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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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 NOVEMBER 2011

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

Linda Schmitz
Notary
9/22/2012

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	21,551,457,323		21,551,457,323	22,345,434,429
2.	Stocks:				
	2.1 Preferred stocks	91,416,263		91,416,263	155,995,400
	2.2 Common stocks	8,826,025,003	3,248,450	8,822,776,553	9,043,352,207
3.	Mortgage loans on real estate:				
	3.1 First liens	376,116,724		376,116,724	17,364,311
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)	327,268,826		327,268,826	321,906,557
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)	1,469,533		1,469,533	
5.	Cash ($ (447,988,033)), cash equivalents ($ 223,494,123) and short-term investments ($ 16,591,441)	(207,902,469)		(207,902,469)	(433,366,340)
6.	Contract loans (including $ premium notes)				
7.	Derivatives	36,960,208		36,960,208	68,754,456
8.	Other invested assets	3,641,522,202	9,778,200	3,631,744,002	3,253,745,702
9.	Receivables for securities	320,502,304	2,652,883	317,849,421	9,746,459
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	5,796,377		5,796,377	
12.	Subtotals, cash and invested assets (Lines 1 to 11)	34,970,632,295	15,679,533	34,954,952,762	34,782,933,182
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	255,204,317		255,204,317	207,737,872
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	775,821,878	11,183,852	764,638,026	758,274,710
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	3,090,763,952	2,387,857	3,088,376,095	3,033,281,082
	15.3 Accrued retrospective premiums	26,667,813	257,327	26,410,486	25,664,919
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	52,595,679		52,595,679	67,922,997
	16.2 Funds held by or deposited with reinsured companies	816,654	147,402	669,252	837,464
	16.3 Other amounts receivable under reinsurance contracts	129,076		129,076	158,044
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	267,989,257		267,989,257	
18.2	Net deferred tax asset	1,776,702,174	301,803,577	1,474,898,597	1,361,183,023
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	279,668,115	237,914,809	41,753,306	55,825,129
21.	Furniture and equipment, including health care delivery assets ($)	181,914,001	181,914,001		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	151,456,783	2,360,317	149,096,465	161,701,479
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	700,438,280	396,522,914	303,915,366	330,620,391
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,530,800,273	1,150,171,589	41,380,628,684	40,786,140,291
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	42,530,800,273	1,150,171,589	41,380,628,684	40,786,140,291
	DETAILS OF WRITE-INS				
1101.	Securities lending collateral	5,796,377		5,796,377	
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)	5,796,377		5,796,377	
2501.	Cash surrender value of COLI	210,111,523		210,111,523	226,459,857
2502.	Pension intangible asset	53,131,000	3,642,000	49,489,000	49,489,000
2503.	Accounts receivable	34,608,509	15	34,608,494	49,340,677
2598.	Summary of remaining write-ins for Line 25 from overflow page	402,587,247	392,880,899	9,706,349	5,330,857
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	700,438,280	396,522,914	303,915,366	330,620,391

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 4,604,836,275)	12,279,885,248	11,849,054,545
2.	Reinsurance payable on paid losses and loss adjustment expenses	7,398,500	961,861
3.	Loss adjustment expenses	3,187,510,928	2,931,068,752
4.	Commissions payable, contingent commissions and other similar charges	157,028,268	149,906,680
5.	Other expenses (excluding taxes, licenses and fees)	929,384,863	994,682,340
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	40,094,697	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 $ 196,995,954 and including warranty reserves of $)	8,405,533,324	8,281,432,913
10.	Advance premium	293,319,819	254,305,728
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	267,088	695,382
13.	Funds held by company under reinsurance treaties	3,049,885	3,655,856
14.	Amounts withheld or retained by company for account of others	24,604,991	25,957,557
15.	Remittances and items not allocated	6,743,225	9,097,224
16.	Provision for reinsurance	52,245,662	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	64,923,237	66,530,978
20.	Derivatives		32,577,675
21.	Payable for securities	934,036,785	122,117,789
22.	Payable for securities lending	236,312,127	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	417,855,461	420,636,085
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	27,040,194,108	25,402,325,178
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	27,040,194,108	25,402,325,178
29.	Aggregate write-ins for special surplus funds	295,291,223	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	4,237,367,042	4,238,003,444
35.	Unassigned funds (surplus)	9,803,576,311	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)	14,340,434,576	15,383,815,113
38.	Totals (Page 2, Line 28, Col. 3)	41,380,628,684	40,786,140,291
	DETAILS OF WRITE-INS		
2501.	Accounts payable	231,503,446	230,235,240
2502.	Reserve for uncashed checks	150,481,606	136,369,560
2503.	Deferred gain on intercompany asset transfers	26,668,088	25,926,661
2598.	Summary of remaining write-ins for Line 25 from overflow page	9,202,321	28,104,624
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	417,855,461	420,636,085
2901.	Incremental deferred tax asset	279,998,320	192,797,916
2902.	SCOR retroactive reinsurance account	15,292,903	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)	295,291,223	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 $ 6,632,502,375)	6,706,878,077	7,172,378,376	9,488,139,556
	1.2 Assumed (written $ 11,329,968,497)	11,119,039,390	10,989,912,859	14,649,241,087
	1.3 Ceded (written $ 384,321,098)	371,125,391	394,903,534	523,445,351
	1.4 Net (written $ 17,578,149,774)	17,454,792,076	17,767,387,701	23,613,935,292
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 12,338,963,188):			
	2.1 Direct	4,402,586,031	4,077,629,215	5,411,224,997
	2.2 Assumed	8,089,552,883	6,763,688,532	9,233,979,213
	2.3 Ceded	273,561,266	92,799,572	118,210,548
	2.4 Net	12,218,577,648	10,748,518,174	14,526,993,662
3.	Loss adjustment expenses incurred	2,396,858,682	2,131,390,311	2,782,094,953
4.	Other underwriting expenses incurred	4,479,709,108	4,519,528,495	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)	19,095,031,850	17,389,221,723	23,323,326,089
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	(1,640,239,774)	378,165,979	290,609,204
	INVESTMENT INCOME			
9.	Net investment income earned	890,067,971	805,985,892	1,091,523,498
10.	Net realized capital gains (losses) less capital gains tax of $ 51,545,496	(109,180,000)	(78,498,883)	(193,888,211)
11.	Net investment gain (loss) (Lines 9 + 10)	780,887,971	727,487,010	897,635,287
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 65,637,816)	(65,637,816)	(59,131,422)	(78,689,771)
13.	Finance and service charges not included in premiums	199,100,473	209,469,348	273,229,115
14.	Aggregate write-ins for miscellaneous income	(2,669,144)	(4,208,193)	(8,692,973)
15.	Total other income (Lines 12 through 14)	130,793,514	146,129,733	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)	(728,558,289)	1,251,782,721	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)	(728,558,289)	1,251,782,721	1,374,090,862
19.	Federal and foreign income taxes incurred	(194,265,170)	291,458,612	344,953,104
20.	Net income (Line 18 minus Line 19)(to Line 22)	(534,293,119)	960,324,109	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)	(534,293,119)	960,324,109	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 $ (109,223,730)	94,442,943	(150,770,543)	272,939,951
25.	Change in net unrealized foreign exchange capital gain (loss)	(9,089,897)	(3,881,858)	29,999,331
26.	Change in net deferred income tax	(45,543,497)	(56,483,926)	(8,957,814)
27.	Change in nonadmitted assets	(48,638,491)	88,528,253	37,786,651
28.	Change in provision for reinsurance	(1,196,319)	(26,717)	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	(636,402)	135,906	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	(638,000,000)	(600,000,000)	(1,300,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	87,200,404	(18,758,431)	286,534,289
38.	Change in surplus as regards policyholders (Lines 22 through 37)	(1,043,380,537)	219,066,793	357,741,213
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,340,434,576	15,245,140,693	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	(1,532,435)	(1,049,838)	(1,512,686)
1402.	Retroactive reinsurance gain	(877,207)	(3,049,867)	(7,048,472)
1403.	Fines and penalties	(518,661)	(31,683)	(39,401)
1498.	Summary of remaining write-ins for Line 14 from overflow page	259,159	(76,805)	(92,414)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,669,144)	(4,208,193)	(8,692,973)
3701.	Incremental deferred tax asset	87,200,404	(18,758,431)	(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)	87,200,404	(18,758,431)	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	17,557,468,656	17,832,285,117	23,514,867,005
2.	Net investment income	839,228,896	905,512,935	1,119,470,492
3.	Miscellaneous income	130,793,514	146,129,733	185,846,372
4.	Total (Lines 1 to 3)	18,527,491,066	18,883,927,785	24,820,183,869
5.	Benefit and loss related payments	11,772,331,467	10,671,069,255	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	6,782,753,387	6,754,715,496	9,085,492,940
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 44,228,842 tax on capital gains (losses)	171,150,944	630,190,076	651,140,617
10.	Total (Lines 5 through 9)	18,726,235,798	18,055,974,827	23,957,584,959
11.	Net cash from operations (Line 4 minus Line 10)	(198,744,732)	827,952,958	862,598,910
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	12,866,042,068	8,859,510,081	12,376,327,485
	12.2 Stocks	1,199,704,404	4,091,584,804	4,145,180,687
	12.3 Mortgage loans	4,068,052	37,008,402	46,415,574
	12.4 Real estate			670,567
	12.5 Other invested assets	418,475,503	93,089,291	132,406,139
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	318,539	438,807	471,048
	12.7 Miscellaneous proceeds	411,894,906		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	14,900,503,472	13,081,631,385	16,701,471,500
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	11,896,650,471	9,856,519,151	11,999,290,255
	13.2 Stocks	1,168,007,057	2,555,187,498	3,372,620,554
	13.3 Mortgage loans	364,718,373	13,984,080	13,984,080
	13.4 Real estate	29,565,093	16,649,426	30,959,084
	13.5 Other invested assets	731,973,434	769,096,166	999,116,053
	13.6 Miscellaneous applications		249,246,308	191,872,612
	13.7 Total investments acquired (Lines 13.1 to 13.6)	14,190,914,427	13,460,682,629	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)	709,589,045	(379,051,244)	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	(636,402)	135,906	432,173
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	638,000,000	600,000,000	1,300,000,000
	16.6 Other cash provided (applied)	353,255,961	(22,048,578)	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)	(285,380,441)	(621,912,672)	(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)	225,463,871	(173,010,957)	(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)	(207,902,469)	(399,855,270)	(433,366,340)

