		1,262	1,262	1,324	1,343		(81)		(81)		1,262				33	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		06/01/2011	SCHEDULED REDEMPTION		298,266	298,266	308,766	315,945		(17,678)		(17,678)		298,266				7,078	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		06/01/2011	SCHEDULED REDEMPTION		26,189	26,189	27,171	27,736		(1,548)		(1,548)		26,189				615	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		06/01/2011	SCHEDULED REDEMPTION		29,528	29,528	30,760	31,287		(1,759)		(1,759)		29,528				764	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		06/01/2011	SCHEDULED REDEMPTION		35,333	35,333	36,726	36,987		(1,654)		(1,654)		35,333				827	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		06/01/2011	SCHEDULED REDEMPTION		5,267	5,267	5,464	5,532		(266)		(266)		5,267				122	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		06/01/2011	SCHEDULED REDEMPTION		1,597	1,597	1,657	1,673		(76)		(76)		1,597				37	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		06/01/2011	SCHEDULED REDEMPTION		1,020,690	1,020,690	1,050,992	1,075,780		(55,090)		(55,090)		1,020,690				21,572	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		06/01/2011	SCHEDULED REDEMPTION		66,892	66,892	69,365	72,207		(5,315)		(5,315)		66,892				1,581	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		06/01/2011	SCHEDULED REDEMPTION		15,865	15,865	16,460	16,858		(993)		(993)		15,865				361	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		06/01/2011	SCHEDULED REDEMPTION		13,047	13,047	13,691	13,749		(702)		(702)		13,047				335	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		06/01/2011	SCHEDULED REDEMPTION		226,519	226,519	235,292	239,449		(12,929)		(12,929)		226,519				5,284	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		06/01/2011	SCHEDULED REDEMPTION		246,206	246,206	255,910	262,173		(15,967)		(15,967)		246,206				5,760	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		06/01/2011	SCHEDULED REDEMPTION		55,686	55,686	57,774	58,667		(2,981)		(2,981)		55,686				1,307	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		06/01/2011	SCHEDULED REDEMPTION		79,894	79,894	82,841	83,647		(3,752)		(3,752)		79,894				1,838	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		06/01/2011	SCHEDULED REDEMPTION		18,335	18,335	19,240	19,727		(1,392)		(1,392)		18,335				465	01/01/2024	1
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		06/01/2011	SCHEDULED REDEMPTION		1,708,124	1,708,124	1,752,604	1,750,142		(42,018)		(42,018)		1,708,124				36,052	04/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		06/01/2011	SCHEDULED REDEMPTION		77,685	77,685	81,520	81,546		(3,862)		(3,862)		77,685				2,035	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		06/01/2011	SCHEDULED REDEMPTION		213,669	213,669	222,091	226,897		(13,227)		(13,227)		213,669				5,059	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		06/01/2011	SCHEDULED REDEMPTION		9,313	9,313	9,773	9,866		(553)		(553)		9,313				237	12/01/2023	1
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		06/01/2011	SCHEDULED REDEMPTION		1,999,245	1,999,245	2,087,962	2,096,855		(97,610)		(97,610)		1,999,245				46,552	01/01/2024	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		06/01/2011	SCHEDULED REDEMPTION		41,372	41,372	43,415	43,800		(2,428)		(2,428)		41,372				1,069	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		06/01/2011	SCHEDULED REDEMPTION		21,304	21,304	20,343	20,600		704		704		21,304				397	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		06/01/2011	SCHEDULED REDEMPTION		3,255	3,255	3,377	3,366		(111)		(111)		3,255				75	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		06/01/2011	SCHEDULED REDEMPTION		19,399	19,399	18,958	19,119		280		280		19,399				377	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		06/01/2011	SCHEDULED REDEMPTION		1,478	1,478	1,551	1,533		(55)		(55)		1,478				37	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		06/01/2011	SCHEDULED REDEMPTION		12,900	12,900	12,623	12,710		190		190		12,900				243	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		06/01/2011	SCHEDULED REDEMPTION		25,464	25,464	24,906	25,123		341		341		25,464				477	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		06/01/2011	SCHEDULED REDEMPTION		10,567	10,567	10,330	10,446		121		121		10,567				206	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		06/01/2011	SCHEDULED REDEMPTION		3,444	3,444	3,588	3,607		(163)		(163)		3,444				88	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		06/01/2011	SCHEDULED REDEMPTION		10,401	10,401	10,767	10,838		(437)		(437)		10,401				251	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		06/01/2011	SCHEDULED REDEMPTION		2,107	2,107	2,195	2,218		(111)		(111)		2,107				54	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		06/01/2011	SCHEDULED REDEMPTION		72,403	72,403	75,424	76,032		(3,629)		(3,629)		72,403				1,892	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		06/01/2011	SCHEDULED REDEMPTION		9,955	9,955	10,446	10,503		(548)		(548)		9,955				261	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		06/01/2011	SCHEDULED REDEMPTION		6,555	6,555	6,879	7,013		(458)		(458)		6,555				164	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		06/01/2011	SCHEDULED REDEMPTION		32,231	32,231	33,576	34,226		(1,995)		(1,995)		32,231				849	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		06/01/2011	SCHEDULED REDEMPTION		10,056	10,056	10,410	10,586		(530)		(530)		10,056				234	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		06/01/2011	SCHEDULED REDEMPTION		80,547	80,547	83,957	85,625		(5,078)		(5,078)		80,547				2,097	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		06/01/2011	SCHEDULED REDEMPTION		18,630	18,630	19,550	19,542		(912)		(912)		18,630				483	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		06/01/2011	SCHEDULED REDEMPTION		4,750	4,750	4,928	4,992		(242)		(242)		4,750				109	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		06/01/2011	SCHEDULED REDEMPTION		1,008	1,008	1,045	1,063		(56)		(56)		1,008				23	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		06/01/2011	SCHEDULED REDEMPTION		37,916	37,916	39,252	39,951		(2,035)		(2,035)		37,916				866	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		06/01/2011	SCHEDULED REDEMPTION		13,941	13,941	14,629	14,705		(764)		(764)		13,941				363	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		06/01/2011	SCHEDULED REDEMPTION		4,701	4,701	4,915	4,978		(277)		(277)		4,701				124	08/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		06/01/2011	SCHEDULED REDEMPTION		4,852	4,852	5,092	5,166		(314)		(314)		4,852				120	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		06/01/2011	SCHEDULED REDEMPTION		18,858	18,858	19,663	20,168		(1,310)		(1,310)		18,858				492	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		06/01/2011	SCHEDULED REDEMPTION		2,222	2,222	2,314	2,382		(160)		(160)		2,222				57	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		06/01/2011	SCHEDULED REDEMPTION		5,007	5,007	5,183	5,318		(310)		(310)		5,007				117	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		06/01/2011	SCHEDULED REDEMPTION		40,248	40,248	41,661	42,773		(2,525)		(2,525)		40,248				935	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		06/01/2011	SCHEDULED REDEMPTION		24,241	24,241	25,438	25,567		(1,326)		(1,326)		24,241				646	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		06/01/2011	SCHEDULED REDEMPTION		31,661	31,661	33,224	33,124		(1,463)		(1,463)		31,661				825	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		06/01/2011	SCHEDULED REDEMPTION		28,434	28,434	29,188	29,020		(586)		(586)		28,434				598	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		06/01/2011	SCHEDULED REDEMPTION		9,748	9,748	10,114	10,267		(519)		(519)		9,748				230	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		06/01/2011	SCHEDULED REDEMPTION		1,186	1,186	1,244	1,254		(69)		(69)		1,186				31	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		06/01/2011	SCHEDULED REDEMPTION		47,420	47,420	49,641	50,216		(2,795)		(2,795)		47,420				1,246	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		06/01/2011	SCHEDULED REDEMPTION		31,671	31,671	32,993	34,113		(2,442)		(2,442)		31,671				816	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		06/01/2011	SCHEDULED REDEMPTION		28,788	28,788	30,209	30,975		(2,187)		(2,187)		28,788				747	09/01/2023	1
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		06/01/2011	SCHEDULED REDEMPTION		1,311	1,311	1,375	1,407		(97)		(97)		1,311				34	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		06/01/2011	SCHEDULED REDEMPTION		2,603	2,603	2,701	2,783		(180)		(180)		2,603				58	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		06/01/2011	SCHEDULED REDEMPTION		8,309	8,309	8,663	8,943		(634)		(634)		8,309				213	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		06/01/2011	SCHEDULED REDEMPTION		28,555	28,555	29,746	30,185		(1,630)		(1,630)		28,555				744	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		06/01/2011	SCHEDULED REDEMPTION		327,671	327,671	336,362	335,177		(7,506)		(7,506)		327,671				6,916	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		06/01/2011	SCHEDULED REDEMPTION		317,693	317,693	329,441	331,630		(13,937)		(13,937)		317,693				7,406	04/01/2024	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		06/01/2011	SCHEDULED REDEMPTION		7,722	7,722	7,641	7,682		40		40		7,722				256	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		06/01/2011	SCHEDULED REDEMPTION		8,443	8,443	8,355	8,390		53		53		8,443				269	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		06/01/2011	SCHEDULED REDEMPTION		2,489	2,489	2,464	2,472		16		16		2,489				65	10/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		06/01/2011	SCHEDULED REDEMPTION		332,790	332,790	329,462	330,764		2,025		2,025		332,790				9,145	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		06/01/2011	SCHEDULED REDEMPTION		347,035	347,035	343,565	345,881		1,155		1,155		347,035				7,965	12/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		06/01/2011	SCHEDULED REDEMPTION		6,925	6,925	7,267	7,174		(249)		(249)		6,925				172	12/01/2020	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		06/01/2011	SCHEDULED REDEMPTION		27,470	27,470	28,826	28,842		(1,372)		(1,372)		27,470				740	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		06/01/2011	SCHEDULED REDEMPTION		495	495	513	507		(12)		(12)		495				12	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		06/01/2011	SCHEDULED REDEMPTION		985	985	1,020	1,022		(37)		(37)		985				22	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		06/01/2011	SCHEDULED REDEMPTION		12,259	12,259	12,865	13,237		(977)		(977)		12,259				306	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		06/01/2011	SCHEDULED REDEMPTION		3,273	3,273	3,201	3,210		63		63		3,273				62	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		06/01/2011	SCHEDULED REDEMPTION		298	298	291	294		3		3		298				6	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		06/01/2011	SCHEDULED REDEMPTION		28,325	28,325	27,676	27,804		521		521		28,325				545	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		06/01/2011	SCHEDULED REDEMPTION		6,069	6,069	5,931	6,000		69		69		6,069				114	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		06/01/2011	SCHEDULED REDEMPTION		34,852	34,852	36,573	36,350		(1,498)		(1,498)		34,852				864	07/01/2019	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		06/01/2011	SCHEDULED REDEMPTION		1,674	1,674	1,733	1,716		(42)		(42)		1,674				41	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		06/01/2011	SCHEDULED REDEMPTION		1,966	1,966	2,049	2,092		(125)		(125)		1,966				51	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		06/01/2011	SCHEDULED REDEMPTION		52,305	52,305	54,488	57,224		(4,919)		(4,919)		52,305				1,412	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		06/01/2011	SCHEDULED REDEMPTION		10,609	10,609	11,133	11,330		(721)		(721)		10,609				264	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		06/01/2011	SCHEDULED REDEMPTION		813	813	854	897		(84)		(84)		813				19	09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		06/01/2011	SCHEDULED REDEMPTION		35,770	35,770	37,536	37,331		(1,561)		(1,561)		35,770				939	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		06/01/2011	SCHEDULED REDEMPTION		10,055	10,055	10,497	10,649		(594)		(594)		10,055				273	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		06/01/2011	SCHEDULED REDEMPTION		15,606	15,606	16,156	16,277		(671)		(671)		15,606				342	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		06/01/2011	SCHEDULED REDEMPTION		679	679	705	723		(44)		(44)		679				16	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		06/01/2011	SCHEDULED REDEMPTION		4,317	4,317	4,530	4,603		(286)		(286)		4,317				117	12/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		06/01/2011	SCHEDULED REDEMPTION		2,103	2,103	2,182	2,143		(39)		(39)		2,103				52	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		06/01/2011	SCHEDULED REDEMPTION		2,058	2,058	2,144	2,155		(97)		(97)		2,058				54	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		06/01/2011	SCHEDULED REDEMPTION		5,233	5,233	5,491	5,553		(320)		(320)		5,233				136	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		06/01/2011	SCHEDULED REDEMPTION		6,322	6,322	6,634	6,684		(363)		(363)		6,322				165	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		06/01/2011	SCHEDULED REDEMPTION		185,064	185,064	194,201	191,994		(6,930)		(6,930)		185,064				4,848	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		06/01/2011	SCHEDULED REDEMPTION		707	707	736	751		(44)		(44)		707				18	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		06/01/2011	SCHEDULED REDEMPTION		733	733	760	765		(32)		(32)		733				17	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		06/01/2011	SCHEDULED REDEMPTION		768	768	800	833		(65)		(65)		768				18	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		06/01/2011	SCHEDULED REDEMPTION		3,993	3,993	4,159	4,312		(319)		(319)		3,993				109	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		06/01/2011	SCHEDULED REDEMPTION		24,337	24,337	25,249	25,004		(667)		(667)		24,337				600	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		06/01/2011	SCHEDULED REDEMPTION		2,674	2,674	2,788	2,803		(129)		(129)		2,674				71	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		06/01/2011	SCHEDULED REDEMPTION		9,454	9,454	9,873	9,913		(459)		(459)		9,454				226	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		06/01/2011	SCHEDULED REDEMPTION		718	718	745	777		(58)		(58)		718				17	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		06/01/2011	SCHEDULED REDEMPTION		96,199	96,199	99,745	100,910		(4,710)		(4,710)		96,199				2,241	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		06/01/2011	SCHEDULED REDEMPTION		34,885	34,885	36,430	37,641		(2,756)		(2,756)		34,885				901	08/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		06/01/2011	SCHEDULED REDEMPTION		6,330	6,330	6,594	6,580		(250)		(250)		6,330				161	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		06/01/2011	SCHEDULED REDEMPTION		2,794	2,794	2,911	3,179		(385)		(385)		2,794				65	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		06/01/2011	SCHEDULED REDEMPTION		9,311	9,311	9,708	10,049		(738)		(738)		9,311				243	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		06/01/2011	SCHEDULED REDEMPTION		38,537	38,537	40,144	41,114		(2,577)		(2,577)		38,537				1,040	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		06/01/2011	SCHEDULED REDEMPTION		2,097	2,097	2,184	2,237		(140)		(140)		2,097				54	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		06/01/2011	SCHEDULED REDEMPTION		3,474	3,474	3,618	3,655		(182)		(182)		3,474				83	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		06/01/2011	SCHEDULED REDEMPTION		422	422	439	440		(19)		(19)		422				11	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		06/01/2011	SCHEDULED REDEMPTION		682	682	710	719		(37)		(37)		682				18	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		06/01/2011	SCHEDULED REDEMPTION		1,228	1,228	1,280	1,296		(67)		(67)		1,228				33	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		06/01/2011	SCHEDULED REDEMPTION		1,942	1,942	2,023	2,096		(154)		(154)		1,942				52	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		06/01/2011	SCHEDULED REDEMPTION		173	173	180	192		(19)		(19)		173				4	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		06/01/2011	SCHEDULED REDEMPTION		20,960	20,960	21,995	21,829		(869)		(869)		20,960				544	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		06/01/2011	SCHEDULED REDEMPTION		1,047	1,047	1,091	1,109		(62)		(62)		1,047				29	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		06/01/2011	SCHEDULED REDEMPTION		595	595	622	625		(30)		(30)		595				15	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		06/01/2011	SCHEDULED REDEMPTION		14,314	14,314	14,817	14,863		(549)		(549)		14,314				314	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		06/01/2011	SCHEDULED REDEMPTION		31,386	31,386	32,563	33,334		(1,948)		(1,948)		31,386				733	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		06/01/2011	SCHEDULED REDEMPTION		76,603	76,603	80,385	79,326		(2,723)		(2,723)		76,603				2,094	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		06/01/2011	SCHEDULED REDEMPTION		4,423	4,423	4,641	4,713		(290)		(290)		4,423				116	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		06/01/2011	SCHEDULED REDEMPTION		34,211	34,211	35,414	35,335		(1,124)		(1,124)		34,211				785	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		06/01/2011	SCHEDULED REDEMPTION		20,149	20,149	20,859	21,717		(1,568)		(1,568)		20,149				468	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		06/01/2011	SCHEDULED REDEMPTION		1,329	1,329	1,381	1,395		(67)		(67)		1,329				31	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		06/01/2011	SCHEDULED REDEMPTION		41,064	41,064	42,514	43,165		(2,101)		(2,101)		41,064				963	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		06/01/2011	SCHEDULED REDEMPTION		56,774	56,774	59,011	59,021		(2,248)		(2,248)		56,774				1,398	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		06/01/2011	SCHEDULED REDEMPTION		64,213	64,213	65,916	65,921		(1,708)		(1,708)		64,213				1,335	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		06/01/2011	SCHEDULED REDEMPTION		264,367	264,367	273,684	283,914		(19,547)		(19,547)		264,367				6,234	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		06/01/2011	SCHEDULED REDEMPTION		27,559	27,559	28,592	28,757		(1,198)		(1,198)		27,559				648	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		06/01/2011	SCHEDULED REDEMPTION		3,630	3,630	3,758	3,912		(282)		(282)		3,630				86	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		06/01/2011	SCHEDULED REDEMPTION		41,543	41,543	43,002	43,511		(1,968)		(1,968)		41,543				976	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		06/01/2011	SCHEDULED REDEMPTION		1,711	1,711	1,775	1,806		(95)		(95)		1,711				42	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		06/01/2011	SCHEDULED REDEMPTION		535,821	535,821	562,277	572,108		(36,287)		(36,287)		535,821				13,271	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		06/01/2011	SCHEDULED REDEMPTION		16,241	16,241	17,043	17,616		(1,375)		(1,375)		16,241				413	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		06/01/2011	SCHEDULED REDEMPTION		1,898	1,898	1,977	2,000		(102)		(102)		1,898				46	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		06/01/2011	SCHEDULED REDEMPTION		304,436	304,436	319,467	337,627		(33,192)		(33,192)		304,436				8,012	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		06/01/2011	SCHEDULED REDEMPTION		16,989	16,989	17,827	18,560		(1,571)		(1,571)		16,989				404	09/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		06/01/2011	SCHEDULED REDEMPTION		39,961	39,961	41,669	42,739		(2,778)		(2,778)		39,961				1,075	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		06/01/2011	SCHEDULED REDEMPTION		1,857	1,857	1,949	2,054		(197)		(197)		1,857				51	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		06/01/2011	SCHEDULED REDEMPTION		1,287	1,287	1,351	1,386		(98)		(98)		1,287				34	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		06/01/2011	SCHEDULED REDEMPTION		23,883	23,883	24,879	27,417		(3,534)		(3,534)		23,883				599	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		06/01/2011	SCHEDULED REDEMPTION		5,308	5,308	5,495	5,584		(276)		(276)		5,308				118	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		06/01/2011	SCHEDULED REDEMPTION		8,983	8,983	9,397	9,801		(818)		(818)		8,983				227	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		06/01/2011	SCHEDULED REDEMPTION		36,327	36,327	37,602	38,519		(2,193)		(2,193)		36,327				896	10/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		06/01/2011	SCHEDULED REDEMPTION		316,013	316,013	327,142	351,101		(35,087)		(35,087)		316,013				7,341	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		06/01/2011	SCHEDULED REDEMPTION		186,408	186,408	193,051	204,604		(18,196)		(18,196)		186,408				4,288	11/01/2023	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		06/01/2011	SCHEDULED REDEMPTION		10,095	10,095	10,594	10,543		(448)		(448)		10,095				265	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		06/01/2011	SCHEDULED REDEMPTION		4,691	4,691	4,891	5,019		(328)		(328)		4,691				122	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		06/01/2011	SCHEDULED REDEMPTION		180	180	187	214		(34)		(34)		180				4	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		06/01/2011	SCHEDULED REDEMPTION		4,733	4,733	4,966	5,023		(291)		(291)		4,733				115	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		06/01/2011	SCHEDULED REDEMPTION		11,895	11,895	12,313	12,238		(343)		(343)		11,895				281	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		06/01/2011	SCHEDULED REDEMPTION		19,272	19,272	19,951	19,863		(591)		(591)		19,272				461	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		06/01/2011	SCHEDULED REDEMPTION		18,384	18,384	19,169	18,925		(541)		(541)		18,384				494	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		06/01/2011	SCHEDULED REDEMPTION		8,239	8,239	8,646	8,927		(688)		(688)		8,239				212	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		06/01/2011	SCHEDULED REDEMPTION		1,429	1,429	1,479	1,496		(67)		(67)		1,429				34	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		06/01/2011	SCHEDULED REDEMPTION		23,410	23,410	24,280	24,366		(956)		(956)		23,410				572	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		06/01/2011	SCHEDULED REDEMPTION		54,489	54,489	56,533	57,267		(2,778)		(2,778)		54,489				1,354	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		06/01/2011	SCHEDULED REDEMPTION		13,632	13,632	14,143	14,056		(424)		(424)		13,632				338	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		06/01/2011	SCHEDULED REDEMPTION		41,102	41,102	43,131	44,371		(3,269)		(3,269)		41,102				1,109	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		06/01/2011	SCHEDULED REDEMPTION		11,159	11,159	11,455	11,385		(226)		(226)		11,159				236	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		06/01/2011	SCHEDULED REDEMPTION		3,018	3,018	3,131	3,092		(74)		(74)		3,018				71	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		06/01/2011	SCHEDULED REDEMPTION		42,907	42,907	44,045	43,798		(890)		(890)		42,907				952	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		06/01/2011	SCHEDULED REDEMPTION		109,536	109,536	112,441	111,738		(2,203)		(2,203)		109,536				2,320	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		06/01/2011	SCHEDULED REDEMPTION		15,545	15,545	16,091	15,924		(379)		(379)		15,545				363	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		06/01/2011	SCHEDULED REDEMPTION		4,637	4,637	4,820	4,792		(155)		(155)		4,637				110	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2011	SCHEDULED REDEMPTION		41,160	41,160	43,192	42,661		(1,501)		(1,501)		41,160				1,069	07/01/2024	1
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		06/01/2011	SCHEDULED REDEMPTION		288,707	288,707	300,075	299,067		(10,360)		(10,360)		288,707				5,939	04/01/2022	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2011	SCHEDULED REDEMPTION		36,372	36,372	35,531	35,756		616		616		36,372				917	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		06/01/2011	SCHEDULED REDEMPTION		1,636	1,636	1,619	1,621		15		15		1,636				54	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		06/01/2011	SCHEDULED REDEMPTION		7,016	7,016	6,854	6,880		137		137		7,016				199	08/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		06/01/2011	SCHEDULED REDEMPTION		2,223	2,223	2,196	2,208		15		15		2,223				74	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		06/01/2011	SCHEDULED REDEMPTION		3,553	3,553	3,554	3,554		(1)		(1)		3,553				126	08/01/2029	1
31361C-U9-0	FED NATL MTG ASSOC #027608		06/01/2011	SCHEDULED REDEMPTION		951	951	973	962		(11)		(11)		951				38	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		06/01/2011	SCHEDULED REDEMPTION		139	139	145	144		(5)		(5)		139				6	02/01/2017	1
31615-H4-1	FED NATL MTG ASSOC #050651		06/01/2011	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				2	08/01/2022	1
31615-L4-6	FED NATL MTG ASSOC #050747		06/03/2011	Various		367,061	321,890	320,684	320,679		124		124		320,802		46,258	46,258	11,725	06/01/2023	1
31365D-JD-8	FED NATL MTG ASSOC #124560		06/01/2011	SCHEDULED REDEMPTION		577	577	593	593		(16)		(16)		577				23	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		06/01/2011	SCHEDULED REDEMPTION		34	34	36	37		(2)		(2)		34				1	01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		06/03/2011	Various		202,495	176,808	176,145	176,165		(12)		(12)		176,153		26,342	26,342	6,492	05/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		06/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		06/01/2011	SCHEDULED REDEMPTION		77	77	80	80		(3)		(3)		77				3	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		06/01/2011	SCHEDULED REDEMPTION		2,358	2,358	2,468	2,458		(99)		(99)		2,358				98	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		06/01/2011	SCHEDULED REDEMPTION		389	389	386	386		3		3		389				12	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		06/01/2011	SCHEDULED REDEMPTION		346	346	363	364		(18)		(18)		346				11	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		06/01/2011	SCHEDULED REDEMPTION		436	436	437	438		(2)		(2)		436				13	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		06/01/2011	SCHEDULED REDEMPTION		1,048	1,048	1,095	1,163		(116)		(116)		1,048				35	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		06/01/2011	SCHEDULED REDEMPTION		174	174	177	177		(3)		(3)		174				6	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		06/01/2011	SCHEDULED REDEMPTION		111	111	114	114		(3)		(3)		111				3	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		06/01/2011	SCHEDULED REDEMPTION		6,614	6,614	6,835	7,475		(862)		(862)		6,614				219	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		06/01/2011	SCHEDULED REDEMPTION		1,922	1,922	1,975	1,980		(58)		(58)		1,922				76	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		06/01/2011	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		06/01/2011	SCHEDULED REDEMPTION		52	52	55	55		(3)		(3)		52				2	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		05/01/2011	SCHEDULED REDEMPTION		136	136	137	136						136				1	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		06/01/2011	SCHEDULED REDEMPTION		457	457	456	457						457				13	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		06/01/2011	SCHEDULED REDEMPTION		19	19	19	19						19				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		06/01/2011	SCHEDULED REDEMPTION		307	307	293	288		19		19		307				10	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		06/01/2011	SCHEDULED REDEMPTION		13,375	13,375	12,708	12,957		417		417		13,375				342	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		06/03/2011	Various		896,852	825,482	783,048	797,280		(1,667)		(1,667)		795,613		101,239	101,239	23,456	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		06/01/2011	SCHEDULED REDEMPTION		185	185	194	196		(11)		(11)		185				6	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		06/01/2011	SCHEDULED REDEMPTION		875	875	877	880		(5)		(5)		875				26	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		06/01/2011	SCHEDULED REDEMPTION		1,145	1,145	1,186	1,181		(36)		(36)		1,145				35	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		06/01/2011	SCHEDULED REDEMPTION		263	263	276	278		(15)		(15)		263				8	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		06/01/2011	SCHEDULED REDEMPTION		196	196	206	209		(13)		(13)		196				6	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		06/01/2011	SCHEDULED REDEMPTION		1,245	1,245	1,238	1,256		(11)		(11)		1,245				42	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		06/01/2011	SCHEDULED REDEMPTION		667	667	688	687		(20)		(20)		667				19	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		06/01/2011	SCHEDULED REDEMPTION		1,715	1,715	1,656	1,641		74		74		1,715				58	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		06/01/2011	SCHEDULED REDEMPTION		2,362	2,362	2,453	2,452		(89)		(89)		2,362				79	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		06/03/2011	Various		96,310	82,114	87,406	90,993		(421)		(421)		90,572		5,738	5,738	3,231	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		06/01/2011	SCHEDULED REDEMPTION		780	780	787	784		(4)		(4)		780				29	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		06/01/2011	SCHEDULED REDEMPTION		178	178	183	182		(4)		(4)		178				6	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2011	SCHEDULED REDEMPTION		2,942	2,942	3,055	3,232		(289)		(289)		2,942				109	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		06/01/2011	SCHEDULED REDEMPTION		1,182	1,182	1,191	1,196		(14)		(14)		1,182				42	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		06/01/2011	SCHEDULED REDEMPTION		283	283	286	285		(2)		(2)		283				11	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2011	SCHEDULED REDEMPTION		176	176	187	203		(26)		(26)		176				7	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2011	SCHEDULED REDEMPTION		5,483	5,483	5,693	5,980		(497)		(497)		5,483				194	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		06/01/2011	SCHEDULED REDEMPTION		926	926	961	967		(41)		(41)		926				29	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2011	SCHEDULED REDEMPTION		1,831	1,831	1,896	1,910		(79)		(79)		1,831				62	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		06/01/2011	SCHEDULED REDEMPTION		33	33	35	37		(3)		(3)		33				1	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		06/01/2011	SCHEDULED REDEMPTION		1,753	1,753	1,772	1,749		4		4		1,753				66	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		06/01/2011	SCHEDULED REDEMPTION		2,425	2,425	2,492	2,498		(73)		(73)		2,425				76	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		06/01/2011	SCHEDULED REDEMPTION		960	960	1,003	1,092		(131)		(131)		960				30	02/01/2031	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)
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2011	SCHEDULED REDEMPTION		4,020	4,020	4,175	4,382		(362)		(362)		4,020				136	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2011	SCHEDULED REDEMPTION		773	773	794	843		(70)		(70)		773				27	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2011	SCHEDULED REDEMPTION		67	67	70	73		(6)		(6)		67				3	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		06/01/2011	SCHEDULED REDEMPTION		2,316	2,316	2,365	2,360		(44)		(44)		2,316				72	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		06/01/2011	SCHEDULED REDEMPTION		1,017	1,017	1,057	1,046		(30)		(30)		1,017				29	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		06/01/2011	SCHEDULED REDEMPTION		1,289	1,289	1,338	1,332		(43)		(43)		1,289				42	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		06/01/2011	SCHEDULED REDEMPTION		4,231	4,231	4,336	4,327		(97)		(97)		4,231				112	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2011	SCHEDULED REDEMPTION		5,607	5,607	5,795	6,089		(482)		(482)		5,607				205	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		06/01/2011	SCHEDULED REDEMPTION		6,483	6,483	6,808	6,963		(480)		(480)		6,483				198	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		06/01/2011	SCHEDULED REDEMPTION		259	259	272	278		(19)		(19)		259				8	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2011	SCHEDULED REDEMPTION		33	33	35	36		(3)		(3)		33				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		06/01/2011	SCHEDULED REDEMPTION		4,162	4,162	4,188	4,226		(63)		(63)		4,162				129	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		06/01/2011	SCHEDULED REDEMPTION		245	245	250	249		(5)		(5)		245				7	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		06/01/2011	SCHEDULED REDEMPTION		5,984	5,984	6,169	6,246		(262)		(262)		5,984				168	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		06/01/2011	SCHEDULED REDEMPTION		1,910	1,910	1,960	1,920		(10)		(10)		1,910				49	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/03/2011	Various		839,441	742,572	746,756	752,513		(733)		(733)		751,780		87,660	87,660	25,070	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		06/01/2011	SCHEDULED REDEMPTION		5,828	5,828	6,008	6,087		(260)		(260)		5,828				165	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		06/01/2011	SCHEDULED REDEMPTION		5,179	5,179	5,307	5,296		(117)		(117)		5,179				143	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		06/01/2011	SCHEDULED REDEMPTION		13,233	13,233	13,290	13,362		(129)		(129)		13,233				407	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		06/03/2011	Various		555,364	478,001	498,466	517,580		817		817		518,397		36,968	36,968	18,412	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		06/01/2011	SCHEDULED REDEMPTION		123,611	123,611	129,794	133,851		(10,240)		(10,240)		123,611				4,242	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2011	SCHEDULED REDEMPTION		196	196	202	205		(9)		(9)		196				6	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		06/01/2011	SCHEDULED REDEMPTION		2,838	2,838	2,926	2,974		(136)		(136)		2,838				82	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		06/03/2011	Various		533,424	452,430	477,880	497,251		742		742		497,992		35,432	35,432	18,061	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		06/01/2011	SCHEDULED REDEMPTION		9,867	9,867	10,069	10,006		(138)		(138)		9,867				255	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		06/01/2011	SCHEDULED REDEMPTION		16,521	16,521	17,231	17,095		(574)		(574)		16,521				468	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		06/01/2011	SCHEDULED REDEMPTION		955	955	972	965		(10)		(10)		955				25	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		06/01/2011	SCHEDULED REDEMPTION		22,997	22,997	23,985	23,741		(745)		(745)		22,997				612	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		06/01/2011	SCHEDULED REDEMPTION		16,919	16,919	17,646	17,455		(536)		(536)		16,919				487	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		06/01/2011	SCHEDULED REDEMPTION		568	568	581	576		(7)		(7)		568				13	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		06/01/2011	SCHEDULED REDEMPTION		3,297	3,297	3,274	3,274		23		23		3,297				85	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		06/01/2011	SCHEDULED REDEMPTION		323,615	323,615	315,839	317,945		5,670		5,670		323,615				6,888	10/01/2018	1
31371L-E2-1	FED NATL MTG ASSOC #254953		06/01/2011	SCHEDULED REDEMPTION		2,021	2,021	1,998	2,006		15		15		2,021				47	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		06/01/2011	SCHEDULED REDEMPTION		10,027	10,027	9,857	9,926		101		101		10,027				260	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		06/01/2011	SCHEDULED REDEMPTION		2,621	2,621	2,678	2,660		(39)		(39)		2,621				63	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		06/01/2011	SCHEDULED REDEMPTION		3,867	3,867	3,739	3,789		78		78		3,867				74	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		06/01/2011	SCHEDULED REDEMPTION		1,430	1,430	1,446	1,442		(13)		(13)		1,430				34	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		06/01/2011	SCHEDULED REDEMPTION		7,245	7,245	7,319	7,314		(69)		(69)		7,245				204	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		06/01/2011	SCHEDULED REDEMPTION		5,209	5,209	5,290	5,260		(51)		(51)		5,209				123	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		06/01/2011	SCHEDULED REDEMPTION		600	600	583	588		12		12		600				13	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		06/01/2011	SCHEDULED REDEMPTION		28,457	28,457	27,942	28,051		407		407		28,457				779	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2011	SCHEDULED REDEMPTION		289,085	289,085	284,749	287,195		1,890		1,890		289,085				7,194	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2011	SCHEDULED REDEMPTION		818	818	751	801		17		17		818				17	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		06/01/2011	SCHEDULED REDEMPTION		40,124	40,124	41,789	42,089		(1,964)		(1,964)		40,124				1,021	12/01/2021	1
31371N-GR-0	FED NATL MTG ASSOC #256808		06/01/2011	SCHEDULED REDEMPTION		185,973	185,973	186,641	186,926		(953)		(953)		185,973				4,781	07/01/2037	1
31371N-HW-8	FED NATL MTG ASSOC #256845		06/01/2011	SCHEDULED REDEMPTION		2,223	2,223	2,260	2,259		(36)		(36)		2,223				68	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		06/01/2011	SCHEDULED REDEMPTION		1,503	1,503	1,566	1,630		(127)		(127)		1,503				40	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		06/01/2011	SCHEDULED REDEMPTION		17,808	17,808	18,339	18,157		(349)		(349)		17,808				380	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		06/01/2011	SCHEDULED REDEMPTION		19,209	19,209	20,006	20,480		(1,271)		(1,271)		19,209				492	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		06/01/2011	SCHEDULED REDEMPTION		32,573	32,573	33,401	33,885		(1,312)		(1,312)		32,573				658	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2011	SCHEDULED REDEMPTION		65,598	65,598	67,267	67,910		(2,311)		(2,311)		65,598				1,425	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		06/01/2011	SCHEDULED REDEMPTION		1,755	1,755	1,815	1,851		(96)		(96)		1,755				41	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		06/01/2011	SCHEDULED REDEMPTION		5,169	5,169	5,352	5,402		(233)		(233)		5,169				121	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		06/01/2011	SCHEDULED REDEMPTION		8,801	8,801	9,025	9,114		(313)		(313)		8,801				183	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2011	SCHEDULED REDEMPTION		87,795	87,795	90,935	94,964		(7,168)		(7,168)		87,795				2,136	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		06/01/2011	SCHEDULED REDEMPTION		18,339	18,339	18,805	18,963		(624)		(624)		18,339				358	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		06/01/2011	SCHEDULED REDEMPTION		342	342	348	352		(9)		(9)		342				11	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		06/01/2011	SCHEDULED REDEMPTION		41	41	43	44		(3)		(3)		41				2	06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		06/01/2011	SCHEDULED REDEMPTION		41	41	43	44		(3)		(3)		41				2	06/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31373C-Z7-5	FED NATL MTG ASSOC #289766		06/01/2011	SCHEDULED REDEMPTION		119	119	123	133		(14)		(14)		119				4	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		06/01/2011	SCHEDULED REDEMPTION		2,323	2,323	2,324	2,325		(2)		(2)		2,323				77	08/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		06/01/2011	SCHEDULED REDEMPTION		465	465	478	478		(13)		(13)		465				17	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		06/01/2011	SCHEDULED REDEMPTION		861	861	905	912		(51)		(51)		861				37	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		06/01/2011	SCHEDULED REDEMPTION		130	130	133	133		(3)		(3)		130				5	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		06/01/2011	SCHEDULED REDEMPTION		145	145	150	162		(17)		(17)		145				5	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		06/01/2011	SCHEDULED REDEMPTION		85	85	88	87		(2)		(2)		85				3	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		06/01/2011	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		06/01/2011	SCHEDULED REDEMPTION		5,181	5,181	5,284	5,196		(15)		(15)		5,181				170	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		06/01/2011	SCHEDULED REDEMPTION		8,199	8,199	8,443	8,690		(492)		(492)		8,199				238	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		06/01/2011	SCHEDULED REDEMPTION		842	842	885	918		(76)		(76)		842				26	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		06/01/2011	SCHEDULED REDEMPTION		5,172	5,172	5,334	5,436		(263)		(263)		5,172				147	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		06/01/2011	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				2	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		06/01/2011	SCHEDULED REDEMPTION		108	108	106	105		2		2		108				4	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		06/01/2011	SCHEDULED REDEMPTION		164	164	169	169		(5)		(5)		164				5	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		06/01/2011	SCHEDULED REDEMPTION		331	331	348	357		(25)		(25)		331				10	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		06/01/2011	SCHEDULED REDEMPTION		313	313	323	333		(20)		(20)		313				9	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		06/01/2011	SCHEDULED REDEMPTION		168	168	177	178		(10)		(10)		168				5	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		06/01/2011	SCHEDULED REDEMPTION		395	395	407	413		(18)		(18)		395				11	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		06/01/2011	SCHEDULED REDEMPTION		3,653	3,653	3,836	3,912		(259)		(259)		3,653				112	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		06/01/2011	SCHEDULED REDEMPTION		339	339	350	404		(64)		(64)		339				10	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		06/01/2011	SCHEDULED REDEMPTION		215	215	209	213		2		2		215				7	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		06/01/2011	SCHEDULED REDEMPTION		4,533	4,533	4,666	4,702		(169)		(169)		4,533				127	10/01/2029	1
31374V-TB-0	FED NATL MTG ASSOC #325546		06/01/2011	SCHEDULED REDEMPTION		1,424	1,424	1,386	1,382		42		42		1,424				47	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		06/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		06/01/2011	SCHEDULED REDEMPTION		95	95	98	98		(3)		(3)		95				4	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		06/01/2011	SCHEDULED REDEMPTION		152	152	144	142		10		10		152				5	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		06/01/2011	SCHEDULED REDEMPTION		1,905	1,905	1,807	1,787		118		118		1,905				52	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		06/01/2011	SCHEDULED REDEMPTION		13	13	14	14						13				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		06/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		06/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		06/01/2011	SCHEDULED REDEMPTION		62	62	58	58		5		5		62				2	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		06/01/2011	SCHEDULED REDEMPTION		67	67	66	66		1		1		67				2	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		06/01/2011	SCHEDULED REDEMPTION		15,027	15,027	14,188	14,443		584		584		15,027				427	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		06/01/2011	SCHEDULED REDEMPTION		648	648	655	647		1		1		648				24	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		06/01/2011	SCHEDULED REDEMPTION		37,590	37,590	35,530	35,294		2,297		2,297		37,590				1,217	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2011	SCHEDULED REDEMPTION		103	103	106	109		(6)		(6)		103				4	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		06/01/2011	SCHEDULED REDEMPTION		846	846	839	838		8		8		846				30	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		06/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		06/01/2011	SCHEDULED REDEMPTION		288	288	302	331		(43)		(43)		288				10	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		06/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25				1	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		06/01/2011	SCHEDULED REDEMPTION		5,270	5,270	5,181	5,224		46		46		5,270				134	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		06/01/2011	SCHEDULED REDEMPTION		614	614	621	619		(5)		(5)		614				14	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		06/01/2011	SCHEDULED REDEMPTION		783	783	794	791		(8)		(8)		783				18	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		06/01/2011	SCHEDULED REDEMPTION		181	181	183	183		(3)		(3)		181				6	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		06/01/2011	SCHEDULED REDEMPTION		50	50	53	53		(3)		(3)		50				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		06/01/2011	SCHEDULED REDEMPTION		4,872	4,872	4,828	4,839		32		32		4,872				137	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		06/01/2011	SCHEDULED REDEMPTION		507	507	499	506		1		1		507				14	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		06/01/2011	SCHEDULED REDEMPTION		9,088	9,088	9,313	9,259		(171)		(171)		9,088				265	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		06/01/2011	SCHEDULED REDEMPTION		90	90	91	90						90				2	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		06/01/2011	SCHEDULED REDEMPTION		4,481	4,481	4,499	4,503		(22)		(22)		4,481				140	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		06/01/2011	SCHEDULED REDEMPTION		1,306	1,306	1,344	1,320		(15)		(15)		1,306				47	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2011	SCHEDULED REDEMPTION		3,736	3,736	3,707	3,723		13		13		3,736				106	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		06/01/2011	SCHEDULED REDEMPTION		2,971	2,971	3,012	2,982		(11)		(11)		2,971				92	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		06/01/2011	SCHEDULED REDEMPTION		610	610	641	650		(40)		(40)		610				19	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		06/01/2011	SCHEDULED REDEMPTION		981	981	956	974		6		6		981				32	12/01/2012	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		06/01/2011	SCHEDULED REDEMPTION		639	639	658	660		(21)		(21)		639				16	03/01/2028	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		06/01/2011	SCHEDULED REDEMPTION		10	10	11	11						10					03/01/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31379C-X7-1	FED NATL MTG ASSOC #415702		06/01/2011	SCHEDULED REDEMPTION		5,952	5,952	6,036	5,977		(25)		(25)		5,952				183	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		06/01/2011	SCHEDULED REDEMPTION		81	81	83	84		(3)		(3)		81				2	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		06/01/2011	SCHEDULED REDEMPTION		5,816	5,816	5,656	5,769		47		47		5,816				173	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		06/01/2011	SCHEDULED REDEMPTION		2,307	2,307	2,274	2,303		5		5		2,307				66	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		06/01/2011	SCHEDULED REDEMPTION		1,195	1,195	1,212	1,199		(4)		(4)		1,195				37	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		06/01/2011	SCHEDULED REDEMPTION		178	178	180	178						178				5	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		06/01/2011	SCHEDULED REDEMPTION		499	499	515	509		(9)		(9)		499				14	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		06/01/2011	SCHEDULED REDEMPTION		124	124	128	125		(1)		(1)		124				4	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		06/01/2011	SCHEDULED REDEMPTION		1,377	1,377	1,381	1,378		(1)		(1)		1,377				39	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2011	SCHEDULED REDEMPTION		493	493	510	510		(17)		(17)		493				19	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2011	SCHEDULED REDEMPTION		123	123	126	125		(2)		(2)		123				5	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		06/01/2011	SCHEDULED REDEMPTION		3,382	3,382	3,481	3,430		(48)		(48)		3,382				101	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		06/01/2011	SCHEDULED REDEMPTION		65	65	67	67		(1)		(1)		65				2	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2011	SCHEDULED REDEMPTION		31,549	31,549	29,316	30,713		837		837		31,549				822	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		06/01/2011	SCHEDULED REDEMPTION		1,287	1,287	1,326	1,331		(44)		(44)		1,287				36	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		06/01/2011	SCHEDULED REDEMPTION		2,357	2,357	2,371	2,362		(5)		(5)		2,357				72	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		06/01/2011	SCHEDULED REDEMPTION		141	141	143	141						141				5	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		06/01/2011	SCHEDULED REDEMPTION		527	527	541	542		(14)		(14)		527				19	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		06/03/2011	Various		355,835	312,952	323,417	328,667		(2,280)		(2,280)		326,387		29,448	29,448	11,472	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		06/01/2011	SCHEDULED REDEMPTION		1,257	1,257	1,264	1,259		(2)		(2)		1,257				39	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		06/01/2011	SCHEDULED REDEMPTION		88	88	91	91		(3)		(3)		88				3	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		06/01/2011	SCHEDULED REDEMPTION		115	115	114	115						115				3	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		06/01/2011	SCHEDULED REDEMPTION		372	372	373	372						372				11	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		06/01/2011	SCHEDULED REDEMPTION		790	790	793	791						790				21	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		06/01/2011	SCHEDULED REDEMPTION		206	206	203	204		2		2		206				7	08/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		06/01/2011	SCHEDULED REDEMPTION		74	74	73	74						74				2	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		06/01/2011	SCHEDULED REDEMPTION		1,673	1,673	1,660	1,667		6		6		1,673				47	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		06/01/2011	SCHEDULED REDEMPTION		1,088	1,088	1,080	1,085		3		3		1,088				31	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2011	SCHEDULED REDEMPTION		97	97	96	96						97				3	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		06/01/2011	SCHEDULED REDEMPTION		1,869	1,869	1,924	1,939		(70)		(70)		1,869				47	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		06/01/2011	SCHEDULED REDEMPTION		173	173	179	178		(5)		(5)		173				5	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		06/01/2011	SCHEDULED REDEMPTION		96	96	94	95		1		1		96				3	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		06/01/2011	SCHEDULED REDEMPTION		90	90	93	98		(8)		(8)		90				3	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		06/01/2011	SCHEDULED REDEMPTION		606	606	621	617		(11)		(11)		606				21	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		06/01/2011	SCHEDULED REDEMPTION		101	101	100	100		1		1		101				3	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		06/01/2011	SCHEDULED REDEMPTION		176	176	180	185		(9)		(9)		176				5	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		06/01/2011	SCHEDULED REDEMPTION		1,244	1,244	1,196	1,221		23		23		1,244				33	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		06/01/2011	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				2	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		06/01/2011	SCHEDULED REDEMPTION		3,144	3,144	3,243	3,189		(44)		(44)		3,144				79	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		06/01/2011	SCHEDULED REDEMPTION		429	429	430	430		(1)		(1)		429				13	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		06/01/2011	SCHEDULED REDEMPTION		616	616	636	620		(4)		(4)		616				17	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		06/01/2011	SCHEDULED REDEMPTION		147	147	151	152		(6)		(6)		147				4	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		06/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		06/03/2011	Various		146,945	128,151	132,436	137,116		644		644		137,760		9,186	9,186	4,745	10/01/2028	1
31380S-CR-2	FED NATL MTG ASSOC #448380		06/01/2011	SCHEDULED REDEMPTION		3,215	3,215	3,250	3,226		(11)		(11)		3,215				99	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		06/01/2011	SCHEDULED REDEMPTION		3,700	3,700	3,708	3,718		(18)		(18)		3,700				120	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		06/01/2011	SCHEDULED REDEMPTION		500	500	515	527		(28)		(28)		500				14	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		06/01/2011	SCHEDULED REDEMPTION		301	301	289	291		10		10		301				8	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		06/01/2011	SCHEDULED REDEMPTION		233	233	239	242		(9)		(9)		233				7	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		06/01/2011	SCHEDULED REDEMPTION		260	260	268	275		(15)		(15)		260				8	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		06/01/2011	SCHEDULED REDEMPTION		2,515	2,515	2,419	2,473		43		43		2,515				60	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		06/01/2011	SCHEDULED REDEMPTION		9,748	9,748	9,780	9,775		(27)		(27)		9,748				315	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		06/01/2011	SCHEDULED REDEMPTION		1,084	1,084	1,111	1,109		(25)		(25)		1,084				31	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		06/01/2011	SCHEDULED REDEMPTION		294	294	302	298		(4)		(4)		294				8	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		06/01/2011	SCHEDULED REDEMPTION		1,705	1,705	1,619	1,656		49		49		1,705				43	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		06/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		06/01/2011	SCHEDULED REDEMPTION		652	652	659	655		(2)		(2)		652				20	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		06/01/2011	SCHEDULED REDEMPTION		482	482	464	474		8		8		482				13	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		06/01/2011	SCHEDULED REDEMPTION		111	111	114	114		(3)		(3)		111				3	01/01/2029	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)
31381E-4X-8	FED NATL MTG ASSOC #459038		06/01/2011	SCHEDULED REDEMPTION		9,180	9,180	9,200	9,231		(51)		(51)		9,180				297	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		06/01/2011	SCHEDULED REDEMPTION		2,691	2,691	2,772	2,769		(78)		(78)		2,691				83	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		06/01/2011	SCHEDULED REDEMPTION		35	35	34	34		1		1		35				1	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		06/01/2011	SCHEDULED REDEMPTION		293	293	281	286		6		6		293				8	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		06/01/2011	SCHEDULED REDEMPTION		148	148	146	147		2		2		148				5	06/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		06/01/2011	SCHEDULED REDEMPTION		73	73	77	77		(4)		(4)		73				2	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		06/01/2011	SCHEDULED REDEMPTION		33,975	33,975	32,675	33,355		621		621		33,975				799	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		06/01/2011	SCHEDULED REDEMPTION		2,173	2,173	2,224	2,273		(101)		(101)		2,173				63	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		06/01/2011	SCHEDULED REDEMPTION		51	51	50	50		1		1		51				2	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		06/01/2011	SCHEDULED REDEMPTION		2,570	2,570	2,649	2,713		(143)		(143)		2,570				77	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		06/01/2011	SCHEDULED REDEMPTION		1,452	1,452	1,496	1,492		(40)		(40)		1,452				47	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		06/01/2011	SCHEDULED REDEMPTION		90	90	87	86		3		3		90				3	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		06/01/2011	SCHEDULED REDEMPTION		98	98	95	93		5		5		98				3	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		06/01/2011	SCHEDULED REDEMPTION		34	34	33	33		2		2		34				1	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		06/01/2011	SCHEDULED REDEMPTION		320	320	295	305		15		15		320				9	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		06/01/2011	SCHEDULED REDEMPTION		569	569	541	558		10		10		569				16	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		06/01/2011	SCHEDULED REDEMPTION		3,850	3,850	4,043	4,195		(345)		(345)		3,850				124	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		06/01/2011	SCHEDULED REDEMPTION		75	75	77	84		(9)		(9)		75				2	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		06/01/2011	SCHEDULED REDEMPTION		1,633	1,633	1,562	1,562		71		71		1,633				50	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		06/01/2011	SCHEDULED REDEMPTION		239	239	231	227		12		12		239				7	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		06/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		06/01/2011	SCHEDULED REDEMPTION		26	26	25	24		2		2		26				1	04/01/2029	1
31382U-QY-5	FED NATL MTG ASSOC #492871		06/01/2011	SCHEDULED REDEMPTION		12,213	12,213	12,171	12,213						12,213				355	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		06/01/2011	SCHEDULED REDEMPTION		42	42	42	42		1		1		42				2	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		06/01/2011	SCHEDULED REDEMPTION		9	9	9	9		1		1		9					04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		06/01/2011	SCHEDULED REDEMPTION		4,204	4,204	4,008	4,010		193		193		4,204				126	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2011	SCHEDULED REDEMPTION		161	161	167	172		(11)		(11)		161				6	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		06/01/2011	SCHEDULED REDEMPTION		54	54	56	58		(3)		(3)		54				2	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		06/01/2011	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		06/01/2011	SCHEDULED REDEMPTION		34	34	36	37		(3)		(3)		34				1	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		06/01/2011	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		06/01/2011	SCHEDULED REDEMPTION		88	88	84	82		6		6		88				3	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		06/01/2011	SCHEDULED REDEMPTION		107	107	103	102		5		5		107				4	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		06/01/2011	SCHEDULED REDEMPTION		842	842	844	847		(5)		(5)		842				26	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		06/01/2011	SCHEDULED REDEMPTION		10,964	10,964	10,483	10,437		527		527		10,964				346	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		06/01/2011	SCHEDULED REDEMPTION		176	176	165	167		10		10		176				5	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		06/01/2011	SCHEDULED REDEMPTION		317	317	327	326		(9)		(9)		317				10	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		06/01/2011	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		06/01/2011	SCHEDULED REDEMPTION		100	100	97	96		4		4		100				3	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		06/03/2011	Various		467,296	413,577	417,391	420,974		(15)		(15)		420,959		46,337	46,337	13,873	07/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		06/01/2011	SCHEDULED REDEMPTION		6,644	6,644	6,474	6,588		57		57		6,644				226	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		06/01/2011	SCHEDULED REDEMPTION		382	382	376	377		5		5		382				13	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2011	SCHEDULED REDEMPTION		37	37	36	36						37				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		06/01/2011	SCHEDULED REDEMPTION		403	403	418	422		(19)		(19)		403				15	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		06/01/2011	SCHEDULED REDEMPTION		106	106	103	103		3		3		106				3	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		06/01/2011	SCHEDULED REDEMPTION		409	409	396	398		11		11		409				14	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2011	SCHEDULED REDEMPTION		51	51	53	55		(4)		(4)		51				2	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		06/01/2011	SCHEDULED REDEMPTION		524	524	545	549		(25)		(25)		524				17	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		06/01/2011	SCHEDULED REDEMPTION		39	39	39	39						39				1	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		06/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		06/01/2011	SCHEDULED REDEMPTION		162	162	157	157		5		5		162				5	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2011	SCHEDULED REDEMPTION		149	149	155	162		(13)		(13)		149				6	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		06/01/2011	SCHEDULED REDEMPTION		455	455	469	468		(13)		(13)		455				14	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		06/01/2011	SCHEDULED REDEMPTION		733	733	770	775		(42)		(42)		733				23	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		06/01/2011	SCHEDULED REDEMPTION		2,633	2,633	2,659	2,650		(17)		(17)		2,633				99	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		06/01/2011	SCHEDULED REDEMPTION		5,054	5,054	5,104	5,079		(25)		(25)		5,054				191	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		06/01/2011	SCHEDULED REDEMPTION		416	416	402	397		19		19		416				14	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		06/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18				1	09/01/2029	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)
31383W-3X-7	FED NATL MTG ASSOC #515714		06/01/2011	SCHEDULED REDEMPTION		37	37	36	36		1		1		37				1	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		06/01/2011	SCHEDULED REDEMPTION		881	881	890	885		(4)		(4)		881				33	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		06/01/2011	SCHEDULED REDEMPTION		1,534	1,534	1,548	1,545		(11)		(11)		1,534				58	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		06/01/2011	SCHEDULED REDEMPTION		5,531	5,531	5,809	5,781		(250)		(250)		5,531				178	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		06/01/2011	SCHEDULED REDEMPTION		4	4	5	5						4					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2011	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		06/01/2011	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				3	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		06/01/2011	SCHEDULED REDEMPTION		42	42	43	45		(3)		(3)		42				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		06/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		06/01/2011	SCHEDULED REDEMPTION		36	36	38	41		(5)		(5)		36				1	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		06/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		06/01/2011	SCHEDULED REDEMPTION		372	372	359	362		10		10		372				12	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		04/01/2011	SCHEDULED REDEMPTION		282	282	266	272		10		10		282				6	11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		06/01/2011	SCHEDULED REDEMPTION		718	718	739	746		(28)		(28)		718				20	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		06/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		06/01/2011	SCHEDULED REDEMPTION		22	22	23	35		(13)		(13)		22				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		06/01/2011	SCHEDULED REDEMPTION		1,166	1,166	1,190	1,186		(20)		(20)		1,166				36	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		06/01/2011	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		06/01/2011	SCHEDULED REDEMPTION		144	144	151	165		(21)		(21)		144				5	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		06/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		06/01/2011	SCHEDULED REDEMPTION		587	587	593	592		(5)		(5)		587				22	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		06/01/2011	SCHEDULED REDEMPTION		926	926	935	932		(6)		(6)		926				35	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		06/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		06/01/2011	SCHEDULED REDEMPTION		316	316	325	339		(23)		(23)		316				10	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		06/01/2011	SCHEDULED REDEMPTION		81	81	85	88		(6)		(6)		81				3	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		06/01/2011	SCHEDULED REDEMPTION		247	247	256	257		(11)		(11)		247				8	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		06/01/2011	SCHEDULED REDEMPTION		48	48	50	52		(4)		(4)		48				2	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		06/01/2011	SCHEDULED REDEMPTION		290	290	301	301		(11)		(11)		290				10	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2011	SCHEDULED REDEMPTION		50	50	52	55		(4)		(4)		50				2	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2011	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		06/01/2011	SCHEDULED REDEMPTION		150	150	154	150						150				5	05/01/2015	1
31384P-NF-8	FED NATL MTG ASSOC #529690		06/01/2011	SCHEDULED REDEMPTION		96	96	99	104		(8)		(8)		96				4	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		06/01/2011	SCHEDULED REDEMPTION		39	39	41	42		(3)		(3)		39				1	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		06/01/2011	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		06/01/2011	SCHEDULED REDEMPTION		105	105	109	114		(9)		(9)		105				4	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		06/01/2011	SCHEDULED REDEMPTION		180	180	181	180						180				6	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		06/01/2011	SCHEDULED REDEMPTION		42	42	44	45		(3)		(3)		42				2	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		06/01/2011	SCHEDULED REDEMPTION		1,095	1,095	1,106	1,104		(9)		(9)		1,095				41	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		04/01/2011	SCHEDULED REDEMPTION		23,179	23,179	24,070	24,766		(1,587)		(1,587)		23,179				617	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		06/01/2011	SCHEDULED REDEMPTION		255	255	257	257		(2)		(2)		255				10	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		06/01/2011	SCHEDULED REDEMPTION		210	210	219	229		(19)		(19)		210				7	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		06/01/2011	SCHEDULED REDEMPTION		36	36	37	39		(3)		(3)		36				1	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		06/01/2011	SCHEDULED REDEMPTION		644	644	650	647		(3)		(3)		644				23	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		06/01/2011	SCHEDULED REDEMPTION		144	144	148	144						144				5	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		06/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		06/01/2011	SCHEDULED REDEMPTION		637	637	643	639		(2)		(2)		637				24	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		06/01/2011	SCHEDULED REDEMPTION		480	480	499	500		(19)		(19)		480				16	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		06/01/2011	SCHEDULED REDEMPTION		12	12	13	14		(1)		(1)		12				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		06/01/2011	SCHEDULED REDEMPTION		214	214	222	229		(15)		(15)		214				8	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		06/01/2011	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		06/01/2011	SCHEDULED REDEMPTION		66	66	69	72		(6)		(6)		66				3	03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		06/01/2011	SCHEDULED REDEMPTION		812	812	820	816		(4)		(4)		812				30	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		06/01/2011	SCHEDULED REDEMPTION		308	308	316	319		(11)		(11)		308				10	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		06/01/2011	SCHEDULED REDEMPTION		44	44	44	44						44				2	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		06/01/2011	SCHEDULED REDEMPTION		70	70	70	70						70				3	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2011	SCHEDULED REDEMPTION		543	543	548	547		(4)		(4)		543				21	07/01/2015	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384U-KN-3	FED NATL MTG ASSOC #534101		06/01/2011	SCHEDULED REDEMPTION		23	23	24	26		(2)		(2)		23				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2011	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		06/01/2011	SCHEDULED REDEMPTION		80	80	79	80						80				3	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2011	SCHEDULED REDEMPTION		47	47	49	52		(5)		(5)		47				2	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		06/01/2011	SCHEDULED REDEMPTION		469	469	457	464		5		5		469				16	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		06/01/2011	SCHEDULED REDEMPTION		10,964	10,964	11,203	11,388		(425)		(425)		10,964				307	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		06/01/2011	SCHEDULED REDEMPTION		264	264	274	274		(10)		(10)		264				8	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		06/01/2011	SCHEDULED REDEMPTION		3,531	3,531	3,623	3,613		(82)		(82)		3,531				116	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		06/01/2011	SCHEDULED REDEMPTION		381	381	396	395		(13)		(13)		381				12	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		06/01/2011	SCHEDULED REDEMPTION		561	561	587	633		(72)		(72)		561				19	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		06/01/2011	SCHEDULED REDEMPTION		359	359	375	398		(39)		(39)		359				11	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2011	SCHEDULED REDEMPTION		892	892	924	972		(80)		(80)		892				34	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		06/01/2011	SCHEDULED REDEMPTION		4,625	4,625	4,640	4,661		(36)		(36)		4,625				141	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		06/01/2011	SCHEDULED REDEMPTION		84	84	87	94		(11)		(11)		84				3	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		06/01/2011	SCHEDULED REDEMPTION		45	45	47	49		(5)		(5)		45				2	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2011	SCHEDULED REDEMPTION		213	213	221	233		(20)		(20)		213				8	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		06/01/2011	SCHEDULED REDEMPTION		4,136	4,136	4,343	4,435		(299)		(299)		4,136				128	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		06/01/2011	SCHEDULED REDEMPTION		4,973	4,973	5,164	5,155		(182)		(182)		4,973				164	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2011	SCHEDULED REDEMPTION		6,764	6,764	7,026	7,541		(777)		(777)		6,764				229	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		06/01/2011	SCHEDULED REDEMPTION		492	492	507	506		(15)		(15)		492				15	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		06/01/2011	SCHEDULED REDEMPTION		7,118	7,118	7,133	7,154		(37)		(37)		7,118				227	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2011	SCHEDULED REDEMPTION		593	593	607	608		(15)		(15)		593				19	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		06/01/2011	SCHEDULED REDEMPTION		929	929	965	971		(42)		(42)		929				31	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2011	SCHEDULED REDEMPTION		3,669	3,669	3,810	3,836		(167)		(167)		3,669				119	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		06/01/2011	SCHEDULED REDEMPTION		2,207	2,207	2,291	2,294		(88)		(88)		2,207				73	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		06/01/2011	SCHEDULED REDEMPTION		3,229	3,229	3,236	3,251		(22)		(22)		3,229				96	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		06/01/2011	SCHEDULED REDEMPTION		391	391	399	399		(9)		(9)		391				12	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		06/01/2011	SCHEDULED REDEMPTION		16,497	16,497	17,066	16,745		(248)		(248)		16,497				467	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		06/01/2011	SCHEDULED REDEMPTION		5,386	5,386	5,593	5,646		(260)		(260)		5,386				174	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2011	SCHEDULED REDEMPTION		415	415	431	450		(35)		(35)		415				15	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		06/01/2011	SCHEDULED REDEMPTION		962	962	999	1,012		(50)		(50)		962				32	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		06/01/2011	SCHEDULED REDEMPTION		180	180	189	195		(15)		(15)		180				6	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2011	SCHEDULED REDEMPTION		1,717	1,717	1,752	1,755		(38)		(38)		1,717				53	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		06/01/2011	SCHEDULED REDEMPTION		1,888	1,888	1,927	1,934		(46)		(46)		1,888				59	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2011	SCHEDULED REDEMPTION		40	40	41	44		(3)		(3)		40				1	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		06/01/2011	SCHEDULED REDEMPTION		170	170	178	183		(13)		(13)		170				5	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2011	SCHEDULED REDEMPTION		238	238	247	261		(23)		(23)		238				9	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2011	SCHEDULED REDEMPTION		63	63	65	69		(6)		(6)		63				2	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		06/01/2011	SCHEDULED REDEMPTION		155	155	158	158		(4)		(4)		155				5	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		06/01/2011	SCHEDULED REDEMPTION		900	900	935	931		(31)		(31)		900				29	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		06/01/2011	SCHEDULED REDEMPTION		392	392	401	397		(5)		(5)		392				13	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2011	SCHEDULED REDEMPTION		1,104	1,104	1,146	1,218		(114)		(114)		1,104				37	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2011	SCHEDULED REDEMPTION		47	47	50	52		(5)		(5)		47				2	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2011	SCHEDULED REDEMPTION		60	60	63	67		(7)		(7)		60				2	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2011	SCHEDULED REDEMPTION		312	312	314	313		(2)		(2)		312				12	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		06/01/2011	SCHEDULED REDEMPTION		701	701	708	705		(4)		(4)		701				26	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		06/01/2011	SCHEDULED REDEMPTION		740	740	769	783		(42)		(42)		740				24	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		06/01/2011	SCHEDULED REDEMPTION		60	60	62	65		(6)		(6)		60				2	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		06/01/2011	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		06/01/2011	SCHEDULED REDEMPTION		129	129	130	130		(1)		(1)		129				5	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		06/01/2011	SCHEDULED REDEMPTION		35	35	36	39		(4)		(4)		35				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		06/01/2011	SCHEDULED REDEMPTION		31	31	33	35		(4)		(4)		31				1	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		06/01/2011	SCHEDULED REDEMPTION		36	36	38	40		(4)		(4)		36				1	05/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		06/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		06/01/2011	SCHEDULED REDEMPTION		1,150	1,150	1,161	1,158		(8)		(8)		1,150				45	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		06/01/2011	SCHEDULED REDEMPTION		605	605	628	630		(25)		(25)		605				20	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		06/01/2011	SCHEDULED REDEMPTION		750	750	756	750						750				27	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		06/01/2011	SCHEDULED REDEMPTION		127	127	129	128		(1)		(1)		127				5	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		06/01/2011	SCHEDULED REDEMPTION		378	378	381	380		(2)		(2)		378				14	06/01/2015	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)
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2011	SCHEDULED REDEMPTION		77	77	80	88		(11)		(11)		77				3	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		06/01/2011	SCHEDULED REDEMPTION		492	492	497	494		(2)		(2)		492				19	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		06/01/2011	SCHEDULED REDEMPTION		60	60	61	60						60				2	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		06/01/2011	SCHEDULED REDEMPTION		244	244	246	246		(2)		(2)		244				9	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		06/01/2011	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		06/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		06/01/2011	SCHEDULED REDEMPTION		249	249	255	254		(5)		(5)		249				8	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		06/01/2011	SCHEDULED REDEMPTION		172	172	174	174		(2)		(2)		172				6	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2011	SCHEDULED REDEMPTION		28	28	29	32		(4)		(4)		28				1	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		06/01/2011	SCHEDULED REDEMPTION		246	246	252	252		(6)		(6)		246				8	09/01/2015	1
31385D-EA-5	FED NATL MTG ASSOC #541129		06/01/2011	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		06/01/2011	SCHEDULED REDEMPTION		770	770	777	776		(6)		(6)		770				29	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		06/01/2011	SCHEDULED REDEMPTION		596	596	602	598		(1)		(1)		596				23	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		06/01/2011	SCHEDULED REDEMPTION		1,513	1,513	1,528	1,523		(10)		(10)		1,513				60	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		06/01/2011	SCHEDULED REDEMPTION		104	104	108	113		(9)		(9)		104				4	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		06/01/2011	SCHEDULED REDEMPTION		92	92	95	103		(11)		(11)		92				3	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		06/01/2011	SCHEDULED REDEMPTION		634	634	639	634						634				23	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		06/01/2011	SCHEDULED REDEMPTION		149	149	155	161		(12)		(12)		149				6	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		06/01/2011	SCHEDULED REDEMPTION		71	71	74	81		(9)		(9)		71				3	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		06/01/2011	SCHEDULED REDEMPTION		20	20	21	24		(3)		(3)		20				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		06/01/2011	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25				1	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2011	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22				1	07/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		05/01/2011	SCHEDULED REDEMPTION		3,477	3,477	3,510	3,506		(28)		(28)		3,477				114	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		06/01/2011	SCHEDULED REDEMPTION		292	292	304	303		(11)		(11)		292				10	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		06/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		06/01/2011	SCHEDULED REDEMPTION		2,667	2,667	2,722	2,725		(58)		(58)		2,667				82	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		06/01/2011	SCHEDULED REDEMPTION		61	61	62	62		(2)		(2)		61				2	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		06/01/2011	SCHEDULED REDEMPTION		42	42	44	45		(4)		(4)		42				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		06/01/2011	SCHEDULED REDEMPTION		208	208	218	222		(15)		(15)		208				6	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2011	SCHEDULED REDEMPTION		1,735	1,735	1,784	1,873		(138)		(138)		1,735				64	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/03/2011	Various		384,510	327,727	349,234	366,300		(1,816)		(1,816)		364,484		20,026	20,026	12,966	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		06/01/2011	SCHEDULED REDEMPTION		2,985	2,985	3,110	3,081		(96)		(96)		2,985				85	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		06/01/2011	SCHEDULED REDEMPTION		515	515	535	538		(23)		(23)		515				17	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		06/01/2011	SCHEDULED REDEMPTION		57	57	59	62		(6)		(6)		57				2	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		06/01/2011	SCHEDULED REDEMPTION		111	111	115	116		(5)		(5)		111				4	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		06/01/2011	SCHEDULED REDEMPTION		223	223	234	249		(25)		(25)		223				7	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		06/01/2011	SCHEDULED REDEMPTION		958	958	996	991		(33)		(33)		958				27	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		06/01/2011	SCHEDULED REDEMPTION		381	381	396	400		(19)		(19)		381				12	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		06/01/2011	SCHEDULED REDEMPTION		9,682	9,682	10,158	10,290		(608)		(608)		9,682				301	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2011	SCHEDULED REDEMPTION		779	779	810	803		(25)		(25)		779				22	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		06/01/2011	SCHEDULED REDEMPTION		487	487	512	516		(29)		(29)		487				14	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		06/01/2011	SCHEDULED REDEMPTION		11,752	11,752	11,935	11,870		(118)		(118)		11,752				305	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		06/01/2011	SCHEDULED REDEMPTION		4,192	4,192	4,204	4,221		(28)		(28)		4,192				128	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		06/01/2011	SCHEDULED REDEMPTION		789	789	793	798		(10)		(10)		789				24	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		06/01/2011	SCHEDULED REDEMPTION		9,106	9,106	9,472	9,418		(312)		(312)		9,106				261	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		06/01/2011	SCHEDULED REDEMPTION		4,378	4,378	4,387	4,400		(22)		(22)		4,378				134	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		06/01/2011	SCHEDULED REDEMPTION		1,074	1,074	1,123	1,177		(104)		(104)		1,074				35	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		06/01/2011	SCHEDULED REDEMPTION		12,231	12,231	12,558	12,434		(203)		(203)		12,231				318	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		06/01/2011	SCHEDULED REDEMPTION		349	349	367	371		(22)		(22)		349				11	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		06/01/2011	SCHEDULED REDEMPTION		159	159	161	160		(1)		(1)		159				6	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		06/01/2011	SCHEDULED REDEMPTION		232	232	234	234		(2)		(2)		232				9	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		06/01/2011	SCHEDULED REDEMPTION		292	292	303	296		(4)		(4)		292				10	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		06/01/2011	SCHEDULED REDEMPTION		120	120	125	127		(7)		(7)		120				5	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		06/01/2011	SCHEDULED REDEMPTION		5	5	6	6		(1)		(1)		5					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		06/01/2011	SCHEDULED REDEMPTION		1,081	1,081	1,091	1,089		(8)		(8)		1,081				40	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2011	SCHEDULED REDEMPTION		1,627	1,627	1,664	1,679		(51)		(51)		1,627				56	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2011	SCHEDULED REDEMPTION		56	56	58	62		(6)		(6)		56				2	07/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		06/01/2011	SCHEDULED REDEMPTION		72	72	74	76		(5)		(5)		72				3	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		06/01/2011	SCHEDULED REDEMPTION		1,957	1,957	2,001	2,005		(49)		(49)		1,957				60	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		06/01/2011	SCHEDULED REDEMPTION		171	171	175	177		(6)		(6)		171				6	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		06/01/2011	SCHEDULED REDEMPTION		1,427	1,427	1,463	1,456		(29)		(29)		1,427				47	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2011	SCHEDULED REDEMPTION		513	513	539	543		(30)		(30)		513				16	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		06/01/2011	SCHEDULED REDEMPTION		42	42	43	42						42				2	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		06/01/2011	SCHEDULED REDEMPTION		21	21	21	23		(3)		(3)		21				1	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		06/01/2011	SCHEDULED REDEMPTION		125	125	130	132		(7)		(7)		125				4	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2011	SCHEDULED REDEMPTION		287	287	298	315		(28)		(28)		287				10	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		06/01/2011	SCHEDULED REDEMPTION		1,067	1,067	1,091	1,099		(32)		(32)		1,067				36	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		06/01/2011	SCHEDULED REDEMPTION		693	693	701	692		2		2		693				26	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		06/01/2011	SCHEDULED REDEMPTION		211	211	220	242		(30)		(30)		211				7	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		06/01/2011	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		06/01/2011	SCHEDULED REDEMPTION		3,084	3,084	3,166	3,085						3,084				109	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		06/01/2011	SCHEDULED REDEMPTION		145	145	148	148		(2)		(2)		145				4	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		06/01/2011	SCHEDULED REDEMPTION		3,371	3,371	3,540	3,600		(229)		(229)		3,371				100	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		06/01/2011	SCHEDULED REDEMPTION		249	249	262	266		(17)		(17)		249				8	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		06/01/2011	SCHEDULED REDEMPTION		26,462	26,462	27,567	27,349		(888)		(888)		26,462				729	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		06/01/2011	SCHEDULED REDEMPTION		56,238	56,238	59,436	61,100		(4,862)		(4,862)		56,238				1,846	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		06/01/2011	SCHEDULED REDEMPTION		9,389	9,389	9,552	9,495		(106)		(106)		9,389				285	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		06/01/2011	SCHEDULED REDEMPTION		1,407	1,407	1,429	1,422		(15)		(15)		1,407				37	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		06/01/2011	SCHEDULED REDEMPTION		299,721	299,721	297,129	297,867		1,855		1,855		299,721				6,993	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2011	SCHEDULED REDEMPTION		9,289	9,289	9,341	9,486		(197)		(197)		9,289				301	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		06/01/2011	SCHEDULED REDEMPTION		151	151	155	155		(3)		(3)		151				5	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		06/01/2011	SCHEDULED REDEMPTION		106	106	110	114		(8)		(8)		106				4	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		06/01/2011	SCHEDULED REDEMPTION		398	398	409	406		(8)		(8)		398				13	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		06/01/2011	SCHEDULED REDEMPTION		15	15	16	16						15				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		06/01/2011	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		06/01/2011	SCHEDULED REDEMPTION		5,042	5,042	5,083	5,042						5,042				185	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		06/01/2011	SCHEDULED REDEMPTION		1,372	1,372	1,424	1,438		(67)		(67)		1,372				45	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2011	SCHEDULED REDEMPTION		118	118	118	118						118				4	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2011	SCHEDULED REDEMPTION		5,920	5,920	5,993	5,921		(1)		(1)		5,920				219	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		06/01/2011	SCHEDULED REDEMPTION		799	799	830	837		(38)		(38)		799				27	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		06/01/2011	SCHEDULED REDEMPTION		447	447	447	447						447				16	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		06/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2011	SCHEDULED REDEMPTION		72	72	75	80		(8)		(8)		72				3	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		06/01/2011	SCHEDULED REDEMPTION		711	711	738	722		(11)		(11)		711				23	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		06/01/2011	SCHEDULED REDEMPTION		416	416	441	462		(46)		(46)		416				17	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		06/01/2011	SCHEDULED REDEMPTION		1,730	1,730	1,769	1,784		(54)		(54)		1,730				58	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		06/01/2011	SCHEDULED REDEMPTION		40	40	42	44		(4)		(4)		40				1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		06/01/2011	SCHEDULED REDEMPTION		903	903	944	1,036		(132)		(132)		903				32	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		06/01/2011	SCHEDULED REDEMPTION		1,909	1,909	1,983	1,999		(90)		(90)		1,909				60	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		06/01/2011	SCHEDULED REDEMPTION		376	376	395	412		(36)		(36)		376				12	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		06/01/2011	SCHEDULED REDEMPTION		2,804	2,804	2,817	2,829		(25)		(25)		2,804				85	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		06/01/2011	SCHEDULED REDEMPTION		33	33	33	33						33				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		06/01/2011	SCHEDULED REDEMPTION		1,628	1,628	1,664	1,664		(36)		(36)		1,628				50	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		06/01/2011	SCHEDULED REDEMPTION		441	441	453	455		(14)		(14)		441				15	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2011	SCHEDULED REDEMPTION		474	474	493	533		(58)		(58)		474				16	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		06/01/2011	SCHEDULED REDEMPTION		121	121	126	136		(16)		(16)		121				4	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2011	SCHEDULED REDEMPTION		150	150	156	163		(13)		(13)		150				5	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		06/01/2011	SCHEDULED REDEMPTION		180	180	187	190		(10)		(10)		180				6	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2011	SCHEDULED REDEMPTION		12	12	13	13						12					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		06/01/2011	SCHEDULED REDEMPTION		542	542	563	583		(41)		(41)		542				19	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		06/01/2011	SCHEDULED REDEMPTION		271	271	281	285		(14)		(14)		271				9	01/01/2016	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)