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

20.0001. Proceeds from bonds sold, matured or repaid	63,947,179	154,060,579	154,060,579
20.0002. Proceeds from bonds sold, matured or repaid - asset transfer	16,989,262		
20.0003. Proceeds from equities sold	323,762,909	53,099,169	50,577,449
20.0004. Proceeds from other assets sold	35,353,953		
20.0005. Proceeds from other assets sold - charitable contribution	7,750,783		
20.0006. Proceeds from equities sold - charitable contribution	4,972,500		
20.0007. Proceeds from other assets sold - capital contribution	4,151,333		
20.0008. Proceeds from mortgage loans sold - asset transfer	3,732,212		
20.0009. Cost of bonds acquired	488,858,119	80,836,091	81,447,053

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

20.0010. Cost of equities acquired	343,068,484	41,390,062	38,868,627
20.0011. Cost of other assets acquired	204,857,840		
20.0012. Cost of other assets acquired - asset transfer	20,721,474		
20.0013. Cost of other assets acquired - capital contribution	4,151,333		

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 nine months of 2011 were 3.50% and 5.02%. 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 nine months of 2011, the maximum percentage of any one loan to the value of security at the time of the loan was 82.02%. 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	$ 187	$ -	$ (18)	$ 132	$ 263	$ (5)	$ (30)	$ 153
Intent to sell	103	(4)	-	99	2	-	-	2
Total 3rd Quarter	$ 290	$ (4)	$ (18)	$ 231	$ 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		$ (19)	$ (39)			$ (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	-	-	-	-	-	-
	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	-
	152314DP2	2	2	-	-	2	2
	22944BAK4	-	-	-	-	-	-
	46629QAG1	10	9	-	(1)	9	7
	46629QAH9	-	-	-	-	-	-
	46630LAJ3	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	6	6	-	-	6	6
	52520MDR1	9	9	-	-	9	9

NOTES TO FINANCIAL STATEMENTS

	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
3rd Quarter 2011	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 1
	00442BAE1	11	11	-	-	11	5
	02151LAA4	8	7	-	(1)	7	5
	04013BAB8	3	3	-	-	3	2
	126670QS0	6	6	-	-	6	6
	126673ZW5	7	3	-	(4)	3	2
	126673ZX3	3	2	-	(1)	2	2
	126673ZY1	1	1	-	-	1	1
	126673ZZ8	-	-	-	-	-	-
	126685CZ7	7	6	-	(1)	6	5
	17309RAA0	12	11	-	(1)	11	11
	17310NAH1	4	4	-	-	4	1
	17310NAJ7	-	-	-	-	-	-
	225470M42	6	5	-	(1)	5	5
	225470QV8	1	1	-	-	1	-
	32029GAC8	6	6	-	-	6	3
	46629BAF6	2	2	-	-	2	2
	46629CAM9	14	14	-	-	14	14
	46629QAG1	9	8	-	(1)	8	6
	46629QAH9	-	-	-	-	-	-
	46630LAH7	5	2	-	(3)	2	1
	46630LAJ3	1	-	-	(1)	-	-
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	3	3	-	-	3	3
	52524VAL3	5	4	-	(1)	4	8
	576449AB8	6	5	-	(1)	5	2
	59020UH32	6	6	-	-	6	7
	61750SAE2	10	9	-	(1)	9	4
	65537MAC0	11	11	-	-	11	6
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	8
	759950FX1	10	10	-	-	10	9
	76110VTA6	4	4	-	-	4	3
	86359PAD2	2	1	-	(1)	1	1
	94985AAA7	6	6	-	-	6	6
Total 3rd Quarter 2011		$ 187	$ 169	$ -	$ (18)	$ 169	$ 132
2011 year-to-date				$ -	$ (39)		
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

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	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
	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	-	-	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

	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
	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)	September 30, 2011		December 31, 2010	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 591	$ (8)	$ 788	$ (9)
12 months or more	604	(199)	917	(227)
Total	$ 1,195	$ (207)	$ 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.

NOTES TO FINANCIAL STATEMENTS

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 $236 million at September 30, 2011. The remaining term of the open securities lending contracts related to this collateral at September 30, 2011 was 30 days or less. The Company did not enter into securities lending transactions in 2010.

   b. At September 30, 2011, the Company had securities with an aggregate fair value of $237 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 September 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 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 $284 million and $156 million at September 30, 2011 and December 31, 2010, respectively.

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

(in millions)	September 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 2,282	$ 670	$ 2,952	$ 2,146	$ 636	$ 2,782	$ 136	$ 34	$ 170
Valuation allowance	-	284	284	-	156	156	-	128	128
Adjusted gross DTAs	$ 2,282	$ 386	$ 2,668	$ 2,146	$ 480	$ 2,626	$ 136	$ (94)	$ 42
DTLs	721	170	891	706	294	1,000	15	(124)	(109)
Subtotal - net DTA	$ 1,561	$ 216	$ 1,777	$ 1,440	$ 186	$ 1,626	$ 121	$ 30	$ 151
Nonadmitted DTAs	240	62	302	221	44	265	19	18	37
Net admitted DTA	$ 1,321	$ 154	$ 1,475	$ 1,219	$ 142	$ 1,361	$ 102	$ 12	$ 114

The Company elected to admit DTAs pursuant to paragraph 10e of SSAP No. 10R at September 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)	September 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Paragraph 10a	$ 119	$ -	$ 119	$ 188	$ 38	$ 226	$ (69)	$ (38)	$ (107)
Paragraph 10b (lesser of 10b.i or 10b.ii below)	$ 926	$ 150	$ 1,076	$ 838	$ 104	$ 942	$ 88	$ 46	$ 134
Paragraph 10b.i	$ 926	$ 150	$ 1,076	$ 838	$ 104	$ 942	$ 88	$ 46	$ 134
Paragraph 10b.ii	$ 1,207	$ 150	$ 1,357	$ 1,286	$ 104	$ 1,390	$ (79)	$ 46	$ (33)
Paragraph 10c	$ 721	$ 170	$ 891	$ 706	$ 294	$ 1,000	$ 15	$ (124)	$ (109)
Total	$ 1,766	$ 320	$ 2,086	$ 1,732	$ 436	$ 2,168	$ 34	$ (116)	$ (82)
Paragraph 10e.i	$ 119	$ -	$ 119	$ 188	$ 38	$ 226	$ (69)	$ (38)	$ (107)
Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below)	$ 1,202	$ 154	$ 1,356	$ 1,031	$ 104	$ 1,135	$ 171	$ 50	$ 221
Paragraph 10e.ii.(a)	$ 1,202	$ 154	$ 1,356	$ 1,031	$ 104	$ 1,135	$ 171	$ 50	$ 221
Paragraph 10e.ii.(b)	$ 1,882	$ 154	$ 2,036	$ 1,981	$ 104	$ 2,085	$ (99)	$ 50	$ (49)
Paragraph 10e.iii	$ 721	$ 170	$ 891	$ 706	$ 294	$ 1,000	$ 15	$ (124)	$ (109)
Total	$ 2,042	$ 324	$ 2,366	$ 1,925	$ 436	$ 2,361	$ 117	$ (112)	$ 5
Increased net admitted adjusted gross DTAs from paragraph 10e	$ 276	$ 4	$ 280	$ 193	$ -	$ 193	$ 83	$ 4	$ 87