31386M-RK-8	FED NATL MTG ASSOC #567590		06/01/2011	SCHEDULED REDEMPTION		69	69	72	76		(7)		(7)		69				2	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		06/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		06/01/2011	SCHEDULED REDEMPTION		117	117	122	126		(8)		(8)		117				4	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		06/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					02/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		06/01/2011	SCHEDULED REDEMPTION		42	42	44	45		(3)		(3)		42				2	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		06/01/2011	SCHEDULED REDEMPTION		46	46	48	50		(4)		(4)		46				2	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		06/01/2011	SCHEDULED REDEMPTION		775	775	792	795		(20)		(20)		775				27	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		06/01/2011	SCHEDULED REDEMPTION		331	331	344	348		(16)		(16)		331				11	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		06/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2011	SCHEDULED REDEMPTION		289	289	300	320		(32)		(32)		289				10	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		06/01/2011	SCHEDULED REDEMPTION		753	753	782	792		(39)		(39)		753				28	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2011	SCHEDULED REDEMPTION		6,700	6,700	6,969	7,024		(325)		(325)		6,700				169	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		06/01/2011	SCHEDULED REDEMPTION		1,795	1,795	1,842	1,840		(45)		(45)		1,795				59	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		06/01/2011	SCHEDULED REDEMPTION		187	187	195	197		(10)		(10)		187				7	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2011	SCHEDULED REDEMPTION		88	88	90	91		(3)		(3)		88				3	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		06/01/2011	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				1	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		06/01/2011	SCHEDULED REDEMPTION		527	527	546	550		(23)		(23)		527				17	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		06/01/2011	SCHEDULED REDEMPTION		1,401	1,401	1,455	1,436		(35)		(35)		1,401				46	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		06/01/2011	SCHEDULED REDEMPTION		949	949	986	1,065		(115)		(115)		949				36	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		06/01/2011	SCHEDULED REDEMPTION		250	250	255	255		(5)		(5)		250				8	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		06/01/2011	SCHEDULED REDEMPTION		416	416	427	426		(10)		(10)		416				14	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		06/01/2011	SCHEDULED REDEMPTION		476	476	490	502		(26)		(26)		476				13	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		06/01/2011	SCHEDULED REDEMPTION		348	348	356	356		(8)		(8)		348				11	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		06/01/2011	SCHEDULED REDEMPTION		125	125	131	140		(15)		(15)		125				4	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		06/01/2011	SCHEDULED REDEMPTION		3,180	3,180	3,246	3,263		(83)		(83)		3,180				90	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		06/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		06/01/2011	SCHEDULED REDEMPTION		55,377	55,377	58,103	59,060		(3,683)		(3,683)		55,377				1,799	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		06/01/2011	SCHEDULED REDEMPTION		1,435	1,435	1,490	1,474		(39)		(39)		1,435				47	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		06/01/2011	SCHEDULED REDEMPTION		4,044	4,044	4,213	4,165		(122)		(122)		4,044				119	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2011	SCHEDULED REDEMPTION		243	243	253	251		(8)		(8)		243				8	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		06/01/2011	SCHEDULED REDEMPTION		1,885	1,885	1,964	1,937		(51)		(51)		1,885				53	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		06/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		06/01/2011	SCHEDULED REDEMPTION		209	209	213	213		(4)		(4)		209				6	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		06/01/2011	SCHEDULED REDEMPTION		635	635	649	649		(14)		(14)		635				20	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2011	SCHEDULED REDEMPTION		55	55	57	60		(5)		(5)		55				2	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		06/01/2011	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				2	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		06/01/2011	SCHEDULED REDEMPTION		187	187	196	207		(20)		(20)		187				7	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		06/01/2011	SCHEDULED REDEMPTION		2,278	2,278	2,339	2,320		(43)		(43)		2,278				59	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		06/01/2011	SCHEDULED REDEMPTION		510	510	518	518		(8)		(8)		510				13	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		06/01/2011	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				1	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		06/01/2011	SCHEDULED REDEMPTION		597	597	611	608		(11)		(11)		597				18	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		06/01/2011	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		06/01/2011	SCHEDULED REDEMPTION		335	335	349	347		(12)		(12)		335				10	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		06/01/2011	SCHEDULED REDEMPTION		653	653	668	667		(15)		(15)		653				22	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		06/01/2011	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				3	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		06/01/2011	SCHEDULED REDEMPTION		957	957	996	993		(36)		(36)		957				26	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		06/01/2011	SCHEDULED REDEMPTION		891	891	936	948		(57)		(57)		891				27	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		06/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2011	SCHEDULED REDEMPTION		165	165	171	175		(11)		(11)		165				6	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		06/01/2011	SCHEDULED REDEMPTION		1,032	1,032	1,072	1,072		(40)		(40)		1,032				34	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		06/01/2011	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		06/03/2011	Various		597,910	537,919	540,732	545,062		(1,785)		(1,785)		543,277		54,633	54,633	18,375	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		06/01/2011	SCHEDULED REDEMPTION		3,774	3,774	3,919	3,893		(120)		(120)		3,774				125	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		06/01/2011	SCHEDULED REDEMPTION		248	248	261	268		(20)		(20)		248				8	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		06/01/2011	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21				1	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		06/01/2011	SCHEDULED REDEMPTION		1,360	1,360	1,427	1,442		(82)		(82)		1,360				41	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		06/01/2011	SCHEDULED REDEMPTION		386	386	405	413		(27)		(27)		386				12	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		06/01/2011	SCHEDULED REDEMPTION		1,946	1,946	2,044	2,074		(128)		(128)		1,946				63	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		06/01/2011	SCHEDULED REDEMPTION		1,728	1,728	1,764	1,755		(27)		(27)		1,728				54	06/01/2016	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)
31387E-NM-5	FED NATL MTG ASSOC #581896		06/01/2011	SCHEDULED REDEMPTION		1,175	1,175	1,202	1,198		(23)		(23)		1,175				36	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		06/01/2011	SCHEDULED REDEMPTION		84	84	88	95		(11)		(11)		84				3	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		06/01/2011	SCHEDULED REDEMPTION		852	852	902	970		(118)		(118)		852				36	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		06/01/2011	SCHEDULED REDEMPTION		1,621	1,621	1,683	1,678		(57)		(57)		1,621				55	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		06/01/2011	SCHEDULED REDEMPTION		1,445	1,445	1,475	1,466		(21)		(21)		1,445				45	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		06/01/2011	SCHEDULED REDEMPTION		210	210	216	214		(4)		(4)		210				6	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		06/01/2011	SCHEDULED REDEMPTION		5,278	5,278	5,161	5,225		53		53		5,278				134	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		06/01/2011	SCHEDULED REDEMPTION		730	730	749	745		(16)		(16)		730				24	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		06/01/2011	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		06/01/2011	SCHEDULED REDEMPTION		1,401	1,401	1,454	1,447		(47)		(47)		1,401				48	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		06/01/2011	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		06/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		06/01/2011	SCHEDULED REDEMPTION		1,260	1,260	1,289	1,282		(21)		(21)		1,260				42	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		06/01/2011	SCHEDULED REDEMPTION		1,869	1,869	1,890	1,879		(10)		(10)		1,869				54	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		06/01/2011	SCHEDULED REDEMPTION		3,894	3,894	3,975	3,966		(72)		(72)		3,894				123	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		06/01/2011	SCHEDULED REDEMPTION		653	653	666	665		(12)		(12)		653				21	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		06/01/2011	SCHEDULED REDEMPTION		549	549	564	567		(18)		(18)		549				18	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		06/01/2011	SCHEDULED REDEMPTION		1,670	1,670	1,739	1,722		(53)		(53)		1,670				49	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		06/01/2011	SCHEDULED REDEMPTION		27	27	28	34		(6)		(6)		27				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		06/01/2011	SCHEDULED REDEMPTION		5,449	5,449	5,562	5,559		(110)		(110)		5,449				167	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		06/01/2011	SCHEDULED REDEMPTION		155	155	159	158		(3)		(3)		155				5	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		06/01/2011	SCHEDULED REDEMPTION		66	66	69	71		(4)		(4)		66				2	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		06/01/2011	SCHEDULED REDEMPTION		79	79	80	81		(3)		(3)		79				2	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		06/01/2011	SCHEDULED REDEMPTION		272	272	284	298		(26)		(26)		272				9	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		06/01/2011	SCHEDULED REDEMPTION		87	87	90	94		(8)		(8)		87				3	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		06/01/2011	SCHEDULED REDEMPTION		51	51	53	53		(1)		(1)		51				2	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		06/01/2011	SCHEDULED REDEMPTION		1,201	1,201	1,226	1,230		(29)		(29)		1,201				37	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		06/01/2011	SCHEDULED REDEMPTION		972	972	997	990		(19)		(19)		972				32	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		06/01/2011	SCHEDULED REDEMPTION		78	78	82	87		(8)		(8)		78				2	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		06/01/2011	SCHEDULED REDEMPTION		93	93	98	106		(13)		(13)		93				3	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		06/01/2011	SCHEDULED REDEMPTION		3,290	3,290	3,439	3,734		(444)		(444)		3,290				103	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		06/01/2011	SCHEDULED REDEMPTION		3,920	3,920	4,001	3,984		(64)		(64)		3,920				120	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		06/01/2011	SCHEDULED REDEMPTION		10,358	10,358	10,970	11,591		(1,232)		(1,232)		10,358				367	06/01/2031	1
31387V-WR-6	FED NATL MTG ASSOC #595656		06/01/2011	SCHEDULED REDEMPTION		154	154	160	155		(2)		(2)		154				5	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		06/01/2011	SCHEDULED REDEMPTION		1,309	1,309	1,336	1,335		(26)		(26)		1,309				40	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		06/01/2011	SCHEDULED REDEMPTION		512	512	535	550		(38)		(38)		512				17	09/01/2031	1
31387W-LT-2	FED NATL MTG ASSOC #596238		06/01/2011	SCHEDULED REDEMPTION		727	727	764	784		(57)		(57)		727				24	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		06/01/2011	SCHEDULED REDEMPTION		2,812	2,812	2,871	2,866		(53)		(53)		2,812				82	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		06/01/2011	SCHEDULED REDEMPTION		5,606	5,606	5,722	5,716		(110)		(110)		5,606				179	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		06/01/2011	SCHEDULED REDEMPTION		25	25	27	27		(2)		(2)		25				1	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		06/01/2011	SCHEDULED REDEMPTION		3,489	3,489	3,562	3,584		(95)		(95)		3,489				96	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		06/01/2011	SCHEDULED REDEMPTION		454	454	464	464		(9)		(9)		454				14	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		06/01/2011	SCHEDULED REDEMPTION		256	256	268	284		(28)		(28)		256				9	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		06/01/2011	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				2	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		06/01/2011	SCHEDULED REDEMPTION		73	73	75	78		(5)		(5)		73				3	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		06/01/2011	SCHEDULED REDEMPTION		270	270	276	278		(8)		(8)		270				9	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		06/01/2011	SCHEDULED REDEMPTION		66	66	69	73		(7)		(7)		66				2	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		06/01/2011	SCHEDULED REDEMPTION		249	249	254	255		(6)		(6)		249				6	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		06/01/2011	SCHEDULED REDEMPTION		33	33	35	39		(6)		(6)		33				1	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		06/01/2011	SCHEDULED REDEMPTION		159	159	162	162		(3)		(3)		159				5	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		06/01/2011	SCHEDULED REDEMPTION		46	46	48	55		(9)		(9)		46				2	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		06/01/2011	SCHEDULED REDEMPTION		827	827	844	841		(15)		(15)		827				25	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		06/01/2011	SCHEDULED REDEMPTION		37	37	40	41		(4)		(4)		37				2	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		06/01/2011	SCHEDULED REDEMPTION		7,428	7,428	7,738	7,667		(239)		(239)		7,428				218	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		06/01/2011	SCHEDULED REDEMPTION		1,625	1,625	1,659	1,664		(39)		(39)		1,625				50	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		06/01/2011	SCHEDULED REDEMPTION		5,875	5,875	6,040	6,258		(383)		(383)		5,875				216	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		06/01/2011	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				2	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		06/01/2011	SCHEDULED REDEMPTION		302	302	316	328		(26)		(26)		302				10	11/01/2031	1
31388D-P4-4	FED NATL MTG ASSOC #601743		06/01/2011	SCHEDULED REDEMPTION		125	125	128	128		(2)		(2)		125				4	08/01/2016	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)
31388D-YP-7	FED NATL MTG ASSOC #602018		06/01/2011	SCHEDULED REDEMPTION		1,236	1,236	1,264	1,259		(23)		(23)		1,236				41	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2011	SCHEDULED REDEMPTION		46	46	48	50		(4)		(4)		46				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		06/01/2011	SCHEDULED REDEMPTION		1,353	1,353	1,381	1,382		(30)		(30)		1,353				42	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		06/01/2011	SCHEDULED REDEMPTION		1,531	1,531	1,562	1,561		(30)		(30)		1,531				47	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		06/01/2011	SCHEDULED REDEMPTION		88	88	91	91		(3)		(3)		88				3	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		06/01/2011	SCHEDULED REDEMPTION		617	617	630	633		(17)		(17)		617				19	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		06/01/2011	SCHEDULED REDEMPTION		159	159	167	182		(23)		(23)		159				5	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		04/01/2011	SCHEDULED REDEMPTION		122,863	122,863	126,350	126,244		(3,381)		(3,381)		122,863				2,653	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2011	SCHEDULED REDEMPTION		60	60	64	64		(4)		(4)		60				2	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		06/01/2011	SCHEDULED REDEMPTION		4,675	4,675	4,951	5,124		(448)		(448)		4,675				166	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		06/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		06/01/2011	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		06/01/2011	SCHEDULED REDEMPTION		261	261	266	266		(5)		(5)		261				8	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		06/01/2011	SCHEDULED REDEMPTION		3,295	3,295	3,306	3,305		(10)		(10)		3,295				93	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		06/01/2011	SCHEDULED REDEMPTION		330	330	345	375		(45)		(45)		330				11	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		06/01/2011	SCHEDULED REDEMPTION		441	441	442	443		(2)		(2)		441				12	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		06/01/2011	SCHEDULED REDEMPTION		4,734	4,734	4,744	4,753		(20)		(20)		4,734				153	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		06/01/2011	SCHEDULED REDEMPTION		62	62	64	64		(1)		(1)		62				2	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		06/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		06/01/2011	SCHEDULED REDEMPTION		609	609	615	616		(7)		(7)		609				19	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		06/01/2011	SCHEDULED REDEMPTION		4,913	4,913	4,991	4,969		(56)		(56)		4,913				151	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		06/01/2011	SCHEDULED REDEMPTION		3,464	3,464	3,519	3,501		(37)		(37)		3,464				107	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		06/01/2011	SCHEDULED REDEMPTION		1,257	1,257	1,283	1,287		(31)		(31)		1,257				39	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		06/01/2011	SCHEDULED REDEMPTION		548	548	559	559		(12)		(12)		548				18	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		05/01/2011	SCHEDULED REDEMPTION		15,308	15,308	15,626	15,648		(340)		(340)		15,308				406	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2011	SCHEDULED REDEMPTION		165	165	175	180		(15)		(15)		165				7	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		06/01/2011	SCHEDULED REDEMPTION		1,745	1,745	1,824	1,932		(187)		(187)		1,745				61	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		06/01/2011	SCHEDULED REDEMPTION		843	843	860	861		(19)		(19)		843				26	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		06/01/2011	SCHEDULED REDEMPTION		1,365	1,365	1,393	1,390		(25)		(25)		1,365				42	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		06/01/2011	SCHEDULED REDEMPTION		7,021	7,021	7,338	7,601		(580)		(580)		7,021				205	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		06/01/2011	SCHEDULED REDEMPTION		683	683	697	701		(18)		(18)		683				21	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		06/01/2011	SCHEDULED REDEMPTION		26	26	27	28		(3)		(3)		26				1	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		06/01/2011	SCHEDULED REDEMPTION		65	65	68	68		(3)		(3)		65				2	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		06/01/2011	SCHEDULED REDEMPTION		7,555	7,555	7,927	7,861		(305)		(305)		7,555				245	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2011	SCHEDULED REDEMPTION		96	96	102	105		(9)		(9)		96				4	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		06/01/2011	SCHEDULED REDEMPTION		2,062	2,062	2,117	2,093		(31)		(31)		2,062				54	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		06/01/2011	SCHEDULED REDEMPTION		94	94	96	96		(2)		(2)		94				3	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		06/01/2011	SCHEDULED REDEMPTION		14,065	14,065	14,284	14,205		(140)		(140)		14,065				349	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		06/01/2011	SCHEDULED REDEMPTION		4,316	4,316	4,406	4,393		(77)		(77)		4,316				133	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		06/03/2011	Various		206,362	179,867	187,989	194,665		(1,080)		(1,080)		193,585		12,777	12,777	6,701	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		06/01/2011	SCHEDULED REDEMPTION		139	139	140	141		(2)		(2)		139				4	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		06/01/2011	SCHEDULED REDEMPTION		808	808	841	836		(28)		(28)		808				23	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		06/01/2011	SCHEDULED REDEMPTION		24,954	24,954	25,214	25,271		(317)		(317)		24,954				733	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		06/01/2011	SCHEDULED REDEMPTION		1,952	1,952	1,992	1,988		(36)		(36)		1,952				60	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		06/01/2011	SCHEDULED REDEMPTION		3,026	3,026	3,112	3,109		(84)		(84)		3,026				98	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		06/01/2011	SCHEDULED REDEMPTION		137	137	143	154		(17)		(17)		137				5	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		06/01/2011	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		06/01/2011	SCHEDULED REDEMPTION		6,394	6,394	6,461	6,513		(118)		(118)		6,394				207	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		06/01/2011	SCHEDULED REDEMPTION		258	258	271	272		(15)		(15)		258				7	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		06/01/2011	SCHEDULED REDEMPTION		147	147	148	149		(2)		(2)		147				5	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		06/01/2011	SCHEDULED REDEMPTION		60	60	61	61						60				2	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2011	SCHEDULED REDEMPTION		3,460	3,460	3,460	3,460						3,460				98	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		06/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23				1	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		06/01/2011	SCHEDULED REDEMPTION		836	836	862	865		(30)		(30)		836				20	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		06/01/2011	SCHEDULED REDEMPTION		41	41	43	48		(6)		(6)		41				1	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		06/01/2011	SCHEDULED REDEMPTION		7,588	7,588	7,791	7,725		(137)		(137)		7,588				205	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2011	SCHEDULED REDEMPTION		73	73	75	78		(5)		(5)		73				3	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		06/01/2011	SCHEDULED REDEMPTION		985	985	988	995		(10)		(10)		985				30	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		06/01/2011	SCHEDULED REDEMPTION		280	280	288	286		(6)		(6)		280				8	03/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
31389H-NC-8	FED NATL MTG ASSOC #625987		06/01/2011	SCHEDULED REDEMPTION		608	608	623	623		(15)		(15)		608				19	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		06/01/2011	SCHEDULED REDEMPTION		16,704	16,704	17,151	16,947		(243)		(243)		16,704				443	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		06/01/2011	SCHEDULED REDEMPTION		405	405	410	416		(11)		(11)		405				12	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		06/01/2011	SCHEDULED REDEMPTION		773	773	811	844		(71)		(71)		773				25	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		06/01/2011	SCHEDULED REDEMPTION		5,205	5,205	5,462	5,577		(371)		(371)		5,205				144	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		06/01/2011	SCHEDULED REDEMPTION		39	39	40	45		(6)		(6)		39				1	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		06/01/2011	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		06/01/2011	SCHEDULED REDEMPTION		1,883	1,883	1,958	1,955		(72)		(72)		1,883				52	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		06/01/2011	SCHEDULED REDEMPTION		2,564	2,564	2,690	2,777		(213)		(213)		2,564				73	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		06/01/2011	SCHEDULED REDEMPTION		11,353	11,353	11,923	12,232		(879)		(879)		11,353				369	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		06/01/2011	SCHEDULED REDEMPTION		86	86	90	96		(10)		(10)		86				3	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		06/03/2011	Various		290,163	263,721	269,677	273,325		(2,787)		(2,787)		270,538		19,625	19,625	9,140	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		06/01/2011	SCHEDULED REDEMPTION		232	232	243	259		(27)		(27)		232				8	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2011	SCHEDULED REDEMPTION		1,564	1,564	1,624	1,665		(101)		(101)		1,564				57	03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		06/01/2011	SCHEDULED REDEMPTION		1,406	1,406	1,423	1,441		(35)		(35)		1,406				42	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		06/01/2011	SCHEDULED REDEMPTION		2,111	2,111	2,196	2,196		(85)		(85)		2,111				54	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		06/01/2011	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				1	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		06/01/2011	SCHEDULED REDEMPTION		8,036	8,036	8,162	8,123		(87)		(87)		8,036				208	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2011	SCHEDULED REDEMPTION		81,369	81,369	81,369	81,369						81,369				2,046	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		06/01/2011	SCHEDULED REDEMPTION		137	137	144	147		(10)		(10)		137				4	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		06/01/2011	SCHEDULED REDEMPTION		5,797	5,797	5,947	5,893		(97)		(97)		5,797				140	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		06/01/2011	SCHEDULED REDEMPTION		5,179	5,179	5,260	5,227		(48)		(48)		5,179				132	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		06/01/2011	SCHEDULED REDEMPTION		296	296	309	323		(27)		(27)		296				10	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		06/01/2011	SCHEDULED REDEMPTION		289	289	303	306		(17)		(17)		289				9	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		06/01/2011	SCHEDULED REDEMPTION		4,885	4,885	5,130	5,315		(429)		(429)		4,885				158	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		06/01/2011	SCHEDULED REDEMPTION		273	273	279	288		(15)		(15)		273				9	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		06/01/2011	SCHEDULED REDEMPTION		549	549	570	580		(30)		(30)		549				20	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		06/01/2011	SCHEDULED REDEMPTION		86	86	89	91		(5)		(5)		86				3	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		06/01/2011	SCHEDULED REDEMPTION		1,590	1,590	1,593	1,594		(4)		(4)		1,590				51	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		06/01/2011	SCHEDULED REDEMPTION		261	261	271	275		(14)		(14)		261				9	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		06/01/2011	SCHEDULED REDEMPTION		235	235	244	247		(12)		(12)		235				8	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		06/01/2011	SCHEDULED REDEMPTION		278	278	292	300		(21)		(21)		278				9	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		06/01/2011	SCHEDULED REDEMPTION		5,518	5,518	5,667	5,744		(226)		(226)		5,518				152	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		06/03/2011	Various		130,151	113,435	115,996	117,299		183		183		117,482		12,669	12,669	4,227	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2011	SCHEDULED REDEMPTION		476	476	495	501		(25)		(25)		476				17	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		06/01/2011	SCHEDULED REDEMPTION		353	353	355	357		(4)		(4)		353				10	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		06/01/2011	SCHEDULED REDEMPTION		258	258	260	260		(2)		(2)		258				8	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		06/01/2011	SCHEDULED REDEMPTION		8,028	8,028	8,254	8,248		(221)		(221)		8,028				260	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		06/01/2011	SCHEDULED REDEMPTION		1,123	1,123	1,173	1,203		(81)		(81)		1,123				37	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		06/01/2011	SCHEDULED REDEMPTION		2,664	2,664	2,672	2,679		(15)		(15)		2,664				79	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		06/01/2011	SCHEDULED REDEMPTION		96	96	96	96						96				3	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		06/01/2011	SCHEDULED REDEMPTION		447	447	469	486		(39)		(39)		447				12	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		06/01/2011	SCHEDULED REDEMPTION		45	45	45	45		(1)		(1)		45				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		06/01/2011	SCHEDULED REDEMPTION		776	776	807	800		(24)		(24)		776				22	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		06/01/2011	SCHEDULED REDEMPTION		13,301	13,301	13,330	13,358		(57)		(57)		13,301				431	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		06/01/2011	SCHEDULED REDEMPTION		185	185	194	204		(19)		(19)		185				6	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		06/01/2011	SCHEDULED REDEMPTION		220	220	231	238		(18)		(18)		220				7	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		06/01/2011	SCHEDULED REDEMPTION		80	80	83	89		(9)		(9)		80				3	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		06/01/2011	SCHEDULED REDEMPTION		1,794	1,794	1,847	1,847		(53)		(53)		1,794				54	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		06/03/2011	Various		221,443	187,799	195,839	201,244		4,961		4,961		206,206		15,238	15,238	6,696	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		06/01/2011	SCHEDULED REDEMPTION		1,978	1,978	2,054	2,116		(138)		(138)		1,978				62	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		06/01/2011	SCHEDULED REDEMPTION		105	105	107	105						105				3	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		06/01/2011	SCHEDULED REDEMPTION		324	324	325	326		(2)		(2)		324				10	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		06/01/2011	SCHEDULED REDEMPTION		21,167	21,167	22,215	21,921		(755)		(755)		21,167				682	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		06/01/2011	SCHEDULED REDEMPTION		139	139	145	144		(5)		(5)		139				4	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		06/01/2011	SCHEDULED REDEMPTION		1,851	1,851	1,928	1,916		(65)		(65)		1,851				53	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		06/01/2011	SCHEDULED REDEMPTION		34	34	34	34						34				1	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		06/01/2011	SCHEDULED REDEMPTION		293	293	301	301		(8)		(8)		293				9	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		06/01/2011	SCHEDULED REDEMPTION		666	666	696	710		(44)		(44)		666				22	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)
31390G-GV-3	FED NATL MTG ASSOC #645612		06/01/2011	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		06/01/2011	SCHEDULED REDEMPTION		195	195	204	211		(16)		(16)		195				6	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		06/01/2011	SCHEDULED REDEMPTION		308	308	323	324		(16)		(16)		308				9	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		06/01/2011	SCHEDULED REDEMPTION		173	173	181	198		(25)		(25)		173				5	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		06/01/2011	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		06/01/2011	SCHEDULED REDEMPTION		533	533	560	569		(35)		(35)		533				17	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		06/01/2011	SCHEDULED REDEMPTION		134	134	137	140		(6)		(6)		134				5	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		06/01/2011	SCHEDULED REDEMPTION		321	321	323	323		(2)		(2)		321				10	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		06/01/2011	SCHEDULED REDEMPTION		505	505	508	509		(4)		(4)		505				16	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		06/01/2011	SCHEDULED REDEMPTION		9,038	9,038	9,191	9,166		(128)		(128)		9,038				247	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		06/01/2011	SCHEDULED REDEMPTION		12,922	12,922	13,505	14,039		(1,117)		(1,117)		12,922				377	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		06/01/2011	SCHEDULED REDEMPTION		1,076	1,076	1,082	1,087		(11)		(11)		1,076				32	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		06/01/2011	SCHEDULED REDEMPTION		22,592	22,592	23,862	25,357		(2,765)		(2,765)		22,592				709	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		06/01/2011	SCHEDULED REDEMPTION		24	24	24	25						24				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		06/01/2011	SCHEDULED REDEMPTION		3,724	3,724	3,893	3,891		(168)		(168)		3,724				121	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		06/01/2011	SCHEDULED REDEMPTION		256	256	267	260		(4)		(4)		256				8	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		06/01/2011	SCHEDULED REDEMPTION		38	38	39	39						38				1	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		06/01/2011	SCHEDULED REDEMPTION		461	461	485	491		(29)		(29)		461				14	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		06/01/2011	SCHEDULED REDEMPTION		23	23	23	23						23				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		06/01/2011	SCHEDULED REDEMPTION		86	86	90	92		(6)		(6)		86				3	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		06/03/2011	Various		422,068	358,068	378,210	391,815		2,105		2,105		393,920		28,148	28,148	13,731	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		06/01/2011	SCHEDULED REDEMPTION		693	693	697	701		(8)		(8)		693				19	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		06/01/2011	SCHEDULED REDEMPTION		264	264	265	267		(3)		(3)		264				8	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		06/03/2011	Various		1,142,749	1,016,569	1,022,143	1,025,563		(196)		(196)		1,025,367		117,383	117,383	34,323	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		06/01/2011	SCHEDULED REDEMPTION		30	30	32	33		(2)		(2)		30				1	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		06/01/2011	SCHEDULED REDEMPTION		504	504	529	549		(45)		(45)		504				16	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		06/01/2011	SCHEDULED REDEMPTION		1,893	1,893	1,905	1,919		(26)		(26)		1,893				57	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		06/01/2011	SCHEDULED REDEMPTION		2,148	2,148	2,253	2,349		(201)		(201)		2,148				58	09/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		06/01/2011	SCHEDULED REDEMPTION		482	482	507	524		(41)		(41)		482				15	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		06/01/2011	SCHEDULED REDEMPTION		22,159	22,159	23,250	23,607		(1,448)		(1,448)		22,159				720	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2011	SCHEDULED REDEMPTION		520	520	532	532		(12)		(12)		520				15	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		06/01/2011	SCHEDULED REDEMPTION		39	39	41	46		(7)		(7)		39				1	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2011	SCHEDULED REDEMPTION		3,172	3,172	3,200	3,187		(16)		(16)		3,172				88	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		06/01/2011	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		06/01/2011	SCHEDULED REDEMPTION		3,941	3,941	4,139	4,208		(267)		(267)		3,941				127	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		06/01/2011	SCHEDULED REDEMPTION		10,996	10,996	11,547	11,816		(820)		(820)		10,996				324	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		06/01/2011	SCHEDULED REDEMPTION		496	496	499	501		(5)		(5)		496				15	08/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		06/01/2011	SCHEDULED REDEMPTION		439	439	462	461		(21)		(21)		439				14	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		06/01/2011	SCHEDULED REDEMPTION		2,480	2,480	2,549	2,529		(49)		(49)		2,480				67	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2011	SCHEDULED REDEMPTION		55	55	55	55		(1)		(1)		55				2	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		06/01/2011	SCHEDULED REDEMPTION		35,414	35,414	37,190	37,559		(2,145)		(2,145)		35,414				1,150	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		06/01/2011	SCHEDULED REDEMPTION		249,178	249,178	257,368	254,796		(5,617)		(5,617)		249,178				6,729	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		06/01/2011	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		06/01/2011	SCHEDULED REDEMPTION		19,567	19,567	19,775	19,707		(140)		(140)		19,567				495	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		06/01/2011	SCHEDULED REDEMPTION		1,907	1,907	2,003	2,030		(123)		(123)		1,907				57	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		06/01/2011	SCHEDULED REDEMPTION		360	360	378	392		(32)		(32)		360				11	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		06/01/2011	SCHEDULED REDEMPTION		10,018	10,018	10,270	10,261		(242)		(242)		10,018				299	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		06/01/2011	SCHEDULED REDEMPTION		405	405	417	417		(11)		(11)		405				12	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		06/01/2011	SCHEDULED REDEMPTION		3,142	3,142	3,297	3,363		(221)		(221)		3,142				99	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		06/01/2011	SCHEDULED REDEMPTION		24,150	24,150	24,705	24,491		(342)		(342)		24,150				645	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		06/01/2011	SCHEDULED REDEMPTION		830	830	872	877		(47)		(47)		830				25	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		06/01/2011	SCHEDULED REDEMPTION		6,638	6,638	6,804	6,787		(148)		(148)		6,638				186	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		06/01/2011	SCHEDULED REDEMPTION		16,213	16,213	16,759	16,645		(433)		(433)		16,213				426	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		06/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18				1	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		06/01/2011	SCHEDULED REDEMPTION		361	361	370	367		(6)		(6)		361				9	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		06/01/2011	SCHEDULED REDEMPTION		21,009	21,009	21,590	21,331		(322)		(322)		21,009				558	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		06/01/2011	SCHEDULED REDEMPTION		240	240	252	260		(19)		(19)		240				7	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		06/01/2011	SCHEDULED REDEMPTION		196	196	202	202		(5)		(5)		196				6	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2011	SCHEDULED REDEMPTION		96	96	101	102		(5)		(5)		96				3	11/01/2032	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)
31391H-AM-6	FED NATL MTG ASSOC #667012		06/01/2011	SCHEDULED REDEMPTION		2,372	2,372	2,435	2,417		(45)		(45)		2,372				61	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		06/01/2011	SCHEDULED REDEMPTION		99,384	99,384	101,608	101,029		(1,645)		(1,645)		99,384				2,642	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		06/01/2011	SCHEDULED REDEMPTION		8,929	8,929	9,369	9,446		(517)		(517)		8,929				284	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2011	SCHEDULED REDEMPTION		3,894	3,894	3,960	3,983		(89)		(89)		3,894				46	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		06/01/2011	SCHEDULED REDEMPTION		3,469	3,469	3,626	3,833		(364)		(364)		3,469				95	10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		06/01/2011	SCHEDULED REDEMPTION		664	664	675	670		(6)		(6)		664				17	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		06/01/2011	SCHEDULED REDEMPTION		8,724	8,724	8,790	8,775		(51)		(51)		8,724				237	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		06/01/2011	SCHEDULED REDEMPTION		27,819	27,819	29,014	28,568		(749)		(749)		27,819				788	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		06/01/2011	SCHEDULED REDEMPTION		648	648	653	652		(4)		(4)		648				17	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		06/01/2011	SCHEDULED REDEMPTION		440	440	460	484		(45)		(45)		440				15	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		06/01/2011	SCHEDULED REDEMPTION		864	864	904	986		(121)		(121)		864				30	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		06/01/2011	SCHEDULED REDEMPTION		1,866	1,866	1,913	1,908		(42)		(42)		1,866				51	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		06/01/2011	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		06/01/2011	SCHEDULED REDEMPTION		4,207	4,207	4,259	4,245		(38)		(38)		4,207				109	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		06/01/2011	SCHEDULED REDEMPTION		218,594	218,594	224,128	222,818		(4,224)		(4,224)		218,594				2,447	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		06/01/2011	SCHEDULED REDEMPTION		1,162	1,162	1,209	1,193		(31)		(31)		1,162				33	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		06/03/2011	Various		3,627,960	3,337,337	3,367,061	3,358,675		1,029		1,029		3,359,704		268,256	268,256	95,597	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		06/01/2011	SCHEDULED REDEMPTION		304	304	306	306		(2)		(2)		304				8	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		06/01/2011	SCHEDULED REDEMPTION		17,320	17,320	17,748	17,735		(415)		(415)		17,320				518	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		06/01/2011	SCHEDULED REDEMPTION		362	362	380	389		(27)		(27)		362				11	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		06/01/2011	SCHEDULED REDEMPTION		3,232	3,232	3,255	3,250		(18)		(18)		3,232				83	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		06/01/2011	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		06/01/2011	SCHEDULED REDEMPTION		732	732	748	743		(11)		(11)		732				17	02/01/2018	1
31400E-V9-8	FED NATL MTG ASSOC #685640		06/01/2011	SCHEDULED REDEMPTION		18,728	18,728	19,301	19,164		(437)		(437)		18,728				215	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		06/01/2011	SCHEDULED REDEMPTION		336	336	343	340		(4)		(4)		336				9	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		06/01/2011	SCHEDULED REDEMPTION		565	565	578	574		(9)		(9)		565				13	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		06/01/2011	SCHEDULED REDEMPTION		60,731	60,731	61,377	61,101		(370)		(370)		60,731				1,635	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		06/01/2011	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		06/01/2011	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		06/01/2011	SCHEDULED REDEMPTION		626	626	619	623		3		3		626				15	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		06/01/2011	SCHEDULED REDEMPTION		1,043	1,043	1,054	1,057		(14)		(14)		1,043				27	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		06/01/2011	SCHEDULED REDEMPTION		1,486	1,486	1,520	1,494		(7)		(7)		1,486				45	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		06/01/2011	SCHEDULED REDEMPTION		1,309	1,309	1,339	1,343		(34)		(34)		1,309				37	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		06/01/2011	SCHEDULED REDEMPTION		2,835	2,835	2,924	2,890		(55)		(55)		2,835				84	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		06/01/2011	SCHEDULED REDEMPTION		16,124	16,124	16,295	16,245		(120)		(120)		16,124				419	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		06/03/2011	Various		9,910,646	9,151,163	9,261,263	9,214,694		13,842		13,842		9,228,537		682,109	682,109	257,310	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		06/01/2011	SCHEDULED REDEMPTION		7,906	7,906	8,280	8,584		(679)		(679)		7,906				257	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		06/01/2011	SCHEDULED REDEMPTION		3,536	3,536	3,580	3,571		(35)		(35)		3,536				92	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		06/01/2011	SCHEDULED REDEMPTION		2,444	2,444	2,462	2,458		(15)		(15)		2,444				63	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		06/01/2011	SCHEDULED REDEMPTION		3,347	3,347	3,310	3,323		24		24		3,347				78	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		06/01/2011	SCHEDULED REDEMPTION		1,450	1,450	1,481	1,472		(22)		(22)		1,450				34	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		06/01/2011	SCHEDULED REDEMPTION		8,539	8,539	8,629	8,595		(56)		(56)		8,539				213	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		06/01/2011	SCHEDULED REDEMPTION		1,002	1,002	1,033	1,022		(20)		(20)		1,002				30	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		06/01/2011	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		06/01/2011	SCHEDULED REDEMPTION		1,076	1,076	1,100	1,092		(16)		(16)		1,076				25	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		06/01/2011	SCHEDULED REDEMPTION		646	646	662	656		(10)		(10)		646				15	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		06/01/2011	SCHEDULED REDEMPTION		2,100	2,100	2,151	2,156		(56)		(56)		2,100				68	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		06/01/2011	SCHEDULED REDEMPTION		488	488	501	497		(8)		(8)		488				13	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		06/01/2011	SCHEDULED REDEMPTION		73,699	73,699	74,482	74,306		(607)		(607)		73,699				1,823	07/01/2033	1
31401X-H8-3	FED NATL MTG ASSOC #721255		06/03/2011	Various		3,146,593	2,899,832	2,930,643	2,917,735		5,480		5,480		2,923,215		223,379	223,379	82,317	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		06/01/2011	SCHEDULED REDEMPTION		27,163	27,163	27,451	27,374		(211)		(211)		27,163				680	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		06/01/2011	SCHEDULED REDEMPTION		10,848	10,848	11,117	11,106		(258)		(258)		10,848				275	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		06/01/2011	SCHEDULED REDEMPTION		6,170	6,170	6,335	6,237		(67)		(67)		6,170				160	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		06/01/2011	SCHEDULED REDEMPTION		39,547	39,547	39,967	39,905		(359)		(359)		39,547				996	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		06/01/2011	SCHEDULED REDEMPTION		36,769	36,769	37,508	37,227		(458)		(458)		36,769				950	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		06/01/2011	SCHEDULED REDEMPTION		37,926	37,926	38,722	38,460		(535)		(535)		37,926				981	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2011	SCHEDULED REDEMPTION		1,011	1,011	1,032	1,029		(18)		(18)		1,011				28	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		06/01/2011	SCHEDULED REDEMPTION		8,095	8,095	8,049	8,064		31		31		8,095				170	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		06/01/2011	SCHEDULED REDEMPTION		11,992	11,992	12,295	12,296		(304)		(304)		11,992				336	08/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402E-KE-7	FED NATL MTG ASSOC #726693		06/01/2011	SCHEDULED REDEMPTION		50,996	50,996	51,632	51,458		(462)		(462)		50,996				1,396	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		06/01/2011	SCHEDULED REDEMPTION		1,575	1,575	1,557	1,562		13		13		1,575				38	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		06/01/2011	SCHEDULED REDEMPTION		595	595	608	601		(7)		(7)		595				13	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		06/01/2011	SCHEDULED REDEMPTION		1,738	1,738	1,757	1,757		(19)		(19)		1,738				49	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		06/01/2011	SCHEDULED REDEMPTION		451	451	456	454		(3)		(3)		451				11	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		06/01/2011	SCHEDULED REDEMPTION		945	945	966	957		(12)		(12)		945				23	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		06/01/2011	SCHEDULED REDEMPTION		17,688	17,688	17,965	17,848		(161)		(161)		17,688				430	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		06/01/2011	SCHEDULED REDEMPTION		102	102	107	113		(11)		(11)		102				3	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		06/01/2011	SCHEDULED REDEMPTION		1,848	1,848	1,884	1,869		(21)		(21)		1,848				44	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		06/01/2011	SCHEDULED REDEMPTION		18,723	18,723	18,704	18,710		13		13		18,723				395	11/01/2019	1
31402S-QG-5	FED NATL MTG ASSOC #736755		06/01/2011	SCHEDULED REDEMPTION		85,746	85,746	89,993	90,816		(5,070)		(5,070)		85,746				2,784	08/01/2034	1
31402T-M7-7	FED NATL MTG ASSOC #737582		06/01/2011	SCHEDULED REDEMPTION		713	713	732	732		(18)		(18)		713				22	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		06/01/2011	SCHEDULED REDEMPTION		412	412	417	416		(3)		(3)		412				10	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		06/01/2011	SCHEDULED REDEMPTION		332	332	349	358		(26)		(26)		332				11	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		06/01/2011	SCHEDULED REDEMPTION		349	349	357	353		(5)		(5)		349				8	09/01/2018	1
31402W-QE-1	FED NATL MTG ASSOC #740353		06/03/2011	Various		562,873	516,187	522,622	521,839		(1,176)		(1,176)		520,664		42,209	42,209	14,947	10/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		06/01/2011	SCHEDULED REDEMPTION		1,831	1,831	1,811	1,822		10		10		1,831				43	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		06/01/2011	SCHEDULED REDEMPTION		192	192	197	196		(4)		(4)		192				5	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		06/03/2011	Various		2,356,843	2,177,902	2,222,225	2,202,776		1,411		1,411		2,204,186		152,657	152,657	61,608	09/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		06/03/2011	Various		1,859,547	1,705,171	1,715,828	1,710,783		62		62		1,710,845		148,702	148,702	49,904	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		06/03/2011	Various		3,003,477	2,699,983	2,784,358	2,768,998		4,716		4,716		2,773,714		229,763	229,763	84,891	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		06/01/2011	SCHEDULED REDEMPTION		46,532	46,532	47,765	47,734		(1,202)		(1,202)		46,532				1,505	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		06/01/2011	SCHEDULED REDEMPTION		28,590	28,590	28,394	28,359		231		231		28,590				736	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		06/01/2011	SCHEDULED REDEMPTION		3,303	3,303	3,387	3,380		(77)		(77)		3,303				70	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2011	SCHEDULED REDEMPTION		72,987	72,987	75,987	78,200		(5,212)		(5,212)		72,987				2,366	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		06/01/2011	SCHEDULED REDEMPTION		13,855	13,855	14,323	14,217		(362)		(362)		13,855				360	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		06/01/2011	SCHEDULED REDEMPTION		11,755	11,755	12,242	12,509		(755)		(755)		11,755				310	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		06/01/2011	SCHEDULED REDEMPTION		18,473	18,473	18,164	18,265		208		208		18,473				506	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		06/01/2011	SCHEDULED REDEMPTION		43,431	43,431	42,698	43,058		373		373		43,431				1,161	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		06/01/2011	SCHEDULED REDEMPTION		16,462	16,462	16,868	16,847		(386)		(386)		16,462				491	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		06/03/2011	Various		3,855,926	3,541,977	3,608,086	3,596,737		(7,688)		(7,688)		3,589,049		266,877	266,877	101,862	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		06/01/2011	SCHEDULED REDEMPTION		527,785	527,785	538,671	536,322		(8,537)		(8,537)		527,785				14,462	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		06/01/2011	SCHEDULED REDEMPTION		1,443	1,443	1,488	1,507		(64)		(64)		1,443				41	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		06/01/2011	SCHEDULED REDEMPTION		156	156	157	157		(2)		(2)		156				4	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		06/01/2011	SCHEDULED REDEMPTION		8,430	8,430	8,289	8,295		135		135		8,430				229	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		06/01/2011	SCHEDULED REDEMPTION		1,605	1,605	1,679	1,656		(51)		(51)		1,605				49	08/01/2034	1
31403T-R9-7	FED NATL MTG ASSOC #757512		06/03/2011	Various		1,797,307	1,657,769	1,693,126	1,676,109		2,142		2,142		1,678,251		119,055	119,055	47,788	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		06/01/2011	SCHEDULED REDEMPTION		2,821	2,821	2,740	2,779		42		42		2,821				60	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		06/01/2011	SCHEDULED REDEMPTION		429	429	433	431		(3)		(3)		429				10	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		06/01/2011	SCHEDULED REDEMPTION		2,039	2,039	2,005	2,017		22		22		2,039				55	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		06/01/2011	SCHEDULED REDEMPTION		492	492	484	484		8		8		492				13	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		06/01/2011	SCHEDULED REDEMPTION		527	527	533	531		(4)		(4)		527				11	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		06/01/2011	SCHEDULED REDEMPTION		9,921	9,921	10,033	10,030		(108)		(108)		9,921				251	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		06/01/2011	SCHEDULED REDEMPTION		1,047	1,047	1,030	1,034		13		13		1,047				27	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		06/01/2011	SCHEDULED REDEMPTION		1,138	1,138	1,163	1,153		(15)		(15)		1,138				26	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		06/01/2011	SCHEDULED REDEMPTION		7,833	7,833	7,892	7,878		(45)		(45)		7,833				204	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		06/01/2011	SCHEDULED REDEMPTION		7,108	7,108	7,263	7,183		(75)		(75)		7,108				173	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		06/01/2011	SCHEDULED REDEMPTION		840,495	840,495	873,852	860,773		(20,279)		(20,279)		840,495				24,205	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		06/01/2011	SCHEDULED REDEMPTION		11,908	11,908	11,707	11,798		110		110		11,908				305	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		06/01/2011	SCHEDULED REDEMPTION		30,384	30,384	29,871	30,108		276		276		30,384				729	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		06/01/2011	SCHEDULED REDEMPTION		23,577	23,577	23,179	23,242		335		335		23,577				646	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		06/01/2011	SCHEDULED REDEMPTION		797	797	817	843		(46)		(46)		797				22	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		06/01/2011	SCHEDULED REDEMPTION		16,400	16,400	16,123	16,219		181		181		16,400				449	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		06/01/2011	SCHEDULED REDEMPTION		26,021	26,021	26,586	26,430		(409)		(409)		26,021				653	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		06/01/2011	SCHEDULED REDEMPTION		13,719	13,719	13,488	13,534		185		185		13,719				352	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		06/01/2011	SCHEDULED REDEMPTION		5,468	5,468	5,376	5,416		51		51		5,468				135	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		06/01/2011	SCHEDULED REDEMPTION		1,305	1,305	1,353	1,353		(48)		(48)		1,305				37	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		06/01/2011	SCHEDULED REDEMPTION		165,319	165,319	168,987	166,953		(1,634)		(1,634)		165,319				4,534	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		06/01/2011	SCHEDULED REDEMPTION		168	168	172	172		(4)		(4)		168				4	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)
31404J-G5-8	FED NATL MTG ASSOC #769820		06/01/2011	SCHEDULED REDEMPTION		226	226	234	233		(7)		(7)		226				6	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		06/01/2011	SCHEDULED REDEMPTION		13,814	13,814	13,583	13,631		184		184		13,814				349	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		06/01/2011	SCHEDULED REDEMPTION		10,761	10,761	10,580	10,662		99		99		10,761				265	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		06/01/2011	SCHEDULED REDEMPTION		367	367	361	360		7		7		367				10	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		06/01/2011	SCHEDULED REDEMPTION		861	861	847	851		10		10		861				21	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		06/01/2011	SCHEDULED REDEMPTION		374	374	368	370		5		5		374				10	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		06/01/2011	SCHEDULED REDEMPTION		13,299	13,299	13,074	13,093		206		206		13,299				361	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		06/01/2011	SCHEDULED REDEMPTION		885	885	871	877		9		9		885				23	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		06/01/2011	SCHEDULED REDEMPTION		2,041	2,041	2,047	2,044		(3)		(3)		2,041				55	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		06/01/2011	SCHEDULED REDEMPTION		1,542	1,542	1,521	1,521		21		21		1,542				40	06/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		06/01/2011	SCHEDULED REDEMPTION		85,954	85,954	88,219	88,051		(2,097)		(2,097)		85,954				2,341	07/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		06/01/2011	SCHEDULED REDEMPTION		10,829	10,829	11,013	11,009		(180)		(180)		10,829				351	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		06/01/2011	SCHEDULED REDEMPTION		2,890	2,890	2,924	2,917		(26)		(26)		2,890				67	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		06/01/2011	SCHEDULED REDEMPTION		182,467	182,467	187,274	186,842		(4,375)		(4,375)		182,467				5,926	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		06/01/2011	SCHEDULED REDEMPTION		4,316	4,316	4,529	4,427		(111)		(111)		4,316				132	10/01/2034	1
31405R-6Q-4	FED NATL MTG ASSOC #797479		06/03/2011	Various		2,709,923	2,440,387	2,516,649	2,521,888		(16,925)		(16,925)		2,504,963		204,960	204,960	76,477	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		06/01/2011	SCHEDULED REDEMPTION		3,570	3,570	3,626	3,606		(36)		(36)		3,570				85	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		06/03/2011	Various		1,483,991	1,303,402	1,367,961	1,364,777		654		654		1,365,431		118,560	118,560	45,103	11/01/2034	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		06/01/2011	SCHEDULED REDEMPTION		4,602	4,602	4,746	4,710		(109)		(109)		4,602				131	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		06/01/2011	SCHEDULED REDEMPTION		3,466	3,466	3,437	3,440		27		27		3,466				90	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		06/01/2011	SCHEDULED REDEMPTION		3,600	3,600	3,640	3,642		(43)		(43)		3,600				94	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		06/01/2011	SCHEDULED REDEMPTION		6,666	6,666	6,764	6,747		(82)		(82)		6,666				158	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		06/01/2011	SCHEDULED REDEMPTION		941	941	983	973		(32)		(32)		941				29	02/01/2035	1
31406J-L9-2	FED NATL MTG ASSOC #811352		06/01/2011	SCHEDULED REDEMPTION		3,116	3,116	3,153	3,142		(26)		(26)		3,116				75	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		06/01/2011	SCHEDULED REDEMPTION		2,174	2,174	2,155	2,155		19		19		2,174				53	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		06/01/2011	SCHEDULED REDEMPTION		7,585	7,585	7,899	8,409		(824)		(824)		7,585				201	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		06/01/2011	SCHEDULED REDEMPTION		1,163	1,163	1,200	1,206		(43)		(43)		1,163				33	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		06/01/2011	SCHEDULED REDEMPTION		5,822	5,822	6,004	6,018		(196)		(196)		5,822				165	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		06/01/2011	SCHEDULED REDEMPTION		9,505	9,505	9,424	9,432		73		73		9,505				247	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		06/01/2011	SCHEDULED REDEMPTION		58,155	58,155	57,661	57,709		445		445		58,155				1,341	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		06/01/2011	SCHEDULED REDEMPTION		7,385	7,385	7,503	7,436		(51)		(51)		7,385				192	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		06/01/2011	SCHEDULED REDEMPTION		2,767	2,767	2,743	2,745		21		21		2,767				72	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		06/01/2011	SCHEDULED REDEMPTION		7,921	7,921	7,854	7,861		60		60		7,921				208	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		06/01/2011	SCHEDULED REDEMPTION		1,128	1,128	1,164	1,171		(43)		(43)		1,128				32	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		06/01/2011	SCHEDULED REDEMPTION		68,953	68,953	71,108	71,416		(2,462)		(2,462)		68,953				2,064	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		06/01/2011	SCHEDULED REDEMPTION		7,381	7,381	7,226	7,265		116		116		7,381				137	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		06/01/2011	SCHEDULED REDEMPTION		35,906	35,906	35,602	35,633		273		273		35,906				962	03/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		06/01/2011	SCHEDULED REDEMPTION		595,607	595,607	600,353	598,732		(3,125)		(3,125)		595,607				13,743	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		06/01/2011	SCHEDULED REDEMPTION		155,567	155,567	157,317	157,621		(2,054)		(2,054)		155,567				4,270	03/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		06/01/2011	SCHEDULED REDEMPTION		121,690	121,690	120,658	120,758		932		932		121,690				2,825	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		06/01/2011	SCHEDULED REDEMPTION		323	323	314	315		9		9		323				7	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		06/01/2011	SCHEDULED REDEMPTION		1,103	1,103	1,122	1,118		(15)		(15)		1,103				33	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		06/01/2011	SCHEDULED REDEMPTION		63,322	63,322	62,785	62,840		482		482		63,322				1,468	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		06/03/2011	Various		6,586,652	5,989,803	6,051,168	6,048,068		(4,267)		(4,267)		6,043,801		542,851	542,851	188,284	04/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2011	SCHEDULED REDEMPTION		119,123	119,123	119,123	119,123						119,123				2,943	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		06/01/2011	SCHEDULED REDEMPTION		1,306	1,306	1,320	1,325		(19)		(19)		1,306				34	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		06/01/2011	SCHEDULED REDEMPTION		11,185	11,185	10,862	10,946		239		239		11,185				238	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		06/01/2011	SCHEDULED REDEMPTION		3,964	3,964	4,054	4,033		(69)		(69)		3,964				112	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		06/01/2011	SCHEDULED REDEMPTION		1,812	1,812	1,839	1,831		(20)		(20)		1,812				44	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		06/01/2011	SCHEDULED REDEMPTION		1,219	1,219	1,178	1,186		34		34		1,219				27	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		06/01/2011	SCHEDULED REDEMPTION		1,321	1,321	1,283	1,283		37		37		1,321				28	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		06/01/2011	SCHEDULED REDEMPTION		3,421	3,421	3,464	3,454		(33)		(33)		3,421				80	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2011	SCHEDULED REDEMPTION		18,231	18,231	18,231	18,231						18,231				407	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		06/01/2011	SCHEDULED REDEMPTION		663	663	671	668		(5)		(5)		663				15	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		06/01/2011	SCHEDULED REDEMPTION		2,187	2,187	2,213	2,207		(20)		(20)		2,187				52	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		06/01/2011	SCHEDULED REDEMPTION		10,255	10,255	9,958	10,026		228		228		10,255				218	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		06/01/2011	SCHEDULED REDEMPTION		462	462	469	467		(5)		(5)		462				11	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		06/01/2011	SCHEDULED REDEMPTION		676	676	693	690		(15)		(15)		676				17	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		06/01/2011	SCHEDULED REDEMPTION		13,402	13,402	13,120	13,234		168		168		13,402				235	10/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407D-XQ-3	FED NATL MTG ASSOC #827887		06/01/2011	SCHEDULED REDEMPTION		1,604	1,604	1,647	1,651		(47)		(47)		1,604				45	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		06/01/2011	SCHEDULED REDEMPTION		2,611	2,611	2,536	2,538		73		73		2,611				57	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		06/01/2011	SCHEDULED REDEMPTION		392	392	398	396		(3)		(3)		392				9	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		06/01/2011	SCHEDULED REDEMPTION		1,199	1,199	1,218	1,213		(14)		(14)		1,199				28	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2011	SCHEDULED REDEMPTION		5,809	5,809	5,809	5,809						5,809				136	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		06/01/2011	SCHEDULED REDEMPTION		14,216	14,216	13,805	13,876		339		339		14,216				310	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		06/01/2011	SCHEDULED REDEMPTION		730	730	725	726		4		4		730				19	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		06/01/2011	SCHEDULED REDEMPTION		584	584	608	627		(44)		(44)		584				15	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		06/01/2011	SCHEDULED REDEMPTION		559	559	566	564		(5)		(5)		559				12	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		06/01/2011	SCHEDULED REDEMPTION		1,332	1,332	1,321	1,320		13		13		1,332				32	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		06/01/2011	SCHEDULED REDEMPTION		3,038	3,038	2,950	2,964		75		75		3,038				63	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		06/01/2011	SCHEDULED REDEMPTION		802	802	813	810		(8)		(8)		802				18	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		06/01/2011	SCHEDULED REDEMPTION		2,318	2,318	2,241	2,240		79		79		2,318				49	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2011	SCHEDULED REDEMPTION		9,130	9,130	9,130	9,130						9,130				217	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2011	SCHEDULED REDEMPTION		16,535	16,535	16,535	16,535						16,535				391	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2011	SCHEDULED REDEMPTION		4,182	4,182	4,182	4,182						4,182				99	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		06/01/2011	SCHEDULED REDEMPTION		19,907	19,907	19,414	19,357		550		550		19,907				496	11/01/2035	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		06/03/2011	Various		1,905,955	1,785,858	1,737,514	1,759,963		(15,197)		(15,197)		1,744,766		161,189	161,189	46,427	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		06/01/2011	SCHEDULED REDEMPTION		553	553	576	580		(27)		(27)		553				15	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		06/01/2011	SCHEDULED REDEMPTION		7,314	7,314	7,588	7,568		(254)		(254)		7,314				170	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		06/01/2011	SCHEDULED REDEMPTION		1,600	1,600	1,589	1,583		17		17		1,600				41	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		06/01/2011	SCHEDULED REDEMPTION		2,359	2,359	2,343	2,350		9		9		2,359				58	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		06/01/2011	SCHEDULED REDEMPTION		3,818	3,818	3,792	3,783		34		34		3,818				100	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		06/01/2011	SCHEDULED REDEMPTION		3,598	3,598	3,750	3,815		(217)		(217)		3,598				89	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		06/01/2011	SCHEDULED REDEMPTION		717	717	708	712		5		5		717				17	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		06/01/2011	SCHEDULED REDEMPTION		17,615	17,615	18,359	18,332		(717)		(717)		17,615				476	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		06/01/2011	SCHEDULED REDEMPTION		2,573	2,573	2,555	2,554		19		19		2,573				66	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		06/01/2011	SCHEDULED REDEMPTION		824	824	838	835		(11)		(11)		824				25	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		06/01/2011	SCHEDULED REDEMPTION		9,878	9,878	9,810	9,820		58		58		9,878				264	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		06/01/2011	SCHEDULED REDEMPTION		3,141	3,141	3,119	3,130		11		11		3,141				84	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		06/01/2011	SCHEDULED REDEMPTION		22,117	22,117	22,767	22,645		(528)		(528)		22,117				635	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2011	SCHEDULED REDEMPTION		169,046	169,046	169,046	169,046						169,046				4,198	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		06/01/2011	SCHEDULED REDEMPTION		602	602	628	630		(27)		(27)		602				14	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		06/01/2011	SCHEDULED REDEMPTION		1,018	1,018	1,048	1,041		(23)		(23)		1,018				29	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		06/01/2011	SCHEDULED REDEMPTION		24,666	24,666	25,514	25,823		(1,157)		(1,157)		24,666				587	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		06/01/2011	SCHEDULED REDEMPTION		5,945	5,945	6,191	6,191		(247)		(247)		5,945				156	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		06/01/2011	SCHEDULED REDEMPTION		5,805	5,805	5,873	5,840		(35)		(35)		5,805				137	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		06/01/2011	SCHEDULED REDEMPTION		2,237	2,237	2,303	2,283		(46)		(46)		2,237				62	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		06/01/2011	SCHEDULED REDEMPTION		498	498	506	502		(4)		(4)		498				14	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		06/01/2011	SCHEDULED REDEMPTION		1,260	1,260	1,282	1,279		(19)		(19)		1,260				39	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		06/01/2011	SCHEDULED REDEMPTION		1,190	1,190	1,240	1,256		(66)		(66)		1,190				30	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		06/01/2011	SCHEDULED REDEMPTION		169	169	173	173		(5)		(5)		169				4	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		06/01/2011	SCHEDULED REDEMPTION		9,751	9,751	9,915	9,938		(187)		(187)		9,751				280	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		06/01/2011	SCHEDULED REDEMPTION		123	123	125	125		(2)		(2)		123				4	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		06/01/2011	SCHEDULED REDEMPTION		105	105	106	105		(1)		(1)		105				3	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		06/01/2011	SCHEDULED REDEMPTION		4,123	4,123	4,297	4,352		(229)		(229)		4,123				106	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		06/01/2011	SCHEDULED REDEMPTION		45,567	45,567	46,726	46,779		(1,212)		(1,212)		45,567				958	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		06/01/2011	SCHEDULED REDEMPTION		466,342	466,342	484,777	484,049		(17,707)		(17,707)		466,342				9,854	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		06/01/2011	SCHEDULED REDEMPTION		45,155	45,155	46,845	47,458		(2,302)		(2,302)		45,155				1,057	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		06/01/2011	SCHEDULED REDEMPTION		4,973	4,973	5,121	5,144		(171)		(171)		4,973				105	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		06/01/2011	SCHEDULED REDEMPTION		608,362	608,362	635,738	637,517		(29,155)		(29,155)		608,362				14,205	05/01/2023	1
31410K-4Y-7	FED NATL MTG ASSOC #890139		06/01/2011	SCHEDULED REDEMPTION		1,361,991	1,361,991	1,420,461	1,430,350		(68,359)		(68,359)		1,361,991				28,642	08/01/2021	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		06/01/2011	SCHEDULED REDEMPTION		14,852	14,852	15,468	15,886		(1,034)		(1,034)		14,852				370	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		06/01/2011	SCHEDULED REDEMPTION		1,673	1,673	1,702	1,692		(19)		(19)		1,673				54	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		06/01/2011	SCHEDULED REDEMPTION		1,057	1,057	1,074	1,073		(17)		(17)		1,057				32	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		06/01/2011	SCHEDULED REDEMPTION		676	676	688	688		(11)		(11)		676				20	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		06/01/2011	SCHEDULED REDEMPTION		107	107	109	109		(2)		(2)		107				3	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		06/01/2011	SCHEDULED REDEMPTION		6,792	6,792	6,745	6,759		33		33		6,792				177	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		06/01/2011	SCHEDULED REDEMPTION		266	266	271	270		(4)		(4)		266				9	09/01/2036	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)
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2011	SCHEDULED REDEMPTION		7,367	7,367	7,367	7,367						7,367				175	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2011	SCHEDULED REDEMPTION		2,855	2,855	2,855	2,855						2,855				68	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		06/01/2011	SCHEDULED REDEMPTION		1,355	1,355	1,378	1,376		(21)		(21)		1,355				42	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		06/01/2011	SCHEDULED REDEMPTION		789	789	818	821		(32)		(32)		789				19	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		06/01/2011	SCHEDULED REDEMPTION		118	118	120	120		(2)		(2)		118				4	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		06/01/2011	SCHEDULED REDEMPTION		7,358	7,358	7,358	7,358						7,358				170	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2011	SCHEDULED REDEMPTION		137,101	137,101	137,101	137,101						137,101				2,886	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		06/01/2011	SCHEDULED REDEMPTION		2,449	2,449	2,495	2,487		(39)		(39)		2,449				72	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		06/01/2011	SCHEDULED REDEMPTION		10,196	10,196	10,619	10,765		(569)		(569)		10,196				243	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2011	SCHEDULED REDEMPTION		7,847	7,847	7,635	7,704		143		143		7,847				195	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		06/01/2011	SCHEDULED REDEMPTION		8,401	8,401	8,343	8,359		42		42		8,401				224	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		06/01/2011	SCHEDULED REDEMPTION		593	593	605	603		(9)		(9)		593				19	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		06/01/2011	SCHEDULED REDEMPTION		907	907	946	959		(52)		(52)		907				23	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		06/01/2011	SCHEDULED REDEMPTION		5,057	5,057	5,208	5,277		(219)		(219)		5,057				106	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		06/01/2011	SCHEDULED REDEMPTION		1,085	1,085	1,113	1,101		(15)		(15)		1,085				23	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		06/01/2011	SCHEDULED REDEMPTION		7,739	7,739	8,029	8,127		(388)		(388)		7,739				187	06/01/2022	1
31410W-KL-1	FED NATL MTG ASSOC #899499		06/01/2011	SCHEDULED REDEMPTION		41,835	41,835	43,064	42,839		(1,004)		(1,004)		41,835				1,229	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		06/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14					05/01/2037	1
31410W-YZ-5	FED NATL MTG ASSOC #899928		06/03/2011	Various		3,955,277	3,613,260	3,719,400	3,734,272		(20,501)		(20,501)		3,713,772		241,505	241,505	111,651	12/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		06/01/2011	SCHEDULED REDEMPTION		1,527	1,527	1,517	1,519		8		8		1,527				40	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		06/01/2011	SCHEDULED REDEMPTION		2,813	2,813	2,885	2,894		(81)		(81)		2,813				60	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		06/01/2011	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		06/01/2011	SCHEDULED REDEMPTION		946	946	939	941		4		4		946				24	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		06/01/2011	SCHEDULED REDEMPTION		1,654	1,654	1,683	1,684		(30)		(30)		1,654				54	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		06/01/2011	SCHEDULED REDEMPTION		515	515	524	525		(10)		(10)		515				17	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		06/01/2011	SCHEDULED REDEMPTION		1,180	1,180	1,200	1,196		(16)		(16)		1,180				37	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		06/01/2011	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18				1	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		06/01/2011	SCHEDULED REDEMPTION		66	66	67	67						66				2	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		06/01/2011	SCHEDULED REDEMPTION		10,883	10,883	11,159	11,121		(238)		(238)		10,883				227	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		06/01/2011	SCHEDULED REDEMPTION		12,422	12,422	12,937	13,055		(633)		(633)		12,422				307	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		06/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11					11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		06/01/2011	SCHEDULED REDEMPTION		20,974	20,974	21,759	22,169		(1,195)		(1,195)		20,974				511	01/01/2022	1
31411E-ZB-6	FED NATL MTG ASSOC #906238		06/03/2011	Various		3,007,715	2,825,053	2,874,823	2,885,883		(2,843)		(2,843)		2,883,039		124,675	124,675	72,839	01/01/2037	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		06/01/2011	SCHEDULED REDEMPTION		9,121	9,121	9,411	9,377		(256)		(256)		9,121				194	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		06/01/2011	SCHEDULED REDEMPTION		20,648	20,648	21,173	21,273		(625)		(625)		20,648				452	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		06/01/2011	SCHEDULED REDEMPTION		83,430	83,430	86,956	88,862		(5,433)		(5,433)		83,430				2,150	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		06/01/2011	SCHEDULED REDEMPTION		24	24	24	25		(1)		(1)		24				1	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		06/01/2011	SCHEDULED REDEMPTION		1,425	1,425	1,461	1,448		(23)		(23)		1,425				30	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		06/01/2011	SCHEDULED REDEMPTION		1,188	1,188	1,210	1,212		(24)		(24)		1,188				39	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		06/01/2011	SCHEDULED REDEMPTION		60,429	60,429	61,966	63,781		(3,352)		(3,352)		60,429				1,334	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/01/2011	SCHEDULED REDEMPTION		580	580	591	594		(14)		(14)		580				17	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		06/01/2011	SCHEDULED REDEMPTION		8,018	8,018	8,293	8,557		(539)		(539)		8,018				190	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		06/01/2011	SCHEDULED REDEMPTION		18,914	18,914	19,622	19,532		(618)		(618)		18,914				441	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		06/01/2011	SCHEDULED REDEMPTION		366	366	382	387		(21)		(21)		366				10	06/01/2022	1
31411N-QE-0	FED NATL MTG ASSOC #912253		06/01/2011	SCHEDULED REDEMPTION		4,864	4,864	5,007	5,019		(155)		(155)		4,864				132	03/01/2037	1
31411N-XA-0	FED NATL MTG ASSOC #912473		06/01/2011	SCHEDULED REDEMPTION		6,337	6,337	6,499	6,411		(73)		(73)		6,337				135	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		06/01/2011	SCHEDULED REDEMPTION		1,107	1,107	1,154	1,168		(61)		(61)		1,107				29	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		06/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15				1	03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		06/01/2011	SCHEDULED REDEMPTION		12,230	12,230	12,687	12,468		(238)		(238)		12,230				289	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		06/01/2011	SCHEDULED REDEMPTION		713	713	739	755		(43)		(43)		713				18	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		06/01/2011	SCHEDULED REDEMPTION		17,842	17,842	18,455	18,430		(588)		(588)		17,842				435	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		06/01/2011	SCHEDULED REDEMPTION		362	362	376	376		(13)		(13)		362				9	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		06/01/2011	SCHEDULED REDEMPTION		299	299	304	310		(11)		(11)		299				9	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		06/01/2011	SCHEDULED REDEMPTION		899	899	914	939		(40)		(40)		899				27	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		06/01/2011	SCHEDULED REDEMPTION		214	214	218	219		(5)		(5)		214				7	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		06/01/2011	SCHEDULED REDEMPTION		887	887	924	959		(72)		(72)		887				24	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		06/01/2011	SCHEDULED REDEMPTION		903	903	919	951		(47)		(47)		903				29	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		06/01/2011	SCHEDULED REDEMPTION		47,378	47,378	49,151	49,818		(2,440)		(2,440)		47,378				1,107	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		06/01/2011	SCHEDULED REDEMPTION		21,991	21,991	22,769	23,134		(1,143)		(1,143)		21,991				507	04/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412A-J6-2	FED NATL MTG ASSOC #919285		06/01/2011	SCHEDULED REDEMPTION		39	39	39	41		(2)		(2)		39				1	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		06/01/2011	SCHEDULED REDEMPTION		5,996	5,996	6,098	6,089		(93)		(93)		5,996				171	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2011	SCHEDULED REDEMPTION		5,923	5,923	5,923	5,923						5,923				139	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		06/01/2011	SCHEDULED REDEMPTION		3,649	3,649	3,756	3,717		(68)		(68)		3,649				101	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		06/01/2011	SCHEDULED REDEMPTION		7,319	7,319	7,534	7,606		(287)		(287)		7,319				201	02/01/2037	1
31412D-VV-7	FED NATL MTG ASSOC #922328		06/01/2011	SCHEDULED REDEMPTION		282,965	282,965	294,704	302,812		(19,847)		(19,847)		282,965				7,456	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		06/01/2011	SCHEDULED REDEMPTION		1,234,067	1,234,067	1,289,792	1,286,203		(52,137)		(52,137)		1,234,067				28,229	03/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		06/01/2011	SCHEDULED REDEMPTION		34	34	34	35		(1)		(1)		34				1	08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		06/01/2011	SCHEDULED REDEMPTION		33,819	33,819	34,982	34,554		(735)		(735)		33,819				831	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		06/01/2011	SCHEDULED REDEMPTION		177	177	184	182		(5)		(5)		177				4	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		06/01/2011	SCHEDULED REDEMPTION		28,599	28,599	29,582	30,533		(1,934)		(1,934)		28,599				710	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		06/01/2011	SCHEDULED REDEMPTION		2,613	2,613	2,679	2,646		(33)		(33)		2,613				50	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		06/01/2011	SCHEDULED REDEMPTION		814	814	848	904		(90)		(90)		814				19	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		06/01/2011	SCHEDULED REDEMPTION		1,110	1,110	1,157	1,178		(68)		(68)		1,110				29	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		06/01/2011	SCHEDULED REDEMPTION		1,563	1,563	1,629	1,640		(77)		(77)		1,563				39	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		06/01/2011	SCHEDULED REDEMPTION		50,548	50,548	52,425	53,774		(3,227)		(3,227)		50,548				1,207	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		06/01/2011	SCHEDULED REDEMPTION		1,967	1,967	2,050	2,130		(163)		(163)		1,967				48	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		06/01/2011	SCHEDULED REDEMPTION		43,245	43,245	45,039	45,826		(2,581)		(2,581)		43,245				1,086	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		06/01/2011	SCHEDULED REDEMPTION		14,675	14,675	15,284	16,178		(1,503)		(1,503)		14,675				398	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		06/01/2011	SCHEDULED REDEMPTION		24,807	24,807	25,659	26,345		(1,538)		(1,538)		24,807				595	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		06/01/2011	SCHEDULED REDEMPTION		32,845	32,845	33,680	33,911		(1,066)		(1,066)		32,845				681	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		06/01/2011	SCHEDULED REDEMPTION		5,600	5,600	5,810	5,921		(320)		(320)		5,600				131	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		06/01/2011	SCHEDULED REDEMPTION		3,715	3,715	3,810	3,812		(97)		(97)		3,715				81	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		06/01/2011	SCHEDULED REDEMPTION		307,915	307,915	318,813	331,395		(23,480)		(23,480)		307,915				7,001	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		06/01/2011	SCHEDULED REDEMPTION		880	880	917	942		(62)		(62)		880				22	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		06/01/2011	SCHEDULED REDEMPTION		34,220	34,220	35,640	37,755		(3,535)		(3,535)		34,220				883	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		06/01/2011	SCHEDULED REDEMPTION		223,232	223,232	231,499	235,062		(11,830)		(11,830)		223,232				5,166	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		06/01/2011	SCHEDULED REDEMPTION		808	808	843	888		(79)		(79)		808				22	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		06/01/2011	SCHEDULED REDEMPTION		927	927	959	1,038		(111)		(111)		927				20	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		06/01/2011	SCHEDULED REDEMPTION		28,200	28,200	28,917	29,344		(1,144)		(1,144)		28,200				589	02/01/2024	1
31412N-Y2-6	FED NATL MTG ASSOC #930529		06/01/2011	SCHEDULED REDEMPTION		742,876	742,876	770,415	792,389		(49,513)		(49,513)		742,876				17,725	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		06/01/2011	SCHEDULED REDEMPTION		712,290	712,290	734,550	740,614		(28,323)		(28,323)		712,290				14,242	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		06/01/2011	SCHEDULED REDEMPTION		285,808	285,808	296,749	297,273		(11,465)		(11,465)		285,808				6,075	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		06/01/2011	SCHEDULED REDEMPTION		4,086	4,086	4,190	4,210		(124)		(124)		4,086				86	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		06/01/2011	SCHEDULED REDEMPTION		11,179	11,179	11,563	11,571		(392)		(392)		11,179				256	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		06/01/2011	SCHEDULED REDEMPTION		89,149	89,149	91,647	91,647		(2,499)		(2,499)		89,149				1,906	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		06/01/2011	SCHEDULED REDEMPTION		3,818	3,818	3,932	3,928		(109)		(109)		3,818				80	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		06/01/2011	SCHEDULED REDEMPTION		22,790	22,790	23,735	24,639		(1,849)		(1,849)		22,790				575	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		06/01/2011	SCHEDULED REDEMPTION		802	802	826	830		(28)		(28)		802				17	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		06/01/2011	SCHEDULED REDEMPTION		26,701	26,701	27,829	28,664		(1,963)		(1,963)		26,701				717	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		06/01/2011	SCHEDULED REDEMPTION		1,123	1,123	1,157	1,157		(33)		(33)		1,123				24	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		06/01/2011	SCHEDULED REDEMPTION		2,861	2,861	2,959	2,993		(132)		(132)		2,861				68	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		06/01/2011	SCHEDULED REDEMPTION		6,711	6,711	6,911	6,835		(124)		(124)		6,711				143	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		06/01/2011	SCHEDULED REDEMPTION		1,784	1,784	1,829	1,862		(78)		(78)		1,784				38	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		06/01/2011	SCHEDULED REDEMPTION		108,706	108,706	112,450	115,554		(6,847)		(6,847)		108,706				2,554	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		06/01/2011	SCHEDULED REDEMPTION		14,608	14,608	15,074	14,983		(374)		(374)		14,608				289	09/01/2024	1
31412U-L5-7	FED NATL MTG ASSOC #935148		06/01/2011	SCHEDULED REDEMPTION		150,624	150,624	156,143	155,543		(4,918)		(4,918)		150,624				3,197	04/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		06/01/2011	SCHEDULED REDEMPTION		171,247	171,247	177,414	176,229		(4,982)		(4,982)		171,247				3,387	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		06/01/2011	SCHEDULED REDEMPTION		1,426	1,426	1,462	1,487		(62)		(62)		1,426				30	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		06/01/2011	SCHEDULED REDEMPTION		31,057	31,057	31,847	31,510		(453)		(453)		31,057				602	05/01/2022	1
31412V-3M-8	FED NATL MTG ASSOC #936504		06/01/2011	SCHEDULED REDEMPTION		10,149	10,149	10,447	10,426		(277)		(277)		10,149				272	06/01/2037	1
31412W-FF-8	FED NATL MTG ASSOC #936766		06/01/2011	SCHEDULED REDEMPTION		681	681	701	707		(26)		(26)		681				19	05/01/2037	1
31412W-J2-3	FED NATL MTG ASSOC #936881		06/01/2011	SCHEDULED REDEMPTION		4,384	4,384	4,570	4,619		(234)		(234)		4,384				119	07/01/2022	1
31412W-UL-8	FED NATL MTG ASSOC #937187		06/01/2011	SCHEDULED REDEMPTION		23,340	23,340	24,026	23,872		(532)		(532)		23,340				651	05/01/2037	1
31412X-7D-0	FED NATL MTG ASSOC #938392		06/01/2011	SCHEDULED REDEMPTION		5,219	5,219	5,352	5,308		(89)		(89)		5,219				111	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		06/01/2011	SCHEDULED REDEMPTION		16,093	16,093	16,646	16,831		(738)		(738)		16,093				366	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		06/01/2011	SCHEDULED REDEMPTION		2,231	2,231	2,325	2,394		(163)		(163)		2,231				54	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		06/01/2011	SCHEDULED REDEMPTION		4,828	4,828	4,972	5,089		(261)		(261)		4,828				107	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		06/01/2011	SCHEDULED REDEMPTION		11,623	11,623	12,022	12,073		(451)		(451)		11,623				277	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)
31413A-JV-6	FED NATL MTG ASSOC #939576		06/01/2011	SCHEDULED REDEMPTION		9,669	9,669	10,070	10,065		(397)		(397)		9,669				252	07/01/2022	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		06/01/2011	SCHEDULED REDEMPTION		12,171	12,171	12,528	12,504		(333)		(333)		12,171				318	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		06/01/2011	SCHEDULED REDEMPTION		21,960	21,960	22,605	22,539		(579)		(579)		21,960				608	06/01/2037	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		06/01/2011	SCHEDULED REDEMPTION		300	300	309	308		(8)		(8)		300				6	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		06/01/2011	SCHEDULED REDEMPTION		2,679	2,679	2,779	2,812		(133)		(133)		2,679				63	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		06/01/2011	SCHEDULED REDEMPTION		5,849	5,849	6,097	6,205		(356)		(356)		5,849				149	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		06/01/2011	SCHEDULED REDEMPTION		221,433	221,433	230,792	240,757		(19,324)		(19,324)		221,433				5,568	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		06/01/2011	SCHEDULED REDEMPTION		229,528	229,528	235,365	237,900		(8,372)		(8,372)		229,528				4,239	07/01/2022	1
31413B-5R-8	FED NATL MTG ASSOC #941056		06/01/2011	SCHEDULED REDEMPTION		152	152	156	155		(3)		(3)		152				4	08/01/2037	1
31413D-DE-4	FED NATL MTG ASSOC #942101		06/01/2011	SCHEDULED REDEMPTION		34,298	34,298	35,170	35,014		(716)		(716)		34,298				759	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		06/01/2011	SCHEDULED REDEMPTION		42,892	42,892	44,671	45,694		(2,802)		(2,802)		42,892				1,133	08/01/2022	1
31413F-BC-5	FED NATL MTG ASSOC #943835		06/01/2011	SCHEDULED REDEMPTION		3,824	3,824	3,936	3,932		(108)		(108)		3,824				114	07/01/2037	1
31413G-GD-6	FED NATL MTG ASSOC #944896		06/01/2011	SCHEDULED REDEMPTION		1,420	1,420	1,456	1,435		(15)		(15)		1,420				32	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		06/01/2011	SCHEDULED REDEMPTION		12,130	12,130	12,643	13,077		(947)		(947)		12,130				312	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		06/01/2011	SCHEDULED REDEMPTION		10,272	10,272	10,534	10,560		(288)		(288)		10,272				203	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		06/01/2011	SCHEDULED REDEMPTION		1,414	1,414	1,474	1,550		(136)		(136)		1,414				35	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		06/01/2011	SCHEDULED REDEMPTION		1,946	1,946	2,028	2,113		(167)		(167)		1,946				52	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		06/01/2011	SCHEDULED REDEMPTION		73	73	74	74		(1)		(1)		73				2	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		06/01/2011	SCHEDULED REDEMPTION		28,243	28,243	28,961	29,052		(809)		(809)		28,243				543	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		06/01/2011	SCHEDULED REDEMPTION		13,185	13,185	13,408	13,408		(222)		(222)		13,185				396	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		06/01/2011	SCHEDULED REDEMPTION		20,190	20,190	20,703	20,691		(502)		(502)		20,190				439	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		06/01/2011	SCHEDULED REDEMPTION		174,248	174,248	180,769	183,112		(8,864)		(8,864)		174,248				4,013	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		06/01/2011	SCHEDULED REDEMPTION		39,538	39,538	40,544	40,533		(995)		(995)		39,538				843	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		06/01/2011	SCHEDULED REDEMPTION		60,893	60,893	62,708	62,931		(2,038)		(2,038)		60,893				1,295	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		06/01/2011	SCHEDULED REDEMPTION		870	870	900	901		(31)		(31)		870				21	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		06/01/2011	SCHEDULED REDEMPTION		259	259	270	273		(14)		(14)		259				7	08/01/2022	1
31413R-3F-1	FED NATL MTG ASSOC #953598		06/03/2011	Various		4,803,163	4,516,022	4,595,582	4,624,783		(22,320)		(22,320)		4,602,463		200,700	200,700	117,053	01/01/2038	1
31413U-XU-8	FED NATL MTG ASSOC #956191		06/01/2011	SCHEDULED REDEMPTION		345	345	359	392		(47)		(47)		345				9	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		06/01/2011	SCHEDULED REDEMPTION		70,344	70,344	72,132	73,103		(2,760)		(2,760)		70,344				1,570	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		06/01/2011	SCHEDULED REDEMPTION		2,466	2,466	2,529	2,509		(43)		(43)		2,466				52	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		06/01/2011	SCHEDULED REDEMPTION		2,352	2,352	2,422	2,405		(52)		(52)		2,352				50	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		06/01/2011	SCHEDULED REDEMPTION		5,760	5,760	5,958	6,030		(270)		(270)		5,760				136	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		06/01/2011	SCHEDULED REDEMPTION		8,160	8,160	8,440	8,588		(429)		(429)		8,160				183	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		06/01/2011	SCHEDULED REDEMPTION		711	711	737	758		(47)		(47)		711				18	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		06/01/2011	SCHEDULED REDEMPTION		15,379	15,379	15,770	15,808		(428)		(428)		15,379				311	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		06/01/2011	SCHEDULED REDEMPTION		947	947	976	983		(36)		(36)		947				19	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		06/01/2011	SCHEDULED REDEMPTION		68,113	68,113	70,144	70,603		(2,490)		(2,490)		68,113				1,469	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		06/01/2011	SCHEDULED REDEMPTION		6,467	6,467	6,689	6,762		(296)		(296)		6,467				143	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		06/01/2011	SCHEDULED REDEMPTION		28,497	28,497	29,222	29,282		(785)		(785)		28,497				595	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		06/01/2011	SCHEDULED REDEMPTION		26,029	26,029	26,805	26,787		(758)		(758)		26,029				550	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		06/01/2011	SCHEDULED REDEMPTION		6,004	6,004	6,156	6,139		(135)		(135)		6,004				121	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		06/01/2011	SCHEDULED REDEMPTION		2,539	2,539	2,615	2,602		(62)		(62)		2,539				56	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		06/01/2011	SCHEDULED REDEMPTION		1,051	1,051	1,077	1,079		(29)		(29)		1,051				22	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		06/01/2011	SCHEDULED REDEMPTION		21,926	21,926	22,836	23,082		(1,156)		(1,156)		21,926				538	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		06/01/2011	SCHEDULED REDEMPTION		2,749	2,749	2,818	2,818		(69)		(69)		2,749				58	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		06/01/2011	SCHEDULED REDEMPTION		42,844	42,844	44,435	44,876		(2,032)		(2,032)		42,844				1,009	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		06/01/2011	SCHEDULED REDEMPTION		40,313	40,313	41,699	42,084		(1,771)		(1,771)		40,313				996	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		06/01/2011	SCHEDULED REDEMPTION		3,200	3,200	3,282	3,259		(59)		(59)		3,200				71	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		06/01/2011	SCHEDULED REDEMPTION		2,491	2,491	2,565	2,576		(85)		(85)		2,491				54	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		06/01/2011	SCHEDULED REDEMPTION		1,794	1,794	1,856	1,881		(87)		(87)		1,794				42	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		06/01/2011	SCHEDULED REDEMPTION		4,789	4,789	4,968	5,074		(285)		(285)		4,789				119	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		06/01/2011	SCHEDULED REDEMPTION		3,712	3,712	3,866	4,050		(339)		(339)		3,712				93	11/01/2022	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		06/01/2011	SCHEDULED REDEMPTION		476	476	490	491		(15)		(15)		476				13	12/01/2037	1
31414H-F6-9	FED NATL MTG ASSOC #966489		06/01/2011	SCHEDULED REDEMPTION		23,311	23,311	24,177	24,439		(1,128)		(1,128)		23,311				577	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		06/01/2011	SCHEDULED REDEMPTION		2,606	2,606	2,672	2,677		(70)		(70)		2,606				55	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		06/01/2011	SCHEDULED REDEMPTION		8,233	8,233	8,516	8,522		(289)		(289)		8,233				195	03/01/2023	1
31414H-6T-9	FED NATL MTG ASSOC #967182		06/01/2011	SCHEDULED REDEMPTION		20,215	20,215	20,809	20,640		(425)		(425)		20,215				527	12/01/2037	1
31414J-CD-3	FED NATL MTG ASSOC #967268		06/01/2011	SCHEDULED REDEMPTION		3,605	3,605	3,754	3,824		(219)		(219)		3,605				94	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		06/01/2011	SCHEDULED REDEMPTION		10,355	10,355	10,742	10,806		(451)		(451)		10,355				234	01/01/2023	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)
31414K-D4-9	FED NATL MTG ASSOC #968223		06/01/2011	SCHEDULED REDEMPTION		2,553	2,553	2,661	2,643		(89)		(89)		2,553				59	02/01/2023	1
31414K-FS-4	FED NATL MTG ASSOC #968277		06/01/2011	SCHEDULED REDEMPTION		6,268	6,268	6,452	6,504		(236)		(236)		6,268				187	02/01/2038	1