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

(in millions)	2011	2010	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ (194)	$ 291	$ (485)
Federal income tax on net capital gains (losses)	52	(29)	81
Federal income taxes incurred	$ (142)	$ 262	$ (404)

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

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

(in millions)	September 30, 2011	December 31, 2010	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 603	$ 601	$ 2
Additional minimum pension liability	422	422	-
Tax credit carryforward	312	187	125
Reserve discounting	303	301	(2)
Nonadmitted assets	293	290	3
Employee benefits	236	235	1
Investments	22	20	2
Fixed assets	7	9	(2)
Other	84	81	3
Subtotal - ordinary DTAs	$ 2,282	$ 2,146	$ 136
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 240	$ 221	$ 19
Admitted ordinary DTAs	$ 2,042	$ 1,925	$ 117
Capital			
Investments	$ 473	$ 445	$ 28
Unrealized losses	197	191	6
Subtotal - capital DTAs	$ 670	$ 636	$ 34
Valuation allowance	$ 284	$ 156	$ 128
Nonadmitted DTAs	$ 62	$ 44	$ 18
Admitted capital DTAs	$ 324	$ 436	$ (112)
Admitted DTAs	$ 2,366	$ 2,361	$ 5
DTLs:			
Ordinary			
Additional minimum pension liability	$ 582	$ 569	$ 13
Fixed assets	63	62	1
Investments	39	37	2
Other	37	38	(1)
Subtotal - ordinary DTLs	$ 721	$ 706	$ 15
Capital			
Unrealized gains	$ 98	$ 202	$ 104
Investments	72	92	(20)
Subtotal - capital DTLs	$ 170	$ 294	$ 124
Total DTLs	$ 891	$ 1,000	$ 109
Net admitted DTA	$ 1,475	$ 1,361	$ 114

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

(in millions)	September 30, 2011	December 31, 2010	Change
Total DTAs	$ 2,668	$ 2,626	$ 42
Total DTLs	891	1,000	(109)
Net DTA (DTL)	$ 1,777	$ 1,626	151
Tax effect of unrealized gains (losses)			(109)
Tax effect on incremental DTA			(88)
Tax effect of change in accounting principles			-
Change in net deferred income tax			(46)
Tax effect of nonadmitted assets			(3)
Tax effect on incremental DTA			88
Surplus adjustments – including stock option forfeitures			3
Adjustment of prior year tax liabilities			1
Change in net deferred income tax relating to the provision			$ 43

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

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

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ (237)	35.0 %
Valuation allowance	128	(18.9)
Change in net deferred income taxes	43	(6.4)
Change in accounting method	18	(2.7)
Non-deductibles	13	(1.8)
Tax exempt interest deduction	(85)	12.5
Intercompany dividends	(14)	2.1
Other	(9)	1.3
Total statutory income taxes	$ (143)	21.1 %

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(in millions)

	2010	Effective Tax Rate
Provision computed at statutory rate	$ 428	35.0 %
Valuation allowance	-	-
Change in net deferred income taxes	(54)	(4.4)
Change in accounting method	-	-
Non-deductibles	8	0.6
Tax exempt interest deduction	(119)	(9.7)
Intercompany dividends	(7)	(0.6)
Other	6	0.5
Total statutory income taxes	$ 262	21.4 %

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

A.,
B. &
C. The Company paid a total of $638 million cash dividends to its parent, Allstate Insurance Holdings, LLC ("AIH") in the first nine months of 2011 and $1.30 billion in 2010. See Note 13, Part 4 for details.

On July 22, 2011, the Company borrowed $400 million from The Allstate Corporation at an interest rate of 0.385% in accordance with the Intercompany Loan Agreement. The principal was repaid in full in five transactions on August 22, August 23, August 24, September 6 and September 7, 2011 plus interest totaling $169 thousand. There was no intercompany loan outstanding at September 30, 2011.

These were the only transactions entered into by the Company with related parties during the first nine 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 $5.03 billion and $5.07 billion at September 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 September 30, 2011 and December 31, 2010, no capital had been provided by the Company under this agreement.

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 9	200	-
September 30	-	200
October 21	-	200
November 24	-	300
December 30	-	200
Total	$ 638	$ 1,300

9. The special surplus funds balance of $295 million and $209 million at September 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 September 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 $280 million and $193 million at September 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 $122 million and $207 million at September 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 $1.22 billion and $740 million at September 30, 2011 and December 31, 2010, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

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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 September 30, 2011, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $7 million at September 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 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 September 30, 2011 and December 31, 2010, the Company had accrued $20 million and $72 million, respectively, for future guaranty fund assessments and $18 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 September 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

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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. 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 United States District Court for the Eastern District of Louisiana ("District Court") for a determination of whether each carrier's anti-assignment clause is sufficient to prohibit post-loss assignment.

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. The case remains stayed until the current appeal is concluded. The District Court denied the state's motion to remand during oral arguments held on October 19, 2011. The remaining claims continue to be for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. In the Company's judgment a loss is not probable.

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.

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

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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.

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

Derivative financial instruments

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

($ in millions)	**September 30, 2011**			
	Volume			
	Notional Amount	**Number of Contracts**	**Statement Value**	**Fair Value**
Interest rate contracts				
Interest rate swaption agreements	$ 2,500	n/a	$ -	$ -
Interest rate swap agreements	-	n/a	-	-
Options on interest rate futures	n/a	-	-	-
Financial futures contracts	n/a	-	-	-
Total interest rate contracts	2,500	-	-	-
Equity and index contracts				
Option and futures contracts	-	1,133	1	(1)
Foreign currency contracts				
Foreign currency forward contracts	137	n/a	3	3
Credit contracts				
Credit default swap agreements - buying protection	1,268	n/a	36	36
Credit default swap agreements - selling protection	343	n/a	(3)	(19)
Total credit contracts	1,611	n/a	33	17
Total derivative financial instruments	$ 4,248	1,133	$ 37	$ 19

n/a – Not applicable

NOTES TO FINANCIAL STATEMENTS

($ 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

n/a – Not applicable

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

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

(in millions)	September 30, 2011	December 31, 2010
Credit default swap agreements - buying protection	$ 36	$ (5)
Foreign currency forward contracts	3	1
Option and futures contracts	1	-
Credit default swap agreements - selling protection	(3)	(1)
Interest rate swaption agreements	-	53
Interest rate swap agreements	-	(13)
Total derivative financial instruments	$ 37	$ 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 September 30, 2011, the Company pledged $1 million of cash and $8 million of securities in the form of margin deposits. At December 31, 2010, the Company pledged $18 million 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 September 30, 2011, the Company pledged $4 million in cash to counterparties, and counterparties pledged $5 million in cash and $10 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.

Off-balance sheet financial instruments

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

(in millions)	September 30, 2011	December 31, 2010
Commitments to invest in limited partnership interests	$ 1,215	$ 740
Private placement commitments	$ 46	$ 48
Other loan commitments	$ 16	-

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 $111 million at September 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.