31414K-TF-7	FED NATL MTG ASSOC #968650		06/01/2011	SCHEDULED REDEMPTION		1,598	1,598	1,666	1,709		(110)		(110)		1,598				40	01/01/2023	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		06/01/2011	SCHEDULED REDEMPTION		267	267	275	275		(8)		(8)		267				8	02/01/2038	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		06/01/2011	SCHEDULED REDEMPTION		8,889	8,889	9,194	9,133		(244)		(244)		8,889				191	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		06/01/2011	SCHEDULED REDEMPTION		4,114	4,114	4,268	4,420		(306)		(306)		4,114				102	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		06/01/2011	SCHEDULED REDEMPTION		32,249	32,249	33,456	35,134		(2,885)		(2,885)		32,249				739	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		06/01/2011	SCHEDULED REDEMPTION		18,985	18,985	19,638	19,721		(736)		(736)		18,985				453	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		06/01/2011	SCHEDULED REDEMPTION		9,922	9,922	10,174	10,107		(185)		(185)		9,922				217	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		06/01/2011	SCHEDULED REDEMPTION		18,523	18,523	19,113	19,109		(586)		(586)		18,523				400	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		06/01/2011	SCHEDULED REDEMPTION		30,759	30,759	31,542	31,479		(720)		(720)		30,759				654	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		06/01/2011	SCHEDULED REDEMPTION		825,119	825,119	859,993	872,825		(47,706)		(47,706)		825,119				20,081	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		06/01/2011	SCHEDULED REDEMPTION		1,858	1,858	1,913	1,890		(33)		(33)		1,858				39	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		06/01/2011	SCHEDULED REDEMPTION		20,055	20,055	20,886	21,189		(1,135)		(1,135)		20,055				524	02/01/2023	1
31414Q-QD-2	FED NATL MTG ASSOC #973052		06/03/2011	Various		1,639,014	1,484,799	1,528,415	1,533,688		(6,939)		(6,939)		1,526,750		112,265	112,265	47,377	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2011	SCHEDULED REDEMPTION		30,222	30,222	30,990	31,062		(840)		(840)		30,222				657	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		06/01/2011	SCHEDULED REDEMPTION		4,143	4,143	4,289	4,355		(212)		(212)		4,143				98	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		06/01/2011	SCHEDULED REDEMPTION		377	377	391	437		(60)		(60)		377				9	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		06/01/2011	SCHEDULED REDEMPTION		1,653	1,653	1,702	1,726		(73)		(73)		1,653				35	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		06/01/2011	SCHEDULED REDEMPTION		431,520	431,520	448,107	452,050		(20,530)		(20,530)		431,520				8,605	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		06/01/2011	SCHEDULED REDEMPTION		1,000	1,000	1,025	1,034		(34)		(34)		1,000				21	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		06/01/2011	SCHEDULED REDEMPTION		7,913	7,913	8,114	8,133		(220)		(220)		7,913				175	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		06/01/2011	SCHEDULED REDEMPTION		51,287	51,287	52,592	52,946		(1,659)		(1,659)		51,287				1,106	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		06/01/2011	SCHEDULED REDEMPTION		7,641	7,641	7,836	7,915		(273)		(273)		7,641				163	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		06/01/2011	SCHEDULED REDEMPTION		65,153	65,153	67,094	67,822		(2,670)		(2,670)		65,153				1,397	05/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		06/03/2011	Various		8,639,583	8,116,795	8,277,863	8,288,587		(7,415)		(7,415)		8,281,173		358,410	358,410	209,812	05/01/2038	1
31414S-4K-6	FED NATL MTG ASSOC #975226		06/01/2011	SCHEDULED REDEMPTION		13,364	13,364	13,704	13,717		(352)		(352)		13,364				275	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		06/01/2011	SCHEDULED REDEMPTION		24,311	24,311	24,929	24,975		(664)		(664)		24,311				520	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		06/01/2011	SCHEDULED REDEMPTION		4,536	4,536	4,671	4,606		(70)		(70)		4,536				102	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		06/01/2011	SCHEDULED REDEMPTION		1,364	1,364	1,405	1,395		(31)		(31)		1,364				30	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		06/01/2011	SCHEDULED REDEMPTION		11,662	11,662	12,063	12,275		(613)		(613)		11,662				277	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		06/01/2011	SCHEDULED REDEMPTION		576,735	576,735	598,904	600,614		(23,879)		(23,879)		576,735				11,362	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		06/01/2011	SCHEDULED REDEMPTION		183,118	183,118	189,270	188,599		(5,481)		(5,481)		183,118				3,751	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		06/01/2011	SCHEDULED REDEMPTION		77,235	77,235	80,125	81,129		(3,894)		(3,894)		77,235				1,832	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		06/01/2011	SCHEDULED REDEMPTION		271,525	271,525	280,859	280,973		(9,447)		(9,447)		271,525				5,705	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		06/01/2011	SCHEDULED REDEMPTION		2,682	2,682	2,762	2,744		(61)		(61)		2,682				57	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		06/01/2011	SCHEDULED REDEMPTION		519,013	519,013	533,266	535,885		(16,872)		(16,872)		519,013				11,090	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		06/01/2011	SCHEDULED REDEMPTION		1,420,746	1,420,746	1,475,335	1,466,711		(45,965)		(45,965)		1,420,746				31,724	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		06/01/2011	SCHEDULED REDEMPTION		252	252	259	256		(5)		(5)		252				5	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		06/01/2011	SCHEDULED REDEMPTION		14,425	14,425	14,792	14,869		(444)		(444)		14,425				292	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		06/01/2011	SCHEDULED REDEMPTION		5,570	5,570	5,736	5,802		(232)		(232)		5,570				119	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		06/01/2011	SCHEDULED REDEMPTION		578	578	593	595		(17)		(17)		578				12	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		06/01/2011	SCHEDULED REDEMPTION		220,056	220,056	226,099	226,987		(6,931)		(6,931)		220,056				4,763	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		06/01/2011	SCHEDULED REDEMPTION		1,666	1,666	1,716	1,719		(53)		(53)		1,666				36	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		06/01/2011	SCHEDULED REDEMPTION		37,915	37,915	39,219	39,568		(1,653)		(1,653)		37,915				843	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		06/01/2011	SCHEDULED REDEMPTION		809	809	830	836		(26)		(26)		809				16	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		06/01/2011	SCHEDULED REDEMPTION		81,884	81,884	84,926	85,411		(3,527)		(3,527)		81,884				1,944	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		06/01/2011	SCHEDULED REDEMPTION		3,074	3,074	3,152	3,112		(38)		(38)		3,074				65	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		06/01/2011	SCHEDULED REDEMPTION		283	283	292	290		(7)		(7)		283				6	06/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		06/01/2011	SCHEDULED REDEMPTION		1,078	1,078	1,110	1,119		(41)		(41)		1,078				23	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		06/01/2011	SCHEDULED REDEMPTION		8,207	8,207	8,514	8,689		(482)		(482)		8,207				195	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		06/01/2011	SCHEDULED REDEMPTION		3,886	3,886	4,023	4,050		(164)		(164)		3,886				96	06/01/2023	1
31415C-M3-8	FED NATL MTG ASSOC #982878		06/01/2011	SCHEDULED REDEMPTION		341,486	341,486	353,652	352,778		(11,291)		(11,291)		341,486				7,213	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		06/01/2011	SCHEDULED REDEMPTION		13,784	13,784	14,300	14,340		(556)		(556)		13,784				305	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		06/01/2011	SCHEDULED REDEMPTION		8,755	8,755	9,016	9,029		(273)		(273)		8,755				187	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		06/01/2011	SCHEDULED REDEMPTION		38,509	38,509	39,833	40,879		(2,370)		(2,370)		38,509				896	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		06/01/2011	SCHEDULED REDEMPTION		40,507	40,507	41,940	43,095		(2,588)		(2,588)		40,507				988	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2011	SCHEDULED REDEMPTION		88,142	88,142	89,891	89,539		(1,397)		(1,397)		88,142				2,055	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		06/01/2011	SCHEDULED REDEMPTION		9,465	9,465	9,819	10,338		(873)		(873)		9,465				229	05/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415L-VW-4	FED NATL MTG ASSOC #983629		06/01/2011	SCHEDULED REDEMPTION		56,168	56,168	57,596	57,984		(1,816)		(1,816)		56,168				1,183	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		06/01/2011	SCHEDULED REDEMPTION		39,295	39,295	40,466	41,625		(2,330)		(2,330)		39,295				819	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		06/01/2011	SCHEDULED REDEMPTION		46,859	46,859	48,256	48,619		(1,760)		(1,760)		46,859				990	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		06/01/2011	SCHEDULED REDEMPTION		4,842	4,842	5,023	5,081		(239)		(239)		4,842				113	06/01/2023	1
31415M-L8-6	FED NATL MTG ASSOC #984251		06/01/2011	SCHEDULED REDEMPTION		158,104	158,104	163,539	163,887		(5,784)		(5,784)		158,104				3,471	05/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		06/01/2011	SCHEDULED REDEMPTION		6,633	6,633	6,831	6,781		(148)		(148)		6,633				132	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		06/01/2011	SCHEDULED REDEMPTION		62,613	62,613	64,205	63,612		(999)		(999)		62,613				1,353	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		06/01/2011	SCHEDULED REDEMPTION		16,706	16,706	17,280	17,905		(1,199)		(1,199)		16,706				396	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		06/01/2011	SCHEDULED REDEMPTION		390,021	390,021	404,952	408,699		(18,678)		(18,678)		390,021				8,249	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		06/01/2011	SCHEDULED REDEMPTION		915	915	942	980		(64)		(64)		915				19	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		06/01/2011	SCHEDULED REDEMPTION		16,243	16,243	16,669	16,952		(709)		(709)		16,243				342	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		06/01/2011	SCHEDULED REDEMPTION		3,871	3,871	4,031	4,105		(235)		(235)		3,871				101	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		06/01/2011	SCHEDULED REDEMPTION		2,991	2,991	3,115	3,129		(138)		(138)		2,991				78	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		06/01/2011	SCHEDULED REDEMPTION		47,403	47,403	48,609	49,003		(1,600)		(1,600)		47,403				991	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		06/01/2011	SCHEDULED REDEMPTION		70,747	70,747	73,179	73,918		(3,171)		(3,171)		70,747				1,593	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		06/01/2011	SCHEDULED REDEMPTION		226	226	232	229		(4)		(4)		226				5	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		06/01/2011	SCHEDULED REDEMPTION		242	242	250	247		(5)		(5)		242				5	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		06/01/2011	SCHEDULED REDEMPTION		1,835	1,835	1,904	1,908		(72)		(72)		1,835				43	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2011	SCHEDULED REDEMPTION		7,328	7,328	7,602	7,629		(301)		(301)		7,328				156	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		06/01/2011	SCHEDULED REDEMPTION		52,125	52,125	53,996	54,281		(2,156)		(2,156)		52,125				1,152	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		06/01/2011	SCHEDULED REDEMPTION		28,208	28,208	29,178	29,552		(1,344)		(1,344)		28,208				654	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		06/01/2011	SCHEDULED REDEMPTION		36,414	36,414	37,777	39,160		(2,746)		(2,746)		36,414				880	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		06/01/2011	SCHEDULED REDEMPTION		166,968	166,968	172,877	175,512		(8,544)		(8,544)		166,968				4,085	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2011	SCHEDULED REDEMPTION		85,702	85,702	88,825	89,190		(3,488)		(3,488)		85,702				2,119	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		06/01/2011	SCHEDULED REDEMPTION		7,659	7,659	7,976	8,263		(604)		(604)		7,659				195	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		06/01/2011	SCHEDULED REDEMPTION		165,737	165,737	171,939	179,049		(13,312)		(13,312)		165,737				3,820	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		06/01/2011	SCHEDULED REDEMPTION		50,320	50,320	51,820	51,871		(1,551)		(1,551)		50,320				1,065	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		06/01/2011	SCHEDULED REDEMPTION		223,521	223,521	231,564	239,642		(16,121)		(16,121)		223,521				5,258	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		06/01/2011	SCHEDULED REDEMPTION		44,381	44,381	45,965	48,458		(4,078)		(4,078)		44,381				1,061	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		06/01/2011	SCHEDULED REDEMPTION		30,411	30,411	31,184	31,140		(729)		(729)		30,411				677	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		06/01/2011	SCHEDULED REDEMPTION		14,708	14,708	15,318	15,158		(451)		(451)		14,708				349	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		06/01/2011	SCHEDULED REDEMPTION		183,141	183,141	189,659	199,686		(16,545)		(16,545)		183,141				4,206	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		06/01/2011	SCHEDULED REDEMPTION		1,118,315	1,118,315	1,158,854	1,180,665		(62,351)		(62,351)		1,118,315				24,056	12/01/2023	1
31416B-M2-1	FED NATL MTG ASSOC #995077		06/03/2011	Various		11,816,704	11,093,919	11,310,164	11,470,922		(149,654)		(149,654)		11,321,267		495,436	495,436	288,076	11/01/2038	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		06/01/2011	SCHEDULED REDEMPTION		222,607	222,607	231,842	238,856		(16,248)		(16,248)		222,607				5,730	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		06/01/2011	SCHEDULED REDEMPTION		198,007	198,007	206,376	209,832		(11,824)		(11,824)		198,007				5,054	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		06/01/2011	SCHEDULED REDEMPTION		28,546	28,546	29,271	29,635		(1,089)		(1,089)		28,546				604	12/01/2022	1
31416B-2F-4	FED NATL MTG ASSOC #995474		06/01/2011	SCHEDULED REDEMPTION		1,031,567	1,031,567	1,067,793	1,080,808		(49,241)		(49,241)		1,031,567				24,496	02/01/2024	1
31416B-7J-1	FED NATL MTG ASSOC #995597		06/01/2011	SCHEDULED REDEMPTION		1,745	1,745	1,819	1,849		(103)		(103)		1,745				45	03/01/2024	1
31416C-J5-6	FED NATL MTG ASSOC #995884		06/01/2011	SCHEDULED REDEMPTION		376,952	376,952	393,473	394,045		(17,093)		(17,093)		376,952				8,804	01/01/2025	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		06/01/2011	SCHEDULED REDEMPTION		115,041	115,041	116,425	116,261		(1,220)		(1,220)		115,041				2,955	11/01/2033	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		06/01/2011	SCHEDULED REDEMPTION		24,887	24,887	25,742	26,812		(1,926)		(1,926)		24,887				561	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		06/01/2011	SCHEDULED REDEMPTION		12,148	12,148	12,535	12,629		(481)		(481)		12,148				251	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		06/01/2011	SCHEDULED REDEMPTION		4,585	4,585	4,747	4,808		(222)		(222)		4,585				108	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		06/01/2011	SCHEDULED REDEMPTION		177,525	177,525	183,177	181,676		(4,150)		(4,150)		177,525				3,921	08/01/2024	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		06/01/2011	SCHEDULED REDEMPTION		7,355	7,355	7,589	7,534		(179)		(179)		7,355				158	07/01/2024	1
31418M-EK-4	FED NATL MTG ASSOC #AD0137		06/01/2011	SCHEDULED REDEMPTION		903,166	903,166	934,706	935,037		(31,871)		(31,871)		903,166				16,965	12/01/2020	1
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		06/01/2011	SCHEDULED REDEMPTION		1,302,517	1,302,517	1,361,538	1,352,769		(50,252)		(50,252)		1,302,517				27,810	09/01/2019	1
31337G-NW-1	FHR 1948 PJ		06/01/2011	SCHEDULED REDEMPTION		69,520	69,520	70,649	69,903		(383)		(383)		69,520				2,216	03/15/2027	1
31393V-P9-6	FHR 2628 LE		06/01/2011	SCHEDULED REDEMPTION		112,419	112,419	105,376	111,622		798		798		112,419				1,694	06/15/2033	1
31394T-TV-7	FHR 2764 JA		06/01/2011	SCHEDULED REDEMPTION		217,774	217,774	206,477	211,547		6,227		6,227		217,774				4,666	03/15/2019	1
31392F-ES-2	FNR 2002-71 AP		06/01/2011	SCHEDULED REDEMPTION		201,180	201,180	204,637	202,349		(1,170)		(1,170)		201,180				4,724	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		06/01/2011	SCHEDULED REDEMPTION		683,754	683,754	635,037	660,998		22,757		22,757		683,754				14,506	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		06/01/2011	SCHEDULED REDEMPTION		236,553	236,553	226,204	234,754		1,799		1,799		236,553				5,004	06/25/2018	1
62888W-AA-4	NGN 2010-R3 1A		02/08/2011	Various		30			30,000,000								30	30	38,756	12/08/2020	1FE
62888W-AC-0	NGN 2010-R3 3A		06/06/2011	SCHEDULED REDEMPTION		1,952,556	1,952,556	1,947,740	1,947,793		4,762		4,762		1,952,556				21,656	12/08/2020	1FE
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A		05/13/2011	PRAGER MCCARTHY & SEALY		1,554,368	1,575,000	1,541,531	1,552,557		465		465		1,553,022		1,345	1,345	47,037	05/15/2026	2FE
15777R-AA-7	CHAMBERS CNTY AL COOP DIST GVDG 07A		05/01/2011	CALLED @ 100.00000000		85,000	85,000	85,000	63,923	21,077			21,077		85,000				3,134	05/01/2037	5

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current 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)
44045P-AA-7	HORIZONS IMP DIST AL SPL ASSMT 08A		05/01/2011	CALLED @ 100.00000000		120,000	120,000	120,000	107,299	12,701			12,701		120,000				4,680	05/01/2038	5
472682-MC-4	JEFFERSON CNTY AL SWR WRTS 97A REF		05/05/2011	MORGAN KEEGAN & COMPANY, INC.		2,911,900	3,935,000	1,899,390	1,697,611		(41,958)		(41,958)		1,655,653		1,256,247	1,256,247	171,541	02/01/2022	6FE
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08		05/01/2011	CALLED @ 100.00000000		205,000	205,000	205,000	167,553	37,447			37,447		205,000				7,688	05/01/2037	5
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A		05/04/2011	PRAGER MCCARTHY & SEALY		208,214	200,000	202,390	201,545		(82)		(82)		201,463		6,751	6,751	3,950	12/01/2024	1FE
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2011	CALLED @ 100.00000000		95,000	95,000	95,000	81,594	13,406			13,406		95,000				3,563	05/01/2037	5
901182-AA-3	TWELVE OAKS IMPT DIST AL SPL ASSMT 08		05/01/2011	CALLED @ 100.00000000		45,000	45,000	43,975	38,730	5,310	10		5,320		44,050		950	950	1,755	05/01/2038	5
91928N-BD-8	VALLEY AL COOP DIST VENUE PROJ 07		05/01/2011	CALLED @ 100.00000000		295,000	295,000	295,000	231,074	63,927			63,927		295,000				8,776	05/01/2037	5
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18		06/07/2011	PRAGER MCCARTHY & SEALY		125,275	115,000	118,754	116,541		(177)		(177)		116,364		8,911	8,911	4,935	08/01/2018	1FE
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		05/01/2011	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						295,000				13,088	12/01/2027	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		06/01/2011	CALLED @ 100.00000000		105,000	105,000	105,000	105,000						105,000				4,028	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		06/01/2011	CALLED @ 100.00000000		540,000	540,000	540,000	540,000						540,000				20,993	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		06/01/2011	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,542	07/01/2022	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		06/01/2011	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						295,000				13,956	07/01/2023	1FE
041083-TD-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		06/01/2011	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						135,000				6,626	07/01/2028	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		04/05/2011	PRAGER MCCARTHY & SEALY		210,510	200,000	202,387	201,275		(64)		(64)		201,211		9,299	9,299	3,925	11/01/2021	1FE
130658-JU-2	CALIFORNIA DEPT VET AFF HOME 03A3 REMK		06/03/2011	Various		11,532,656	11,555,000	11,555,000	11,555,000						11,555,000		(22,344)	(22,344)	258,123	12/01/2023	1FE
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		04/19/2011	BANK OF AMERICA		2,032,763	2,250,000	2,159,845	2,160,180		1,381		1,381		2,161,561		(128,798)	(128,798)	52,031	04/01/2025	1FE
130684-Q9-7	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		04/19/2011	BANK OF AMERICA		3,124,167	3,515,000	3,336,611	3,339,320		2,438		2,438		3,341,758		(217,591)	(217,591)	92,122	04/01/2026	1FE
130612-AU-8	CALIFORNIA STATE UNIV L A AUX SVCS 01		06/01/2011	CALLED @ 100.00000000		3,450,000	3,450,000	3,390,281	3,445,521		4,479		4,479		3,450,000				88,406	06/01/2026	1
130612-AV-6	CALIFORNIA STATE UNIV L A AUX SVCS 01		06/01/2011	CALLED @ 100.00000000		3,200,000	3,200,000	3,114,080	3,193,252		6,748		6,748		3,200,000				82,000	06/01/2033	1
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A		05/17/2011	PRAGER MCCARTHY & SEALY		520,470	500,000	495,890	496,326		70		70		496,397		24,073	24,073	10,563	06/01/2025	1FE
271014-LW-0	EAST BAY CA MUN UTIL DIST WTR SUB 01		06/01/2011	CALLED @ 100.00000000		8,785,000	8,785,000	8,445,723	8,751,330		33,670		33,670		8,785,000				219,625	06/01/2026	1FE
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		06/08/2011	PRAGER MCCARTHY & SEALY		2,165,350	2,000,000	2,079,700	2,034,081		(3,335)		(3,335)		2,030,746		134,604	134,604	49,861	12/01/2019	1FE
68304A-BW-6	ONTARIO CA LEASE REV CAP PROJ 07		06/01/2011	PRAGER MCCARTHY & SEALY		9,574,709	10,255,000	8,821,472	9,698,154		10,892		10,892		8,730,141		844,568	844,568	434,233	08/01/2032	1FE
684124-CX-6	ORANGE CA UNI SCH DIST COP 2003		04/27/2011	PRAGER MCCARTHY & SEALY		107,152	100,000	99,030	99,326		16		16		99,342		7,810	7,810	4,252	06/01/2023	1FE
684124-DD-9	ORANGE CA UNI SCH DIST COP 2003		05/04/2011	Various		2,128,084	2,200,000	2,056,322	2,066,152		1,886		1,886		2,068,038		60,046	60,046	97,850	06/01/2029	1FE
696712-CZ-9	PALMDALE CA COP PRK IMPT AVE S 02		06/27/2011	Various		5,722,028	6,300,000	5,635,517	5,625,459		9,078		9,078		5,634,537		87,491	87,491	243,986	09/01/2032	1FE
768901-PL-8	RIVERSIDE CNTY CA COP HIST COURTHSE 05B		05/17/2011	PRAGER MCCARTHY & SEALY		522,565	500,000	464,614	466,348		626		626		466,974		55,591	55,591	13,819	11/01/2024	1FE
79765D-SR-2	SAN FRANCISCO CA COP JUVENILE HALL 03		05/10/2011	PRAGER MCCARTHY & SEALY		3,675,059	4,215,000	3,808,123	3,813,774		3,461		3,461		3,817,235		(142,176)	(142,176)	140,149	03/01/2034	1FE
83557K-AT-5	SONOMA CNTY CA SALES TAX 07A		06/03/2011	PRAGER MCCARTHY & SEALY		100,196	100,000	85,906	86,619		180		180		86,799		13,397	13,397	3,463	09/01/2029	1FE
83557K-AU-2	SONOMA CNTY CA SALES TAX 07A		05/09/2011	Various		6,718,531	7,240,000	6,483,242	6,491,022		7,705		7,705		6,498,727		219,804	219,804	223,405	09/01/2030	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		06/21/2011	PRAGER MCCARTHY & SEALY		104,537	100,000	99,536	99,650		12		12		99,662		4,875	4,875	1,038	04/01/2022	1FE
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		05/12/2011	PRAGER MCCARTHY & SEALY		102,805	100,000	103,842	101,216		(164)		(164)		101,052		1,753	1,753	3,556	09/01/2020	1FE
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A		06/09/2011	PRAGER MCCARTHY & SEALY		203,822	200,000	200,000	200,000						200,000		3,822	3,822	5,515	05/15/2027	1FE
249183-TR-5	DENVER CO COP HUMAN SVCS CTR 05 A		05/01/2011	MATURED		280,000	280,000	299,573	281,298		(1,298)		(1,298)		280,000				7,000	05/01/2011	1FE
283365-GM-0	EL PASO CNTY CO COP JUDL BLDG 07 A		06/16/2011	Various		3,698,800	3,725,000	3,542,117	3,530,704		3,819		3,819		3,534,523		164,277	164,277	89,275	12/01/2026	1FE
283484-CC-5	EL PASO CNTY CO SD NO 49 FALCON COP 07A		05/31/2011	PRAGER MCCARTHY & SEALY		214,254	200,000	207,186	205,186		(271)		(271)		204,915		9,339	9,339	4,667	12/15/2026	1FE
667737-BH-2	NORTHWEST PKWY CO PUB HWY SR 01B CAP		06/15/2011	CALLED @ 27.6693		10,209,972	36,900,000	5,389,983	9,899,489		310,372		310,372		10,209,861		111	111		06/15/2032	1
667737-BJ-8	NORTHWEST PKWY CO PUB HWY SR 01B CAP		06/15/2011	CALLED @ 26.0024		9,160,646	35,230,000	4,836,022	8,882,335		278,521		278,521		9,160,857		(211)	(211)		06/15/2033	1
207904-DJ-9	CONNECTICUT ARPT BRADLEY INTL 2001 A		04/01/2011	CALLED @ 101.00		6,272,100	6,210,000	6,290,544	6,236,224		(5,100)		(5,100)		6,231,124		40,976	40,976	156,803	10/01/2019	1FE
207904-DM-2	CONNECTICUT ARPT BRADLEY INTL 2001 A		04/01/2011	CALLED @ 101.00		6,660,950	6,595,000	6,624,480	6,604,640		(1,871)		(1,871)		6,602,769		58,181	58,181	169,821	10/01/2022	1FE
207743-LN-3	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2011	CALLED @ 100.00000000		10,000	10,000	9,977	9,996		2		2		9,998		2	2	200	11/15/2011	1FE
207743-LU-7	CONNECTICUT HIGHER ED FAM ED LN 05A SR		05/15/2011	CALLED @ 100.00000000		15,000	15,000	13,145	13,503		66		66		13,569		1,431	1,431	328	11/15/2017	1FE
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR		05/15/2011	CALLED @ 100.00000000		45,000	45,000	45,215	45,135		(8)		(8)		45,128		(128)	(128)	1,058	11/15/2017	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2011	CALLED @ 100.00000000		110,000	110,000	108,363	108,815		55		55		108,870		1,130	1,130	2,544	11/15/2017	1FE
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2011	CALLED @ 100.00000000		100,000	100,000	97,724	98,280		67		67		98,347		1,653	1,653	2,313	11/15/2018	1FE
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		05/15/2011	CALLED @ 100.00000000		625,000	625,000	616,000	617,536		186		186		617,722		7,278	7,278	15,234	11/15/2024	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		06/01/2011	CALLED @ 100.00000000		145,000	145,000	145,871	145,632		(26)		(26)		145,605		(605)	(605)	5,917	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		06/01/2011	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,502	07/01/2028	1FE
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006		06/17/2011	PRAGER MCCARTHY & SEALY		444,484	400,000	401,746	398,199		72		72		398,271		46,213	46,213	11,167	06/01/2020	1FE
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		04/28/2011	PRAGER MCCARTHY & SEALY		163,604	150,000	159,842	156,196		(349)		(349)		155,847		7,756	7,756	3,167	06/01/2021	1FE
11442P-AQ-0	BROOKS OF BONITA SPRINGS II FL CDD 2006		05/01/2011	CALLED @ 100.00000000		5,000	5,000	4,990	4,993						4,993		7	7	116	05/01/2025	2FE
221034-AF-8	CORY LAKES FL CMNTY DEV DIST REF 01A		05/01/2011	Various		50,000	50,000	50,000	48,644	1,357			1,357		50,000				1,800	05/01/2023	3
221034-AD-3	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2011	Various		140,000	140,000	140,000	140,000						140,000				5,863	05/01/2012	3
221034-AE-1	CORY LAKES FL CMNTY DEV DIST REF 97		05/01/2011	Various		560,000	560,000	560,000	560,000						560,000				23,450	05/01/2014	3
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		04/01/2011	CALLED @ 101.00000000		15,150	15,000	15,000	15,000						15,000		150	150	669	07/01/2020	1
339176-AQ-2	FLEMING ISLAND PLANTATION FL CDD 07		05/01/2011	CALLED @ 100.00000000		20,000	20,000	19,818	19,844		3		3		19,846		154	154	450	05/01/2027	2FE
34073M-LG-5	FLORIDA HSG FIN CORP MTG CAP APPRC 99 2		04/01/2011	CALLED @ 34.8638		502,039	1,440,000	259,416	495,136		6,870		6,870		502,007		32	32		07/01/2030	1FE
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B		05/11/2011	PRAGER MCCARTHY & SEALY		106,200	100,000	105,429	102,459		(241)		(241)		102,218		3,982	3,982	3,958	08/01/2022	1FE
432337-CH-4	HILLSBOROUGH CNTY FL SCH SALES TAX 05		05/12/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,561,112	3,365,000	3,463,965	3,436,087		(5,117)		(5,117)		3,430,970		130,142	130,142	90,624	10/01/2015	2FE
507507-AA-9	LAKE ASHTON FL CMNTY DEV DIST 01A		05/01/2011	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				2,220	05/01/2032	3
507507-AB-7	LAKE ASHTON FL CMNTY DEV DIST 01B		05/01/2011	MATURED		1,060,000	1,060,000	1,052,061	1,045,372	14,280	348		14,628		1,060,000					05/01/2011	3
525556-AG-1	LELY FL CMNTY DEV DIST REF 99		05/01/2011	MATURED		745,000	745,000	745,000	745,000						745,000				25,609	05/01/2011	3
525556-AE-6	LELY FL CMNTY DEV DIST REF 99A		05/01/2011	Various		930,000	930,000	930,000	930,000						930,000				33,713	05/01/2013	3
583116-AE-8	MEADOW POINTE FL CDD CAP IMPT 1999		05/01/2011	CALLED @ 100.00000000		745,000	745,000	745,000	745,000						745,000				26,075	05/01/2012	2
816692-FW-2	SEMINOLE CNTY FL SCH BRD COP 2004 A		06/13/2011	PRAGER MCCARTHY & SEALY		1,174,990	1,095,000	1,120,143	1,096,504		(183)		(183)		1,096,321		78,668	78,668	52,469	07/01/2020	1FE
816692-FZ-5	SEMINOLE CNTY FL SCH BRD COP 2004 A		06/03/2011	PRAGER MCCARTHY & SEALY		105,776	100,000	103,534	101,438		(167)		(167)		101,271		4,505	4,505	4,681	07/01/2023	1FE
867689-AN-1	SUNRISE FL WTR GAS SWR REF IMPT 1976		04/01/2011	CALLED @ 100.00000000		400,000	400,000	407,008	400,537		(129)		(129)		400,408		(408)	(408)	12,750	10/01/2012	1
16674M-AA-0	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		05/01/2011	Various		575,000	575,000	575,000	575,000						575,000				17,926	05/01/2012	2
16699A-DE-6	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		05/01/2011	CALLED @ 100.00		155,000	155,000	155,000							155,000				5,425	05/01/2012	2Z
16699A-DF-3	TPC CHEVAL CMNTY DEV FL ASSMT REF 97		05/01/2011	CALLED @ 100.00		280,000	280,000	280,000							280,000				9,800	05/01/2012	2Z
006547-AX-1	ADDISON IL SGL FAM MTG 1979 SER A		04/01/2011	MATURED		280,000	280,000	280,000	280,000						280,000				10,500	04/01/2011	1
094347-CX-7	BLOOMINGDALE IL WTRWKS & SEW REV 79		05/01/2011	MATURED		375,000	375,000	338,003	373,976		1,024		1,024		375,000				13,125	05/01/2011	1
09755L-AA-9	BOLINGBROOK IL SALES TAX 2005		05/01/2011	CALLED @ 100.00000000		605,000	605,000	310,063	342,266		22,453		22,453		364,719		240,281	240,281	28,990	01/01/2015	6
167592-M8-4	CHICAGO IL OHARE INTL ARPT GEN 3RD 05 A		05/11/2011	CITIGROUP GLOBAL MARKETS		11,517,000	11,000,000	11,439,450			(3,322)		(3,322)		11,436,128		80,872	80,872	206,250	01/01/2020	1FE
45200L-WN-2	ILLINOIS HLTH FAC SHERMAN HLTH SYS 97		05/13/2011	CITIGROUP GLOBAL MARKETS		3,329,960	3,320,000	3,305,691	3,319,029		632		632		3,319,661		10,299	10,299	145,573	08/01/2011	2FE
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		05/01/2011	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				2,104	08/01/2021	1FE
504750-CC-2	LASALLE IL WTRWKS REV SER 1978		05/01/2011	MATURED		50,000	50,000	50,000	50,000						50,000				1,750	05/01/2011	1
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		06/01/2011	CALLED @ 100.00000000		100,000	100,000	99,000	93,466	6,163	54		6,217		99,683		317	317	3,938	03/01/2015	4Z
914353-DU-8	UNIVERSITY OF IL BRD OF TRUSTEES 91		04/01/2011	MATURED		9,270,000	9,270,000	2,241,393	9,105,270		164,730		164,730		9,270,000					04/01/2011	1FE
914331-EH-2	UNIVERSITY OF IL COP INTEGRATE PROJ 01		04/01/2011	CALLED @ 100.00000000		4,580,000	4,580,000	4,895,791	4,589,707		(9,707)		(9,707)		4,580,000				123,088	10/01/2011	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PL 95A		04/21/2011	CALLED @ 100.00		5,010,000	5,010,000	5,010,000	5,010,000						5,010,000				256,067	09/01/2026	2
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		05/06/2011	PRAGER MCCARTHY & SEALY		160,763	150,000	151,418	151,028		(46)		(46)		150,982		9,781	9,781	3,958	11/01/2027	1FE
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A		06/17/2011	PRAGER MCCARTHY & SEALY		663,519	600,000	604,824	603,847		(199)		(199)		603,648		59,871	59,871	21,588	09/01/2021	1FE
546276-AN-6	LOUISIANA LOC GOV MULTI OLDE SALEM 02A		06/01/2011	Various		236,188	35,000	230,903	230,903		1,269		1,269		230,903		5,285	5,285		06/01/2037	3
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		06/17/2011	PRAGER MCCARTHY & SEALY		211,851	200,000	204,566	201,519		(188)		(188)		201,331		10,520	10,520	5,389	11/01/2021	1FE
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		06/17/2011	PRAGER MCCARTHY & SEALY		105,014	100,000	99,233	99,429		16		16		99,444		5,570	5,570	3,048	11/01/2023	1FE
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B		04/07/2011	PRAGER MCCARTHY & SEALY		470,723	450,000	396,322	405,996		1,298		1,298		407,294		63,428	63,428	16,892	12/15/2022	1FE
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		04/07/2011	PRAGER MCCARTHY & SEALY		189,086	175,000	184,636	180,853		(268)		(268)		180,585		8,501	8,501	6,830	07/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		06/03/2011	PRAGER MCCARTHY & SEALY		537,267	500,000	525,880	515,732		(803)		(803)		514,929		22,338	22,338	20,333	07/01/2020	1FE
787503-HF-1	ST BERNARD PARISH LA SALES TAX 04		06/01/2011	PRAGER MCCARTHY & SEALY		544,149	515,000	513,707	514,002		23		23		514,025		30,124	30,124	19,670	03/01/2024	1FE
560425-K9-0	MAINE HLTH & HIGHER EDL FACS AUTH 07A		05/12/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		100,840	100,000	96,753	97,116		49		49		96,848		3,992	3,992	4,169	07/01/2026	1FE
56052E-A3-2	MAINE HSG AUTH MTG PUR 2008 SER A-2		05/16/2011	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				3,414	11/15/2022	1FE
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07		04/20/2011	PRAGER MCCARTHY & SEALY		103,318	100,000	99,311	99,389		8		8		99,398		3,920	3,920	2,634	10/01/2026	1FE
60534Q-GF-2	MISSISSIPPI DEV BK MUNI ENERGY AGY 06A		06/20/2011	STIFEL NICOLAUS & CO, INC.		213,860	200,000	206,838	204,001		(332)		(332)		203,669		10,191	10,191	8,111	03/01/2022	2FE
188177-AW-9	CLINTON MO SCH DIST COP 2007		04/05/2011	FAHNESTOCK & CO., INC.		235,295	250,000	243,448	244,258		70		70		244,328		(9,033)	(9,033)	6,781	03/01/2028	1FE
467374-AR-5	JACKSON CNTY MO TRUMAN SPORTS LSHLD 98		06/03/2011	CALLED @ 100.0		2,760,000	2,760,000	2,760,000		2,760,000			2,760,000		2,760,000				66,976	12/01/2014	6*
467578-CB-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06		06/21/2011	Various		4,318,903	4,350,000	4,082,624	4,105,614		5,109		5,109		4,110,724		208,179	208,179	105,894	12/01/2025	1FE
485106-CK-2	KANSAS CITY MO DNTWN ARENA 08C		05/09/2011	Various		8,702,942	9,485,000	8,739,185	8,758,923		4,388		4,388		8,763,311		(60,370)	(60,370)	284,891	04/01/2038	1FE
60635H-VH-9	MISSOURI HLTH & ED SSM HLTH 2001A		06/01/2011	CALLED @ 101.00000000		22,977,500	22,750,000	21,830,673	22,888,235		89,265		89,265		22,977,500				597,188	06/01/2028	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		06/01/2011	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						135,000				4,729	09/01/2023	1FE
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		04/19/2011	PRAGER MCCARTHY & SEALY		103,131	100,000	100,000	100,000						100,000		3,131	3,131	2,550	10/01/2026	1FE
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		04/18/2011	PRAGER MCCARTHY & SEALY		285,441	270,000	270,410	270,220		(13)		(13)		270,208		15,234	15,234	4,500	10/01/2021	1FE
60636F-BK-7	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		04/18/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,115,862	1,100,000	1,097,360	1,097,960		41		41		1,098,001		17,861	17,861	27,500	10/01/2022	1FE
60636F-BM-3	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		06/14/2011	PRAGER MCCARTHY & SEALY		184,364	175,000	157,261	159,181		363		363		159,544		24,820	24,820	5,600	10/01/2024	1FE
841438-BZ-6	SOUTHEAST MO ST UNIV SYS FACS REF 01		04/28/2011	CALLED @ 100.0		385,000	385,000	382,478	383,759		56		56		383,815		1,185	1,185	10,626	04/01/2017	2FE
841438-CA-0	SOUTHEAST MO ST UNIV SYS FACS REF 01		04/28/2011	CALLED @ 100.0		1,300,000	1,300,000	1,293,357	1,296,436		134		134		1,296,570		3,430	3,430	36,441	04/01/2018	2FE
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		04/15/2011	PRAGER MCCARTHY & SEALY		513,130	500,000	499,320	499,440		9		9		499,450		13,680	13,680	21,813	05/01/2026	1FE
61212R-FF-8	MONTANA BRD HSG SGL FAM MTG 2000 A		06/01/2011	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,774	06/01/2029	1FE
61212R-XM-3	MONTANA BRD HSG SGL FAM MTG 2006 C-2		06/01/2011	CALLED @ 100.00000000		315,000	315,000	315,000	315,000						315,000				7,639	12/01/2026	1FE
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2011	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				1,125	12/01/2022	1FE
61212R-H2-5	MONTANA BRD HSG SGL FAM MTG 2007 D		06/01/2011	CALLED @ 100.00000000		95,000	95,000	95,000	95,000						95,000				2,423	12/01/2027	1FE
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06		06/06/2011	Various		900,880	850,000	863,490	857,519		(579)		(579)		856,940		43,940	43,940	37,413	07/01/2025	1FE
914641-ZT-5	UNIVERSITY OF NE-LINCOLN PKG PROJ 05		06/21/2011	Various		2,454,292	2,360,000	2,356,814	2,357,402		70		70		2,357,472		96,820	96,820	58,085	06/01/2025	1FE
181003-GD-0	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2011	CALLED @ 103.00000000		10,300	10,000	9,983	9,990		1		1		9,990		310	310	225	12/01/2016	2FE
181003-GE-8	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2011	CALLED @ 103.00000000		10,300	10,000	9,938	9,959		2		2		9,961		339	339	225	12/01/2017	2FE
181003-GF-5	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2011	CALLED @ 103.00000000		15,450	15,000	15,000	15,000						15,000		450	450	347	12/01/2018	2FE
181003-GG-3	CLARK CNTY NV IMPT DIST 121 SO HIGHLANDS		06/01/2011	CALLED @ 103.00000000		20,600	20,000	19,930	19,949		2		2		19,951		649	649	463	12/01/2019	2FE
641271-RH-6	NEVADA HSG DIV SGL FAM MTG SR SER 96E		04/01/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				306	10/01/2016	1FE
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		04/01/2011	CALLED @ 100.00000000		325,000	325,000	325,000	325,000						325,000				8,288	04/01/2028	1FE
66041H-EN-0	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2011	CALLED @ 103.00000000		5,150	5,000	4,948	4,968		2		2		4,970		180	180	109	12/01/2016	2FE
66041H-EP-5	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2011	CALLED @ 103.00000000		10,300	10,000	9,845	9,897		5		5		9,902		398	398	219	12/01/2017	2FE
66041H-EQ-3	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2011	CALLED @ 103.00000000		10,300	10,000	9,906	9,934		3		3		9,937		363	363	225	12/01/2018	2FE
66041H-EU-4	NORTH LAS VEGAS NV SR SPL IMPT 60 06A		06/01/2011	CALLED @ 103.00000000		66,950	65,000	60,286	61,005		120		120		61,125		5,825	5,825	1,503	12/01/2022	2FE
64469D-AV-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06		05/31/2011	CALLED @ 100.00000000		5,000	5,000	4,541	4,620		15		15		4,635		365	365	220	07/01/2021	1FE
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		05/31/2011	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				284	07/01/2016	1FE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		05/31/2011	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				2,100	07/01/2026	1FE
644657-DA-3	NEW HAMPSHIRE MUN BD BK PINKERTON 01A		06/01/2011	CALLED @ 101.00000000		762,550	755,000	754,237	759,198		3,352		3,352		762,550				18,875	06/01/2015	1
645771-KR-6	NEW JERSEY BLDG AUTH ST BLDG 1999		06/15/2011	MATURED		6,280,000	6,280,000	7,152,480	6,332,183		(52,183)		(52,183)		6,280,000				180,550	06/15/2011	1FE
646107-R9-5	NEW JERSEY HSG MTG FIN MULTI 2002 C		05/01/2011	MATURED		1,935,000	1,935,000	1,935,000	1,935,000						1,935,000				44,021	05/01/2011	1FE
646107-Y3-0	NEW JERSEY HSG MTG FIN MULTI 2002 F		05/01/2011	MATURED		1,795,000	1,795,000	1,795,000	1,795,000						1,795,000				43,529	05/01/2011	1FE
646046-KN-1	NEW JERSEY ST COP EQUIP LSE 2000 A REF		06/15/2011	MATURED		160,000	160,000	170,674	160,000						160,000				4,200	06/15/2011	1FE
647353-AX-9	NEW MEXICO ST HWY COMMN TAX 02A SR SUB		06/15/2011	CALLED @ 100.00000000		1,975,000	1,975,000	2,121,901	1,983,617		(8,617)		(8,617)		1,975,000				54,313	06/15/2013	1FE
64970K-SH-1	NEW YORK NY MUN WTR FIN FISCAL 02A		06/15/2011	CALLED @ 100.00000000		3,775,000	3,775,000	3,745,970	3,771,797		3,203		3,203		3,775,000				99,094	06/15/2033	1FE
649850-AW-4	NEW YORK ST ENVIR NYCMWFA 90 A		06/15/2011	CALLED @ 100.00000000		20,000	20,000	19,734	19,972		13		13		19,985		15	15	750	06/15/2012	1FE
649876-UP-2	NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2011	CALLED @ 100.00000000		205,000	205,000	226,837	218,771		(1,490)		(1,490)		217,281		(12,281)	(12,281)	6,150	04/01/2014	1FE
650017-PW-0	NEW YORK ST THRUWAY LOC HWY BRDG SVC01		04/01/2011	MATURED		160,000	160,000	176,498	160,522		(522)		(522)		160,000				4,200	04/01/2011	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)
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		05/23/2011	PRAGER MCCARTHY & SEALY		426,211	400,000	414,080	408,475		(662)		(662)		407,813		18,398	18,398	8,507	06/15/2021	1FE
206444-CJ-8	CONCORD NC COP 2005		06/03/2011	PRAGER MCCARTHY & SEALY		111,238	100,000	106,690	103,413		(310)		(310)		103,104		8,134	8,134	2,597	06/01/2018	1FE
206444-CK-5	CONCORD NC COP 2005		06/22/2011	PRAGER MCCARTHY & SEALY		109,858	100,000	106,175	103,154		(321)		(321)		102,833		7,025	7,025	2,861	06/01/2019	1FE
206444-CN-9	CONCORD NC COP 2005		06/01/2011	PRAGER MCCARTHY & SEALY		434,592	400,000	403,309	399,014		31		31		399,045		35,547	35,547	10,278	06/01/2021	1FE
23720D-CK-6	DARE CNTY NC COP 2001		06/01/2011	MATURED		800,000	800,000	845,496	802,328		(2,328)		(2,328)		800,000				21,500	06/01/2011	1FE
658207-FX-8	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A		06/01/2011	CALLED @ 100.00000000		85,000	85,000	85,000	85,000						85,000				3,896	07/01/2023	1FE
658207-HV-0	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		06/01/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				481	07/01/2038	1FE
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF		04/06/2011	PRAGER MCCARTHY & SEALY		331,742	305,000	328,541	317,186		(562)		(562)		316,624		15,118	15,118	5,507	06/01/2019	1FE
587850-DA-3	MERCER CNTY ND PLN CTL ANTELOPE VY BASIN		06/30/2011	CALLED @ 100.00000000		5,440,000	5,440,000	5,505,715	5,448,560		(3,205)		(3,205)		5,445,356		(5,356)	(5,356)	195,840	06/30/2013	1FE
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		06/22/2011	PRAGER MCCARTHY & SEALY		522,765	500,000	495,330	496,322		104		104		496,427		26,338	26,338	12,517	12/01/2023	1FE
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		05/17/2011	PRAGER MCCARTHY & SEALY		565,149	545,000	545,409	545,221		(14)		(14)		545,207		19,943	19,943	22,701	12/01/2024	1FE
67755C-BD-0	OHIO ST BLDG AUTH ADMIN BLDG 02A		04/01/2011	MATURED		160,000	160,000	175,330	160,509		(509)		(509)		160,000				4,400	04/01/2011	1FE
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		06/01/2011	CALLED @ 100.00000000		25,000	25,000	25,000	25,000						25,000				1,191	09/01/2027	1FE
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		05/17/2011	CALLED @ 100.00000000		100,000	100,000	92,670	93,290		106		106		93,396		6,604	6,604	447	12/01/2031	1FE
704389-AD-7	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN		06/01/2011	CALLED @ 100.00000000		2,500,000	2,500,000	2,450,000	2,496,951		3,049		3,049		2,500,000				78,125	06/01/2019	1
704389-AE-5	PAYNE CNTY OKLA ECONOMIC DEV AUTH STUDEN		06/01/2011	CALLED @ 100.00000000		2,500,000	2,500,000	2,443,750	2,496,153		3,847		3,847		2,500,000				79,688	06/01/2030	1
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		06/01/2011	CALLED @ 100.00000000		240,000	240,000	240,818	240,569		(38)		(38)		240,531		(531)	(531)	11,000	01/01/2025	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		06/01/2011	CALLED @ 100.00000000		195,000	195,000	195,000	195,000						195,000				8,848	07/01/2026	1FE
68607V-FC-4	OREGON ST DEPT ADMIN SVCS LOTTERY 01 A		04/01/2011	CALLED @ 100.00000000		2,280,000	2,280,000	2,258,477	2,279,213		787		787		2,280,000				57,000	04/01/2015	1FE
01728A-MJ-2	ALLEGHENY CNTY PA HOSP PITTS MERCY 96		05/18/2011	CALLED @ 101.00		9,140,500	9,050,000	8,864,747	8,928,464		2,640		2,640		8,931,103		209,397	209,397	386,039	08/15/2026	1
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		06/22/2011	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				1,971	05/01/2046	1FE
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A		06/27/2011	Various		1,241,939	1,255,000	1,105,028	1,122,183		6,092		6,092		1,128,274		113,664	113,664	50,898	11/15/2023	2FE
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		05/04/2011	PRAGER MCCARTHY & SEALY		107,482	100,000	95,736	96,175		97		97		96,272		11,210	11,210	2,725	10/01/2021	1FE
212474-CB-4	RHODE ISLAND CONVENTION CTR - CON 93 B		06/01/2011	Various		21,875,506	20,870,000	22,712,423	21,533,703		(7,648)		(7,648)		21,526,056		349,451	349,451	600,252	05/15/2015	2FE
762243-XY-4	RHODE ISLAND HLTH PROVIDENCE SCH 07A		06/16/2011	PRAGER MCCARTHY & SEALY		204,621	205,000	199,061	200,533		120		120		199,212		5,408	5,408	5,535	05/15/2025	1FE
76221R-EK-5	RHODE ISLAND HSG MTG HMEOWNSHP 08-59B		04/01/2011	CALLED @ 100.00		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				121,125	04/01/2028	1FE
396053-BY-5	GREENVILLE CNTY SC COP PUB FACS 2001		04/01/2011	MATURED		200,000	200,000	212,116	200,382		(382)		(382)		200,000				5,000	04/01/2011	1FE
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		05/11/2011	PRAGER MCCARTHY & SEALY		365,023	350,000	344,768	345,708		80		80		345,788		19,235	19,235	14,881	12/01/2024	1FE
83712D-FV-3	SOUTH CAROLINA HSG FIN DEV MTG 00A-2		04/01/2011	CALLED @ 100.00000000		20,000	20,000	19,914	19,993						19,993		7	7	900	07/01/2012	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		04/01/2011	CALLED @ 100.00000000		110,000	110,000	110,000	110,000						110,000				4,950	07/01/2027	1FE
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		05/11/2011	PRAGER MCCARTHY & SEALY		258,513	250,000	245,870	246,718		68		68		246,787		11,726	11,726	4,870	06/01/2024	1FE
914857-AX-5	UNIVERSITY OF SC ED FACS 2005 A REF		04/06/2011	JANNEY MONTGOMERY SCOTT		266,992	275,000	275,309	275,170		(9)		(9)		275,161		(8,169)	(8,169)	4,469	06/01/2027	1FE
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		05/02/2011	PRAGER MCCARTHY & SEALY		342,560	320,000	338,861	326,724		(729)		(729)		325,996		16,564	16,564	7,306	11/15/2018	1FE
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		05/18/2011	Various		55,000	55,000	48,107	49,258	5,742	747		6,489		48,854		6,146	6,146	3,239	09/01/2026	5
088563-QN-4	BEXAR CNTY TX MET WTR DIST WTRWKS 2006 R		06/07/2011	PRAGER MCCARTHY & SEALY		264,720	250,000	247,195	247,800		66		66		247,866		16,854	16,854	6,844	05/01/2022	1FE
106238-FU-7	BRAZOS TX HIGHER ED AUTH REV SR TRUST 19		06/17/2011	DISTRIBUTION		3,557											3,557	3,557		12/01/2034	1FE
40223N-DF-0	GULF CST TX WTR AUTH SOUTH PROJ 98 A		06/13/2011	CALLED @ 100.00		1,030,000	1,030,000	996,525	1,009,961		684		684		1,010,645		19,355	19,355	42,631	08/15/2022	1FE
414152-PX-0	HARRIS CNTY TX HLTH MEM HERMANN 01A		06/01/2011	CALLED @ 101.00000000		11,110,000	11,000,000	10,963,920	11,097,387		12,613		12,613		11,110,000				350,625	06/01/2029	1FE
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2011	CALLED @ 100.00000000		150,000	150,000	148,002	148,880		45		45		148,925		1,075	1,075	4,725	06/01/2025	1
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06		06/30/2011	PRAGER MCCARTHY & SEALY		370,095	350,000	367,763	360,250		(829)		(829)		359,421		10,674	10,674	13,938	03/01/2027	1FE
924195-E5-5	VERMONT HSG FIN AGY SGL FAM HSG 03 17B		05/01/2011	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				490	11/01/2022	1FE
67501K-A*-9	OCEAN SHORES WA LOC IMPT DIST 98-01		04/01/2011	CALLED @ 100.00		1,155,000	1,155,000	1,155,000	1,155,000						1,155,000				79,404	04/01/2017	2
254839-ZR-7	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA		04/01/2011	CALLED @ 25.83864		3,121,308	12,080,000	1,685,764	3,071,157		50,074		50,074		3,121,230		77	77		04/01/2034	2FE
254839-ZS-5	DISTRICT COLUMBIA UNIV GEORGETOWN 01A CA		04/01/2011	CALLED @ 24.28416		4,573,922	18,835,000	2,467,950	4,500,404		73,488		73,488		4,573,891		30	30		04/01/2035	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)
742501-BF-5	PRINCETON WV CMNTY HOSP ASSOC REV 99		06/14/2011	CREWS & ASSOC.		7,968,000	8,300,000	7,359,500	7,021,327	485,050	13,404		498,454		7,519,781		448,220	448,220	317,844	05/01/2029	3FE
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		06/01/2011	CALLED @ 100.00000000		130,000	130,000	130,000	130,000						130,000				5,038	06/01/2023	2
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006		06/17/2011	PRAGER MCCARTHY & SEALY		107,037	100,000	103,706	102,252		(165)		(165)		102,087		4,950	4,950	3,625	10/01/2026	1FE
977092-QF-5	WISCONSIN ST CLEAN WTR REV 2006 SER 2		06/01/2011	PRAGER MCCARTHY & SEALY		104,882	100,000	99,516	99,599		9		9		99,608		5,274	5,274	2,313	06/01/2024	1FE
156084-AS-4	CENTRAL WY REGL WTR SYS JT PWRS BRD 99		06/01/2011	CALLED @ 100.00000000		1,230,000	1,230,000	1,212,263	1,216,587		255		255		1,216,842		13,158	13,158	32,288	06/01/2030	1FE
870482-AN-6	SWEETWATER CNTY WY JT PWRS BRD 06		06/15/2011	CALLED @ 100.00		1,750,000	1,750,000	1,824,830	1,757,650		(7,650)		(7,650)		1,750,000				43,750	12/15/2012	2FE
870482-AP-1	SWEETWATER CNTY WY JT PWRS BRD 06		06/15/2011	CALLED @ 100.00		1,750,000	1,750,000	1,822,485	1,757,415		(7,415)		(7,415)		1,750,000				43,750	06/15/2013	2FE
3199999. Bonds - U.S. Special Revenues						457,389,538	529,244,059	429,525,400	463,896,471	3,426,459	(1,312,645)		2,113,814		446,895,911		10,493,627	10,493,627	12,122,188	XXX	XXX
04541G-EU-2	ABSHE 2003-HE4 M1		06/15/2011	SCHEDULED REDEMPTION		233,956	233,956	234,175	233,966		(10)		(10)		233,956				1,623	08/15/2033	1Z*
003890-AC-4	ACADEMIC FIN CORP SR - TRUST 2005 - SER		06/13/2011	CITIGROUP GLOBAL MARKETS		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				64,123	06/01/2042	1FE
00432C-AD-3	ACCESS GROUP, INC.		05/25/2011	SCHEDULED REDEMPTION		263,710	263,710	236,350			27,360		27,360		263,710				438	05/25/2029	1FE
004421-BH-5	ACE 2002-HE3, M1		06/27/2011	SCHEDULED REDEMPTION		194,748	194,748	195,600	195,466		(718)		(718)		194,748				1,841	10/25/2032	2Z*
004421-EX-7	ACE 2004-OP1, M2		06/27/2011	SCHEDULED REDEMPTION		249,018	249,018	248,006	169,135	79,434	449		79,883		249,018				2,138	04/25/2034	1Z*
004421-JX-2	ACE 2004-RM2 M2		06/27/2011	SCHEDULED REDEMPTION		67,133	67,133	67,342	67,223		(90)		(90)		67,133				351	01/25/2035	1Z*
004406-AA-2	ACE 2006-GP1, A		06/27/2011	SCHEDULED REDEMPTION		122,092	122,092	122,092	91,845	30,247			30,247		122,092				217	02/25/2031	1Z*
00442B-AD-3	ACE 2006-HE4, A2C		06/27/2011	Various		80,139	80,139	52,688	28,293	25,372	27,676		53,048		80,139				147	10/25/2036	1Z*
00442B-AE-1	ACE 2006-HE4, A2D		06/27/2011	Various		320,555	320,555	217,195	114,382	104,125	106,773		210,898		320,555				717	10/25/2036	1Z*
00441Y-AC-6	ACE 2006-OP2, A2B		06/27/2011	SCHEDULED REDEMPTION		368,388	368,388	331,654	368,388						368,388				605	08/25/2036	1Z*
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2011	SCHEDULED REDEMPTION		19,853	19,853	12,427	18,373		1,480		1,480		19,853				9	03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2011	SCHEDULED REDEMPTION		54,592	54,592	34,173	50,523		4,069		4,069		54,592					03/01/2017	1
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		06/30/2011	SCHEDULED REDEMPTION		4,391	4,391	4,439			(49)		(49)		4,391				8	12/17/2017	4FE
05377R-AC-8	AESOP FUNDING II LLC		04/13/2011	CITIGROUP GLOBAL MARKETS		13,808,132	12,918,000	13,934,551	13,859,629		(139,443)		(139,443)		13,720,186		87,946	87,946	248,590	02/20/2014	1FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		06/30/2011	SCHEDULED REDEMPTION		7,563	7,563	7,591			(28)		(28)		7,563				9	10/09/2016	3FE
01958X-BR-7	ALLIED WASTE NORTH AMER		05/15/2011	CALLED @ 103.56300000		10,356,300	10,000,000	10,800,000	10,483,506		(126,575)		(126,575)		10,356,931		(631)	(631)	356,250	05/15/2016	2FE
02005G-AD-7	ALLY AUTO RECEIVABLES TRUST		04/01/2011	MORGAN STANLEY DEAN WITTER		25,838,868	25,000,000	26,310,548	26,225,030		(131,797)		(131,797)		26,093,232		(254,365)	(254,365)	235,104	12/15/2014	1FE
02005L-AD-6	ALLY AUTO RECEIVABLES TRUST		06/24/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		13,056,797	12,750,000	12,770,029	12,769,280		(3,138)		(3,138)		12,766,142		290,655	290,655	143,601	05/15/2015	1FE
02005P-AD-7	ALLY AUTO RECEIVABLES TRUST		06/10/2011	CITIGROUP GLOBAL MARKETS		10,010,938	10,000,000	9,998,163	9,998,230		226		226		9,998,456		12,482	12,482	67,500	12/15/2015	1FE
02364W-AU-9	AMERICA MOVIL SAB DE CV	F	04/15/2011	ROYAL BANK OF SCOTLAND PLC		10,330,500	10,000,000	9,978,700	9,981,685		1,207		1,207		9,982,892		347,608	347,608	201,389	03/30/2015	1FE
02364W-BA-2	AMERICA MOVIL SAB DE CV	F	03/03/2011	Various				14							14		(14)	(14)		01/15/2015	1FE
02369A-AG-3	AMERICAN ACHIEVEMENT COR		05/06/2011	Various		4,728,125	5,000,000	5,095,625	4,074,008	4,533	(4,642)		(108)		5,088,900		(360,775)	(360,775)	266,966	04/15/2016	4FE
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIVA		06/06/2011	SCHEDULED REDEMPTION		538,689	538,689	562,930	556,058		(17,368)		(17,368)		538,689				13,946	04/07/2014	2FE
03063P-AD-4	AMERICREDIT AUTOMOBILE RECEIVA		06/10/2011	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000	3,998,946	3,999,039		158		158		3,999,198		802	802	42,387	09/08/2015	1FE
03064F-AM-5	AMERICREDIT AUTOMOBILE RECEIVA		04/13/2011	WELLS FARGO		5,000,000	5,000,000	4,999,206	4,999,251		110		110		4,999,361		639	639	22,930	04/08/2015	1FE
03064F-AQ-6	AMERICREDIT AUTOMOBILE RECEIVA		06/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,432,675	4,423,000	4,422,444	4,422,468		96		96		4,422,564		10,111	10,111	45,721	10/08/2015	1FE
03216N-AD-5	AMSCAN HOLDINGS INC		06/15/2011	PRINCERIDGE HOLDINGS		2,542,500	2,500,000	2,097,508	2,293,527		24,305		24,305		2,317,831		224,669	224,669	138,238	05/01/2014	5FE
007036-PC-4	ARMT 2005-6A A22		06/25/2011	SCHEDULED REDEMPTION		3,403	3,403	3,403	1,433	1,971			1,970		3,403				14	11/25/2035	1Z*
040104-MY-4	ARSI 2005-W1, A2		06/27/2011	SCHEDULED REDEMPTION		141,119	141,119	141,119	79,047	62,072			62,072		141,119				341	05/25/2035	1Z*
04013B-AB-8	ARSI 2006-M2, A2B		06/27/2011	SCHEDULED REDEMPTION		37,381	37,381	23,360	22,114		15,266		15,266		37,381				64	09/25/2036	1Z*
045167-BY-8	ASIAN DEVELOPMENT BANK	F	04/05/2011	TORONTO DOMINION SECURITIES (USA) INC.		5,057,000	5,000,000	4,981,300	4,984,690		1,595		1,595		4,986,285		70,715	70,715	59,358	07/15/2013	1FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		06/27/2011	SCHEDULED REDEMPTION		815,373	815,373	821,234	610,445	205,697	(768)		204,929		815,373				8,228	04/25/2034	1Z*
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	04/27/2011	SCHEDULED REDEMPTION		1,690,884	1,690,884	1,608,454	1,624,545		66,339		66,339		1,690,884				6,209	06/27/2015	1FE
G0682#-AC-8	AVIS EUROPE PLC SER A GTD SR UNSECD NTS	F	06/09/2011	MATURED		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				198,100	06/09/2011	3
002447-AA-8	AWAS AVIATION CAPITAL LT	F	04/15/2011	SCHEDULED REDEMPTION		576,000	576,000	584,220	237,900	3,529	(8,149)		(4,620)		576,000				19,824	10/15/2016	3FE
05946X-SC-8	BAFC 2005-B 3A3		06/20/2011	SCHEDULED REDEMPTION		19,049	19,049	19,077	19,912		(863)		(863)		19,049				49	04/20/2035	1Z*
05955Y-AM-1	BAFC 2010-R3 3A5		06/01/2011	SCHEDULED REDEMPTION		856,550	856,550	854,408	855,059		1,491		1,491		856,550				22,268	09/26/2037	1Z*
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS		04/25/2011	SCHEDULED REDEMPTION		24,908	24,908	22,916	23,485		1,423		1,423		24,908				66	07/25/2017	1FE
07386H-SQ-5	BALTA 2005-4 1A2		06/27/2011	SCHEDULED REDEMPTION		98,134	98,134	98,226	98,153		(18)		(18)		98,134				240	04/25/2035	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		05/18/2011	DISTRIBUTION		19											19	19		08/21/2027	3FE
06052M-AD-7	BANK OF AMERICA AUTO TRUST		04/13/2011	GREENWICH CAPITAL MARKETS, INC.		9,363,096	9,250,000	9,463,906	9,446,201		(23,576)		(23,576)		9,422,625		(59,529)	(59,529)	59,817	06/15/2017	1FE
06051G-EE-5	BANK OF AMERICA CORP		06/01/2011	CITIBANK		10,690,500	10,000,000	9,926,400	9,926,548		2,353		2,353		9,928,901		761,599	761,599	269,271	01/05/2021	1FE
06051G-EG-0	BANK OF AMERICA CORP		06/01/2011	BANK OF AMERICA		25,249,750	25,000,000	24,882,500			4,450		4,450		24,886,950		362,800	362,800	198,872	03/17/2016	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		05/18/2011	DISTRIBUTION		53											53	53		11/15/2026	3FE
064149-C3-9	BANK OF NOVA SCOTIA	A	06/21/2011	WARBURG DILLION READ LLC		15,186,300	15,000,000	14,979,000	14,981,958		3,323		3,323		14,985,281		201,019	201,019	198,167	07/26/2013	1FE
085790-AQ-6	BERRY PLASTICS CORP		04/29/2011	BARCLAYS BANK		1,861,563	1,750,000	1,885,625			(6,889)		(6,889)		1,878,736		(17,173)	(17,173)	67,776	11/15/2015	5Z
090613-AC-4	BIOMET INC		06/28/2011	BARCLAYS BANK		2,175,000	2,000,000	2,207,500			(14,021)		(14,021)		2,193,479		(18,479)	(18,479)	42,222	10/15/2017	4FE
090613-AD-2	BIOMET INC		06/28/2011	MORGAN STANLEY DEAN WITTER		12,592,500	11,500,000	12,846,875			(150,538)		(150,538)		12,696,337		(103,837)	(103,837)	848,444	10/15/2017	4FE
064255-AC-6	BK TOKYO-MITSUBISHI UFJ	F	05/26/2011	ROYAL BANK OF SCOTLAND PLC		5,017,400	5,000,000	4,999,700	4,999,729		41		41		4,999,770		17,630	17,630	56,889	09/11/2013	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		04/15/2011	SCHEDULED REDEMPTION		705,278	705,278	705,278	705,278						705,278				6,046	07/17/2017	1FE
05567L-G6-8	BNP PARIBAS	F	05/24/2011	Various		8,729,205	8,500,000	8,943,105	8,930,537		(39,868)		(39,868)		8,890,669		(161,464)	(161,464)	195,813	03/11/2015	1FE
05567L-T3-1	BNP PARIBAS NEW YORK	F	05/26/2011	GOLDMAN, SACHS & CO.		4,074,160	4,000,000	3,969,320			884		884		3,970,204		103,956	103,956	73,889	01/15/2021	1FE
05948K-F9-5	BOAA 2005-6 6A1		06/01/2011	Various		281,219	281,219	273,478	276,908		7,587		7,587		281,219				6,791	07/25/2020	1Z*
05949A-AY-6	BOAMS 2004-3 1A23		06/01/2011	SCHEDULED REDEMPTION		599,300	599,300	601,548	599,596		(296)		(296)		599,300				6,693	04/25/2034	1Z*
099724-AG-1	BORGWARNER INC		06/17/2011	U.S. BANCORP PIPER JAFFRAY		2,069,320	2,000,000	2,039,460	2,039,083		(1,555)		(1,555)		2,037,527		31,793	31,793	70,917	09/15/2020	2FE
10600P-AA-5	BRAMER 2003-1	F	06/15/2011	MATURED		196,280	196,280	196,280	196,280						196,280				5,801	06/15/2011	1FE
106238-MA-3	BRAZOS HIGHER ED AUTH STUD LN REV TRUST		04/29/2011	CITIGROUP GLOBAL MARKETS		13,950,000	15,000,000	14,206,500	14,242,649		5,694		5,694		14,248,343		(298,343)	(298,343)	115,033	06/01/2042	3FE
10620N-BP-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		05/31/2011	CITIGROUP GLOBAL MARKETS		10,300,000	10,300,000	9,710,265	9,736,497		4,999		4,999		9,741,496		558,504	558,504	84,961	06/01/2043	1FE
106213-HJ-3	BRAZOS RIV AUTH TX PCR TEXAS UTIL 01D-1		04/14/2011	Various		4,256,469	9,750,000	2,827,890	3,022,500						2,827,890		1,428,579	1,428,579		05/01/2033	6FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		04/01/2011	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				387	12/01/2042	2FE
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		06/17/2011	CALLED @ 100.00000000		1,550,000	1,550,000	1,550,000	1,550,000						1,550,000				12,589	03/01/2040	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		06/13/2011	CALLED @ 100.00000000		200,000	200,000	181,910	182,927		210		210		183,138		16,862	16,862	1,615	07/01/2038	1FE
106238-FK-9	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		06/29/2011	Various		5,305,185	5,700,000	5,274,495	5,302,130		4,322		4,322		5,306,452		(1,267)	(1,267)	40,666	12/01/2033	1FE
111320-AA-5	BROADCOM CORP		06/20/2011	CITIBANK		4,017,200	4,000,000	3,987,760	3,988,426		1,915		1,915		3,990,342		26,858	26,858	38,667	11/01/2013	2FE
07388A-AB-0	BSABS 2006-HE4, IA2		06/27/2011	SCHEDULED REDEMPTION		805,565	805,565	644,174	432,327	204,287	168,950		373,238		805,565				1,563	05/25/2036	1Z*
07384M-4L-3	BSARM 2004-10 31A1		06/01/2011	SCHEDULED REDEMPTION		102,332	102,332	101,309	100,659		1,673		1,673		102,332				1,519	01/25/2035	1Z*
07384M-6H-0	BSARM 2004-12 2A1		06/01/2011	SCHEDULED REDEMPTION		139,796	139,796	137,459	137,526		2,270		2,270		139,796				1,830	02/25/2035	1Z*
07401U-AA-1	BSSLT 2007-SV1A A1		06/27/2011	SCHEDULED REDEMPTION		211,039	211,039	211,039	211,039						211,039				463	12/25/2036	1Z*
07401U-AU-7	BSSLT 2007-SV1A, A3		06/27/2011	SCHEDULED REDEMPTION		430,740	430,740	430,740	182,366	248,374			248,374		430,740				1,005	12/25/2036	1Z*
118217-AW-8	BUCKEYE TOBACCO STLEMNT OH 2007B		05/31/2011	Various		6,466,383	324,100,000	19,329,324	8,002,029	16,226,411	659,819		16,886,231		24,888,260		(18,421,877)	(18,421,877)		06/01/2047	3FE
12800U-AD-2	CAISSE CENTRALE DESJARDN	A	06/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,032,900	5,000,000	4,997,500	4,997,738		385		385		4,998,123		34,777	34,777	64,694	09/16/2013	1FE
136069-DF-5	CANADIAN IMPERIAL BANK	A	05/10/2011	BANK OF AMERICA		10,208,200	10,000,000	10,178,600	10,149,148		(25,874)		(25,874)		10,123,274		84,926	84,926	155,000	02/04/2013	1FE
138616-AA-5	CANTOR FITZGERALD LP		04/11/2011	SEAPORT GROUP		3,198,300	3,000,000	2,979,240	2,980,968		432		432		2,981,401		216,899	216,899	117,469	10/15/2019	2FE
14312Y-AD-1	CARMAX AUTO OWNER TRUST		06/10/2011	MORGAN STANLEY DEAN WITTER		7,549,219	7,500,000	7,499,036	7,499,074		126		126		7,499,200		50,019	50,019	52,875	02/16/2016	1FE
14313C-AD-8	CARMAX AUTO OWNER TRUST		05/10/2011	MORGAN STANLEY DEAN WITTER		7,940,096	7,737,000	7,954,603	7,944,086		(30,108)		(30,108)		7,913,978		26,118	26,118	76,338	04/15/2015	1FE
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOANS	F	06/15/2011	SCHEDULED REDEMPTION		5,477,117	5,477,117	5,230,646	5,283,249		193,867		193,867		5,477,117				20,920	09/15/2015	1FE
14912L-4Q-1	CATERPILLAR FINANCIAL SE		06/02/2011	U.S. BANCORP PIPER JAFFRAY		15,145,350	15,000,000	14,983,350	14,983,516		2,358		2,358		14,985,874		159,476	159,476	107,854	12/20/2013	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		06/27/2011	Various		25,336	25,336	7,420	1,910	6,314	17,348		23,661		25,336				39	09/25/2036	1Z*
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		06/30/2011	SCHEDULED REDEMPTION		8,702	8,702	7,500	7,497		1,205		1,205		8,702				77	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		06/01/2011	SCHEDULED REDEMPTION		215,618	215,618	164,136	160,983		54,635		54,635		215,618				4,553	03/25/2037	1Z*
17121D-AD-1	CHRYSLER FINANCIAL AUTO SECURI		04/13/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,033,750	6,000,000	5,999,963	5,999,967		5		5		5,999,972		33,778	33,778	34,925	11/08/2013	1FE
12558M-BM-3	CITHE 2003-1		04/01/2011	SCHEDULED REDEMPTION		19,929	19,929	19,927	10,456	9,471	1		9,473		19,929				388	10/20/2032	1Z*
12558M-BN-1	CITHE 2003-1		04/01/2011	SCHEDULED REDEMPTION		20,468	20,468	20,461	5,039	15,426	3		15,428		20,468				432	09/20/2032	1Z*
17308B-AL-2	CITIBANK OMNI MASTER TRUST		04/29/2011	Various		43,733,790	40,000,000	43,729,688			(190,573)		(190,573)		43,539,115		194,675	194,675	737,111	08/15/2018	1FE
17308B-AN-8	CITIBANK OMNI MASTER TRUST		04/29/2011	J. P. MORGAN SECURITIES, INC.		10,808,984	10,000,000	10,724,219			(49,631)		(49,631)		10,674,588		134,396	134,396	230,028	11/15/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	05/20/2011	SCHEDULED REDEMPTION		638,495	638,495	594,598	603,776		34,719		34,719		638,495				1,930	01/20/2017	1FE
12572Q-AD-7	CME GROUP INC		05/03/2011	BNY CAPITAL MARKETS		3,339,030	3,000,000	3,290,310	3,213,937		(22,741)		(22,741)		3,191,197		147,833	147,833	125,063	02/15/2014	1FE
17309R-AA-0	CMLTI 2006-AR6 1A1		06/01/2011	SCHEDULED REDEMPTION		835,441	835,441	713,957	721,847		113,594		113,594		835,441				23,530	08/25/2036	1Z*
17316D-AC-8	CMLTI 2010-3 1A1		06/01/2011	SCHEDULED REDEMPTION		716,669	716,669	710,846	712,065		4,604		4,604		716,669				14,229	03/25/2046	1Z*
17316D-AV-6	CMLTI 2010-3 5A1		06/01/2011	SCHEDULED REDEMPTION		836,490	836,490	831,262	833,006		3,484		3,484		836,490				19,477	08/25/2037	1Z*
U17469-AA-2	CNOOC FINANCE 2002 LTD	F	04/05/2011	STANDARD CHARTERED BANK		5,215,000	5,000,000	5,387,500	5,263,969		(59,438)		(59,438)		5,204,530		10,470	10,470	185,938	03/08/2012	1FE
191216-AP-5	COCA-COLA CO/THE		05/10/2011	ROYAL BANK OF SCOTLAND PLC		14,643,450	15,000,000	14,965,500	14,966,351		2,443		2,443		14,968,795		(325,345)	(325,345)	111,250	11/15/2015	1FE
19122T-AA-7	COCA-COLA ENTERPRISES		05/10/2011	CITIBANK		9,935,400	10,000,000	9,987,400	9,987,963		1,518		1,518		9,989,481		(54,081)	(54,081)	56,563	11/12/2013	2FE
14041N-CQ-2	COMET 2006-A3 A3		05/10/2011	DEUTSCHE BANK SECURITIES		24,651,172	22,000,000	24,352,110			(72,195)		(72,195)		24,279,915		371,256	371,256	178,994	12/17/2018	1FE
202795-HW-3	COMMONWEALTH EDISON		04/28/2011	GOLDMAN, SACHS & CO.		5,005,600	5,000,000	4,992,750			692		692		4,993,442		12,158	12,158	23,698	01/15/2014	2FE
12544T-AB-0	COUNTRYWIDE HOME LOANS		06/01/2011	SCHEDULED REDEMPTION		837,275	837,275	728,429	728,557		108,718		108,718		837,275				23,090	08/25/2040	1Z*
12619M-AD-1	CPS 2007-B A4		06/15/2011	SCHEDULED REDEMPTION		617,049	617,049	573,855	599,928		17,121		17,121		617,049				16,163	01/15/2014	1FE
12615W-CR-0	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		194,537	194,537	188,458	192,911		1,626		1,626		194,537				4,844	11/15/2012	1FE
126186-AA-3	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		1,546,608	1,546,608	1,546,395			213		213		1,546,608				5,936	04/16/2018	1FE
126193-AB-7	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		864,476	864,476	864,961	719,959		(492)		(492)		864,476				10,420	03/15/2016	1FE
126193-AC-5	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		365,742	365,742	365,733	365,735		7		7		365,742				9,497	03/15/2016	2FE
12619B-AD-5	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		459,739	459,739	467,856	465,034		(5,295)		(5,295)		459,739				11,067	06/17/2013	2FE
12619R-AD-0	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		2,505,657	2,505,657	2,487,416	2,513,322	3,957	(11,621)		(7,664)		2,505,657				59,270	11/15/2013	2FE
12619X-AB-1	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		361,778	361,778	369,226	363,912		(2,134)		(2,134)		361,778				8,915	12/16/2013	1FE
22411F-AD-5	CPS AUTO TRUST		06/15/2011	SCHEDULED REDEMPTION		399,764	399,764	404,026	190,012		(1,584)		(1,584)		399,764				6,177	08/15/2013	1FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		06/28/2011	Various		2,428,800	2,300,000	2,541,500			(14,404)		(14,404)		2,527,096		(98,296)	(98,296)	77,114	02/15/2018	4FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	04/15/2011	SCHEDULED REDEMPTION		223,093	223,093	213,054	214,868		8,225		8,225		223,093				830	10/15/2016	1FE
225458-UJ-5	CSFB 2005-5 6A2		06/01/2011	SCHEDULED REDEMPTION		246,708	246,708	244,241	245,730		978		978		246,708				5,260	07/25/2035	1Z*
225470-M4-2	CSMC 2006-3 1A2		06/27/2011	SCHEDULED REDEMPTION		538,060	538,060	209,950	183,728		354,333		354,333		538,060				1,044	04/25/2036	1Z*
22944B-AK-4	CSMC 2007-5 1A10		04/06/2011	Various		1,336	341,843	47,072	7,167		7,679		7,679		1,336				1,981	08/25/2037	1Z*
12642L-AA-0	CSMC 2009-13R 1A1		06/01/2011	SCHEDULED REDEMPTION		1,364,085	1,364,085	1,390,088	1,384,397		(20,312)		(20,312)		1,364,085				37,739	09/26/2037	1Z*
12641T-CN-4	CSMC 2009-5R 4A1		06/01/2011	SCHEDULED REDEMPTION		854,819	854,819	845,202	849,727		5,092		5,092		854,819				16,599	06/30/2036	1Z*
12667F-QU-2	CWALT 2004-18CB 5A1		04/26/2011	Various		8,253,286	8,232,787	8,115,638			966	106,858	(105,892)		8,116,605		136,681	136,681	125,523	09/25/2034	1
12667F-AG-0	CWALT 2004-2CB 1A1		06/01/2011	SCHEDULED REDEMPTION		317,292	317,292	310,549	316,966		325		325		317,292				3,466	03/25/2034	1Z*
12667F-AK-1	CWALT 2004-2CB 1A4		06/25/2011	SCHEDULED REDEMPTION		132,039	132,039	132,019	132,033		7		7		132,039				399	03/25/2034	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		06/01/2011	SCHEDULED REDEMPTION		905,735	905,735	900,508	902,005		3,731		3,731		905,735				24,804	08/25/2036	1Z*
12668B-KC-6	CWALT 2006-J1 1A6		06/01/2011	SCHEDULED REDEMPTION		930,477	930,477	895,563	865,621		64,856		64,856		930,477				23,803	02/25/2036	1Z*
02151L-AA-4	CWALT 2007-20 A1		06/25/2011	Various		71,866	71,866	57,774	38,159	21,463	15,340		36,802		71,866				246	06/25/2047	1Z*
126685-AB-2	CWHEL 2005-B, 2A		06/15/2011	SCHEDULED REDEMPTION		62,109	62,109	47,439	29,142	17,227	15,740		32,968		62,109				126	05/15/2035	1Z*
12669G-NM-9	CWHL 2005-7 1-A2		06/25/2011	SCHEDULED REDEMPTION		11,175	11,175	10,728	10,803		372		372		11,175				49	03/25/2035	1Z*
126694-GD-4	CWHL 2005-HYB7 3A2		06/01/2011	SCHEDULED REDEMPTION		447,361	447,361	97,989	26,391		420,970		420,970		447,361				6,493	11/20/2035	1Z*
17025A-AF-9	CWHL 2006-17 A6		06/01/2011	SCHEDULED REDEMPTION		1,424,897	1,424,897	1,105,186	1,105,197		319,700		319,700		1,424,897				35,569	01/25/2038	1Z*
12543W-AJ-7	CWHL 2006-18 2A7		06/20/2011	Various		10,219,200	11,408,643	10,425,535			58,593	70,417	(11,824)		10,484,128		(264,928)	(264,928)	152,374	12/25/2036	2
12543P-AK-9	CWHL 2006-21 A10		06/01/2011	SCHEDULED REDEMPTION		1,371,851	1,371,851	1,166,073	1,185,662		186,189		186,189		1,371,851				37,251	03/25/2039	1Z*
12544V-AD-1	CWHL 2007-5 A4		06/01/2011	SCHEDULED REDEMPTION		452,083	452,083	395,573	397,496		54,587		54,587		452,083				12,223	01/25/2039	1Z*
12544T-AC-8	CWHL 2007-7 A3		06/01/2011	SCHEDULED REDEMPTION		460,404	460,404	418,104			42,300		42,300		460,404				8,264	06/25/2037	1
126670-PA-0	CWL 2005-16 2AF5		06/01/2011	SCHEDULED REDEMPTION		167,274	167,274	139,745	99,917	38,942	28,414		67,357		167,274				4,319	05/25/2036	1Z*
126670-QS-0	CWL 2005-17, 1AF2		06/01/2011	SCHEDULED REDEMPTION		413,481	413,481	384,909	331,724	51,025	30,733		81,758		413,481				10,291	05/25/2036	1Z*
12666R-AF-7	CWL 2006-9 1AF6		06/01/2011	SCHEDULED REDEMPTION		22,426	22,426	19,898	16,283	3,471	2,672		6,143		22,426				641	10/25/2046	1Z*
126685-CZ-7	CWL 2006-S1, A2		06/01/2011	Various		1,170,319	1,447,945	1,134,411	1,280,519	258,785	(307,805)		(49,021)		1,170,319				39,447	08/25/2021	5Z*
126685-DW-3	CWL 2006-S2, A2		06/01/2011	SCHEDULED REDEMPTION		1,480,181	1,578,365	1,162,299	1,440,847	50,374	(11,040)		39,334		1,480,181				41,766	07/25/2027	4Z*
12668X-AC-9	CWL 2006-S8, A3		06/01/2011	SCHEDULED REDEMPTION		303,412	303,412	303,407	174,242	129,168	2		129,170		303,412				7,872	04/25/2036	1Z*
12669R-AC-1	CWL 2007-S1 A3		06/01/2011	SCHEDULED REDEMPTION		163,550	163,550	163,542	73,623	89,924	4		89,927		163,550				4,441	11/25/2036	1Z*
152314-MD-9	CXHE 2005-A AF6		05/11/2011	GLEACHER DESCAP		4,995,313	5,000,000	4,846,485	4,870,029		2,193		2,193		4,872,222		123,090	123,090	107,479	01/25/2035	1Z*
25151E-AA-1	DBALT 2006-AB3 A1		06/01/2011	SCHEDULED REDEMPTION		259,813	266,902	176,159	124,682		135,131		135,131		259,813				6,355	07/25/2036	1Z*
242370-AA-2	DEAN FOODS CO		05/18/2011	DEUTSCHE BANK SECURITIES		786,963	785,000	769,300	720,238	50,960	830		51,790		772,028		14,935	14,935	26,254	06/01/2016	4FE
24702R-AD-3	DELL INC		06/20/2011	WELLS FARGO BROKERAGE SERVICES		5,340,600	5,000,000	5,420,800	5,355,675		(73,237)		(73,237)		5,282,437		58,163	58,163	161,889	04/15/2013	1FE
247361-ZH-4	DELTA AIR LINES 2010-2A		05/23/2011	SCHEDULED REDEMPTION		71,609	71,609	71,609	71,609						71,609					05/23/2019	2FE
25459H-AY-1	DIRECTV HLDG/FIN INC		06/20/2011	HSBC SECURITIES, INC.		10,382,600	10,000,000	9,981,100			1,003		1,003		9,982,103		400,497	400,497	100,139	03/01/2016	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)
255100-AA-7	DIVERSEY INC		06/07/2011	Various		6,699,500	5,700,000	6,065,375	3,169,159		(16,906)		(16,906)		6,040,752		658,748	658,748	267,174	11/15/2019	4FE
92718B-AD-7	DT AUTO OWNER TRUST		06/15/2011	SCHEDULED REDEMPTION		469,503	469,503	504,348	499,247		(29,744)		(29,744)		469,503				23,583	10/15/2015	5*
278642-AA-1	EBAY INC		05/10/2011	PARIBAS CAPITAL MARKETS		1,992,020	2,000,000	1,995,860	1,996,102		507		507		1,996,608		(4,588)	(4,588)	9,479	10/15/2013	1FE
278642-AB-9	EBAY INC		05/03/2011	CITADEL SECURITIES		2,905,050	3,000,000	2,988,900	2,989,276		748		748		2,990,024		(84,974)	(84,974)	25,458	10/15/2015	1FE
280850-AE-8	EDINVEST COMPANY STUD LN SR - TRUST 2003		06/13/2011	CITIGROUP GLOBAL MARKETS		1,900,000	1,900,000	1,900,000	1,900,000						1,900,000				16,378	06/01/2041	1FE
280850-AG-3	EDINVEST COMPANY STUD LN SR - TRUST 2003		06/13/2011	CITIGROUP GLOBAL MARKETS		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				28,101	06/01/2042	1FE
26835P-AA-8	EDP FINANCE BV	F	05/02/2011	DEUTSCHE BANK SECURITIES		3,050,220	3,000,000	2,989,713	2,995,705		771		771		2,996,477		53,743	53,743	81,969	11/02/2012	2FE
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		04/29/2011	Various		29,643,045	32,100,000	29,703,735	29,819,734		20,995		20,995		29,840,728		(197,683)	(197,683)	173,598	06/01/2041	3FE
281487-AA-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		04/29/2011	CITIGROUP GLOBAL MARKETS		46,155,000	50,000,000	46,704,318	46,858,691		24,230		24,230		46,882,921		(727,921)	(727,921)	268,764	06/01/2042	3FE
28264Q-T5-3	EKSPORTFINANS A/S	F	05/03/2011	MORGAN STANLEY DEAN WITTER		2,479,100	2,500,000	2,444,882	2,493,983		1,434		1,434		2,446,674		32,426	32,426	32,083	09/15/2015	1FE
P37110-AA-4	EMP NACIONAL DEL PETROLE	F	04/15/2011	UNION BANK OF SWITZERLAND		3,213,000	3,000,000	3,254,642	3,266,880		(42,002)		(42,002)		3,209,520		3,480	3,480	87,188	11/15/2012	1FE
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS		04/07/2011	RESOURCE MANAGEMENT		9,667,495	9,745,459	9,171,854	9,330,790		63,645		63,645		9,394,436		273,059	273,059	29,658	02/15/2014	1FE
302182-AD-2	EXPRESS SCRIPTS INC		05/02/2011	CANTOR, FITZGERALD & CO.		12,369,720	11,000,000	12,332,380			(100,738)		(100,738)		12,231,642		138,078	138,078	267,361	06/15/2014	2FE
30246Q-AB-9	FBRSI 2005-1, A2		06/28/2011	SCHEDULED REDEMPTION		88,740	88,740	88,740	65,455	23,286			23,286		88,740				317	06/28/2035	1Z*
31959A-AA-1	FCHT 2005-1A, A		06/15/2011	SCHEDULED REDEMPTION		108,254	108,254	89,655	108,236		18,616		18,616		108,254				236	09/15/2022	1Z*
32029G-AC-8	FFML 2007-FF2 A2B		06/27/2011	SCHEDULED REDEMPTION		162,698	162,698	136,762	81,807	51,904	28,987		80,892		162,698				265	03/25/2037	1Z*
32052J-AA-6	FHAMS 2006-FA4 1A1		06/01/2011	SCHEDULED REDEMPTION		360,828	539,398	387,968	379,413		(18,584)		(18,584)		360,828				15,510	08/25/2036	1Z*
31620M-AD-8	FIDELITY NATIONAL INFORM		06/29/2011	Various		4,218,588	3,995,000	4,131,813	4,124,773		(7,960)		(7,960)		4,116,813		101,775	101,775	301,778	07/15/2020	3FE
31620R-AC-9	FIDELITY NATL FINANCIAL		05/26/2011	STONE & YOUNGBERG		2,169,760	2,000,000	1,997,940	1,998,095		102		102		1,998,197		171,563	171,563	71,867	05/15/2017	2FE
31737U-AH-1	FINANCE FOR DANISH IND	F	05/03/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,103,450	5,000,000	4,987,600	4,989,810		1,415		1,415		4,991,225		112,225	112,225	40,000	06/12/2013	1FE
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		03/31/2011	Various		836,162			2,203,625		(3,625)		(3,625)				836,162	836,162	29,792	03/01/2024	2FE
34529E-AD-2	FORD CREDIT AUTO OWNER TRUST		06/13/2011	MORGAN STANLEY DEAN WITTER		8,018,297	7,600,000	8,155,750	8,112,206		(121,407)		(121,407)		7,990,800		27,497	27,497	171,950	07/15/2014	1FE
369550-AN-8	GENERAL DYNAMICS CORP		06/21/2011	HSBC SECURITIES, INC.		11,123,300	10,000,000	11,070,454			(148,564)		(148,564)		10,921,890		201,410	201,410	471,042	02/01/2014	1FE
36962G-3U-6	GENERAL ELEC CAP CORP		05/25/2011	DEUTSCHE BANK SECURITIES		13,812,500	12,500,000	13,820,500	13,778,540		(63,069)		(63,069)		13,715,471		97,029	97,029	410,156	05/01/2018	1FE
36962G-4T-8	GENERAL ELEC CAP CORP		05/04/2011	GOLDMAN, SACHS & CO.		14,715,150	15,000,000	14,988,750	14,989,059		760		760		14,989,819		(274,669)	(274,669)	168,750	11/09/2015	1FE
45957@-AD-8	GENERAL PARTS (INT'L GROUP) SER. A SR NT		05/01/2011	SCHEDULED REDEMPTION		450,000	450,000	450,000	450,000						450,000				11,790	11/01/2011	3
36185N-4Y-3	GMACM 2004-J5 A1		06/01/2011	SCHEDULED REDEMPTION		1,211,655	1,211,655	1,213,548	1,211,855		(200)		(200)		1,211,655				19,621	01/25/2035	1Z*
361856-EC-7	GMACM 2005-HE1, A3		06/27/2011	SCHEDULED REDEMPTION		413,464	456,392	365,789	263,986	99,502	49,976		149,478		413,464				910	08/25/2035	1Z*
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		05/22/2011	DISTRIBUTION		33											33	33		06/08/2026	2FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		05/16/2011	DISTRIBUTION		3											3	3		06/08/2026	2FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		05/12/2011	DISTRIBUTION		15											15	15		08/14/2026	2FE
38141E-A5-8	GOLDMAN SACHS GROUP INC		05/20/2011	Various		25,664,850	25,000,000	25,419,870	6,940,881		(10,855)		(10,855)		25,412,966		251,884	251,884	921,962	03/15/2020	1FE
38141E-A7-4	GOLDMAN SACHS GROUP INC		05/24/2011	DEUTSCHE BANK SECURITIES		10,151,800	10,000,000	9,988,200	9,989,120		891		891		9,990,011		161,789	161,789	307,306	08/01/2015	1FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		06/01/2011	SCHEDULED REDEMPTION		24,619	24,619	25,700	25,060		(441)		(441)		24,619				870	09/19/2027	1Z*
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		06/01/2011	SCHEDULED REDEMPTION		8,403	8,403	8,805	8,559		(156)		(156)		8,403				318	09/19/2027	1Z*
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		06/01/2011	SCHEDULED REDEMPTION		14,312	14,312	14,914	14,551		(238)		(238)		14,312				513	05/19/2027	1Z*
36244M-AA-9	GSAMP 2006-S4, A1		05/04/2011	Various		407,796	2,044,613	185,006	95,566		(24,722)		(24,722)		70,844		336,952	336,952	2,583	05/25/2036	1Z*
36228F-CG-9	GSMPS 99-2 A1		06/01/2011	SCHEDULED REDEMPTION		14,803	14,803	15,219	14,978		(175)		(175)		14,803				508	09/19/2027	1Z*
362631-AB-9	GSR 2006-OA1 2A1		06/27/2011	SCHEDULED REDEMPTION		908,198	908,198	578,603	590,983		317,216		317,216		908,198				1,881	08/25/2046	1Z*
3622MP-AA-6	GSR 2007-1F 3A1		06/20/2011	Various		7,659,033	8,299,080	7,954,629			15,047	2,114	12,933		7,969,676		(310,643)	(310,643)	111,410	01/25/2037	1Z*
41283J-AD-2	HARLEY-DAVIDSON MOTORCYCLE TRU		06/13/2011	BANK OF AMERICA		5,085,938	5,000,000	5,125,000	5,105,920		(32,173)		(32,173)		5,073,747		12,191	12,191	60,333	07/15/2014	1FE
41283K-AD-9	HARLEY-DAVIDSON MOTORCYCLE TRU		05/10/2011	DEUTSCHE BANK SECURITIES		9,055,195	9,000,000	8,999,730	8,999,740		35		35		8,999,775		55,420	55,420	56,610	09/15/2015	1FE
40430H-DC-9	HASC 2006-OPT1 2A3		06/27/2011	SCHEDULED REDEMPTION		173,764	173,764	173,574	173,764						173,764				343	12/25/2035	1Z*
423074-AJ-2	HEINZ (H.J.) CO.		06/21/2011	RBC DOMINION SECURITIES		15,200,080	14,000,000	15,289,400			(195,707)		(195,707)		15,093,693		106,387	106,387	330,808	07/15/2013	2FE
225470-QV-8	HEMT 2005-5, A1A		06/27/2011	SCHEDULED REDEMPTION		63,340	63,340	48,160	48,160		15,180		15,180		63,340				132	04/25/2036	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
225470-W5-8	HEMT 2006-2, 2A1		06/27/2011	SCHEDULED REDEMPTION		65,071	65,071	32,094	17,625	12,329	35,117		47,446		65,071				126	07/25/2036	1Z*
428040-BZ-1	HERTZ CORPORATION		04/06/2011	CALLED @ 102.21900000		130,840	128,000	130,240	129,131		(293)		(293)		128,838		2,002	2,002	8,678	01/01/2014	4FE
428236-AT-0	HEWLETT-PACKARD CO		04/25/2011	ROYAL BANK OF SCOTLAND PLC		11,232,000	10,000,000	11,277,100			(118,705)		(118,705)		11,158,395		73,605	73,605	403,229	03/01/2014	1FE
428236-BE-2	HEWLETT-PACKARD CO		05/25/2011	ROYAL BANK OF SCOTLAND PLC		19,894,600	20,000,000	19,875,800	9,991,236		2,872		2,872		19,878,809		15,791	15,791	218,778	12/01/2015	1FE
428236-BF-9	HEWLETT-PACKARD CO		05/26/2011	SOCIETE GENERALE		9,720,700	10,000,000	9,982,700	9,982,816		600		600		9,983,416		(262,716)	(262,716)	186,458	12/01/2020	1FE
40430X-AF-0	HFCHC 2006-3, A3V		04/06/2011	GLEACHER DESCAP		16,154,938	16,850,000	16,186,582	16,850,000		(82,026)		(82,026)		16,104,556		50,381	50,381	21,997	03/20/2036	1Z*
43739E-AJ-6	HMBT 2004-2 A1		06/27/2011	SCHEDULED REDEMPTION		27,734	27,734	27,778	27,769		(35)		(35)		27,734				77	12/25/2034	1Z*
43739E-BS-5	HMBT 2005-4 A1		06/27/2011	SCHEDULED REDEMPTION		198,442	198,442	153,420	154,834		43,608		43,608		198,442				473	10/25/2035	1Z*
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		06/01/2011	SCHEDULED REDEMPTION		44,016	44,016	36,639	35,880		8,136		8,136		44,016				624	12/01/2015	4
44108E-AS-7	HOST MARRIOTT LP		06/10/2011	CALLED @ 101.188		811,528	802,000	795,072	798,848		450		450		799,299		12,229	12,229	34,762	11/01/2013	3FE
44328M-AB-0	HSBC BANK PLC	F	05/25/2011	DEUTSCHE BANK SECURITIES		5,152,500	5,000,000	4,995,900	4,996,285		321		321		4,996,606		155,894	155,894	74,375	06/28/2015	1FE
44328M-AD-6	HSBC BANK PLC	F	05/18/2011	BARCLAYS BANK		10,062,100	10,000,000	9,989,200	9,990,561		1,399		1,399		9,991,960		70,140	70,140	126,840	08/12/2013	1FE
446148-AD-0	HUNTINGTON AUTO TRUST		04/21/2011	J. P. MORGAN SECURITIES, INC.		21,399,035	20,377,000	22,186,255	21,468,849		(256,360)		(256,360)		21,212,488		186,547	186,547	428,121	01/15/2014	1FE
446413-AA-4	HUNTINGTON INGALLS INDUS		06/29/2011	BANK OF AMERICA		14,174,688	13,875,000	14,565,469			(18,986)		(18,986)		14,546,482		(371,795)	(371,795)	298,251	03/15/2018	3FE
44923W-AD-3	HYUNDAI AUTO RECEIVABLES TRUST		06/10/2011	CITIGROUP GLOBAL MARKETS		18,618,750	18,000,000	18,757,969	18,710,847		(89,970)		(89,970)		18,620,877		(2,127)	(2,127)	220,500	12/15/2016	1FE
459200-GT-2	IBM CORP		05/10/2011	HSBC SECURITIES, INC.		5,009,650	5,000,000	4,979,550	4,982,275		2,475		2,475		4,984,750		24,900	24,900	38,611	08/05/2013	1FE
451102-AD-9	ICAHN ENTERPRISES/FIN		06/30/2011	JEFFERIES & COMPANY, INC.		1,847,250	1,800,000	1,867,500			(5,246)		(5,246)		1,862,254		(15,004)	(15,004)	66,263	01/15/2016	3FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		04/01/2011	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				1,500	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		06/22/2011	SCHEDULED REDEMPTION		209,058	209,058	208,746	193,170	16,294	(406)		15,888		209,058				509	10/25/2056	5*
45257H-AA-5	IMPACT FUNDING 2010-1, A1		06/25/2011	SCHEDULED REDEMPTION		101,280	101,280	101,280	101,280						101,280				2,542	08/25/2024	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		06/01/2011	SCHEDULED REDEMPTION		120,634	120,634	124,003	123,421		(2,787)		(2,787)		120,634				3,574	07/25/2031	1FE
44984X-AA-3	ING BANK NV	F	04/08/2011	BANK OF AMERICA		24,525,500	25,000,000	24,933,000	24,937,392		3,552		3,552		24,940,944		(415,444)	(415,444)	477,000	09/01/2015	1FE
995962-9C-3	Intelsat Jackson Holdings SA Term Loan		04/25/2011	CITIBANK		1,952,500	2,000,000	2,000,000	2,000,000						2,000,000		(47,500)	(47,500)	26,465	01/01/2014	4FE
45822E-AJ-9	INTELSAT SUBSIDIARY HLDG		04/05/2011	TENDER OFFER		3,507,280	3,500,000	3,621,250	3,588,443	6,775	(12,016)		(5,241)		3,583,202		(75,922)	(75,922)	329,340	01/15/2015	4FE
45822E-AK-6	INTELSAT SUBSIDIARY HLDG		04/05/2011	TENDER OFFER		7,916,432	7,900,000	7,973,250	7,951,304		(6,148)		(6,148)		7,945,156		(28,724)	(28,724)	743,368	01/15/2015	4FE
462613-AD-2	IPALCO ENTERPRISES INC		06/17/2011	CALLED @ 103.27300000		2,065,460	2,000,000	2,105,000	2,029,074		(15,190)		(15,190)		2,013,884		51,576	51,576	101,583	11/14/2011	3FE
469815-AG-9	JACOBS ENTERTAINMENT		05/18/2011	GLEACHER DESCAP		1,383,750	1,350,000	1,116,275	1,170,687		16,313		16,313		1,187,000		196,750	196,750	57,769	06/15/2014	5FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		05/25/2011	PRINCIPAL PAYDOWN		91,010	91,010	22,990	19,541		(3,255)		(3,255)		16,286		74,724	74,724	13,247	09/30/2012	5
24422E-RA-9	JOHN DEERE CAPITAL CORP		06/13/2011	HSBC SECURITIES, INC.		25,341,550	25,000,000	24,975,250			2,232		2,232		24,977,482		364,068	364,068	110,444	03/03/2014	1FE
46629Q-AG-1	JPMAC 2006-CH2, AF6		06/01/2011	Various		46,044	46,044	42,314	32,534	12,410	3,484		15,893		46,044				1,423	10/25/2036	1Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		06/01/2011	SCHEDULED REDEMPTION		2,687	2,687	2,214	2,062	133	491		625		2,687				80	08/25/2036	4Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		06/01/2011	Various		10,845	10,845	9,657	6,238	3,654	1,179		4,833		10,845				290	01/25/2037	1Z*
46630P-AP-0	JPMMT 07A2 3A1		06/01/2011	SCHEDULED REDEMPTION		1,294,333	1,294,333	1,216,673	1,198,684		95,649		95,649		1,294,333				34,696	04/25/2037	1Z*
46629C-AM-9	JPMMT 2006-A5 3A6		06/01/2011	SCHEDULED REDEMPTION		196,808	196,808	157,200	159,530		37,278		37,278		196,808				5,777	08/25/2036	1Z*
46630P-AZ-8	JPMMT 2007-A2 4A1M		06/01/2011	Various		1,261,870	1,261,870	1,092,368	1,159,045		139,831		139,831		1,261,870				33,160	04/25/2037	1Z*
46625H-HW-3	JPMORGAN CHASE & CO		06/22/2011	BARCLAYS BANK		19,751,600	20,000,000	19,981,000	19,981,410		1,699		1,699		19,983,109		(231,509)	(231,509)	316,333	01/15/2016	1FE
466247-YH-0	JPMT 2005-A8 1A1		06/01/2011	SCHEDULED REDEMPTION		870,230	870,230	768,637	763,485		106,745		106,745		870,230				22,282	11/25/2035	1Z*
49338Q-AF-9	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		12/22/2010	VARIOUS															12,373	01/12/2012	5FE
49549C-AA-6	KING INTL LEASING LLC		04/15/2011	SCHEDULED REDEMPTION		88,948	88,948	88,948	88,948						88,948				1,007	10/15/2022	1Z
50065B-AB-8	KOREA ELECTRIC POWER	F	05/17/2011	Various		9,665,614	9,750,000	9,717,240	9,718,700		2,371		2,371		9,721,071		(55,458)	(55,458)	182,813	10/05/2015	1FE
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO	F	04/01/2011	HSBC SECURITIES, INC.		5,465,000	5,000,000	4,946,750	4,961,370		2,667		2,667		4,964,038		500,962	500,962	94,618	06/17/2014	1FE
51783Q-AD-0	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		04/20/2011	Various		191,371	195,018	195,018	195,018						195,018		(3,647)	(3,647)	732	05/23/2014	3FE
50188F-AA-3	LG&E & KU ENERGY LLC		05/13/2011	ROYAL BANK OF SCOTLAND PLC		6,675,609	6,882,000	6,778,512	3,982,738		6,834		6,834		6,785,803		(110,194)	(110,194)	75,559	11/15/2015	2FE
54265S-AA-3	LGCLO 2004-1A A LOANS		05/25/2011	SCHEDULED REDEMPTION		871,269	871,269	720,975	772,476		98,794		98,794		871,269				2,960	05/25/2016	1FE
53947M-AA-4	LLOYDS TSB BANK PLC	F	05/23/2011	RBC DOMINION SECURITIES		10,354,700	10,000,000	9,778,950	9,814,161		17,022		17,022		9,831,184		523,516	523,516	381,597	01/12/2015	1FE
52520M-DR-1	LMT 2005-3 1A5		06/01/2011	Various		83,749	83,749	71,815	75,390		9,825		9,825		83,749				2,126	01/25/2036	1Z*
52522Q-AP-7	LMT 2007-10 3A3		06/01/2011	SCHEDULED REDEMPTION		911,033	911,033	306,077	148,980		762,053		762,053		911,033				25,266	12/25/2037	1Z*
53961*-AQ-9	LOCAL INITIATIVES SUPPORT CORP		05/02/2011	SCHEDULED REDEMPTION		285,714	285,714	285,714	285,714						285,714				9,556	06/02/2014	4
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		05/02/2011	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				4,778	03/22/2015	4
539830-AS-8	LOCKHEED MARTIN CORP		06/20/2011	Various		15,066,693	14,230,000	15,217,799	15,028,431		(160,001)		(160,001)		14,868,430		198,263	198,263	435,105	03/14/2013	1FE
52524V-AL-3	LXS 2007-15N AF3		06/27/2011	SCHEDULED REDEMPTION		2,484,525	2,484,525	654,007	204,990	318,779	2,188,098		2,506,877		2,484,525				8,729	08/25/2047	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
576449-AB-8	MABS 2006-HE4 A2		06/27/2011	Various		119,747	119,747	96,815	53,984	44,345	22,497		66,842		119,747				198	11/25/2036	1Z*
966602-AA-2	MAGMA CDO, CLASS A INVESTMENT GRADE	F	05/16/2011	SCHEDULED REDEMPTION		1,058,907	1,058,907	1,041,250	1,047,483		11,423		11,423		1,058,907				4,726	11/15/2012	1FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T		06/20/2011	SCHEDULED REDEMPTION		647,574	647,574	647,504	647,506		68		68		647,574				10,736	10/20/2032	1FE
58013M-EJ-9	MCDONALD'S CORP		06/07/2011	ROYAL BANK OF SCOTLAND PLC		10,085,300	10,000,000	9,960,200	9,961,592		1,510		1,510		9,963,102		122,198	122,198	299,444	07/15/2020	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		05/22/2011	DISTRIBUTION		4											4	4		05/30/2027	3FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		05/22/2011	DISTRIBUTION		80											80	80		05/22/2027	3FE
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		06/03/2011	DISTRIBUTION		81											81	81		05/29/2027	3FE
59217G-AE-9	MET LIFE GLOB FUNDING I		05/19/2011	BANK OF AMERICA		10,059,700	10,000,000	10,015,900			(1,629)		(1,629)		10,014,271		45,429	45,429	73,889	01/10/2014	1FE
594918-AB-0	MICROSOFT CORP		06/20/2011	WELLS FARGO BROKERAGE SERVICES		5,276,300	5,000,000	5,225,750			(28,813)		(28,813)		5,196,937		79,363	79,363	82,764	06/01/2014	1FE
594918-AG-9	MICROSOFT CORP		06/21/2011	ROYAL BANK OF SCOTLAND PLC		9,998,700	10,000,000	9,956,100	9,958,308		4,081		4,081		9,962,389		36,311	36,311	120,521	09/25/2015	1FE
60467P-AH-7	MIRANT AMERICAS GENERATION, LLC		05/01/2011	MATURED		1,750,000	1,750,000	1,852,813	1,759,501		(9,501)		(9,501)		1,750,000				72,625	05/01/2011	4FE
60467M-AA-9	MIRANT MID-ATLAN		06/30/2011	SCHEDULED REDEMPTION		1,035,118	1,035,118	1,105,357	1,054,114		(18,996)		(18,996)		1,035,118					06/30/2012	3FE
59020U-YL-3	MLMI 2005-A5 A1		06/01/2011	SCHEDULED REDEMPTION		170,582	170,582	156,935	162,049		8,533		8,533		170,582				2,248	06/25/2035	1Z*
59020U-H3-2	MLMI 2005-A7 2A1		06/01/2011	SCHEDULED REDEMPTION		144,255	144,255	127,666	127,260		16,995		16,995		144,255				3,495	09/25/2035	1Z*
59020U-6K-6	MLMI 2006-WMC2, A2B		05/23/2011	DISTRIBUTION		2,121											2,121	2,121		03/25/2037	1Z*
61747Y-CK-9	MORGAN STANLEY		04/26/2011	GOLDMAN, SACHS & CO.		5,196,200	5,000,000	5,224,150	5,215,856		(17,242)		(17,242)		5,198,614		(2,414)	(2,414)	92,750	11/20/2014	1FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		06/27/2011	Various		325,288	325,288	309,018	215,233	93,443	17,168		110,610		325,288				614	04/25/2036	1Z*
61746R-BX-8	MSAC 2003-HE1, M3		06/27/2011	SCHEDULED REDEMPTION		58,263	58,263	58,741	25,105	33,158			33,158		58,263				998	05/25/2033	6Z*
61746R-EJ-6	MSAC 2003-HE3 M2		06/27/2011	SCHEDULED REDEMPTION		52,287	52,287	52,855	28,173	24,124	(10)		24,113		52,287				678	10/25/2033	4Z*
61746R-GT-2	MSAC 2004-WMC1 M2		06/27/2011	SCHEDULED REDEMPTION		167,107	167,107	168,256	99,888	67,835	(616)		67,219		167,107				1,696	06/25/2034	1Z*
61746W-WK-2	MSDWC 2002-AM3, M1		06/27/2011	SCHEDULED REDEMPTION		214,397	214,397	215,703	215,210		(813)		(813)		214,397				1,693	02/25/2033	1Z*
61749Q-AD-2	MSIX 2006-1 A3		06/27/2011	Various		408,853	408,853	292,977	204,776	96,452	116,888		213,341		408,853				757	07/25/2036	1Z*
61748H-EF-4	MSM 2004-8AR 4A1		06/01/2011	SCHEDULED REDEMPTION		71,602	71,602	49,942	50,326		21,276		21,276		71,602				936	10/25/2034	1Z*
61750Y-AA-7	MSM 2006-15XS A1		06/27/2011	Various		6,791	6,791	2,852	4,770		3,227	1,206	2,021		6,791				12	11/25/2036	1Z*
61751J-AF-8	MSM 2007-6XS 2A1S		06/27/2011	SCHEDULED REDEMPTION		1,838,824	1,838,824	1,215,171	1,413,689		425,134		425,134		1,838,824				3,061	02/25/2047	1Z*
62845E-AA-6	MUZINICH CASHFLOW CBO II, CLASS A HIGH		05/09/2011	SCHEDULED REDEMPTION		1,869,289	1,869,289	1,758,689	1,803,478		65,811		65,811		1,869,289				8,339	11/08/2012	1FE
57164U-AA-3	MVCOT 2006-2A A		06/01/2011	SCHEDULED REDEMPTION		157,775	157,775	157,772	157,774		1		1		157,775				3,996	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		06/01/2011	SCHEDULED REDEMPTION		470,834	470,834	470,823	470,830		4		4		470,834				11,998	05/20/2029	1FE
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS	F	05/16/2011	SCHEDULED REDEMPTION		506,604	506,604	483,807	493,505		13,098		13,098		506,604				1,470	11/15/2015	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2		06/01/2011	SCHEDULED REDEMPTION		141,541	141,541	121,336	117,183		24,357		24,357		141,541				2,717	07/25/2036	1Z*
S05400-29-6	NEDER WATERSCHAPSBANK	F	05/03/2011	MORGAN STANLEY DEAN WITTER		2,975,760	3,000,000	2,932,487	2,999,887		1,402		1,402		2,933,896		41,864	41,864	39,500	09/09/2015	1FE
62912X-AB-0	NGPL PIPECO LLC		04/26/2011	MORGAN STANLEY DEAN WITTER		1,095,670	1,000,000	949,121	958,433		1,502		1,502		959,935		135,735	135,735	26,499	12/15/2017	3FE
65476B-AD-5	NISSAN AUTO RECEIVABLES OWNER		05/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		7,521,094	7,500,000	7,498,735	7,498,841		146		146		7,498,987		22,107	22,107	40,392	09/15/2016	1FE
65557C-AF-0	NORDEA BANK AB	F	05/25/2011	ROYAL BANK OF SCOTLAND PLC		10,070,700	10,000,000	9,985,300			1,815		1,815		9,987,115		83,585	83,585	80,868	01/14/2014	1FE
G6644#-AL-2	NORTHGATE PLC SERIES A SENIOR MAKE-WHOL	F	05/31/2011	Various		1,140,159	980,279	474,843	278,364		81,944		81,944		520,188		619,971	619,971	35,788	09/30/2012	3
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	04/30/2011	DISTRIBUTION		(168,326)		(168,326)	(168,326)						(168,326)					12/14/2013	3