NOTES TO FINANCIAL STATEMENTS

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 details, by NAIC designation 3 or below, of bonds sold during the third quarter of 2011 and 2010 and reacquired within 30 days of the sale date were:

($ in millions)	2011			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	23	$ 51	$ 53	$ 1
NAIC 4	2	$ 3	$ 4	$ -
NAIC 5	-	$ -	$ -	$ -
Preferred stocks				
NAIC P/RP3	-	$ -	$ -	$ -
NAIC P/RP4	-	$ -	$ -	$ -

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

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 September 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 September 30, 2011
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 1,329	$ 80	$ 1,409
U.S. special revenue and special assessment obligations	-	33	220	253
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	18	14	32
Hybrid securities	-	-	-	-
Credit tenant loans	-	-	-	-
Total bonds	-	1,380	314	1,694
Perpetual preferred stocks				
Industrial and miscellaneous	2	45	-	47
Redeemable preferred stocks				
Industrial and miscellaneous	-	6	-	6
Total preferred stocks	2	51	-	53
Unaffiliated common stocks				
Industrial and miscellaneous	3,036	263	25	3,324
Derivative assets				
Credit contracts	-	36	-	36
Foreign currency contracts	-	3	-	3
Equity and index contracts	-	1	-	1
Interest rate contracts	-	-	-	-
Total derivative assets	-	40	-	40
Total assets at fair value	$ 3,038	$ 1,734	$ 339	$ 5,111

(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 September 30, 2011
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ -	$ -	$ -
Credit contracts	-	-	-	-
Foreign currency contracts	-	-	-	-
Total derivative liabilities	-	-	-	-
Total liabilities at fair value	$ -	$ -	$ -	$ -

(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				
Credit contracts	-	(5)	-	(5)
Foreign currency contracts	-	1	-	1
Equity and index contracts	-	31	-	31
Interest rate contracts	-	(10)	53	43
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 September 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 September 30, 2011
Bonds							
Industrial and miscellaneous	$ 294	$ 86	$ (240)	$ (3)	$ (3)	$ (54)	$ 80
U.S. special revenue and special assessment obligations	326	41	(61)	(13)	13	(86)	220
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	(7)	-	1	-	14
Credit tenant loans	2	-	-	-	-	(2)	-
Total bonds	642	127	(308)	(16)	11	(142)	314
Perpetual preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	31	-	-	(5)	(1)	(1)	25
Derivatives, net	64	-	-	(75)	20	(8)	-
Total Level 3 assets and liabilities at fair value	$ 737	$ 127	$ (308)	$ (96)	$ 30	$ (151)	$ 339

(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 September 30, 2010
Bonds							
Industrial and miscellaneous	$ 451	$ 27	$ (189)	$ (31)	$ 41	$ (83)	$ 216
U.S. special revenue and special assessment obligations	509	104	(146)	(11)	42	(104)	394
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	-	4	(2)	22
Credit tenant loans	-	-	-	-	-	-	-
Total bonds	980	131	(335)	(42)	87	(189)	632
Perpetual preferred stocks							
Industrial and miscellaneous	1	-	-	-	-	(1)	-
Unaffiliated common stocks							
Industrial and miscellaneous	32	-	(1)	(6)	2	-	27
Derivatives, net	114	-	-	(119)	(67)	78	6
Total Level 3 assets and liabilities at fair value	$ 1,127	$ 131	$ (336)	$ (167)	$ 22	$ (112)	$ 665

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 the nine months ended September 30, 2011 and 2010 included situations where there was a change in the NAIC designation that resulted in the asset being reported and measured at fair value. In addition, transfers into Level 3 included situations where assets measured at lower of cost or market were reported at cost at December 31, 2010 and 2009 and fair value at September 30, 2011 and 2010. Transfers into Level 3 during the nine months ended September 30, 2010 also included situations where the fair value 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 by with a broker quote resulting in the security being classified as a Level 3. Also, transfers into Level 3 during the nine months ended September 30, 2010 included situations where the fair value hierarchy of a security remained Level 3, but the classification of the security changed.

Transfers out of Level 3 during the nine months ended September 30, 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 valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant. Additionally, transfers out of Level 3 included situations where assets measured at lower of cost or market were reported at fair value at December 31, 2010 and 2009 and cost at September 30, 2011 and 2010. In addition, transfers out of Level 3 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value. Transfers out of Level 3 during the nine months ended September 30, 2010 also included situations where the fair value hierarchy of a security remained Level 3, but the classification of the security changed.

NOTES TO FINANCIAL STATEMENTS

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

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

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

   Level 2 measurements

   Bonds

   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.

NOTES TO FINANCIAL STATEMENTS

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

Financial assets

(in millions)	September 30, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Bonds	$ 21,551	$ 22,162	$ 22,345	$ 22,701
Preferred stocks	$ 91	$ 101	$ 156	$ 168
Unaffiliated common stock	$ 3,324	$ 3,324	$ 3,822	$ 3,822
Mortgage loans on real estate	$ 376	$ 383	$ 17	$ 18
Cash equivalents	$ 223	$ 223	$ 40	$ 40
Short-term investments	$ 17	$ 17	$ 17	$ 17
Derivatives	$ 37	$ 22	$ 69	$ 62
Low income housing tax credit ("LIHTC") property investments	$ 312	$ 312	$ 217	$ 217
Surplus notes of affiliates	$ 575	$ 565	$ 575	$ 591
Collateral loans	$ 21	$ 21	$ -	$ -

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)	September 30, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Derivatives collateral	$ 1	$ 1	$ 19	$ 19
Derivatives	$ -	$ 3	$ 33	$ 36

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)	September 30, 2011		
Type of Investment	Actual Cost	Book/ Adjusted Carrying Value	Fair Value
ABS RMBS	$ 411	$ 278	$ 244
Other assets	65	79	79
Total	$ 476	$ 357	$ 323

(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 $36 million and $61 million for the nine months ended September 30, 2011 and 2010, respectively.

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 30, 2011	December 31, 2010
Actual cost	$ 161	$ 203
Book/adjusted carrying value	$ 132	$ 164
Fair value	$ 128	$ 175

For the nine months ended September 30, 2011 and 2010, OTTI losses for Alt-A portfolio were $13 million $29 million, respectively.

22. Events Subsequent

An evaluation of subsequent events was made through November 9, 2011 for the Quarterly Statement issued on November 11, 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.

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

(in millions)	September 30, 2011	December 31, 2010
Balance at January 1	$ 14,780	$ 14,499
Incurred related to:		
Current year	14,804	17,404
Prior years	(189)	(95)
Total incurred	14,615	17,309
Paid related to:		
Current year	9,114	11,165
Prior years	4,814	5,863
Total paid	13,928	17,028
Ending balance	$ 15,467	$ 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 $3.65 billion and $2.15 billion for the first nine 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 $(189) million and $(95) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2011 and the year ended December 31, 2010, respectively. During the first nine months of 2011 and in 2010, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to severity development that was better than expected and catastrophes. Prior year reserve reestimates in 2010 also included a litigation settlement. 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 $515 million and $552 million was included as a reduction of loss reserves at September 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
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:

$86,339,269 PLEDGED AS COLLATERAL; $729,731,388 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $83,442,690 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 889,473,630

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	$ 5,259,709,828
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 2,236,280,480	$ 2,595,794,986
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,460,781,647	$ 7,855,504,814
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 1,194,575	$ 887,688

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
107151	RHUMBLINE ADVISORS	ROWES WHARF - STE. 420, BOSTON, MA 02110

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

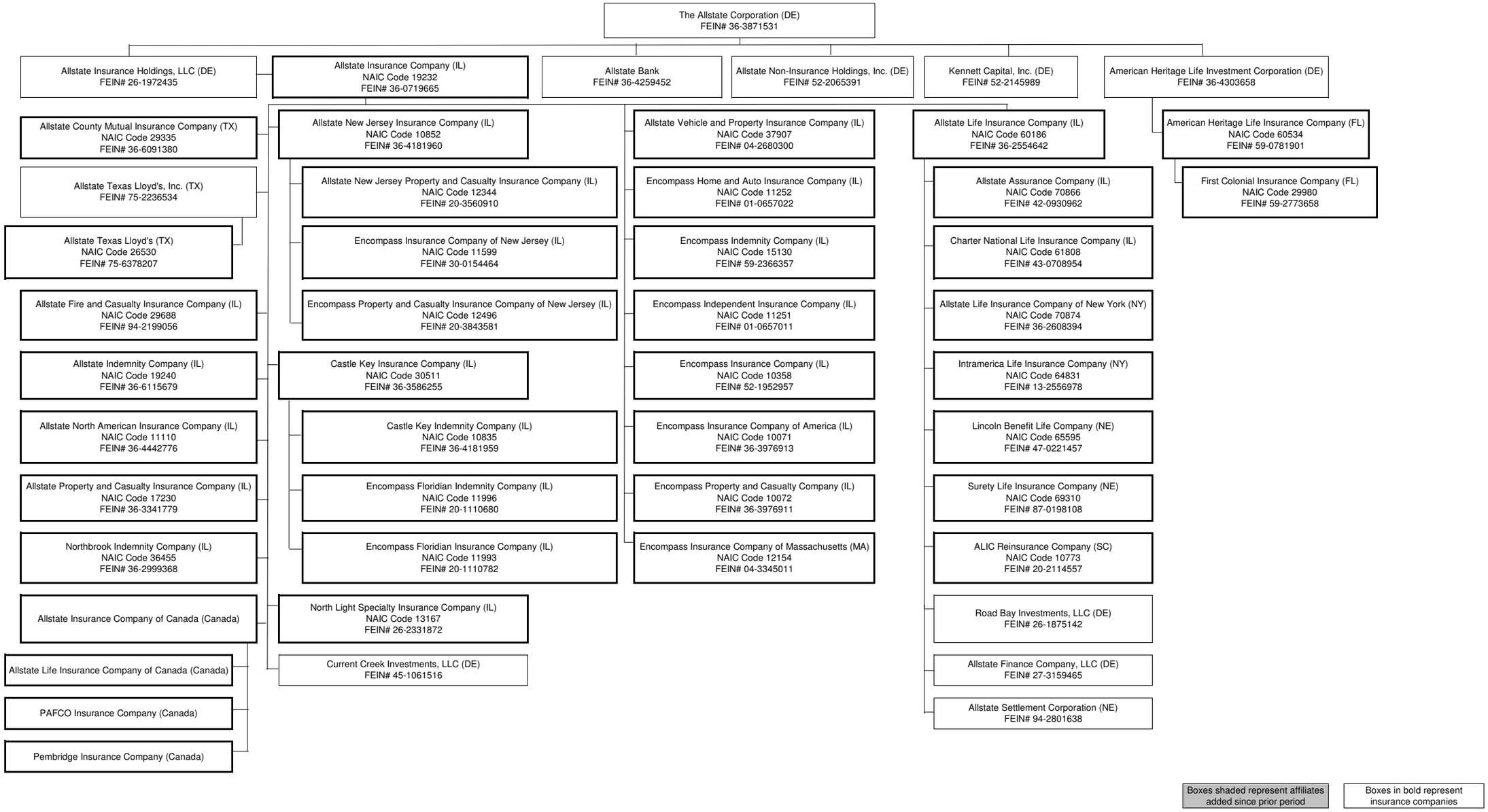
States, etc.	1 Active Status	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	103,511,193	114,921,768	128,031,775	68,641,419	62,647,134	50,723,859
2. Alaska AK	L	60,110,177	65,632,885	31,855,033	29,081,814	25,600,185	33,254,071
3. Arizona AZ	L	65,269,742	76,515,492	58,796,670	40,345,110	49,037,072	42,669,019
4. Arkansas AR	L	50,940,620	55,917,766	60,053,564	29,008,078	22,238,525	24,977,544
5. California CA	L	838,730,897	861,341,970	399,520,649	438,663,213	512,700,575	574,388,667
6. Colorado CO	L	70,911,396	78,710,522	50,295,638	60,434,460	44,041,729	52,211,521
7. Connecticut CT	L	153,596,153	165,378,009	121,930,480	85,379,546	134,035,151	128,331,775
8. Delaware DE	L	18,504,126	19,330,407	10,287,905	10,158,866	26,367,574	31,671,194
9. District of Columbia DC	L	13,567,157	14,301,675	6,112,733	7,461,069	5,244,744	5,550,650
10. Florida FL	L	514,319,457	540,567,015	285,815,354	291,777,270	373,925,549	382,078,173
11. Georgia GA	L	239,307,879	264,648,579	157,380,040	171,656,057	97,809,427	108,415,395
12. Hawaii HI	L	58,145,675	58,021,177	29,402,746	20,728,933	24,462,206	26,547,615
13. Idaho ID	L	19,589,391	22,948,052	11,866,364	10,070,491	10,530,923	14,074,041
14. Illinois IL	L	280,267,756	308,447,399	191,535,694	211,396,516	370,785,676	378,356,440
15. Indiana IN	L	83,598,262	91,539,195	57,504,363	44,355,188	45,448,077	43,769,116
16. Iowa IA	L	12,062,656	13,391,425	10,951,123	6,519,335	7,980,187	9,805,593
17. Kansas KS	L	22,989,294	26,014,093	19,444,891	13,032,528	9,884,188	9,865,828
18. Kentucky KY	L	75,891,292	82,424,546	40,942,852	40,933,008	36,615,693	37,722,168
19. Louisiana LA	L	269,847,672	279,134,331	116,508,565	105,347,143	166,602,641	167,642,381
20. Maine ME	L	22,696,568	25,968,101	12,444,305	11,622,628	10,220,665	14,168,448
21. Maryland MD	L	276,236,348	295,906,571	181,622,605	208,801,339	318,891,135	252,872,404
22. Massachusetts MA	L	11,588,752	5,001,495	4,666,218	1,055,148	26,474,185	24,764,805
23. Michigan MI	L	112,786,740	126,765,049	110,331,301	111,127,265	1,085,082,434	1,116,003,491
24. Minnesota MN	L	39,686,579	45,111,001	25,486,169	20,047,946	40,153,290	43,296,576
25. Mississippi MS	L	74,969,513	80,109,769	42,896,424	42,660,735	54,111,914	53,074,610
26. Missouri MO	L	35,926,478	41,099,102	24,483,444	21,162,087	20,411,110	22,033,115
27. Montana MT	L	8,552,052	9,707,724	4,497,147	7,865,272	6,175,979	7,387,069
28. Nebraska NE	L	13,718,876	15,201,994	10,350,436	8,564,105	9,274,240	8,042,101
29. Nevada NV	L	45,058,059	52,864,754	23,625,654	26,523,608	29,035,803	31,864,415
30. New Hampshire NH	L	24,183,067	27,127,505	10,752,869	15,017,016	10,511,002	12,956,101
31. New Jersey NJ	N	(188)	(2)	25,232,461	24,674,102	234,273,048	186,152,463
32. New Mexico NM	L	41,563,154	46,353,808	23,430,755	27,322,263	31,550,579	21,232,331
33. New York NY	L	1,211,870,225	1,264,041,625	763,588,147	795,979,873	1,661,196,102	1,526,012,128
34. North Carolina NC	L	170,321,193	187,790,762	157,489,879	107,725,672	102,939,141	85,690,613
35. North Dakota ND	L	6,823,587	6,177,668	6,993,015	3,226,620	3,369,582	2,326,390
36. Ohio OH	L	155,984,422	168,642,336	124,741,073	109,914,015	154,266,364	164,524,754
37. Oklahoma OK	L	59,291,226	66,549,868	40,365,544	63,951,326	28,868,932	32,663,406
38. Oregon OR	L	60,967,174	68,976,021	29,298,265	30,793,226	31,279,106	33,857,001
39. Pennsylvania PA	L	366,744,678	403,627,281	258,214,581	282,565,609	536,423,424	518,009,525
40. Rhode Island RI	L	43,267,876	45,102,541	25,148,427	25,026,349	37,392,375	34,725,093
41. South Carolina SC	L	166,021,356	178,243,055	123,649,856	101,551,640	80,434,128	75,841,616
42. South Dakota SD	L	3,116,370	3,214,893	2,325,278	1,761,108	3,655,922	1,543,920
43. Tennessee TN	L	99,025,675	106,072,336	119,415,920	77,826,380	61,539,183	60,790,492
44. Texas TX	L	107,390,432	109,658,350	46,540,827	47,844,560	85,903,480	94,954,533
45. Utah UT	L	58,014,799	66,687,404	30,912,700	33,690,680	22,911,255	28,885,554
46. Vermont VT	L	11,918,316	13,700,285	8,260,224	6,499,799	9,280,948	8,231,828
47. Virginia VA	L	232,317,942	234,553,017	131,674,330	134,966,585	113,456,282	104,429,755
48. Washington WA	L	155,030,236	171,504,094	93,658,205	89,749,990	109,544,482	120,771,782
49. West Virginia WV	L	42,782,826	45,104,230	23,124,344	26,222,660	24,572,640	25,439,179
50. Wisconsin WI	L	17,405,357	38,898,032	18,999,777	16,752,735	51,022,193	54,504,601
51. Wyoming WY	L	6,081,893	6,798,740	4,913,862	4,495,569	2,940,405	3,052,494
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L			(1,285)	(2,883)	2,658,856	2,821,248
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CN	L						
58. Aggregate Other Alien OT	XXX					1,678	1,609
59. Totals	(a) 51	6,632,502,376	7,095,745,715	4,297,369,196	4,171,975,071	7,025,779,118	6,894,980,500
DETAILS OF WRITE-INS							
5801. Other Alien	XXX					1,678	1,609
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					1,678	1,609