666807-BC-5	NORTHROP GRUMMAN CORP		06/21/2011	HSBC SECURITIES, INC.		9,891,000	10,000,000	9,987,100	9,987,462		1,187		1,187		9,988,649		(97,649)	(97,649)	116,139	11/15/2015	2FE
66989H-AA-6	NOVARTIS CAPITAL CORP	R	06/21/2011	HSBC SECURITIES, INC.		15,114,260	14,000,000	14,998,860			(137,227)		(137,227)		14,861,634		252,627	252,627	503,708	02/10/2014	1FE
66989H-AB-4	NOVARTIS CAPITAL CORP		06/20/2011	BANK OF AMERICA		16,649,651	16,275,000	16,406,263	16,379,238		(21,209)		(21,209)		16,358,029		291,622	291,622	205,291	04/24/2013	1FE
629377-AU-6	NRG ENERGY INC		05/24/2011	TENDER OFFER		6,176,280	6,000,000	5,985,000	5,985,371		391		391		5,985,762		190,518	190,518	420,146	02/01/2016	3FE
67073E-AD-2	NUVEEN INVESTMENTS,INC,FIRST LIEN NON EX		03/14/2011	Various		1,285,478	1,346,051	1,295,788	1,297,038		3,031		3,031		1,300,069		(14,591)	(14,591)	16,436	11/13/2014	4FE
674599-CA-1	OCCIDENTAL PETROLEUM COR		06/22/2011	Various		25,324,850	25,000,000	24,970,250	24,970,657		4,725		4,725		24,975,382		349,468	349,468	190,514	12/13/2013	1FE
681904-AG-3	OMNICARE INC		06/01/2011	Various		203,090	202,000	186,642	195,812		909		909		196,720		6,370	6,370	5,778	06/01/2013	3FE
68233J-AB-0	ONCOR ELECTRIC DELIVERY		05/09/2011	DEUTSCHE BANK SECURITIES		5,894,005	5,370,000	5,901,308			(51,959)		(51,959)		5,849,349		44,656	44,656	222,773	09/01/2013	2FE
682680-AL-7	ONEOK INC		04/15/2011	MATURED		14,000,000	14,000,000	15,024,520	14,183,558		(183,558)		(183,558)		14,000,000				498,750	04/15/2011	2FE
69121P-DE-0	OWNIT 2006-2, A2B		06/01/2011	SCHEDULED REDEMPTION		259,878	259,878	259,878	193,841	66,037			66,037		259,878				6,072	01/25/2037	1Z*
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		05/25/2011	CALLED @ 100.00000000		8,100,000	8,100,000	8,100,000	8,100,000						8,100,000				65,242	04/01/2031	1FE
713448-BM-9	PEPSICO INC		06/21/2011	GOLDMAN, SACHS & CO.		10,570,900	10,000,000	10,456,790			(43,878)		(43,878)		10,412,912		157,988	157,988	136,917	01/15/2015	1FE
713448-BQ-0	PEPSICO INC		05/03/2011	GOLDMAN, SACHS & CO.		4,986,600	5,000,000	4,997,800	4,997,931		252		252		4,998,183		(11,583)	(11,583)	23,090	10/25/2013	1FE
716495-AK-2	PETROHAWK ENERGY CORP		05/31/2011	EXCHANGE		6,160,305	6,000,000	6,168,750			(8,445)		(8,445)		6,160,305				343,167	08/15/2018	4FE
69337M-AA-8	PHHAM 2007-3 A1		06/27/2011	SCHEDULED REDEMPTION		1,795,382	1,795,382	1,440,794	1,635,812		159,570		159,570		1,795,382				2,977	07/25/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
69336Q-AC-6	PHHMC 2007-4 A3		06/01/2011	SCHEDULED REDEMPTION		165,537	165,537	161,371	163,900		1,637		1,637		165,537				4,905	06/18/2037	1Z*
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		06/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,364	7,354		146		146		7,500					09/30/2016	4FE
72147K-AA-6	PILGRIM'S PRIDE CORP		06/30/2011	Various		6,461,581	7,140,000	7,137,123	1,911,027		(80)		(80)		7,137,104		(675,523)	(675,523)	282,673	12/15/2018	4FE
73316P-GS-3	POPLR 2005-5, AV2A		06/27/2011	DISTRIBUTION		2,064											2,064	2,064		11/25/2035	1Z
740816-AF-0	PRES & FELLOWS OF HARVAR		06/02/2011	CALLED @ 109.4155881		14,005,195	12,800,000	14,044,928	13,801,538		(134,211)		(134,211)		13,667,327		337,869	337,869	563,556	01/15/2014	1FE
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		06/15/2011	SCHEDULED REDEMPTION		516,061	516,061	533,156	529,499		(13,438)		(13,438)		516,061				13,503	08/15/2014	1FE
742718-DS-5	PROCTER & GAMBLE CO/THE		06/21/2011	RBC DOMINION SECURITIES		10,035,700	10,000,000	9,960,140	9,960,878		3,701		3,701		9,964,579		71,121	71,121	108,000	11/15/2015	1FE
748351-AR-4	QUEST 2006-X1, A-2		06/27/2011	Various		79,674	79,674	68,491	41,623	27,944	11,514		39,458		79,674				166	03/25/2036	1Z*
74922G-AN-4	RALI 2006-QA14 A13		06/01/2011	SCHEDULED REDEMPTION		522,405	876,827	638,227	568,771		(46,366)		(46,366)		522,405				26,191	11/25/2036	1Z*
759950-FX-1	RAMC 2005-4, A3		06/01/2011	SCHEDULED REDEMPTION		405,245	405,245	405,245	405,245						405,245				10,613	02/25/2036	2Z*
760985-D2-4	RAMP 2003-RS10, MI1		06/01/2011	SCHEDULED REDEMPTION		118,953	118,953	118,918	118,938		15		15		118,953				3,615	11/25/2033	1Z*
760985-YW-5	RAMP 2003-RZ4, M1		06/01/2011	SCHEDULED REDEMPTION		167,252	167,252	166,866	167,071		180		180		167,252				4,405	10/25/2033	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		06/01/2011	SCHEDULED REDEMPTION		141,356	185,547	174,248	176,455		(35,100)		(35,100)		141,356				4,894	03/25/2034	1Z*
75156V-AB-1	RAMP 2006-RS3, A-I-2		06/27/2011	Various		1,299,245	1,326,442	1,263,430	1,281,383		37,851		37,851		1,299,245				2,025	05/25/2036	1Z*
75281A-AF-6	RANGE RESOURCES CORP		05/25/2011	TENDER OFFER		1,204,500	1,200,000	1,191,000	1,191,828		686		686		1,192,514		11,986	11,986	77,125	03/15/2015	3FE
75281A-AG-4	RANGE RESOURCES CORP		05/25/2011	TENDER OFFER		1,672,800	1,640,000	1,668,700	1,665,423		(2,711)		(2,711)		1,662,712		10,088	10,088	97,717	05/15/2016	3FE
76110W-UZ-7	RASC 2003-KS10 MI2		06/01/2011	SCHEDULED REDEMPTION		33,005	33,005	32,999	13,345	19,657	3		19,660		33,005				852	12/25/2033	4Z*
76110W-VS-2	RASC 2003-KS11, MI2		06/01/2011	SCHEDULED REDEMPTION		69,698	69,698	69,682	35,973	33,717	7		33,725		69,698				2,085	01/25/2034	1Z*
45660N-QS-7	RAST 2003-A6 A2		06/01/2011	SCHEDULED REDEMPTION		229,679	229,679	227,095	228,337		676		676		229,679				5,260	06/01/2033	1Z*
76110V-RV-2	RFMS2 2005-HS1, AI2		06/01/2011	SCHEDULED REDEMPTION		998,254	998,254	990,751	971,904		26,350		26,350		998,254				19,069	09/25/2035	1Z*
76110V-SR-0	RFMS2 2005-HS2, AI2		06/01/2011	SCHEDULED REDEMPTION		1,389,274	1,389,274	1,286,718	1,224,234		165,040		165,040		1,389,274				33,960	12/25/2035	1Z*
76110V-TA-6	RFMS2 2005-HSA1 AI5		06/01/2011	SCHEDULED REDEMPTION		102,886	102,886	80,525	50,644	30,249	21,993		52,242		102,886				3,146	12/25/2035	1Z*
76110V-TV-0	RFMS2 2006-HI1, A3		06/01/2011	SCHEDULED REDEMPTION		1,035,072	1,035,072	1,035,036	1,035,068		4		4		1,035,072				31,784	02/25/2036	1Z*
74957V-AM-1	RFMSI 2006-S6 A12		06/01/2011	Various		432,089	432,089	417,472	380,729	45,291	17,599		62,891		432,089				12,535	07/25/2036	2Z*
749581-AJ-3	RFSMI 2007-S1 A5		06/01/2011	SCHEDULED REDEMPTION		425,977	425,977	371,931	368,095		57,882		57,882		425,977				12,066	01/25/2037	1Z*
995642-9B-3	RH DONNELLEY TERM LOAN		02/04/2010	VARIOUS															156	10/31/2014	6FE
767201-AJ-5	RIO TINTO FIN USA LTD	F	05/17/2011	HSBC SECURITIES, INC.		9,839,900	10,000,000	9,991,900	9,992,154		600		600		9,992,754		(152,854)	(152,854)	103,125	11/02/2015	1FE
77340R-AK-3	ROCKIES EXPRESS PIPELINE		04/20/2011	ROYAL BANK OF SCOTLAND PLC		5,059,900	5,000,000	4,995,550	4,995,812		111		111		4,995,922		63,978	63,978	149,219	04/15/2020	2FE
78010X-AJ-0	ROYAL BK OF SCOTLAND PLC	F	05/23/2011	ROYAL BANK OF SCOTLAND PLC		4,085,600	4,000,000	3,987,880			1,453		1,453		3,989,333		96,267	96,267	48,750	01/11/2014	1FE
X7435K-AS-8	RUSSIAN RAILWAYS	F	04/01/2011	HSBC SECURITIES, INC.		2,606,250	2,500,000	2,500,000	2,500,000						2,500,000		106,250	106,250	72,933	04/03/2017	2FE
07384M-6M-9	SAMI 0412 2A3		06/01/2011	SCHEDULED REDEMPTION		436,862	436,862	423,023	423,488		13,374		13,374		436,862				5,719	02/25/2035	1Z*
86360K-BL-1	SAMI 2006-AR3 3A3		06/27/2011	SCHEDULED REDEMPTION		256,061	256,061	59,378	21,005		235,056		235,056		256,061				569	02/25/2036	1Z*
800907-AK-3	SANMINA CORP		05/10/2011	TENDER OFFER		776,914	752,000	721,920	732,000		1,120		1,120		733,120		43,794	43,794	49,781	03/01/2016	4FE
800907-AJ-6	SANMINA-SCI CORP		05/10/2011	TENDER OFFER		372,188	375,000	373,125	373,558		224		224		373,782		(1,595)	(1,595)	21,258	03/01/2013	4FE
80105N-AG-0	SANOFI-AVENTIS	F	06/08/2011	BANK OF AMERICA		15,161,850	15,000,000	14,846,400			2,583		2,583		14,848,983		312,867	312,867	123,333	03/29/2021	1FE
80282H-AD-5	SANTANDER DRIVE AUTO RECEIVABL		04/08/2011	CITIGROUP GLOBAL MARKETS		11,065,313	11,000,000	10,998,053	10,998,136		259		259		10,998,395		66,917	66,917	73,914	05/15/2015	1FE
80282L-AC-8	SANTANDER DRIVE AUTO RECEIVABL		06/15/2011	SCHEDULED REDEMPTION		2,937,875	2,937,875	2,934,496			3,379		3,379		2,937,875				28,363	05/15/2017	2FE
86359D-NW-3	SASC 2005-15 4A1		06/01/2011	Various		685,965	685,965	603,531			82,434	7,357	75,077		685,965				9,253	08/25/2035	5FE
86359D-SR-9	SASC 2005-17 5A1		06/01/2011	SCHEDULED REDEMPTION		282,511	282,511	232,366	231,318		51,194		51,194		282,511				7,249	10/25/2035	1Z*
80282G-AD-7	SDART 2010-2 B		04/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,041,407	5,000,000	4,999,282	4,999,387		84		84		4,999,471		41,935	41,935	36,711	12/15/2014	1FE
812141-AP-4	SEALY MATTRESS CO		06/16/2011	Various		4,142,089	3,750,000	4,233,750	3,065,618		(47,804)		(47,804)		4,157,813		(15,725)	(15,725)	277,279	04/15/2016	3FE
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM		06/20/2011	SCHEDULED REDEMPTION		1,294,217	1,294,217	1,293,872			345		345		1,294,217				11,615	04/20/2026	2FE
78444K-AA-3	SLC STUDENT LOAN TRUST		06/15/2011	SCHEDULED REDEMPTION		489,550	489,550	495,461			(5,911)		(5,911)		489,550				3,090	06/15/2033	1FE
83149T-AA-2	SLM STUDENT LOAN TRUST		06/15/2011	SCHEDULED REDEMPTION		208,681	208,681	209,757			(1,076)		(1,076)		208,681				1,238	08/17/2043	1FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		06/10/2011	CALLED @ 100.00000000		800,000	800,000	800,000	800,000						800,000				5,842	12/01/2034	1FE
84649Q-AD-5	SPANSION LLC TERM LOAN		06/30/2011	Various		27,958	5,637	5,526	5,574	6	22,378		22,384		27,958					02/09/2015	3FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	06/21/2011	SCHEDULED REDEMPTION		908,517	908,517	844,921	856,473		52,043		52,043		908,517				2,785	03/21/2017	1FE
865622-AD-6	SUMITOMO MITSUI BANKING	F	06/20/2011	BANK OF AMERICA		15,237,300	15,000,000	14,994,300	14,995,117		892		892		14,996,009		241,291	241,291	296,521	07/22/2013	1FE
84751P-LM-9	SURF 2006-BC2, A2B		06/01/2011	SCHEDULED REDEMPTION		130,089	130,089	95,557	90,403		39,686		39,686		130,089				3,288	02/25/2037	1Z*
83612L-AE-9	SVHE 2006-WF1, M1		06/01/2011	SCHEDULED REDEMPTION			1,196,199	66,684	16,792		(16,792)		(16,792)						24,712	10/25/2036	1Z*
78487M-AA-7	SVOVM 2006-AA A		06/01/2011	SCHEDULED REDEMPTION		261,405	261,405	261,353	261,385		19		19		261,405				6,470	02/20/2024	1FE
879403-AS-2	TELEFONOS DE MEXICO SAB	F	04/01/2011	Various		570,123	570,123		6,654,310		(26,293)		(26,293)		570,123				165,000	01/27/2015	1FE
883556-AW-2	THERMO FISHER SCIENTIFIC		04/25/2011	CANTOR, FITZGERALD & CO.		5,076,300	5,000,000	4,998,550			86		86		4,998,636		77,664	77,664	18,792	02/21/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
884903-BA-2	THOMSON REUTERS CORP	A	04/26/2011	CITADEL SECURITIES		5,506,050	5,000,000	5,617,050	5,533,328		(67,692)		(67,692)		5,465,636		40,414	40,414	234,694	07/15/2013	1FE
89233P-4H-6	TOYOTA MOTOR CREDIT CORP		04/26/2011	STIFEL NICOLAUS & CO, INC.		10,013,890	10,000,000	9,991,500	9,992,575		888		888		9,993,463		20,427	20,427	96,747	08/12/2013	1FE
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T		06/12/2011	SCHEDULED REDEMPTION		752,600	752,600	776,467	767,632		(15,032)		(15,032)		752,600				20,433	07/14/2014	1FE
896518-AB-3	TRINITY HIGHER ED AUTH, INC. - TRUST 200		06/15/2011	Various		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				272,229	06/01/2040	1FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		04/20/2011	DISTRIBUTION		72											72	72		04/10/2026	1FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		04/27/2011	DISTRIBUTION		28											28	28		04/10/2026	2FE
902733-AB-0	U-HAUL S FLEET LLC		06/25/2011	SCHEDULED REDEMPTION		1,160,037	1,160,037	1,209,881			(49,843)		(49,843)		1,160,037				13,667	02/25/2020	2FE
91324P-AE-2	UNITEDHEALTH GROUP INC		06/22/2011	CANTOR, FITZGERALD & CO.		5,363,278	5,029,000	5,379,924			(61,287)		(61,287)		5,318,637		44,641	44,641	179,106	04/01/2013	2FE
91324P-BH-4	UNITEDHEALTH GROUP INC		06/20/2011	WELLS FARGO BROKERAGE SERVICES		12,980,582	12,223,000	13,038,885			(150,666)		(150,666)		12,888,219		92,363	92,363	509,801	02/15/2013	2FE
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		06/15/2011	SCHEDULED REDEMPTION		5,475,838	5,475,838	5,501,506	5,486,907		(11,070)		(11,070)		5,475,838				152,725	07/15/2014	2FE
91911X-AL-8	VALEANT PHARMACEUTICALS		05/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,012,500	5,000,000	5,162,500			(3,993)		(3,993)		5,158,507		(146,007)	(146,007)	203,438	10/01/2017	3FE
91913T-AA-9	VALEO CDO II, CLASS A1 INVESTMENT GRAD	F	06/01/2011	SCHEDULED REDEMPTION		2,778,402	2,778,402	2,701,996	2,732,649		45,752		45,752		2,778,402				12,488	06/01/2013	1FE
92203P-AF-3	VANGUARD HLT HDG LLC/INC		06/29/2011	EXCHANGE		5,253,230	5,250,000	5,253,750	5,253,514		(284)		(284)		5,253,230				382,667	02/01/2018	4FE
92343V-AY-0	VERIZON COMMUNICATIONS		05/03/2011	J. P. MORGAN SECURITIES, INC.		15,157,500	15,000,000	14,922,000			1,530		1,530		14,923,530		233,970	233,970	47,500	04/01/2016	1FE
92928B-AA-9	WAHA AEROSPACE BV	F	06/27/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,779,688	4,750,000	4,750,000	4,750,000						4,750,000		29,688	29,688	171,937	07/28/2020	1FE
931142-CW-1	WAL-MART STORES INC		06/20/2011	DEUTSCHE BANK SECURITIES		2,000,220	2,000,000	1,993,140	1,993,555		1,082		1,082		1,994,637		5,583	5,583	9,917	10/25/2013	1FE
931142-CX-9	WAL-MART STORES INC		06/21/2011	GOLDMAN, SACHS & CO.		9,884,400	10,000,000	9,945,900	9,947,813		5,027		5,027		9,952,840		(68,440)	(68,440)	99,583	10/25/2015	1FE
92926W-AB-3	WAMU 2007-OA1 A1B		06/25/2011	Various		105,213	105,213	39,086	26,043	4,481	75,981		80,462		105,213				219	02/25/2047	1Z*
94974B-EV-8	WELLS FARGO & COMPANY		06/07/2011	RBC DOMINION SECURITIES		10,216,500	10,000,000	9,979,300			325		325		9,979,625		236,875	236,875	90,722	04/01/2021	1FE
949808-AT-6	WFMBS 2003-J 2A5		06/01/2011	SCHEDULED REDEMPTION		584,530	584,530	575,214	578,416		6,113		6,113		584,530				12,190	10/25/2033	1Z*
94980S-AT-2	WFMBS 2006-9 1A18		06/01/2011	SCHEDULED REDEMPTION		1,262,059	1,262,059	1,195,801	1,199,808		62,252		62,252		1,262,059				35,780	08/25/2036	1Z*
94985A-AA-7	WFMBS 2006-AR15 A1		06/01/2011	SCHEDULED REDEMPTION		402,029	402,029	346,750	353,179		48,850		48,850		402,029				10,060	10/25/2036	1Z*
94984S-AA-9	WFMBS 2006-AR18 1A1		06/01/2011	SCHEDULED REDEMPTION		948,811	948,811	849,065	850,132		98,679		98,679		948,811				22,478	11/25/2036	1Z*
94985W-BM-2	WFMBS 2007-11 A36		06/20/2011	Various		8,633,675	9,410,000	8,886,708			5,977	41,030	(35,053)		8,892,684		(259,009)	(259,009)	175,654	08/25/2037	2
94985W-DN-8	WFMBS 2007-11 A85		06/01/2011	SCHEDULED REDEMPTION		288,749	288,749	257,257	260,557		28,192		28,192		288,749				8,133	09/25/2039	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		06/01/2011	SCHEDULED REDEMPTION		708,612	708,612	625,048	623,431		85,181		85,181		708,612				19,958	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		06/01/2011	SCHEDULED REDEMPTION		644,026	644,026	571,573	567,816		76,210		76,210		644,026				17,886	09/25/2037	1Z*
94985L-AH-8	WFMBS 2007-13 A8		06/01/2011	SCHEDULED REDEMPTION		416,470	416,470	365,713	366,240		50,230		50,230		416,470				11,566	09/25/2037	1Z*
94985J-BM-1	WFMBS 2007-7 A36		04/07/2011	WELLS FARGO BROKERAGE SERVICES		9,603,000	10,000,000	9,525,000			2,090		2,090		9,527,090		75,910	75,910	68,315	06/25/2037	2
94986A-AE-8	WFMBS 2007-8 1A5		06/01/2011	SCHEDULED REDEMPTION		352,515	352,515	326,077			26,439		26,439		352,515				3,525	07/25/2037	1Z*
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		06/30/2011	Various		19,209	19,209	19,449			(240)		(240)		19,209				13,492	02/11/2016	4FE
980888-AC-5	WOOLWORTHS LIMITED	F	06/03/2011	PARIBAS CAPITAL MARKETS		16,104,490	16,000,000	15,931,116	4,994,454		3,728		3,728		15,935,148		169,342	169,342	269,875	09/22/2015	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						1,557,299,821	1,861,217,760	1,555,554,396	1,073,448,765	19,074,363	5,734,956	228,981	24,580,338		1,564,591,972		(7,292,151)	(7,292,151)	28,441,528	XXX	XXX
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/28/2011	Various		296,271	330,971	218,851	276,861	52,362	(65,686)		(13,324)		333,112		(36,841)	(36,841)	9,741	12/01/2017	4
4199999. Bonds - Credit Tenant Loans						296,271	330,971	218,851	276,861	52,362	(65,686)		(13,324)		333,112		(36,841)	(36,841)	9,741	XXX	XXX
40430L-AA-7	HSBC FIN CAP TRUST IX	R	05/25/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,887,500	3,000,000	2,259,095	2,272,129		3,822		3,822		2,275,951		611,549	611,549	88,665	11/30/2035	2FE
05565A-AA-1	BNP PARIBAS	F	05/17/2011	BARCLAYS BANK		2,940,000	3,000,000	2,296,767	2,305,797		1,461		1,461		2,307,258		632,742	632,742	60,936	01/01/9999	1FE
38144Q-AA-7	GOLDMAN SACHS CAP III		05/25/2011	BANK OF AMERICA		3,130,000	4,000,000	1,403,988	1,444,999		9,925		9,925		1,454,924		1,675,076	1,675,076	21,584	01/01/9999	2FE
4899999. Bonds - Hybrid Securities						8,957,500	10,000,000	5,959,850	6,022,925		15,208		15,208		6,038,132		2,919,368	2,919,368	171,185	XXX	XXX
8399997. Total - Bonds - Part 4						2,733,285,673	3,113,568,364	2,690,419,563	2,052,049,782	22,783,300	3,855,975	228,981	26,410,294		2,717,038,549		16,247,124	16,247,124	52,676,184	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,733,285,673	3,113,568,364	2,690,419,563	2,052,049,782	22,783,300	3,855,975	228,981	26,410,294		2,717,038,549		16,247,124	16,247,124	52,676,184	XXX	XXX
25153X-20-8	DEUTSCHE BANK CONTINGENT CAPITAL	R	05/10/2011	IMPERIAL CAPITAL	160,000.000	3,999,923	0.00	3,324,800	3,704,000	(379,200)			(379,200)		3,324,800		675,123	675,123	65,500		P2LFE
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	04/01/2011	VARIOUS	0.000	455,112	0.00	455,112		(44,230)			(44,230)	44,230	455,112						P3U
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						4,455,035	XXX	3,779,912	3,704,000	(423,430)			(423,430)	44,230	3,779,912		675,123	675,123	65,500	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
8999997. Total - Preferred Stocks - Part 4						4,455,035	XXX	3,779,912	3,704,000	(423,430)			(423,430)	44,230	3,779,912		675,123	675,123	65,500	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						4,455,035	XXX	3,779,912	3,704,000	(423,430)			(423,430)	44,230	3,779,912		675,123	675,123	65,500	XXX	XXX
N00089-31-3	AALBERTS INDUSTRIES RIGHTS	D	05/17/2011	DIRECT	9,221.000																U
D00379-11-1	AAREAL BANK AG	D	04/18/2011	DISTRIBUTION	0.000	4,971		4,971							4,971						U
T0040K-10-6	ACEA	D	06/20/2011	DISTRIBUTION	0.000	5,016		5,016							5,016						U
H0032X-13-5	ACTELION LTD REG	D	06/06/2011	DISTRIBUTION	0.000	8,790		8,790							8,790						U
H00392-31-8	ADECCO CHESEREX	D	05/05/2011	DISTRIBUTION	0.000	15,508		15,508							15,508						U
J00288-10-0	AEON CO LTD NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	5,043			62,569	(15,389)			(15,389)	(7,141)		3,617	1,426	5,043	1,190		U
J0021H-10-7	AEON CREDIT SERV JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	4,895			56,559	(6,708)			(6,708)	(6,208)		3,923	971	4,895	1,140		U
010679-10-8	ALACER GOLD CORP	C	04/12/2011	VARIOUS	0.890			7							7		(7)	(7)			U
013078-10-0	ALBERTO CULVER CO		05/10/2011	MERGER	11,780.000	441,750		343,345	335,582	(93,627)			(93,627)		343,345		98,405	98,405	770		L
017175-10-0	ALLEGHANY CORP.		05/10/2011	DIRECT	0.800	267		232							232		35	35			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		06/10/2011	DIRECT	0.980	66		69							69		(3)	(3)			L
019615-10-3	ALLION HEALTHCARE INC		06/01/2011	DISTRIBUTION	0.000	928											928	928			L
02076X-10-2	ALPHA NATURAL RESOURCES		06/23/2011	DIRECT	1.000	44		53							53		(9)	(9)			L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		06/20/2011	MERGER	9,980.000	299,400		171,333	188,223	(16,890)			(16,890)		171,333		128,067	128,067			L
00344G-10-1	AMP LTD	D	04/26/2011	DIRECT	0.560			3							3		(3)	(3)			U
J01554-10-4	ANRITSU CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	14,856			165,291	(64,551)			(64,551)	(17,803)		7,439	7,417	14,856			U
J0172K-10-7	AOZORA BANK	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	12,846			146,915	(40,478)			(40,478)	(16,125)		8,119	4,727	12,846			U
D0037W-12-8	ARREAL BANK RIGHTS	D	04/26/2011	ITG Inc.	3,176.000	7,640		4,971							4,971	1,095	1,574	2,669			U
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	06/17/2011	DISTRIBUTION	0.000	281		281							281						U
N07045-21-9	ASM INTERNATIONAL NV RIGHTS	D	06/21/2011	DIRECT	5,132.000																U
04743P-10-8	ATHEROS COMMUNICATIONS		05/24/2011	MERGER	8,400.000	378,000		244,343	294,544	(59,139)			(59,139)		244,343		133,657	133,657			L
T05404-10-7	ATLANTIA	D	06/21/2011	Various	0.050	48,001		48,001							48,001						U
W10020-29-0	ATLAS COPCO AB - B REDEMPTION	D	05/24/2011	ITG INC	40,709.000	31,971		19,368							19,368	1,268	11,335	12,603			U
W10020-28-2	ATLAS COPCO AB-A REDEMPTION	D	05/24/2011	ITG INC	66,854.000	52,505		31,069							31,069	(493)	21,929	21,436			U
W10020-11-8	ATLAS COPCO AB-A S HS	D	05/20/2011	DISTRIBUTION	0.000	31,069		31,069							31,069						U
W10020-13-4	ATLAS COPCO B	D	05/20/2011	DISTRIBUTION	0.000	19,368		19,368							19,368						L
T1188M-14-4	BANCA MONTE DEI PASCHI RIGHTS	D	06/28/2011	UBS AG	270,126.000	12,669											12,669	12,669			U
E11883-21-7	BANCO BILBAO VIZCAYA ARGENTARIA RIGHTS	D	04/11/2011	UBS AG	379,497.000	81,722		81,989							81,989	(995)	728	(267)			U
X03485-48-3	BANCO COMERCIAL PORTUGAL RIGHTS	D	05/02/2011	NOMURA SECURITIES INTERNATIONAL INC.	245,780.000	8,735											8,735	8,735			U
X03485-49-1	BANCO COMERCIAL RIGHTS	D	06/01/2011	CITIGROUP GLOBAL MARKETS LIMITED	245,780.000	3,462											3,462	3,462			U
E16100-36-9	BANCO DE VALENCIA	D	04/28/2011	Various	1.320	6,663		6,663							6,663		1	1			U
E16100-42-7	BANCO DE VALENCIA RIGHTS	D	04/29/2011	MERRILL LYNCH INTERNATIONAL	42,759.000	3,377		3,664							3,664	19	(307)	(287)			U
E1943H-PU-3	BANCO PASTOR RIGHTS	D	05/03/2011	CITIGROUP GLOBAL MARKETS LIMITED	19,318.000	2,008											2,008	2,008			U
E19550-20-6	BANCO POPULAR ESPANOL	D	04/15/2011	DISTRIBUTION	0.000	7,288		7,288							7,288						U
E19552-11-1	BANCO POPULAR ESPANOL RIGHTS	D	04/19/2011	NOMURA SECURITIES INTERNATIONAL INC.	98,873.000	7,035		7,288							7,288	(321)	67	(253)			U
Y0698A-10-7	BANK OF CHINA LTD CMN STK	D	05/26/2011	MERRILL LYNCH DIRECT	1,675,000.000	902,929		898,891	883,529	12,768			12,768	2,594	898,891	(3,829)	7,866	4,038			L
Y06988-10-2	BANK OF COMMUNICATIONS CO-H	D	05/26/2011	MERRILL LYNCH DIRECT	585,000.000	586,240		732,653	589,306	141,617			141,617	1,730	732,653	(3,120)	(143,292)	(146,413)			L
E2116H-88-0	BANKINTER	D	04/06/2011	DISTRIBUTION	0.000	1,780		1,780							1,780						U
E21171-10-8	BANKINTER SA RIGHTS	D	04/07/2011	MORGAN STANLEY CO. INC. NEW YORK	34,220.000	3,496		1,780							1,780	(69)	1,785	1,716			U
H0482P-86-3	BANQUE CANTONALE VAUDOIS-REG	D	06/06/2011	DISTRIBUTION	0.000	3,189		3,189							3,189						U
K0834C-26-9	BAVARIAN NORDIC RIGHTS	D	05/17/2011	MERRILL LYNCH INTERNATIONAL	1,613.000	3,977											3,977	3,977			U
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	04/06/2011	DISTRIBUTION	0.000	81,989		81,989							81,989						U
075811-10-9	BECKMAN COULTER INC		06/30/2011	MERGER	7,120.000	594,520		458,105	528,115	(78,315)			(78,315)		458,105		136,415	136,415	1,334		L
M20120-10-0	BEZEQ-ISRAELI TELECOMMUNICATIONS CORP.	D	06/06/2011	DISTRIBUTION	0.000	9,019		9,019							9,019						U

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
105368-20-3	BRANDYWINE REALTY		04/01/2011	DISTRIBUTION	0.000	67		67							67						L
110122-10-8	BRISTOL MYERS SQUIBB CO		06/02/2011	DISTRIBUTION	0.000	6,884											6,884	6,884			L
112900-12-1	BROOKFIELD OFFICE PROPERTY RIGHTS	C	05/27/2011	SG WARBURG	24,300.000	1,018											1,018	1,018			U
131347-30-4	CALPINE CORP		10/07/1902	VARIOUS	0.000	61,427											61,427	61,427			L
W1991F-10-0	CARDO AB	D	04/05/2011	MERGER	1,182.000	78,443		72,548	73,549	(74)			(74)	(928)	72,548	5,535	360	5,895			U
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON		03/31/2011	DIRECT	(20.000)																U
15100E-10-6	CELERA CORP		05/17/2011	MERGER	11,040.000	88,320		77,060	69,552	7,508			7,508		77,060		11,260	11,260			L
150934-60-2	CELL THERAPEUTICS INC		05/25/2011	DIRECT	0.601	1		1	1						1						L
156700-10-6	CENTURYLINK INC		04/11/2011	DIRECT	0.300	12		12							12		(1)	(1)			L
R1536Z-10-4	CERMAQ ASA	D	06/15/2011	DISTRIBUTION	0.000	5,867		5,867							5,867						U
Y14369-10-5	CHINA COMMUNICATIONS CONST-H	D	05/26/2011	MERRILL LYNCH DIRECT	314,000.000	274,933		300,070	274,703	24,596			24,596	771	300,070	(1,240)	(23,898)	(25,137)	6,902		U
Y1455B-10-6	CHINA COSCO HOLDINGS-H	D	05/26/2011	MERRILL LYNCH DIRECT	201,500.000	179,018		291,248	213,612	77,037			77,037	599	291,248	(1,203)	(111,027)	(112,230)			L
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	D	05/26/2011	MERRILL LYNCH DIRECT	176,000.000	593,392		785,107	718,918	64,079			64,079	2,110	785,107	(3,344)	(188,371)	(191,715)			U
Y1505F-10-7	CHINA MOBILE HK LTD 941	D	05/26/2011	MERRILL LYNCH DIRECT	117,500.000	1,052,194		1,264,819	1,167,018	94,581			94,581	3,219	1,264,819	(5,164)	(207,461)	(212,625)	21,712		U
Y15004-10-7	CHINA OVERSEAS LAN HKD0.10	D	05/26/2011	MERRILL LYNCH DIRECT	252,000.000	496,431		589,569	466,210	121,991			121,991	1,369	589,569	(2,511)	(90,627)	(93,138)	5,499		U
Y1509D-11-6	CHINA RAILWAY GROUP LTD-H	D	05/26/2011	MERRILL LYNCH DIRECT	374,000.000	184,366		341,484	269,935	70,757			70,757	792	341,484	(1,454)	(155,664)	(157,119)			L
Y1508P-11-0	CHINA RAILWAYS CONSTRUCTION -H	D	05/26/2011	MERRILL LYNCH DIRECT	221,500.000	194,848		230,084	266,730	73,015			73,015	716	230,084	(922)	(34,313)	(35,236)	1,508		L
Y1504C-11-3	CHINA SHENHUA ENER CNY1'H'	D	05/26/2011	MERRILL LYNCH DIRECT	108,500.000	508,679		463,625	455,061	7,228			7,228	1,336	463,625	(1,975)	47,029	45,054	11,262		L
B2474T-10-7	CIE NATL A PORTEFEUILLE	D	05/26/2011	MERGER	3,819.000	264,591		193,332	186,783	7,011			7,011	(463)	193,332	11,697	59,563	71,259			A
H14843-19-9	CLARIANT AG RIGHTS	D	05/05/2011	EXPIRATION	23,480.000																U
187990-35-3	CLINICAL DATA CONTINGENT VALUE RIGHTS		06/29/2011	DIRECT	2,860.000																U
18725U-10-9	CLINICAL DATA INC		04/13/2011	MERGER	2,860.000	85,800		86,743							86,743		(943)	(943)			L
12612L-10-8	CNA SURETY CORP		06/10/2011	MERGER	2,540.000	67,437		46,141	52,096	(14,551)			(14,551)		46,141		21,296	21,296			L
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	D	06/22/2011	DISTRIBUTION	0.000	13,598		13,599							13,599						U
B25947-12-6	COFINIMMO RIGHTS	D	05/04/2011	DIRECT	1,356.000																U
B25947-13-4	COFINIMMO RIGHTS	D	05/26/2011	DIRECT	1,356.000																U
D165UC-69-3	COMMERZBANK AG RIGHTS	D	05/31/2011	CITIGROUP GLOBAL MARKETS LIMITED	79,456.000	99,140											99,140	99,140			U
D165EW-32-5	COMMERZBANK RIGHTS	D	04/19/2011	DIRECT	79,456.000																U
203233-10-1	COMMONWEALTH REIT		04/19/2011	DISTRIBUTION	0.000	934		934							934						L
G2353T-11-6	CONNAUGHT PLC	D	04/28/2011	DIRECT	16,386.000				4,254	(3,921)			(3,921)	(333)							U
210206-10-8	CONSOLIDATED THOMPSON IRON	C	05/13/2011	MERGER	16,800.000	299,179		199,333	131,788	(57,885)			(57,885)	(7,735)	199,333	5,396	94,450	99,846			U
Q2818G-11-2	CONTACT ENERGY RIGHTS	D	05/17/2011	INSTINET HONG KONG	2,173.000	1,562											1,562	1,562			U
N2273C-14-6	CORIO NV RIGHTS	D	05/17/2011	DIRECT	3,727.000																U
X1676B-17-5	CRAMO OYJ RIGHTS	D	04/06/2011	MERRILL LYNCH INTERNATIONAL	3,833.000	10,625		5,966							5,966	1,134	3,525	4,659			U
X1676B-11-8	CRAMO OYJ-B SHS	D	04/04/2011	DISTRIBUTION	0.000	5,966		5,966							5,966						U
Q29674-10-0	CRANE GROUP LTD	D	04/19/2011	Various	15,298.000	155,474		104,278	146,923	(13,184)			(13,184)	(29,462)	104,278	17,097	34,100	51,197	11,095		U
F22798-20-5	CREDIT AGRICOLE SA RIGHTS	D	06/22/2011	DIRECT	84,173.000																U
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	D	06/07/2011	DISTRIBUTION	0.000	125,614		125,614							125,614						L
N2366U-23-5	CSM NV RIGHTS	D	05/23/2011	DIRECT	11,324.000																U
J1046G-10-8	CYBERAGENT INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	14,346			122,084	(21,402)			(21,402)	(13,149)		7,851	6,495	14,346			U
J08778-11-0	DAIDO STEEL CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	18,614			205,629	(46,430)			(46,430)	(22,570)		12,283	6,332	18,614			U
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	9,983			92,388	(21,125)			(21,125)	(9,951)		5,499	4,484	9,983			U
J1250G-10-9	DAIWA OFFICE INVESTMENT CORPORATION	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	8,650			106,676	(27,345)			(27,345)	(11,489)		6,085	2,565	8,650	1,086		U
K21514-12-8	DANISCO A/S	D	06/17/2011	MERGER	5,606.000	752,707		381,761	512,555	(88,367)			(88,367)	(42,427)	381,761	61,736	309,211	370,946			U
Y20020-10-6	DATANG INTL	D	05/26/2011	MERRILL LYNCH DIRECT	580,000.000	213,543		242,201	203,708	37,897			37,897	597	242,201	(1,030)	(27,628)	(28,658)			U
233153-10-5	DCT INDUSTRIAL TR INC		04/05/2011	DISTRIBUTION	0.000	527		527							527						L
N25633-12-9	DELTA LLOYD RIGHTS	D	06/21/2011	DIRECT	11,873.000																U
J1257N-10-7	DENA CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	7,671			89,666	(29,109)			(29,109)	(9,842)		4,559	3,111	7,671			U
B3357R-21-8	DEXIA SA	D	06/27/2011	DISTRIBUTION	0.000	15,954		15,954							15,954						U
B3357S-11-7	DEXIA SA RIGHTS	D	06/23/2011	Various	65,470.000	1											1	1			U
D2837E-18-3	DIC ASSET AG RIGHTS	D	04/04/2011	DIRECT	6,456.000			759							759	144	(902)	(759)			U
254546-10-4	DIONEX CORP.		05/17/2011	MERGER	2,140.000	253,590		183,296	252,541	(69,245)			(69,245)		183,296		70,294	70,294			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
Q32623-15-1	DOWNER EDI LTD	D	04/21/2011	DISTRIBUTION	0.000	1,953		1,953							1,953						U
N5017D-21-3	DSM NV RIGHTS	D	05/20/2011	DIRECT	16,257.000																U
23334L-10-2	DSW INC CL A		06/14/2011	DIRECT	0.400	2		20							20		(17)	(17)			L
H2078C-10-8	EFG INTERNATIONAL AG	D	06/07/2011	DISTRIBUTION	0.000	475		475							475						U
28224R-10-1	EFUNDS CORPORATON		06/14/2011	DISTRIBUTION	0.000	113											113	113			L
29100P-10-2	EMERGENCY MEDICAL SERVICES A		05/25/2011	MERGER	3,880.000	248,320		246,806	250,687	(3,880)			(3,880)		246,806		1,514	1,514			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		05/25/2011	Various	0.880	2,489		2,488							2,488		1	1			L
29358Q-10-9	ENSCO PLC ADR	R	06/10/2011	DIRECT	0.240	13		13							13						L
29426L-10-8	EPICOR SOFTWARE CORP		05/17/2011	MERGER	14,160.000	177,000		129,203	143,016	(13,813)			(13,813)		129,203		47,797	47,797			L
F3296A-10-8	EURAZEO	D	06/29/2011	DISTRIBUTION	0.000	7,644		7,644							7,644						U
F3296A-49-6	EURAZEO RIGHTS	D	06/02/2011	Citibank	2,790.000	4,324											4,324	4,324			U
F3296A-50-4	EURAZEO RIGHTS	D	06/06/2011	DIRECT	2,790.000																U
33582V-10-8	FIRST NIAGARA FINL GRP INC		06/07/2011	DIRECT	0.600	8		8							8						L
F42399-10-9	FONCIERE DES REGIONS	D	06/17/2011	DISTRIBUTION	0.000	8,834		8,834							8,834						U
B9775H-12-0	FOOD WAREHOUSING AND DIST RIGHTS	D	05/26/2011	DIRECT	1,523.000																U
G3639M-10-7	FORTH PORTS PLC	D	05/31/2011	MERGER	3,409.000	91,408		55,769	71,486	(10,119)			(10,119)	(5,598)	55,769	8,073	27,566	35,639	1,104		U
35471R-10-6	FRANKLIN STREET PROPERTIES		04/27/2011	DISTRIBUTION	0.000	745		745							745						L
359032-10-9	FRONTEER GOLD INC	C	04/19/2011	Various	10,300.000	159,518		95,202	120,372	(21,595)			(21,595)	(3,575)	95,202	5,648	58,668	64,316			U
N3385Q-24-7	FUGRO NV RIGHTS	D	05/27/2011	DIRECT	8,983.000																U
H4407G-26-3	GAM HOLDINGS LTD CMN STK	D	04/29/2011	DISTRIBUTION	0.000	10,647		10,647							10,647						L
H2942E-12-4	GEBERIT	D	04/29/2011	DISTRIBUTION	0.000	23,909		23,909							23,909						U
372917-10-4	GENZYME CORP.		05/31/2011	Various	31,360.000	2,393,395		2,093,526	2,217,168	(140,391)			(140,391)		2,093,526		299,869	299,869			L
H26091-14-2	GEORG FISCHER AG	D	06/30/2011	DISTRIBUTION	0.000	4,998		4,998							4,998						U
374297-10-9	GETTY REALTY CORP		06/28/2011	DISTRIBUTION	0.000	18		18							18						L
D2825P-19-0	GILDEMEISTER AG RIGHTS	D	04/01/2011	ITG Inc.	5,772.000	3,641		1,719							1,719	316	1,606	1,923			U
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		04/21/2011	DISTRIBUTION	0.000	20		20							20						L
G40432-11-7	GRAINGER	D	06/30/2011	TENDER OFFER	172.000	411		264	283	3			3	(22)	264	31	116	147	3		U
398438-30-9	GRIFOLS SA ADR		06/10/2011	DIRECT	0.340	2		3							3						L
36238G-10-2	GSI COMERCE INC		06/17/2011	MERGER	8,500.000	251,430		177,839	197,200	(19,361)			(19,361)		177,839		73,591	73,591			L
W3924P-12-2	HALDEX AB	D	06/29/2011	DISTRIBUTION	0.000	31,103		31,103							31,103						U
410120-10-9	HANCOCK HLDG CO		06/28/2011	DIRECT	0.760	23		24							24		(2)	(2)			L
42217K-10-6	HEALTH CAR E REIT INC COM		05/06/2011	DISTRIBUTION	0.000	5,111		5,111							5,111						L
422806-10-9	HEICO CORP		05/11/2011	DIRECT	0.500	24		13	20	(7)			(7)		13		11	11			L
H35927-12-0	HELVETIA HOLDING AG-REG	D	06/07/2011	DISTRIBUTION	0.000	4,360		4,360							4,360						U
J1949F-10-8	HIKARI TSUSHIN	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	1,366			15,295	(1,707)			(1,707)	(1,647)		1,071	295	1,366			U
J20454-12-0	HITACHI	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	82,521			917,305	(269,040)			(269,040)	(219,736)		45,100	37,421	82,521			U
H36940-13-0	HOLCIM	D	06/07/2011	DISTRIBUTION	0.000	37,772		37,772							37,772						U
Y33370-10-0	HONG KONG AND CHINA GAS	D	06/29/2011	DISTRIBUTION	0.000	89,078		89,078							89,078						L
44106M-10-2	HOSPITALITY PROPERTY TRUST		04/27/2011	DISTRIBUTION	0.000	317		317							317						L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		05/02/2011	DISTRIBUTION	0.000	2,712											2,712	2,712			L
W3917K-16-3	HQ AB	D	05/20/2011	DIRECT	0.860	1															U
Y3744A-10-5	HUANENG POWER INTL INC-H	D	05/26/2011	MERRILL LYNCH DIRECT	442,000.000	252,450		258,544	233,716	93,616			93,616	686	258,544	(1,101)	(4,993)	(6,094)			U
D12432-10-6	HUGO BOSS AG	D	06/07/2011	UBS AG	1,534.000	139,023		60,091	115,532	(43,216)			(43,216)	(12,226)	60,091	13,727	65,205	78,932	3,256		U
J2388K-10-3	IDEMITSU KOSAN CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	14,159			159,256	(40,986)			(40,986)	(17,458)		9,062	5,097	14,159			U
N44457-15-3	IMTECH NV RIGHTS	D	04/21/2011	DIRECT	6,689.000																U
457461-20-0	INLAND REAL ESTATE CORP		04/28/2011	DISTRIBUTION	0.000	204		204							204						L
J2467E-10-1	INPEX CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	6,183			64,423	(196)			(196)	(2,148)		5,140	1,044	6,183			U
457733-10-3	INSPIRE PHARMACEUTICALS INC		05/17/2011	MERGER	10,000.000	50,000		53,880	84,000	(30,120)			(30,120)		53,880		(3,880)	(3,880)			L
45928H-10-6	INTERNATIONAL COAL GRP INC		06/15/2011	MERGER	22,420.000	327,332		143,710	125,698	(52,993)			(52,993)		143,710		183,622	183,622			L
T55067-26-7	INTESA RIGHTS	D	06/02/2011	NOMURA SECURITIES INTERNATIONAL INC.	879,740.000	138,671											138,671	138,671			U
W4776L-10-2	INVESTMENT AB ORESUND	D	05/10/2011	DISTRIBUTION	0.000	338		338							338						U
J27523-10-9	JAPAN REAL ESTATE INV	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	3,300			41,483	(8,123)			(8,123)	(4,734)		2,586	714	3,300			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
J27544-10-5	JAPAN RETAIL FUND INVT	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	6,061			84,380	(23,884)			(23,884)	(9,088)		4,611	1,450	6,061	1,988		U
H4414N-10-3	JULIUS BAER GROUP CMN STK	D	04/20/2011	DISTRIBUTION	0.000	12,245		12,245							12,245						L
J29258-10-0	KAKAKU.COM INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	471			5,949	(1,540)			(1,540)	(641)		338	133	471			U
J31843-10-5	KDDI CORP JPY5000	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	5,699			63,542	(5,535)			(5,535)	(6,844)		4,589	1,110	5,699			U
J32922-10-6	KENEDIX REALTY INVESTMENT	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	10,866			136,267	(42,810)			(42,810)	(14,677)		7,066	3,800	10,866	3,551		U
Y4722Z-12-0	KEPPEL CORP	D	04/29/2011	DISTRIBUTION	0.000	60,193		60,193							60,193						U
49446R-10-9	KIMCO REALTY CORP		04/01/2011	DISTRIBUTION	0.000	2,158		2,158							2,158						L
494580-10-3	KINDRED HEALTHCARE INC		06/16/2011	DIRECT	0.860	21		22							22		(1)	(1)			L
49803T-10-2	KITE REALTY GROUP TRUST		04/04/2011	DISTRIBUTION	0.000	550		550							550						L
D40376-14-3	KLOECKNER AND CO RIGHTS	D	06/03/2011	UBS AG	6,121.000	17,530											17,530	17,530			U
N0157T-20-1	KONINKLIJKE BAM GROEP NV RIGHTS	D	05/16/2011	DIRECT	15,439.000																U
N5066Q-22-2	KONINKLIJKE TEN CATE RIGHTS	D	05/20/2011	DIRECT	2,685.000																U
H4673L-14-5	KUEHNE & NAGEL INTL	D	06/08/2011	DISTRIBUTION	0.000	8,845		8,845							8,845						U
505754-20-0	LADISH CO INC		05/12/2011	Various	1,960.000	110,040		83,622	29,166	(19,694)			(19,694)		83,622		26,417	26,417			L
G55190-10-4	LEIGHTON HOLDINGS	D	06/17/2011	DISTRIBUTION	0.000	300		300							300						U
H50524-13-3	LONZA GROUP	D	04/20/2011	DISTRIBUTION	0.000	14,148		14,148							14,148						L
T6326Y-10-8	LOTTOMATICA	D	06/03/2011	Various	0.560	2,226		2,222	7	1			1	(1)	2,222	1	3	4			U
W54114-10-8	LUNDBERGS AB-B SHS	D	05/16/2011	DISTRIBUTION	0.000	53,498		53,498							53,498						U
55261F-10-4	M & T BANK CORP		06/07/2011	DIRECT	0.320	28		28							28						L
554489-10-4	MACK-CALI REALTY CORP		04/01/2011	DISTRIBUTION	0.000	622		622							622						L
E7347B-20-6	MAPFRE SA RIGHTS	D	06/21/2011	NOMURA SECURITIES INTERNATIONAL INC.	74,181.000	107											107	107			U
576206-10-6	MASSEY ENERGY CO		06/07/2011	Various	12,120.000	784,588		458,413	650,238	(191,825)			(191,825)		458,413		326,175	326,175	727		L
G5922D-11-6	MCBRIDE ORD B SHARES	D	05/27/2011	DIRECT	2,040,600.000	3,363		4,028							4,028	377	(1,042)	(665)			U
G5922D-10-8	MCBRIDE PLC	D	04/28/2011	DISTRIBUTION	0.000	4,028		4,028							4,028						U
N5557C-13-8	MEDIQ NV RIGHTS	D	05/05/2011	DIRECT	4,751.000																U
F9622M-19-5	MERSEN RIGHTS	D	06/29/2011	DIRECT	3,351.000																U
F61824-84-7	MICHELIN RIGHTS	D	06/22/2011	DIRECT	16,545.000																U
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	27,290			318,968	(75,810)			(75,810)	(35,143)		18,709	8,582	27,290			U
J43830-11-6	MITSUBISHI CORPORATION	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	104,510			1,280,520	(1,006,802)			(1,006,802)	(273,718)			104,510	104,510			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	28,210			314,817	(80,709)			(80,709)	(28,623)		18,090	10,120	28,210			U
J43916-11-3	MITSUBISHI ESTATE CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	11,399			129,844	(12,743)			(12,743)	(11,805)		9,270	2,129	11,399			L
J4656U-10-2	MONEX GROUP INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	4,321			57,890	6,235			6,235	(6,235)		5,192	(871)	4,321			U
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		06/02/2011	DISTRIBUTION	0.000	67,688									67,688		67,688	67,688			L
J4707Q-10-0	NABTESCO CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	4,896			55,465	(13,526)			(13,526)	(5,974)		3,226	1,670	4,896			U
63633D-10-4	NATIONAL HEALTH INVESTORS		06/28/2011	DISTRIBUTION	0.000	17		17							17						L
650203-10-2	NEW ALLIANCE BANCSHARES INC		05/10/2011	Various	12,500.000	179,700		166,042	81,491	(21,249)			(21,249)		166,042		13,659	13,659	381		L
Y63084-9A-0	NEW WORLD DEVELOPMENT RIGHTS	D	06/28/2011	DIRECT	1,720.000																U
J49205-10-7	NICHIAS CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	8,403			88,151	(15,989)			(15,989)	(9,494)		5,621	2,782	8,403			U
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	4,121			54,145	(13,582)			(13,582)	(5,832)		3,115	1,006	4,121	1,127		U
J52088-10-1	NIPPON BUILDING FUND	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	5,872			71,819	(8,161)			(8,161)	(8,197)		5,011	861	5,872	1,232		U
H5833N-10-3	NOBLE CORPORATION		06/09/2011	DISTRIBUTION	0.000	4,636		4,636							4,636						L
J5900B-10-5	NOMURA OFFICE REIT	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	1,657			21,653	(4,439)			(4,439)	(2,332)		1,335	322	1,657	496		U
J5893B-10-4	NOMURA REAL ESTATE HLD	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	5,474			61,936	(10,236)			(10,236)	(6,671)		4,039	1,435	5,474			U

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G66304-10-9	NORTHERN FOODS PLC	D	04/28/2011	MERGER	333,836.000	405,458		263,604	253,650	(61,808)			(61,808)	(15,209)	263,604	27,159	114,695	141,853	6,374		U
670006-10-5	NOVELL INC COM		04/27/2011	MERGER	38,180.000	232,898		220,299	226,026	(5,727)			(5,727)		220,299		12,599	12,599			L
J59399-10-5	NTT DOCOMO, INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	44,911			520,463	(38,703)			(38,703)	(47,320)		38,247	6,664	44,911			U
N6509P-12-8	NUTRECO HOLDINGS NV RIGHTS	D	04/15/2011	DIRECT	5,227.000																U
G66897-9A-2	NWS HOLDINGS LTD RIGHTS	D	06/28/2011	DIRECT	1,688.000																U
681936-10-0	OMEGA HEALTHCARE INVESTORS		04/27/2011	DISTRIBUTION	0.000	1,239		1,239							1,239						L
A51460-18-5	OMV AG RIGHTS	D	06/24/2011	DIRECT	13,550.000																U
Q71610-17-6	ORIGIN ENERGY LTD RIGHTS	D	04/12/2011	Various	15,325.600	49,432		33,558							33,558	3,660	12,214	15,874			U
X60005-11-7	ORION -KD OYJ	D	04/25/2011	DISTRIBUTION	0.000	1,882		1,882							1,882						U
J61933-12-3	ORIX CORP COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	5,067			56,094	(9,050)			(9,050)	(6,042)		3,678	1,389	5,067			U
Q7161P-12-2	OZ MINERALS LTD	D	06/28/2011	Various	0.600	38,454		38,460	11	(3)			(3)	(1)	38,460	1	(7)	(6)			U
Q7283A-11-0	PANAUST LTD	D	06/28/2011	DIRECT	0.200				1								(1)				U
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	06/09/2011	DISTRIBUTION	0.000	360		360							360						U
70159Q-10-4	PARKWAY PROPERTIES		06/13/2011	DISTRIBUTION	0.000	15		15							15						L
N7637T-25-5	PHILIPS ELECTRONIC KON RIGHTS	D	04/29/2011	DIRECT	97,564.000																U
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	04/04/2011	DISTRIBUTION	0.000	66,070		66,070							66,070						U
D6240C-14-8	PORSCHE AUTOMOBIL RIGHTS	D	04/06/2011	MERRILL LYNCH INTERNATIONAL	5,628.000	47,737		66,070							66,070	(3,768)	(14,565)	(18,334)			U
N86672-15-6	POSTNL	D	05/31/2011	DISTRIBUTION	0.000	554,352		554,352							554,352						U
740065-10-7	PRE PAID LEGAL SERVICES, INC.		06/30/2011	MERGER	880.000	58,520		40,003	53,020	(13,017)			(13,017)		40,003		18,517	18,517			L
74153Q-10-2	PRIDE INTL		06/07/2011	Various	20,800.000	864,126		575,629	686,400	(110,771)			(110,771)		575,629		288,498	288,498			L
743410-10-2	PROLOGIS SH BEN IN		06/03/2011	MERGER	65,420.000	994,963		829,485	859,469	(124,772)			(124,772)		829,485		165,478	165,478	14,056		L
74340W-10-3	PROLOGIS INC		06/15/2011	DIRECT	0.490	16		17							17		(1)	(1)			L
H64687-12-4	PSP SWISS PROPERTY	D	06/24/2011	DISTRIBUTION	0.000	15,872		15,872							15,872						U
749121-10-9	QWEST COMM UNICATIONS INTL INC COM		06/14/2011	Various	191,360.000	1,341,297		1,151,815	1,456,250	(304,435)			(304,435)		1,151,815		189,483	189,483	15,309		L
749388-10-4	RC2 CORP		04/29/2011	MERGER	3,040.000	84,816		58,221	66,181	(7,960)			(7,960)		58,221		26,595	26,595			L
N73430-18-8	REED ELSEVIER NV RIGHTS	D	05/10/2011	DIRECT	60,126.000																U
759148-10-9	REHABCARE GROUP INC		06/03/2011	Various	2,660.000	100,557		56,308	63,042	(6,734)			(6,734)		56,308		44,248	44,248			L
76128Y-10-2	RETAIL VENTURES		05/26/2011	MERGER	3,440.000	73,668		54,336	18,582	(5,167)			(5,167)		54,336		19,332	19,332			L
F7813K-60-6	RHODIA SA RIGHTS	D	06/22/2011	DIRECT	8,432.000																U
H68745-20-9	RIETER HOLDING AG	D	05/16/2011	DISTRIBUTION	0.000	25,677		25,677							25,677						U
Q8202C-10-4	RIVERSDALE MINING LTD	D	04/28/2011	MERGER	14,745.000	256,762		143,658	202,443	(71,205)			(71,205)	(40,595)	143,658	28,107	84,997	113,104			U
772739-20-7	ROCK TENN CO.		06/14/2011	DIRECT	0.098	7		8							8						L
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	D	05/11/2011	DISTRIBUTION	0.000	1,539		1,539							1,539						U
G7690A-62-1	ROYAL DUTCH SHELL RIGHTS	D	06/28/2011	DIRECT	271,323.000																U
E6038H-26-6	SACYR VALLEHERMOSO RIGHTS	D	06/16/2011	MORGAN STANLEY CO. INC. NEW YORK	18,157.000	4,776											4,776	4,776			U
F5548N-58-0	SANOFI AVENTIS RIGHTS	D	06/22/2011	DIRECT	98,317.000																U
80105N-11-3	SANOFI CVR		06/15/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	31,360.000	75,251		72,755							72,755		2,496	2,496			L
N7752F-19-7	SBM OFFSHORE RIGHTS	D	05/27/2011	DIRECT	19,048.000																U
81211K-10-0	SEALED AIR CORP		06/02/2011	DISTRIBUTION	0.000	815											815	815			L
J7028D-10-4	SEGA SAMMY HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	21,444			224,547	(55,241)			(55,241)	(24,646)		13,005	8,439	21,444			U
F8300W-11-1	SELOGER.COM	D	04/13/2011	MERGER	1,622.000	89,144		53,090	76,361	(15,190)			(15,190)	(8,081)	53,090	11,085	24,969	36,054			U
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		04/13/2011	DISTRIBUTION	0.000	1,576		1,576							1,576						L
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	9,786			117,601	(14,619)			(14,619)	(13,422)		8,091	1,695	9,786	1,467		L
J71434-11-2	SHARP CORP JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	13,012			154,637	(109,296)			(109,296)	(45,341)			13,012	13,012			U
J7385L-10-3	SHINSEI BANK	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	13,758			176,253	(61,603)			(61,603)	(19,238)		8,572	5,186	13,758			U
83272A-10-4	SMURFIT-STONE CONTAINER CORP		05/31/2011	Various	10,760.000	443,910		274,521	275,456	(935)			(935)		274,521		169,389	169,389			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	06/30/2011	Various	0.542	158,419		158,426							158,426		(1)	(7)			L
F858DC-44-3	SOCIETE GENERALE RIGHTS	D	06/28/2011	DIRECT	58,244.000																U
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	25,231			266,593	(52,768)			(52,768)	(26,167)		16,650	8,581	25,231			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)