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

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

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	Current Year to Date 2 Direct Losses Incurred	Current Year to Date 3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	1,997,446	845,609	42.3	41.7
2.	Allied Lines	228,507,172	186,545,663	81.6	17.9
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	2,021,004,500	1,665,955,303	82.4	67.4
5.	Commercial multiple peril	273,280,563	214,780,807	78.6	52.1
6.	Mortgage guaranty				
8.	Ocean marine	1,017,606	297,793	29.3	22.3
9.	Inland marine	63,352,916	25,743,004	40.6	35.5
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	703,582	110,512	15.7	19.9
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		1,079,424		1,843.3
17.1	Other liability - occurrence	113,695,700	79,428,993	69.9	66.6
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	777,245	(17,050,123)	(2,193.7)	(2,496.6)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	2,152,091,918	1,371,799,775	63.7	66.2
19.3,19.4	Commercial auto liability	118,186,095	92,736,634	78.5	84.3
21.	Auto physical damage	1,728,477,350	780,102,659	45.1	39.2
22.	Aircraft (all perils)				
23.	Fidelity	209,502	14,011	6.7	45.7
24.	Surety	2,356			
26.	Burglary and theft	82,363	32,275	39.2	39.3
27.	Boiler and machinery	801,994	159,323	19.9	20.4
28.	Credit				
29.	International				
30.	Warranty	2,928	2,557	87.3	16.8
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	2,686,841	1,812	0.1	0.5
35.	Totals	6,706,878,077	4,402,586,031	65.6	56.9
	DETAILS OF WRITE-INS				
3401.	Identity theft	2,686,841	1,812	0.1	0.5
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	2,686,841	1,812	0.1	0.5

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	571,601	1,620,569	2,084,296
2.	Allied Lines	93,141,335	241,594,653	239,492,207
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	733,596,449	2,014,297,951	2,057,158,209
5.	Commercial multiple peril	87,638,163	265,087,230	283,698,880
6.	Mortgage guaranty			
8.	Ocean marine	330,174	1,082,417	1,297,211
9.	Inland marine	22,066,526	64,837,426	71,382,386
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	307,814	820,946	862,512
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	39,054,642	112,859,303	122,125,332
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	217,914	738,491	940,112
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	700,268,760	2,125,996,203	2,311,036,705
19.3,19.4	Commercial auto liability	34,837,061	110,146,979	128,982,892
21.	Auto physical damage	551,778,262	1,689,709,749	1,872,608,256
22.	Aircraft (all perils)			
23.	Fidelity	64,215	205,848	210,269
24.	Surety	1,335	1,335	3,471
26.	Burglary and theft	24,705	78,912	92,745
27.	Boiler and machinery	266,316	802,732	831,576
28.	Credit			
29.	International			
30.	Warranty			23,207
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	970,735	2,621,631	2,824,035
35.	Totals	2,265,136,007	6,632,502,375	7,095,745,718
	DETAILS OF WRITE-INS			
3401.	Identity theft	970,735	2,621,631	2,824,035
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)	970,735	2,621,631	2,824,035

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	1,217,957	41,416	1,259,374	2,678,346	77,588	2,040,989	4,796,922	134,407	39,171	173,578
2. 2009	2,069,631	588,648	2,658,279	713,579	61,932	775,511	1,319,474	65,856	351,127	1,736,456	(36,578)	(109,733)	(146,311)
3. Subtotals 2009 + Prior	5,831,527	2,709,470	8,540,997	1,931,536	103,348	2,034,885	3,997,819	143,444	2,392,115	6,533,379	97,828	(70,562)	27,267
4. 2010	4,747,575	1,491,551	6,239,126	2,289,925	488,926	2,778,851	2,176,065	266,746	801,140	3,243,952	(281,585)	65,262	(216,323)
5. Subtotals 2010 + Prior	10,579,102	4,201,021	14,780,123	4,221,461	592,275	4,813,736	6,173,884	410,191	3,193,256	9,777,331	(183,757)	(5,300)	(189,057)
6. 2011	XXX	XXX	XXX	XXX	9,114,427	9,114,427	XXX	4,056,885	1,633,181	5,690,065	XXX	XXX	XXX
7. Totals	10,579,102	4,201,021	14,780,123	4,221,461	9,706,702	13,928,163	6,173,884	4,467,075	4,826,436	15,467,396	(183,757)	(5,300)	(189,057)
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. (1.7)	2. (0.1)	3. (1.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.2)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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



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



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



4. Director and Officer Supplement [Document Identifier 505]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid reinsurance premium	9,473,015		9,473,015	2,910,524
2505.	Patent intangible asset	233,333		233,333	308,333
2506.	Prepaid expenses	370,679,250	370,679,250		
2507.	Advances	22,201,649	22,201,649		
2508.	Transferable state tax credits				2,112,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	402,587,247	392,880,899	9,706,349	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	23,486,371	24,463,509
2505.	Swap collateral reinvested	815,614	18,983,082
2506.	2008 NC private passenger auto escrow		113,588
2507.	Retroactive reinsurance reserve ceded	(15,099,664)	(15,455,554)
2597.	Summary of remaining write-ins for Line 25 from overflow page	9,202,321	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	(28,841)	(76,805)	(92,414)
1405.	Transferable state tax credits	288,000		
1497.	Summary of remaining write-ins for Line 14 from overflow page	259,159	(76,805)	(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	29,565,093	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	22,733,290	26,195,083
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	328,738,359	321,906,557
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	328,738,359	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	364,718,373	13,984,080
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other	(33,817)	(143,390)
4.	Accrual of discount	5,996	102,002
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		27,700
7.	Deduct amounts received on disposals	4,068,052	46,272,184
8.	Deduct amortization of premium and mortgage interest points and commitment fees	17,423	
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)	376,116,724	17,364,312
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	376,116,724	17,364,312
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	376,116,724	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	454,778,490	137,977,680
	2.2 Additional investment made after acquisition	277,194,943	861,138,373
3.	Capitalized deferred interest and other	7,828,827	11,489,909
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	87,462,424	34,768,090
6.	Total gain (loss) on disposals	(7,083,763)	5,984,832
7.	Deduct amounts received on disposals	418,475,503	132,406,139
8.	Deduct amortization of premium and depreciation	16,860,305	12,573,446
9.	Total foreign exchange change in book/adjusted carrying value	(1,211,220)	2,024,375
10.	Deduct current year's other than temporary impairment recognized	2,196,393	18,908,707
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,641,522,202	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)	3,631,744,002	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	13,064,657,528	15,371,910,809
3.	Accrual of discount	52,594,096	92,249,506
4.	Unrealized valuation increase (decrease)	(248,696,031)	542,108,178
5.	Total gain (loss) on disposals	368,641,401	446,339,483
6.	Deduct consideration for bonds and stocks disposed of	14,065,746,472	16,521,508,172
7.	Deduct amortization of premium	69,754,098	75,644,009
8.	Total foreign exchange change in book/adjusted carrying value	956,904	29,114,275
9.	Deduct current year's other than temporary impairment recognized	182,092,109	298,556,768
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	30,468,898,594	31,548,337,375
11.	Deduct total nonadmitted amounts	3,248,450	3,555,337
12.	Statement value at end of current period (Line 10 minus Line 11)	30,465,650,144	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)	15,564,845,883	13,342,763,345	13,790,828,235	147,232,023	16,639,460,891	15,564,845,883	15,264,013,016	17,345,825,239
2.	Class 2 (a)	4,009,619,694	406,272,134	171,060,483	16,710,445	3,918,530,992	4,009,619,694	4,261,541,790	3,081,905,975
3.	Class 3 (a)	1,484,401,362	263,539,124	356,124,583	(44,152,922)	1,494,582,248	1,484,401,362	1,347,662,981	1,142,792,849
4.	Class 4 (a)	744,422,077	22,639,845	113,653,378	(56,796,673)	764,982,922	744,422,077	596,611,871	483,433,798
5.	Class 5 (a)	373,583,524	8,003,516	9,553,686	(113,762,416)	236,542,488	373,583,524	258,270,939	260,982,012
6.	Class 6 (a)	80,302,654	14,068,253	8,439,239	(22,489,375)	84,330,275	80,302,654	63,442,292	87,960,309
7.	Total Bonds	22,257,175,193	14,057,286,217	14,449,659,604	(73,258,918)	23,138,429,814	22,257,175,193	21,791,542,888	22,402,900,182
	PREFERRED STOCK								
8.	Class 1	17,711,380			(545,622)	17,605,425	17,711,380	17,165,758	32,590,905
9.	Class 2	26,262,734		681,946	(1,978,115)	29,403,067	26,262,734	23,602,673	45,318,219
10.	Class 3	50,719,855	40,414		(112,438)	51,218,789	50,719,855	50,647,832	72,782,262
11.	Class 4								5,304,014
12.	Class 5								
13.	Class 6								
14.	Total Preferred Stock	94,693,969	40,414	681,946	(2,636,174)	98,227,281	94,693,969	91,416,263	155,995,400
15.	Total Bonds and Preferred Stock	22,351,869,162	14,057,326,632	14,450,341,550	(75,895,092)	23,236,657,095	22,351,869,162	21,882,959,151	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 $ 240,085,564 ; 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	16,591,441	XXX	16,590,796	3	

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	313,245,180	44,367,022
3.	Accrual of discount	7,247	20,080
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	5,260	
6.	Deduct consideration received on disposals	314,001,353	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)	16,591,441	17,407,515
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	16,591,441	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	103,467,972
3.	Unrealized Valuation increase/(decrease)	105,565,138
4.	Total gain (loss) on termination recognized	(201,761,036)
5.	Considerations received/(paid) on terminations	7,220,209
6.	Amortization	(39,895)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	771,456
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	36,960,208
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	36,960,208

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			22,878,400	
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		(7,186,061)		
	3.24 Section 1, Column 16, prior year		(30,064,462)	22,878,400	22,878,400
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year			(37,160,820)	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		(37,160,820)	(37,160,820)	
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	3,149,628	3,304,670	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		290	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,149,628	3,304,380
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,980,230	5,066,723	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		25,878	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,980,230	5,040,845
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-NOMURA HOLDINGS INC	4FE	5,000,000	4,969,081	3,695,534	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORAT		(1,378,276)	65535H-AC-3	NOMURA HOLDINGS INC	2FE	4,969,081	5,073,810
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	20,033,579	19,106,646	09/18/2007	09/20/2017	CDS CS2236806 ON FLORDIA STATE GO 85%		(1,153,154)	684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,033,579	20,259,800
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-HARRIS CNTY TX HLTH MEM HERMANN REF 10A	1FE	15,000,000	14,658,855	14,948,040	11/08/2007	12/20/2017	CDS CS2275218 ON STATE OF TEXAS RR85%		(551,310)	414009-EM-8	HARRIS CNTY TX HLTH MEM HERMANN REF 10A	1FE	14,658,855	15,499,350
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	23,240,198	01/28/2008	03/20/2018	CDS CS2318729 ON HOUSTON TEXAS RR 85%		(1,843,552)	235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,083,750
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	1FE	25,000,000	24,815,621	22,038,938	01/28/2008	03/20/2018	CDS CS2318737 ON PHOENIX ARIZONA RR85%		(1,760,812)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	2FE	24,815,621	23,799,750
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-JOHNSON CONTROLS INC	1FE	2,500,000	9,959,976	10,842,753	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(190,047)	478366-AU-1	JOHNSON CONTROLS INC	2FE	9,959,976	11,032,800
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-MARYLAND HLTH ED MERCY MED CTR 07A	1FE	15,650,000	19,398,110	16,790,354	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(1,189,694)	574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A	2FE	19,398,110	17,980,048
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-REPUBLIC OF POLAND	1FE	1,850,000	2,685,661	2,609,365	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(140,635)	731011-AR-3	REPUBLIC OF POLAND	1FE	2,685,661	2,750,000
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH	1FE	5,000,000	5,802,803	5,628,256	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(380,094)	875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH	1FE	5,802,803	6,008,350
17275RC*1	CSCO 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-KRAFT FOODS INC	1FE	10,000,000	5,128,190	5,678,999	03/08/2010	03/20/2015	CDS CS3102098 ON CSCO 100 03/20/2015	164,039	20,394	50075N-BA-1	KRAFT FOODS INC	2FE	4,964,151	5,658,605
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	1FE	10,000,000	10,191,300	10,376,164	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(101,585)	29,024	38141G-EE-0	GOLDMAN SACHS GROUP INC	1FE	10,292,885	10,347,140
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,875,000	1,847,329	2,041,188	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(22,276)	(54,753)	98389B-AM-2	XCEL ENERGY INC	2FE	1,869,606	2,095,941
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,125,000	3,082,865	3,262,483	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(37,127)	(91,255)	988498-AE-1	YUM! BRANDS INC	2FE	3,119,992	3,353,738
36959*AA3	GE-CAPCORP 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,529,602	9,729,724	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 100 06/20/2015	(460,255)	(668,676)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,989,857	10,398,400
14911RB@7	CAT-FINSER 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-SHELL INTERNATIONAL FIN	1FE	10,000,000	10,147,729	10,612,069	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 100 06/20/2015		(4,371)	822582-AQ-5	SHELL INTERNATIONAL FIN	1FE	10,147,729	10,616,440
060505B@2	BACF 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-XTO ENERGY INC	1FE	5,000,000	5,647,934	5,589,359	09/02/2010	09/20/2015	CDS CS3232648 ON BACF 100 09/20/2015	(134,457)	(558,071)	98385X-AL-0	XTO ENERGY INC	1FE	5,782,392	6,147,430

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#0	BACF 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-VERIZON COMMUNICATIONS	1FE	20,000,000	43,984,347	44,726,995	10/21/2010	12/20/2015	CDS CS3278732 ON BACF 100 12/20/2015	(803,785)	(2,337,785)	92343V-AY-0	VERIZON COMMUNICATIONS	1FE	44,788,131	47,064,780
101137C#2	BSX 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CITIGROUP INC	2FE	5,000,000	4,906,589	5,352,095	11/24/2010	12/20/2015	CDS CS3288962 ON BSX 100 12/20/2015	(39,493)	(10,925)	172967-ES-6	CITIGROUP INC	1FE	4,946,082	5,363,020
RS11147-1	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	3,939,394	4,122,632	4,357,650	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	29,825	(6,978)	20030N-AG-6	COMCAST CORP	2FE	4,092,807	4,364,628
RS11147-1	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CR BARD INC	2FE	6,060,606	6,105,195	6,291,955	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	45,885	(10,736)	067383-AB-5	CR BARD INC	1FE	6,059,310	6,302,691
247025A*0	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,984,192	5,397,624	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(8,291)	(109,386)	427866-AR-9	HERSHEY COMPANY	1FE	4,992,482	5,507,010
724479C*9	PBI 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-SOUTHERN NATURAL GAS	2FE	10,000,000	9,816,011	9,425,447	12/17/2010	03/20/2016	CDS CS3296643 ON PBI 100 03/20/2016	(175,316)	(591,913)	84345P-AA-0	SOUTHERN NATURAL GAS	2FE	9,991,326	10,017,360
984121D#7	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-CME GROUP INDEX SERVICES	2FE	10,000,000	9,921,682	10,108,855	02/09/2011	03/20/2016	CDS CS3314578 ON XRX 100 03/20/2016	(61,640)	(700,955)	12572X-AA-8	CME GROUP INDEX SERVICES	1FE	9,983,322	10,809,810
097014B@2	BA-CAPCORP 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-BE AEROSPACE INC	1FE	5,000,000	5,283,801	5,249,144	02/11/2011	03/20/2016	CDS CS3317126 ON BA-CAPCORP 100 03/20/2016	71,301	36,644	055381-AR-8	BE AEROSPACE INC	3FE	5,212,500	5,212,500
RS11178-1	ARMLL 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-OGLETHORPE POWER CORP	2FE	5,000,000	5,386,204	5,016,488	02/16/2011	03/20/2016	CDS CS3319684 ON ARMLL 100 03/20/2016	(196,672)	(945,187)	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,582,876	5,961,675
053807B@1	AVT 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-HEWLETT-PACKARD CO	2FE	10,000,000	9,816,935	9,240,992	03/08/2011	06/20/2016	CDS CS3329949 ON AVT 100 06/20/2016	(163,508)	(854,658)	428236-BM-4	HEWLETT-PACKARD CO	1FE	9,980,443	10,095,650
RS11200-1	C 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CITIGROUP INC	1FE	5,000,000	4,983,021	4,862,454	04/13/2011	06/20/2016	CDS CS3358088 ON C 100 06/20/2016	(36,972)	(443,721)	172967-EH-0	CITIGROUP INC	1FE	5,019,993	5,306,175
RS11202-1	CLINKI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-CENTURYTEL INC	3FE	5,000,000	10,503,633	9,327,842	04/27/2011	06/20/2016	CDS CS3360647 ON CLINKI 100 06/20/2016	(135,144)	(467,688)	156700-AL-0	CENTURYTEL INC	2FE	10,638,777	9,795,530
69362BA#9	PEG 8 5/8 4/15/31 due 06/20/2016, CDS attached to Cash Security-DTE ENERGY COMPANY	2FE	10,000,000	11,270,191	12,104,056	05/25/2011	06/20/2016	CDS CS3378565 ON PEG 8 5/8 4/15/31	(70,393)	(341,881)	250847-EF-3	DTE ENERGY COMPANY	1FE	11,340,584	12,445,936
RS11215-1	CLINKI 4/1/17 due 06/20/2016, CDS attached to Cash Security-MICROSOFT CORP	3FE	10,000,000	9,096,748	9,320,335	05/23/2011	06/20/2016	CDS CS3378573 ON CLINKI 4/1/17	(292,835)	(935,375)	594918-AH-7	MICROSOFT CORP	1FE	9,389,582	10,255,710
RS11217-1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-BRAMBLES USA INC	2FE	5,000,000	5,018,652	5,420,436	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	20,018	(31,664)	10510K-AA-5	BRAMBLES USA INC	2FE	4,998,634	5,452,100
RS11217-1	FDX 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ORACLE CORP	2FE	5,000,000	4,881,435	5,276,596	05/26/2011	06/20/2016	CDS CS3383680 ON FDX 100 06/20/2016	20,018	(31,664)	68389X-AJ-4	ORACLE CORP	1FE	4,861,416	5,308,260
RS11226-1	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,966,499	5,290,582	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(22,164)	(73,013)	941063-AQ-2	WASTE MANAGEMENT INC	2FE	4,988,663	5,363,595
RS11226-1	WMI 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-WASTE MANAGEMENT INC	2FE	5,000,000	4,950,452	5,363,057	06/08/2011	06/20/2016	CDS CS3393929 ON WMI 100 06/20/2016	(22,164)	(73,013)	94106L-AW-9	WASTE MANAGEMENT INC	2FE	4,972,616	5,436,070
RS11236-1	SO 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-EDISON INTERNATIONAL	1FE	5,000,000	5,047,937	5,075,234	06/15/2011	06/20/2016	CDS CS3406721 ON SO 100 06/20/2016	56,135	8,214	281020-AF-4	EDISON INTERNATIONAL	2FE	4,991,802	5,067,020
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	5,182,217	5,717,605	06/15/2011	06/20/2016	CDS CS3406754 ON M-RHI 100 06/20/2016	(35,327)	(118,931)	577778-CB-7	MAY DEPARTMENT STORES CO	2FE	5,217,544	5,836,537