H8024W-10-6	SONOVA HOLDING	D	06/30/2011	DISTRIBUTION	0.000	5,225		5,225							5,225						U
Q8571C-10-7	SOUTHERN CROSS MEDIA GROUP LTD	D	06/17/2011	DISTRIBUTION	0.000	261		261							261						U
84610H-10-8	SOVRAN SELF STORAGE		04/07/2011	DISTRIBUTION	0.000	653		653							653						L
78463X-60-8	SPDR S&P EMERGING EUROPE ETF	R	05/26/2011	BARCLAYS BANK PLC	128,200.000	6,472,732		4,371,361	6,351,951	(1,980,590)			(1,980,590)		4,371,361		2,101,371	2,101,371			L
Y7545N-10-9	STARHILL GLOBAL REIT	D	06/13/2011	DISTRIBUTION	0.000	496		496							496						U
J7665M-10-2	START TODAY CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	10,576			107,914	(33,939)			(33,939)	(11,623)		5,593	4,984	10,576			U
F4984P-13-4	SUEZ ENVIRONNEMENT RIGHTS	D	06/28/2011	DIRECT	22,904.000																U
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	28,691			338,391	(29,128)			(29,128)	(36,446)		24,470	4,222	28,691			U
866674-10-4	SUN COMMUNITIES		04/07/2011	DISTRIBUTION	0.000	1,466		1,466							1,466						L
W95637-13-3	SWEDISH ORPHAN BIO RIGHTS	D	05/17/2011	MERRILL LYNCH INTERNATIONAL	15,799.000	7,467											7,467	7,467			U
H8403W-10-7	SWISS PRIME SITE	D	04/29/2011	DISTRIBUTION	0.000	16,825		16,825							16,825						U
H8431B-10-9	SWISS RE LTD	D	04/27/2011	DISTRIBUTION	0.000	88,929		88,929							88,929						L
H8398N-10-4	SWISSCOM	D	05/02/2011	DISTRIBUTION	0.000	25,123		25,123							25,123						U
H84140-11-2	SYNGENTA CHF8.3	D	04/29/2011	DISTRIBUTION	0.000	66,497		66,497							66,497						L
Q8815D-10-1	TABCORP HLDGS LTD NPV	D	06/29/2011	DISTRIBUTION	0.000	241,640		241,640							241,640						U
874227-10-1	TALECRIS BIOTHERAPEUTICS		06/03/2011	Various	8,220.000	237,739		183,669	191,526	(7,858)			(7,858)		183,669		54,071	54,071			L
875465-10-6	TANGER FACTORY OUTLETS		04/27/2011	DISTRIBUTION	0.000	358		358							358						L
881448-20-3	TERREMARK WORLDWIDE INC		04/12/2011	MERGER	4,640.000	88,160		49,568	60,088	(10,520)			(10,520)		49,568		38,592	38,592			L
F9156M-54-6	THALES SA RIGHTS	D	06/22/2011	DIRECT	10,717.000																U
J95238-10-1	THE YACHIYO BANK LIMITED	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	14,419			130,866	(18,234)			(18,234)	(14,180)		8,837	5,582	14,419			U
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	5,626		(48,782)	65,945	6,299			6,299	(5,996)	(48,782)	1,445	52,964	54,409			U
J88247-10-1	TOKYO STYLE CO LTD	D	06/01/2011	MERGER	14,000.000	100,012		106,091	70,723	7,982			7,982	(7,617)	106,091	10,338	(16,417)	(6,079)	1,811		U
J88849-12-0	TOKYU LAND CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	3,644			40,202	(7,688)			(7,688)	(4,330)		2,528	1,116	3,644			U
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		04/19/2011	DIRECT	0.320	9		7							7		2	2			L
891102-10-5	TOROMONT INDUSTRIES LTD	C	06/29/2011	DISTRIBUTION	0.000	65,808		65,808							65,808						U
J89752-11-7	TOSHIBA CORP NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	23,547			244,981	(57,964)			(57,964)	(50,262)		12,822	10,725	23,547			L
F92245-23-6	TOUR EIFFEL RIGHTS	D	06/22/2011	DIRECT	1,138.000																U
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD	D	05/12/2011	MERGER	53,393.000	227,754		159,931	101,101	(34,847)			(34,847)	(20,273)	159,931	17,250	50,573	67,823			U
91274F-10-4	U STORE IT		04/05/2011	DISTRIBUTION	0.000	116		116							116						L
T9658N-17-9	UBI BANCA SCPA RIGHTS	D	06/16/2011	MORGAN STANLEY CO. INC. NEW YORK	57,990.000	3,602											3,602	3,602			U
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	06/17/2011	DISTRIBUTION	0.000	32,139		32,139							32,139						U
N8981F-60-2	UNILEVER NV RIGHTS	D	06/21/2011	DIRECT	180,522.000																U
J9427E-10-5	UNITED URBAN INVESTMENT	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	5,548			66,481	(12,118)			(12,118)	(7,160)		4,234	1,315	5,548	1,568		U
N9040V-15-8	USG PEOPLE RIGHTS	D	06/21/2011	DIRECT	8,316.000																U
919794-10-7	VALLEY NATIONAL BANCORP		05/05/2011	DISTRIBUTION	0.000	12,794		12,794							12,794						L
N9411C-20-1	VASTNED OFFICES RIGHTS	D	05/16/2011	DIRECT	5,041.000																U
N91784-34-3	VASTNED RETAIL RIGHTS	D	05/16/2011	DIRECT	2,071.000																U
F9686M-35-4	VEOLIA ENVIRONNEME RIGHTS	D	06/22/2011	DIRECT	33,038.000																U
E97579-19-2	VISCOFAN SA	D	06/17/2011	DISTRIBUTION	0.000	2,723		2,723							2,723						U
92864N-10-1	VOLCOM INC		06/24/2011	MERGER	4,980.000	122,010		101,020	93,973	7,047			7,047		101,020		20,990	20,990			L
92886T-20-1	VONAGE		06/14/2011	DISTRIBUTION	0.000	445											445	445			L
950817-10-6	WESCO FINANCIAL CORP		06/24/2011	MERGER	140.000	53,900		54,040	51,577	2,463			2,463		54,040		(140)	(140)	118		L
N50783-13-8	WESSANEN NV RIGHTS	D	05/16/2011	DIRECT	42,267.000																U
95801T-10-7	WESTERN COAL CORP	C	04/07/2011	MERGER	18,300.000	219,539		75,939	226,380	(137,154)			(137,154)	(13,288)	75,939	7,740	135,860	143,600			U
966612-10-3	WHITNEY HOLDING CORP		06/06/2011	MERGER	12,820.000	171,695		160,491	181,403	(20,912)			(20,912)		160,491		11,204	11,204	245		L
971807-10-2	WILMINGTON TRUST CORPORATION		05/16/2011	MERGER	10,440.000	46,333		45,310	45,310						45,310		1,023	1,023			L
D22359-13-3	WIRECARD AG	D	06/27/2011	DISTRIBUTION	0.000	112		112							112						U
N9643A-24-7	WOLTERS KLUWER RIGHTS	D	05/16/2011	DIRECT	29,962.000																U
E9853W-41-8	ZARDOYA OTIS SA RIGHTS	D	06/22/2011	CITIGROUP GLOBAL MARKETS LIMITED	20,894.000	14,983											14,983	14,983			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
J56644-12-3	ZEON CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	0.000	8,994			92,130	(18,147)			(18,147)	(9,923)		5,746	3,249	8,994			U
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						30,539,272	XXX	24,270,975	31,810,222	(5,546,187)			(5,546,187)	(1,298,683)	24,270,975	572,559	5,695,739	6,268,297	118,312	XXX	XXX
9799997. Total - Common Stocks - Part 4						30,539,272	XXX	24,270,975	31,810,222	(5,546,187)			(5,546,187)	(1,298,683)	24,270,975	572,559	5,695,739	6,268,297	118,312	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						30,539,272	XXX	24,270,975	31,810,222	(5,546,187)			(5,546,187)	(1,298,683)	24,270,975	572,559	5,695,739	6,268,297	118,312	XXX	XXX
9899999. Total - Preferred and Common Stocks						34,994,307	XXX	28,050,887	35,514,222	(5,969,618)			(5,969,618)	(1,254,452)	28,050,887	572,559	6,370,862	6,943,421	183,812	XXX	XXX
9999999 - Totals						2,768,279,979	XXX	2,718,470,450	2,087,564,004	16,813,683	3,855,975	228,981	20,440,677	(1,254,452)	2,745,089,436	572,559	22,617,986	23,190,544	52,859,996	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	06/15/2011	01/17/2012		1,250,000,000	3.00		6,500,000		7,585,071		7,585,071	1,085,075						0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	06/16/2011	01/17/2012		750,000,000	2.95		4,115,625		4,914,899		4,914,899	799,275						0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	CITIBANK	06/17/2011	01/17/2012		500,000,000	2.90		2,862,500		3,542,808		3,542,808	680,310						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											13,478,125		16,042,778	XXX	16,042,778	2,564,660					XXX	XXX
TY FUTURES 08/26/2011 119.5 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/16/2011	08/26/2011	600		119.50		206,250		318,750		318,750	112,500						0002
TY FUTURES 08/26/2011 119.5 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/16/2011	08/26/2011	1,900		119.50		712,500		1,009,375		1,009,375	296,875						0002
TY FUTURES 08/26/2011 119 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/16/2011	08/26/2011	2,500		119.00		703,125		1,132,825		1,132,825	429,700						0002
TY FUTURES 08/26/2011 119 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/17/2011	08/26/2011	2,000		119.00		625,000		906,260		906,260	281,260						0002
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/17/2011	08/26/2011	1,000		120.00		437,500		640,630		640,630	203,130						0002
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/21/2011	08/26/2011	500		120.00		210,940		320,315		320,315	109,375						0002
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/21/2011	08/26/2011	4		120.00		1,750		2,563		2,563	813						0002
TY FUTURES 08/26/2011 120 PUT	DEBT SECURITIES	SCHEDULE D	Interest	CBOT	06/21/2011	08/26/2011	496		120.00		224,752		317,752		317,752	93,000						0002
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											3,121,817		4,648,470	XXX	4,648,470	1,526,653					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											16,599,942		20,691,248	XXX	20,691,248	4,091,313					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											13,478,125		16,042,778	XXX	16,042,778	2,564,660					XXX	XXX
0379999. Total Purchased Options - Put Options											3,121,817		4,648,470	XXX	4,648,470	1,526,653					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											16,599,942		20,691,248	XXX	20,691,248	4,091,313					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
INT RATE SWAP1007 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	05/28/2009	06/01/2019		75,000,000	MUNIPSA(US0003M)			(7,784)	(591,467)		(591,467)	(340,742)				1,055,745		0004
INT RATE SWAP1042 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/04/2010	02/08/2020		50,000,000	MUNIPSA(US0003M)			455	329,676		329,676	(345,793)				733,844		0004

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
INT RATE SWAP1096 ON FIXED ATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CITIBANK	01/07/2011	01/11/2021		100,000,000	MUNIPSA(US0003M)			(9,888)	(732,692)		(732,692)	(732,692)				1,544,544		0004
INT RATE SWAP1097 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/11/2011	01/13/2021		100,000,000	MUNIPSA(US0003M)			(9,648)	(868,189)		(868,189)	(868,189)				1,544,987		0004
INT RATE SWAP1098 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	01/13/2011	01/18/2021		50,000,000	MUNIPSA(US0003M)			(4,663)	(469,065)		(469,065)	(469,065)				773,048		0004
INT RATE SWAP1099 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	01/14/2011	01/18/2021		50,000,000	MUNIPSA(US0003M)			(5,489)	(638,442)		(638,442)	(638,442)				773,048		0004
INT RATE SWAP1113 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	05/18/2011	05/20/2018		375,000,000	US0003M(2.6800%)			(1,030,833)	(1,183,288)		(1,183,288)	(1,183,288)				4,922,777		0003
INT RATE SWAP1114 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	05/19/2011	05/23/2018		160,000,000	US0003M(2.7700%)			(423,016)	(1,416,297)		(1,416,297)	(1,416,297)				2,101,637		0003
INT RATE SWAP1115 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	05/19/2011	05/23/2018		185,000,000	US0003M(2.7400%)			(483,253)	(1,279,992)		(1,279,992)	(1,279,992)				2,430,017		0003
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(1,974,120)	(6,849,756)	XXX	(6,849,756)	(7,274,500)				15,879,647	XXX	XXX
CDS CS2170245 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	0.0000%(0.5950%)			(29,915)	(97,304)		(97,304)	(7,328)					2FE	0005
CDS CS2282891 ON FELCOR LODGING LIMITED	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,000,000	0.0000%(2.2000%)			(11,061)	(13,228)		(13,228)	(50,277)					4FE	0005
CDS CS2282909 ON ARCH WESTERN RESOURCES	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,500,000	0.0000%(2.8000%)			(21,117)	(52,386)		(52,386)	(4,700)					3FE	0005
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6600%)			(16,592)	(30,729)		(30,729)	(7,150)					2FE	0005
CDS CS2308498 ON CYTEC INDUSTRIES INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.7700%)			(19,357)	(24,937)		(24,937)	(10,723)					2FE	0005
CDS CS2308514 ON ROHM & HAAS CO	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6800%)			(17,094)	(46,936)		(46,936)	2,056					2FE	0005
CDS CS2336648 ON RPMINT 150 03/20/2018	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2018		5,000,000	0.0000%(1.5000%)			(37,708)	31,436		31,436	128,849					2FE	0005
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	0.0000%(0.9500%)			(23,882)	(53,239)		(53,239)	14,879					2FE	0005
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	0.0000%(1.0000%)			(25,139)	(65,260)		(65,260)	(9,945)					1FE	0005
CDS CS2382725 ON PPG INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	0.0000%(0.8100%)			(20,363)	(54,573)		(54,573)	10,709					2FE	0005
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	0.0000%(0.5800%)			(14,581)	(7,689)		(7,689)	8,847					2FE	0005
CDS CS2400659 ON RPMINT 92 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/23/2008	06/20/2013		5,000,000	0.0000%(0.9200%)			(23,128)	(40,187)		(40,187)	(10,648)					2FE	0005
CDS CS2405807 ON RPMINT 80 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	0.0000%(0.8000%)			(20,111)	(28,336)		(28,336)	(13,490)					2FE	0005
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	0.0000%(0.4700%)			(11,815)	(12,878)		(12,878)	(14,544)					2FE	0005
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	0.0000%(1.5700%)			(39,468)	(73,621)		(73,621)	(14,360)					3FE	0005
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	0.0000%(0.5100%)			(12,821)	96,645		96,645	(99,577)					1FE	0005
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	0.0000%(0.4900%)			(12,318)	86,400		86,400	(50,276)					1FE	0005
CDS CS2421127 ON XL CAP LTD	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	0.0000%(1.4000%)			(35,194)	54,393		54,393	21,084					2FE	0005
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	0.0000%(0.7700%)			(11,614)	(29,439)		(29,439)	(4,927)					1FE	0005
CDS CS2459531 ON WYETH	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/07/2008	09/20/2013		5,000,000	0.0000%(0.3700%)			(9,301)	(32,546)		(32,546)	5,023					1FE	0005

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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 CS2469761 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/09/2008	09/20/2013		5,000,000	0.0000%(1.5200%)			(38,211)	(145,222)		(145,222)	25,249					2FE	0005
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	0.0000%(1.2000%)			(30,167)	(43,366)		(43,366)	(51,038)					2FE	0005
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	0.0000%(0.7500%)			(18,854)	72,762		72,762	(147,114)					2FE	0005
CDS CS2487680 ON TYSON FOODS INC.	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	07/29/2008	09/20/2013		3,000,000	0.0000%(2.8000%)			(42,233)	(140,802)		(140,802)	(6,138)					2FE	0005
CDS CS2495360 ON ALLTEL CORPORATION	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	08/01/2008	09/20/2013		5,000,000	0.0000%(0.8600%)			(21,619)	(86,104)		(86,104)	13,617					1FE	0005
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(0.8100%)			(20,363)	(6,931)		(6,931)	(65,629)					1FE	0005
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(1.0300%)			(25,893)	(7,900)		(7,900)	(41,818)					1FE	0005
CDS CS2508162 ON CARDINAL HEALTH, INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	0.0000%(0.6700%)			(16,843)	(39,319)		(39,319)	4,279					2FE	0005
CDS CS2518468 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/18/2008	12/20/2013		1,000,000	0.0000%(3.2000%)			(16,089)	(34,485)		(34,485)	14,435					4FE	0005
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	0.0000%(3.5200%)			(17,698)	(40,536)		(40,536)	22,532					3FE	0005
CDS CS2554299 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		2,000,000	0.0000%(3.5500%)			(35,697)	(85,936)		(85,936)	32,148					4FE	0005
CDS CS2574727 ON HEINZ	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	0.0000%(0.7200%)			(18,100)	(56,492)		(56,492)	9,958					2FE	0005
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	0.0000%(5.8000%)			(58,322)	(211,284)		(211,284)	17,958					3FE	0005
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/05/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	212,500		(91,520)	(139,265)		(139,265)	60,621		(28,673)			3FE	0005
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/06/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	175,000		(86,478)	(139,265)		(139,265)	55,579		(23,631)			3FE	0005
CDS CS2654081 ON FCX 700 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	01/07/2009	03/20/2014		3,000,000	0.0000%(7.0000%)			(105,583)	(505,261)		(505,261)	90,823					2FE	0005
CDS CS2728323 ON FCX 650 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/20/2009	03/20/2014		3,000,000	0.0000%(6.5000%)			(98,042)	(464,829)		(464,829)	83,824					2FE	0005
CDS CS2738561 ON TSN 425 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/27/2009	03/20/2014		5,000,000	0.0000%(4.2500%)			(106,840)	(451,105)		(451,105)	23,265					2FE	0005
CDS CS2997126 ON ECACN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	(158,336)		(34,872)	(118,566)		(118,566)	2,580		15,406			2FE	0005
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	(119,551)		(38,646)	(139,991)		(139,991)	(73,592)		11,632			2FE	0005
CDS CS3066244 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	01/25/2010	03/20/2015		5,000,000	0.0000%(1.0000%)	35,394		(28,607)	12,357		12,357	21,224		(3,468)			2FE	0005
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	0.0000%(1.0000%)	44,737		(29,524)	12,357		12,357	22,142		(4,385)			2FE	0005
CDS CS3102080 ON ORCLE 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/08/2010	03/20/2015		10,000,000	0.0000%(1.0000%)	(301,298)		(20,052)	(257,128)		(257,128)	10,747		30,226			1FE	0005
CDS CS3117468 ON CMZB 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	0.0000%(1.0000%)	(51,440)		(19,995)	64,393		64,393	(10,068)		5,144			1FE	0005
CDS CS3140486 ON COF-BNKNA 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/20/2010	06/20/2017		10,000,000	0.0000%(1.0000%)	(158,830)		(39,081)	(73,444)		(73,444)	(3,907)		11,197			2FE	0005
CDS CS3143043 ON WLP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	18,999		(52,154)	(137,791)		(137,791)	(47,711)		(1,876)			2FE	0005
CDS CS3155955 ON EMN 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	0.0000%(1.0000%)	(23,809)		(22,778)	(49,100)		(49,100)	(1,862)		2,361			2FE	0005
CDS CS3163561 ON AXP 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/18/2010	06/20/2017		10,000,000	0.0000%(1.0000%)	31,153		(52,498)	(63,014)		(63,014)	46,209		(2,220)			2FE	0005
CDS CS3166085 ON WFC 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	37,607		(54,051)	(95,462)		(95,462)	(75,376)		(3,774)			1FE	0005
CDS CS3166101 ON AXP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	139,754		(64,301)	(138,671)		(138,671)	(6,530)		(14,023)			2FE	0005
CDS CS3166119 ON COF-BNKNA 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	107,454		(61,060)	(139,835)		(139,835)	(20,789)		(10,782)			2FE	0005
CDS CS3173768 ON LOW 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	(113,993)		(38,918)	(183,045)		(183,045)	25,919		11,360			1FE	0005

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CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	(118,791)		(38,440)	(194,732)		(194,732)	22,380		11,838			2FE	0005
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/21/2010	09/20/2015		3,300,000	0.0000%(1.0000%)	340,122		(50,213)	194,906		194,906	(4,259)		(33,621)			4FE	0005
CDS CS3232655 ON WFC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/02/2010	09/20/2015		5,000,000	0.0000%(1.0000%)	47,244		(29,941)	(40,755)		(40,755)	(34,130)		(4,802)			1FE	0005
CDS CS3268485 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		(29,661)	83,308		83,308	(4,656)		(17,091)			3FE	0005
CDS CS3273618 ON TIN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		5,000,000	0.0000%(1.0000%)	279,796		(52,705)	23,701		23,701	(175,801)		(27,566)			2FE	0005
CDS CS3273626 ON TIN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		10,000,000	0.0000%(1.0000%)	559,593		(105,410)	47,402		47,402	(351,603)		(55,133)			2FE	0005
CDS CS3276173 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)		(97,584)	(571,903)		(571,903)	2,604		28,111			3FE	0005
CDS CS3278724 ON BACF 100 12/20/2012	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/21/2010	12/20/2012		28,000,000	0.0000%(1.0000%)	311,971		(214,425)	(214,003)		(214,003)	(175,747)		(73,648)			1FE	0005
CDS CS3281280 ON BHP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/27/2010	12/20/2015		5,000,000	0.0000%(1.0000%)	(34,252)		(21,756)	(63,889)		(63,889)	(1,595)		3,383			1FE	0005
CDS CS3288970 ON CAH 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	11/23/2010	12/20/2015		5,000,000	0.0000%(1.0000%)	(85,004)		(16,760)	(74,413)		(74,413)	18,883		8,379			2FE	0005
CDS CS3291537 ON CB 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/14/2010	03/20/2016		5,000,000	0.0000%(1.0000%)	(61,964)		(19,253)	(35,480)		(35,480)	(7,780)		5,886			1FE	0005
CDS CS3294093 ON CAH 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	0.0000%(1.0000%)	(178,508)		(33,295)	(143,279)		(143,279)	43,573		16,983			2FE	0005
CDS CS3294101 ON LLY 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	0.0000%(1.0000%)	(229,075)		(28,484)	(202,189)		(202,189)	18,973		21,794			1FE	0005
CDS CS3314560 ON ARW 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	02/09/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		44,570	(22,999)	23,640		23,640	(17,514)		(3,415)			2FE	0005
CDS CS3314586 ON ARW 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	HSBC	02/09/2011	03/20/2016		10,000,000	0.0000%(1.0000%)		70,489	(44,569)	47,281		47,281	(17,807)		(5,402)			2FE	0005
CDS CS3317134 ON LMT 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	02/11/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		(150,266)	(7,942)	(150,144)		(150,144)	(11,242)		11,364			1FE	0005
CDS CS3319700 ON AA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/15/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		135,797	(28,746)	163,943		163,943	38,142		(9,996)			2FE	0005
CDS CS3329923 ON FRCA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		6,000,000	0.0000%(1.0000%)		482,964	(48,868)	557,064		557,064	103,968		(29,869)			3FE	0005
CDS CS3332489 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		7,000,000	0.0000%(5.0000%)		(654,325)	(69,734)	(600,451)		(600,451)	13,747		40,127			3FE	0005
CDS CS3332505 ON DISHN-DDBS 500 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/09/2011	03/20/2015		2,500,000	0.0000%(5.0000%)		(233,332)	(21,374)	(216,395)		(216,395)	(925)		17,862			3FE	0005
CDS CS3352966 ON LNC 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/01/2011	06/20/2016		5,000,000	0.0000%(1.0000%)		111,318	(17,775)	136,404		136,404	30,361		(5,275)			2FE	0005
CDS CS3358096 ON COF-BNKNA 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/13/2011	06/20/2016		5,000,000	0.0000%(1.0000%)		(80,503)	(7,512)	(52,043)		(52,043)	25,138		3,322			2FE	0005
CDS CS3363203 ON FST 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/03/2011	06/20/2016		7,000,000	0.0000%(5.0000%)		(651,319)	(36,278)	(333,877)		(333,877)	297,331		20,111			4FE	0005
CDS CS3365778 ON CLX 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	05/05/2011	06/20/2016		5,000,000	0.0000%(1.0000%)		4,788	(7,910)	3,772		3,772	(883)		(133)			2FE	0005
CDS CS3365802 ON ASSGEN 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/05/2011	06/20/2016		10,000,000	0.0000%(1.0000%)		151,310	(20,068)	329,646		329,646	182,849		(4,513)			1FE	0005
CDS CS3370885 ON CYH 500 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/06/2011	06/20/2015		2,250,000	0.0000%(5.0000%)		(27,473)	(16,187)	15,205		15,205	41,678		1,000			4FE	0005
CDS CS3386253 ON GS 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	06/01/2011	09/20/2016		25,000,000	0.0000%(1.0000%)		630,534	(29,723)	419,976		419,976	(200,974)		(9,584)			1FE	0005
CDS CS3388804 ON WFC 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	06/02/2011	09/20/2016		25,000,000	0.0000%(1.0000%)		(62,230)	(18,531)	(70,524)		(70,524)	(9,207)		914			1FE	0005
CDS CS3388812 ON MWD 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/02/2011	09/20/2016		25,000,000	0.0000%(1.0000%)		737,929	(30,279)	736,747		736,747	9,653		(10,835)			1FE	0005
CDS CS3388820 ON JPM 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	06/02/2011	09/20/2016		25,000,000	0.0000%(1.0000%)		(187,502)	(16,691)	(277,512)		(277,512)	(92,763)		2,753			1FE	0005

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CDS CS3391360 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/06/2011	09/20/2016		25,000,000	0.0000%(1.0000%)		759,611	(26,246)	654,712		654,712	(95,319)		(9,580)			1FE	0005
CDS CS3399041 ON ALLYFI 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/10/2011	06/20/2016		7,000,000	0.0000%(5.0000%)		(465,808)	(14,295)	(486,485)		(486,485)	(25,827)		5,150			4FE	0005
CDS CS3399058 ON SEAGAT-HDD 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/10/2011	06/20/2016		3,000,000	0.0000%(5.0000%)		(241,132)	(5,667)	(254,588)		(254,588)	(16,122)		2,666			3FE	0005
CDS CS3399066 ON LEVI-+CO 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	06/10/2011	06/20/2016		5,000,000	0.0000%(5.0000%)		147,170	(15,516)	111,893		111,893	(33,650)		(1,627)			4FE	0005
CDS CS3399074 ON GS 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	06/10/2011	06/20/2016		25,000,000	0.0000%(1.0000%)		625,909	(20,809)	361,560		361,560	(257,429)		(6,920)			1FE	0005
CDS CS3399082 ON WFC 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	HSBC	06/10/2011	06/20/2016		25,000,000	0.0000%(1.0000%)		59,129	(14,543)	(103,184)		(103,184)	(161,659)		(654)			1FE	0005
CDS CS3399090 ON CVC 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/10/2011	06/20/2016		2,000,000	0.0000%(5.0000%)		(115,000)	(4,284)	(130,813)		(130,813)	(17,084)		1,271			4FE	0005
CDS CS3401607 ON SPF 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/14/2011	06/20/2016		4,000,000	0.0000%(5.0000%)		(32,516)	(8,600)	(82,912)		(82,912)	(50,685)		288			4FE	0005
CDS CS3406739 ON D 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/15/2011	06/20/2016		5,000,000	0.0000%(1.0000%)		(115,529)	(1,123)	(120,675)		(120,675)	(6,107)		961			2FE	0005
CDS CS3406747 ON KSS 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/15/2011	06/20/2016		5,000,000	0.0000%(1.0000%)		(23,695)	(1,887)	(30,953)		(30,953)	(7,455)		197			2FE	0005
CDS CS3409287 ON TXN 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/17/2011	06/20/2016		5,000,000	0.0000%(1.0000%)		(137,731)	(812)	(138,835)		(138,835)	(2,097)		994			1FE	0005
CDS CS3409311 ON CBS CORP	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	06/17/2011	06/20/2016		5,000,000	0.0000%(1.0000%)		(16,570)	(1,686)	(24,204)		(24,204)	(7,754)		120			2FE	0005
CDS CS3416969 ON SFD 500 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	06/27/2011	09/20/2016		3,000,000	0.0000%(5.0000%)		(116,622)	(1,064)	(139,659)		(139,659)	(23,223)		186			4FE	0005
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/12/2011	12/20/2015		30,000,000	0.0000%(5.0000%)		(1,200,000)	(169,405)	(916,334)		(916,334)	248,905		34,762			4FE	0005
CDS CXB679376 ON CDX.NA.HY.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	06/01/2011	12/20/2015		30,000,000	0.0000%(5.0000%)		(956,250)	(103,903)	(916,334)		(916,334)	22,986		16,930			4FE	0005
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	06/28/2011	06/20/2016		250,000,000	0.0000%(1.0000%)		(205,693)	(13,659)	(944,973)		(944,973)	(739,509)		230			2FE	0005
0929999. Subtotal - Swaps - Hedging Other - Credit Default										595,290	(1,711,978)	(3,404,283)	(7,847,068)	XXX	(7,847,068)	(1,504,593)		(57,592)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										595,290	(1,711,978)	(5,378,404)	(14,696,824)	XXX	(14,696,824)	(8,779,093)		(57,592)		15,879,647	XXX	XXX
CDS CS2236806 ON FLORDIA STATE GO 85%			Credit	CITIBANK	09/18/2007	09/20/2017		20,000,000	0.1600%(0.0000%)			16,089			(668,881)					20,000,000	1FE	
CDS CS2259840 ON MBIA INSURANCE CORPORAT			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	2.2000%(0.0000%)			55,306			(650,351)					5,000,000	4FE	
CDS CS2275218 ON STATE OF TEXAS RR85%			Credit	BANK OF AMERICA	11/08/2007	12/20/2017		15,000,000	0.2500%(0.0000%)			18,854			(263,507)					15,000,000	1FE	
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	0.3600%(0.0000%)			5,430			7,704					3,000,000	1FE	
CDS CS2318729 ON HOUSTON TEXAS RR 85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4800%(0.0000%)			60,333			(1,454,629)					25,000,000	1FE	
CDS CS2318737 ON PHOENIX ARIZONA RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4500%(0.0000%)			56,563			(1,420,091)					25,000,000	1FE	
CDS CS2318745 ON SHELBY TENNESSEE RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4000%(0.0000%)			50,278			(1,482,377)					25,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	1.8500%(0.0000%)			46,507			130,246					5,000,000	2FE	
CDS CS3102098 ON CSCO 100 03/20/2015			Credit	GOLDMAN SACHS	03/08/2010	03/20/2015		10,000,000	1.0000%(0.0000%)	237,850		26,417	175,859		161,542			(23,861)		10,000,000	1FE	
CDS CS3117476 ON HBOS-SCOTB 100 03/20/2015			Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	1.0000%(0.0000%)	(86,716)		33,810	(64,507)		(68,537)			8,672		5,000,000	1FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)	(140,959)		64,197	(108,412)		112,722			13,919		10,000,000	2FE	
CDS CS3155948 ON LZ 100 06/20/2015			Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	1.0000%(0.0000%)	(93,284)		34,388	(72,369)		87,397			9,249		5,000,000	2FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	1.0000%(0.0000%)	(81,497)		33,280	(63,396)		(24,960)			8,141		5,000,000	2FE	

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CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)	(628,339)		113,362	(491,191)		(39,987)			63,084		10,000,000	1FE	
CDS CS3196801 ON CAT-FINSER 100 06/20/2015			Credit	MORGAN STANLEY	06/17/2010	06/20/2015		10,000,000	1.0000%(0.0000%)			50,278			174,526					10,000,000	1FE	
CDS CS3232648 ON BACF 100 09/20/2015			Credit	MORGAN STANLEY	09/02/2010	09/20/2015		5,000,000	1.0000%(0.0000%)	(170,965)		42,517	(142,926)		(68,324)			17,378		5,000,000	1FE	
CDS CS3273634 ON WY 100 12/20/2015			Credit	DEUTSCHE BANK	10/13/2010	12/20/2015		5,000,000	1.0000%(0.0000%)	(207,954)		45,627	(179,313)		(96,006)			20,488		5,000,000	3FE	
CDS CS3278732 ON BACF 100 12/20/2015			Credit	GOLDMAN SACHS	10/21/2010	12/20/2015		20,000,000	1.0000%(0.0000%)	(983,168)		197,846	(851,409)		(336,679)			97,290		20,000,000	1FE	
CDS CS3281298 ON NUE 100 12/20/2015			Credit	GOLDMAN SACHS	10/27/2010	12/20/2015		5,000,000	1.0000%(0.0000%)	44,112		20,782	38,324		56,210			(4,356)		5,000,000	1FE	
CDS CS3288962 ON BSX 100 12/20/2015			Credit	BANK OF AMERICA	11/23/2010	12/20/2015		5,000,000	1.0000%(0.0000%)	(47,475)		29,819	(41,833)		21,087			4,680		5,000,000	3FE	
CDS CS3291529 ON AOC 100 03/20/2016			Credit	GOLDMAN SACHS	12/14/2010	03/20/2016		5,000,000	1.0000%(0.0000%)	(67,841)		31,583	(60,824)		22,813			6,444		5,000,000	2FE	
CDS CS3291545 ON CMCSA 100 12/20/2015			Credit	GOLDMAN SACHS	12/14/2010	12/20/2015		10,000,000	1.0000%(0.0000%)	89,965		41,306	80,196		102,969			(8,972)		10,000,000	2FE	
CDS CS3294085 ON DELLN 100 03/20/2016			Credit	BANK OF AMERICA	12/17/2010	03/20/2016		5,000,000	1.0000%(0.0000%)	(9,749)		26,066	(8,755)		53,296			927		5,000,000	1FE	
CDS CS3296643 ON PBI 100 03/20/2016			Credit	BNPPARIBAS	12/17/2010	03/20/2016		10,000,000	1.0000%(0.0000%)	(206,151)		69,890	(185,122)		(102,119)			19,613		10,000,000	2FE	
CDS CS3314578 ON XRX 100 03/20/2016			Credit	HSBC	02/09/2011	03/20/2016		10,000,000	1.0000%(0.0000%)		(70,489)	44,569	(65,087)		(133,265)			5,402		10,000,000	2FE	
CDS CS3317126 ON BA-CAPCORP 100 03/20/2016			Credit	JP MORGAN CHASE BANK	02/11/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		81,449	13,146	75,289		87,630			(6,160)		5,000,000	1FE	
CDS CS3319684 ON ARMLL 100 03/20/2016			Credit	GOLDMAN SACHS	02/15/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		(224,174)	35,251	(207,673)		(255,739)			16,501		5,000,000	2FE	
CDS CS3329949 ON AVT 100 06/20/2016			Credit	MORGAN STANLEY	03/08/2011	06/20/2016		10,000,000	1.0000%(0.0000%)		(182,948)	42,446	(172,169)		(197,344)			10,779		10,000,000	2FE	
CDS CS3352974 ON GE-GNWTH 500 06/20/2016			Credit	BANK OF AMERICA	04/01/2011	06/20/2016		5,000,000	5.0000%(0.0000%)		432,526	42,003	412,028		360,033			(20,498)		5,000,000	2FE	
CDS CS3358088 ON C 100 06/20/2016			Credit	GOLDMAN SACHS	04/13/2011	06/20/2016		5,000,000	1.0000%(0.0000%)		(40,606)	12,509	(38,930)		(72,743)			1,676		5,000,000	1FE	
CDS CS3360647 ON CLINKI 100 06/20/2016			Credit	DEUTSCHE BANK	04/27/2011	06/20/2016		5,000,000	1.0000%(0.0000%)		(147,314)	13,900	(142,303)		(196,545)			5,011		5,000,000	3FE	
CDS CS3365760 ON NWL 100 06/20/2016			Credit	CREDIT SUISSE FB	05/05/2011	06/20/2016		5,000,000	1.0000%(0.0000%)		(66,308)	9,755	(64,330)		(80,461)			1,978		5,000,000	2FE	
CDS CS3378565 ON PEG 8 5/8 4/15/31			Credit	BANK OF AMERICA	05/23/2011	06/20/2016		10,000,000	1.0000%(0.0000%)		(75,655)	12,088	(74,122)		(98,790)			1,533		10,000,000	2FE	
CDS CS3378573 ON CLINKI 4/1/17			Credit	BNPPARIBAS	05/23/2011	06/20/2016		10,000,000	1.0000%(0.0000%)		(314,724)	16,933	(308,347)		(393,090)			6,377		10,000,000	3FE	
CDS CS3383680 ON FDX 100 06/20/2016			Credit	DEUTSCHE BANK	05/26/2011	06/20/2016		10,000,000	1.0000%(0.0000%)		42,959	8,921	42,158		34,879			(801)		10,000,000	2FE	
CDS CS3393929 ON WMI 100 06/20/2016			Credit	HSBC	06/08/2011	06/20/2016		10,000,000	1.0000%(0.0000%)		(47,250)	6,685	(46,676)		(29,878)			574		10,000,000	2FE	
CDS CS3406721 ON SO 100 06/20/2016			Credit	GOLDMAN SACHS	06/15/2011	06/20/2016		5,000,000	1.0000%(0.0000%)		59,604	1,588	59,108		61,025			(496)		5,000,000	1FE	
CDS CS3406754 ON M-RHI 100 06/20/2016			Credit	CITIBANK	06/15/2011	06/20/2016		5,000,000	1.0000%(0.0000%)		(37,510)	2,396	(37,198)		(3,558)			312		5,000,000	2FE	
CDS CS3409295 ON HPQ 100 06/20/2016			Credit	CITIBANK	06/17/2011	06/20/2016		5,000,000	1.0000%(0.0000%)		71,687	1,289	71,170		71,977			(517)		5,000,000	1FE	
CDS CS3411846 ON CSCO 5 1/2 02-22/16 US17275RAC60			Credit	BANK OF AMERICA	06/17/2011	06/20/2016		5,000,000	1.0000%(0.0000%)		66,853	1,323	66,371		70,280			(482)		5,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(2,352,171)	(451,900)	1,435,329	(2,406,388)	XXX	(6,521,527)			253,885		358,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(2,352,171)	(451,900)	1,435,329	(2,406,388)	XXX	(6,521,527)			253,885		358,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(1,974,120)	(6,849,756)	XXX	(6,849,756)	(7,274,500)				15,879,647	XXX	XXX
1169999. Total Swaps - Credit Default										(1,756,881)	(2,163,878)	(1,968,954)	(10,253,456)	XXX	(14,368,595)	(1,504,593)		196,293		358,000,000	XXX	XXX

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1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(1,756,881)	(2,163,878)	(3,943,075)	(17,103,212)	XXX	(21,218,351)	(8,779,093)		196,293		373,879,647	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										595,290	14,887,965	(5,378,404)	5,994,424	XXX	5,994,424	(4,687,781)		(57,592)		15,879,647	XXX	XXX
1419999. Subtotal - Replication										(2,352,171)	(451,900)	1,435,329	(2,406,388)	XXX	(6,521,527)			253,885		358,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(1,756,881)	14,436,065	(3,943,075)	3,588,035	XXX	(527,103)	(4,687,781)		196,293		373,879,647	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaption contracts provide an offset to declines in fixed income market values resulting from potential rising interest rates. Notional amount is equivalent to the hedged amount of par on fixed rate securities.
0002	Put options on Interest Rate Futures provide an offset to declines in fixed income market values resulting from potential rising interest rates.
0003	Interest rate swap effectively decreases duration of hedged fixed rate portfolio to the duration of an equivalent variable rate portfolio. Notional amount is equivalent to hedged amount of par on fixed rate portfolio.
0004	Basis swap effectively converts variable rate LIBOR exposure to 7-day BMA index and is used in tandem with the pay fixed / receive float interest rate swaps to effectively hedge the muni bond portfolio against increasing interest rates. Notional amount is equivalent to amount of par on muni bonds.
0005	Credit default swap effectively hedge credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.

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 Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumula-tive	Gain (Loss) Recog-nized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effective-ness at Inception and at Year-end (a)
166735PRN13062011	12		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	CME	06/13/2011	1,263.7500	1,315.5000	31,022		31,022	31,022			60,000	100.00/100.00
166776PRN13062011	280		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	CME	06/13/2011	1,652.6000	1,715.9000	886,167		886,167	886,167			284,480	100.00/100.00
166754PRN13062011	502		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	ICE	06/13/2011	776.0000	825.4000	2,478,700		2,478,700	2,478,700			1,757,000	100.00/100.00
166747PRN13062011	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/16/2011	CME	06/13/2011	1,266.5500	1,315.5000	2,202,084		2,202,084	2,202,084			4,500,000	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												5,597,973		5,597,973	5,597,973			6,601,480	XXX
1329999. Subtotal - Long Futures												5,597,973		5,597,973	5,597,973			6,601,480	XXX
1389999. Subtotal - Short Futures																			XXX
1399999. Subtotal - Hedging Effective												5,597,973		5,597,973	5,597,973			6,601,480	XXX
1409999. Subtotal - Hedging Other																			XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												5,597,973		5,597,973	5,597,973			6,601,480	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

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	4,648,470		4,648,470	10,246,443		10,246,443	6,601,480	6,601,480
BANK OF AMERICA	Y	Y		574,801	(2,479,809)		739,048	(3,367,747)		60,101,637	58,196,629
BARCLAY'S CAPITAL	Y	Y		83,308	(1,931,880)		83,308	(1,931,880)		1,055,745	
BNPPARIBAS	Y	Y		419,976	(517,673)		419,976	(519,413)		20,000,000	19,902,304
CITIBANK	Y	Y	2,006,300	4,072,183	(784,721)	1,281,162	4,072,989	(1,419,962)	646,728	31,544,544	31,544,544
CREDIT SUISSE FB	Y	Y		16,129	(270,106)		16,129	(286,236)		5,000,000	4,746,023
DEUTSCHE BANK	Y	Y		321,890	(1,596,945)		314,612	(1,116,677)		30,000,000	28,724,945
GOLDMAN SACHS	Y	Y		2,043,989	(5,582,367)		2,095,061	(9,449,819)		148,203,065	144,664,688
HSBC	Y	Y		47,281	(214,947)		47,281	(266,327)		20,000,000	19,832,333
JP MORGAN CHASE BANK	Y	Y		4,990,188	(5,143,240)		5,115,251	(5,034,828)	80,423	15,773,048	15,619,996
MORGAN STANLEY	Y	Y		1,385,138	(3,819,912)		1,647,061	(3,659,680)		42,201,609	39,766,835
ROYAL BANK OF SCTLND	Y	Y			(154,430)			(154,430)			
UBS AG	Y	Y	6,060,465	7,779,977	(299,265)	1,420,247	7,779,977	(299,265)	1,420,247		
0299999. Total NAIC 1 Designation			8,066,765	21,734,860	(22,795,295)	2,701,409	22,330,692	(27,506,265)	2,147,398	373,879,647	362,998,297
0899999 - Totals			8,066,765	26,383,330	(22,795,295)	7,349,879	32,577,135	(27,506,265)	12,393,841	380,481,127	369,599,777

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
00915T-UD-0	AIR PRODUCTS AND CHEMICALS	1	4,999,755	4,999,800	07/13/2011
0255E3-UC-0	AMERICAN ELECTRIC POWER CO.	1	2,999,817	2,999,725	07/12/2011
03948H-U1-7	ARCHER DANIELS MIDLAND	1	7,744,977	7,745,000	07/01/2011
05402M-UF-9	AVON CAPITAL CORP	1	1,999,826	1,999,782	07/15/2011
09248U-61-9	TREASURY TEMP FUND	1	5,125	5,125	12/31/2012
14177U-U1-7	CARGILL GLOBAL FUND PLC	1	4,999,985	5,000,000	07/01/2011
14177U-UD-1	CARGILL GLOBAL FUND PLC	1	9,354,663	9,354,657	07/13/2011
14414H-U6-8	CAROLINA POWER & LIGHT	1	999,963	999,956	07/06/2011
28504H-UL-6	ELECTRICITE DE FRANCE	1	9,299,237	9,299,362	07/20/2011
34108B-U6-0	FLORIDA POWER & LIGHT CO	1	1,999,934	1,999,944	07/06/2011
36161B-UV-4	GDF SUEZ	1	9,998,650	9,998,678	07/29/2011
38141W-23-2	FINANCIAL SQUARE MONEY MARKET MM	1	17,831,332	17,831,332	12/31/2012
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET	1	6,878	6,878	12/31/2012
65475M-U8-1	NISSAN MOTOR ACCEPTANCE	1	9,999,500	9,999,437	07/08/2011
69430M-U6-1	PACIFIC GAS & ELEC CO	1	5,999,808	5,999,725	07/06/2011
69430M-U7-9	PACIFIC GAS & ELEC CO	1	6,907,744	6,907,620	07/07/2011
69430M-UC-8	PACIFIC GAS & ELEC CO	1	3,521,778	3,521,645	07/12/2011
81685M-U6-8	SEMPRA ENERGY	1	4,999,860	4,999,785	07/06/2011
82434U-U1-3	SHERWIN-WILLIAMS CO	1	10,313,948	10,314,000	07/01/2011
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO	1	16,868,638	16,868,638	12/31/2012
8426E3-US-4	SOUTHERN COMPANY FUNDING CORP	1	9,998,330	9,998,750	07/26/2011
85462D-U1-9	STANLEY WORKS	1	9,999,940	10,000,000	07/01/2011
85462D-U5-0	STANLEY WORKS	1	4,999,860	4,999,844	07/05/2011
91058U-U1-9	UNITED HEALTHCARE	1	12,999,922	13,000,000	07/01/2011
	ARCHER DANIELS MIDLAND	1	10,000,000	10,000,000	07/13/2011
	ARMY & AIRFORCE EXCHANGE SERVICE	1	7,500,000	7,500,000	07/13/2011
	ARMY & AIRFORCE EXCHANGE SERVICE	1	10,000,000	10,000,000	07/28/2011
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			196,349,472	196,349,684	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			196,349,472	196,349,684	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			196,349,472	196,349,684	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			196,349,472	196,349,684	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			196,349,472	196,349,684	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ (36,799,897) Book/Adjusted Carrying Value $ (36,800,640)
2. Average balance for the year to date Fair Value $ 199,978,837 Book/Adjusted Carrying Value $ 199,978,884
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 196,349,472 Book/Adjusted Carrying Value $ 196,349,684

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Northbrook, Illinois					24,572	(6,780)	(17,812)	XXX
Bank of America, N.A.	New York, New York					(774,278,068)	(938,816,664)	(880,210,224)	XXX
Bank of Montreal	Toronto, Canada		3.000	1,470		1,565,311	428,307	455,212	XXX
Bank of New York Mellon	New York, New York		0.010	417		4,181,908	27,588,828	33,024,467	XXX
Bank of Oklahoma	Tulsa, Oklahoma					388,022	249,605	123,902	XXX
Citibank, N.A.	New York, New York		0.020	55		465,153	675,003	15,382,597	XXX
Commerce Bank, N.A.	Kansas City, Missouri					27,568	25,627		XXX
Fifth Third Bank	Cincinnati, Ohio					23,509,083	15,859,805	15,941,610	XXX
First Hawaiian Bank	Honolulu, Hawaii					193,798	212,061	164,894	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					397,710	1,791,123	934,197	XXX
First Tennessee Bank	Memphis, Tennessee					5,169,637	5,062,884	62,622	XXX
Branch Banking and Trust Co.	Richmond, Virginia					16,197,122	12,844,976	15,334,931	XXX
Harris N.A.	Chicago, Illinois					389,020	(1,656,699)	515,156	XXX
Capital One N.A.	New Orleans, Louisiana					14,088,003	11,095,310	10,313,312	XXX
Huntington National Bank	Columbus, Ohio					506,018	524,449	263,721	XXX
JP Morgan Chase Bank, N.A.	New York, New York		1.750	143		92,349,897	75,583,036	63,781,246	XXX
KeyBank National Association	Cleveland, Ohio					15,263,356	15,269,246	1,781,929	XXX
HSBC Bank, USA	Buffalo, New York					11,330,007	8,604,883	11,326,045	XXX
RBC Global Services	Toronto, Canada					3,992	966	7,684	XXX
PNC Financial Services	Cherry Hill, New Jersey					1,268,208	1,180,348	1,232,911	XXX
Regions Bank	Birmingham, Alabama					22,902,285	39,466,585	2,194,883	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					895,652	904,547	752,906	XXX
Wells Fargo Bank, N.A.	San Francisco, California					(82,489,744)	(80,498,915)	(71,002,642)	XXX
Bank of Alaska	Anchorage, Alaska		0.300	197	224	266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	2,283	224	(645,384,781)	(803,344,759)	(777,369,745)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	2,283	224	(645,384,781)	(803,344,759)	(777,369,745)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,333,186	1,445,949	1,620,440	XXX
0599999. Total - Cash		XXX	XXX	2,283	224	(643,051,595)	(801,898,810)	(775,749,305)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	06/30/2011		09/22/2011	1,499,957		1
0199999. U.S. Governments - Issuer Obligations					1,499,957		1
0599999. Total - U.S. Government Bonds					1,499,957		1
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		06/29/2011		07/13/2011	4,999,800		33
AMERICAN ELECTRIC POWER CO.		06/29/2011		07/12/2011	2,999,725		50
ARCHER DANIELS MIDLAND		06/30/2011		07/01/2011	7,745,000		22
AVON CAPITAL CORP		06/24/2011		07/15/2011	1,999,782		109
CARGILL GLOBAL FUND PLC		06/30/2011		07/01/2011	5,000,000		10
CARGILL GLOBAL FUND PLC		06/29/2011		07/13/2011	9,354,657		57
CAROLINA POWER & LIGHT		06/28/2011		07/06/2011	999,956		27
ELECTRICITE DE FRANCE		06/29/2011		07/20/2011	9,299,362		157
FLORIDA POWER & LIGHT CO		06/23/2011		07/06/2011	1,999,944		89
GDF SUEZ		06/30/2011		07/29/2011	9,998,678		47
NISSAN MOTOR ACCEPTANCE		06/30/2011		07/08/2011	9,999,437		81
PACIFIC GAS & ELEC CO		06/22/2011		07/06/2011	5,999,725		495
PACIFIC GAS & ELEC CO		06/23/2011		07/07/2011	6,907,620		506
PACIFIC GAS & ELEC CO		06/28/2011		07/12/2011	3,521,645		97
SEMPRA ENERGY		06/30/2011		07/06/2011	4,999,785		43
SHERWIN-WILLIAMS CO		06/30/2011		07/01/2011	10,314,000		37
SOUTHERN COMPANY FUNDING CORP		06/21/2011		07/26/2011	9,998,750		500
STANLEY WORKS		06/30/2011		07/01/2011	10,000,000		56
STANLEY WORKS		06/01/2011		07/05/2011	4,999,844		1,166
UNITED HEALTHCARE		06/30/2011		07/01/2011	13,000,000		126
ARCHER DANIELS MIDLAND		06/06/2011	0.220	07/13/2011	10,000,000	1,528	
ARMY & AIRFORCE EXCHANGE SERVICE		06/10/2011	0.250	07/13/2011	7,500,000	1,094	
ARMY & AIRFORCE EXCHANGE SERVICE		06/29/2011	0.250	07/28/2011	10,000,000	139	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					161,637,710	2,760	3,708
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					161,637,710	2,760	3,708
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					163,137,667	2,760	3,709
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					163,137,667	2,760	3,709
8699999 - Total Cash Equivalents					163,137,667	2,760	3,709