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
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	5,042,210	5,143,157	06/17/2011	06/20/2016	CDS CS3411846 ON CSCO 5 1/2 02-22/16 US1	63,032	(33,673)	53217V-AE-9	LIFE TECHNOLOGIES CORP	2FE	4,979,178	5,176,830
RS11319	XRX 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-SUNOCO LOGISTICS PARTNER	2FE	5,000,000	4,900,483	4,516,191	08/16/2011	09/20/2016	CDS CS3434897 ON XRX 100 09/20/2016	(226,899)	(411,494)	86765B-AJ-8	SUNOCO LOGISTICS PARTNER	2FE	5,127,381	4,927,685
RS11320-1	WFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-HEWLETT-PACKARD CO	2FE	5,000,000	5,211,907	4,611,102	08/17/2011	09/20/2016	CDS CS3437445 ON WFT 100 09/20/2016	(171,341)	(436,723)	428236-BM-4	HEWLETT-PACKARD CO	1FE	5,383,248	5,047,825
RS11323-1	HESS 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-MAGELLAN MIDSTREAM PARTN	2FE	5,000,000	5,059,735	4,954,772	08/19/2011	09/20/2016	CDS CS3440019 ON HESS 100 09/20/2016	(143,089)	(209,123)	55907R-AA-6	MAGELLAN MIDSTREAM PARTN	2FE	5,202,824	5,163,895
RS11328-1	PCG-PACGAS 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-PACIFIC GAS & ELECTRIC	2FE	5,000,000	5,357,963	5,314,888	08/19/2011	09/20/2016	CDS CS3442577 ON PCG-PACGAS 100 09/20/2016	(102,259)	(117,628)	694308-GT-8	PACIFIC GAS & ELECTRIC	1FE	5,460,222	5,432,516
RS11352-1	KFT 100 09/20/2016 due 09/20/2016, CDS attached to Cash Security-KELLOGG CO	2FE	5,000,000	5,038,315	5,320,232	09/12/2011	09/20/2016	CDS CS3455363 ON KFT 100 09/20/2016	50,180	66,982	487836-BE-7	KELLOGG CO	1FE	4,988,135	5,253,250
9999999 - Totals				381,867,478	377,347,249	XXX	XXX	XXX	(2,942,556)	(19,071,385)	XXX	XXX	XXX	384,810,033	396,418,634

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	47	392,452,935			42	314,683,744
2. Add: Opened or Acquired Transactions	13	138,531,776	17	119,385,357	10	315,994,724			40	573,911,857
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	182,306	XXX	136,995	XXX	10,798,497	XXX		XXX	11,117,797
4. Less: Closed or Disposed of Transactions	16	114,343,117	9	49,159,585	13	332,295,820			38	495,798,523
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	5,082,858	XXX		XXX	22,047,398
7. Ending Inventory	39	337,045,154	47	392,452,935	44	381,867,478			44	381,867,478

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	36,960,208	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		36,960,208
4.	Part D, Column 5	46,728,242	
5.	Part D, Column 6	(9,768,034)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	20,831,379	
8.	Part B, Section 1, Column 13	(7,186,061)	
9.	Total (Line 7 plus Line 8)		13,645,318
10.	Part D, Column 8	46,810,484	
11.	Part D, Column 9	(33,165,166)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	343,306,969	
14.	Part B, Section 1, Column 19	14,491,000	
15.	Part D, Column 11	357,797,969	
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	29,050,822,532	33,658,478,663
3.	Accrual of discount	560,650	1,277,728
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	716	(1,577)
6.	Deduct consideration received on disposals	28,867,948,012	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)	223,494,123	40,058,238
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	223,494,123	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				9,507,985
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				279,216
Office Building - Hudson	Hudson	OH	01/01/1968	VARIOUS				828,551
Office Building - APCC	Wheeling	IL	01/01/1967	VARIOUS				95,926
Office Buildings - Tech Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				337,188
Office Buildings - Tech Cor Research Center	Wheeling	IL	01/01/1973	VARIOUS				10,698
0199999. Acquired by Purchase								11,059,564
0399999 - Totals								11,059,564

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
0399999 - Totals																			

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
123296	SANTEE	CA		07/28/2011	4.750	24,500,000		39,245,000
123299	GREENSBORO	NC		07/21/2011	3.750	19,503,760		40,875,000
123311	CENTENNIAL	CO		08/03/2011	3.530	10,650,000		22,500,000
123313	LAKEWOOD	CO		07/07/2011	4.170	25,500,000		40,000,000
123316	PHILADELPHIA	PA		07/26/2011	3.850	8,950,000		20,000,000
123319	EVERETT	WA		09/14/2011	3.500	17,750,000		36,500,000
123320	PORTLAND	OR		09/14/2011	3.500	22,050,000		45,100,000
123321	NAPERVILLE	IL		09/14/2011	3.500	26,000,000		52,000,000
123322	TAMPA	FL		07/13/2011	3.610	27,000,000		40,000,000
123325	CINCINNATI	OH		08/08/2011	4.610	13,900,000		18,900,000
123329	ORLANDO	FL		08/01/2011	4.000	14,930,000		22,000,000
123332	HOUSTON	TX		08/24/2011	3.810	25,000,000		40,335,366
123333	CLEVELAND	OH		09/30/2011	5.020	9,800,000		16,000,000
0599999. Mortgages in good standing - Commercial mortgages-all other						245,533,760		433,455,366
0899999. Total Mortgages in good standing						245,533,760		433,455,366
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						245,533,760		433,455,366

E02

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122821	PLYMOUTH	MN		06/29/2006		21,211							21,211	21,211			
123200	PLANO	TX		01/27/2010		12,101							12,101	12,101			
123299	GREENSBORO	NC		07/21/2011		96,431		(7)		391	384		96,815	96,815			
123313	LAKEWOOD	CO		07/07/2011		35,641							35,641	35,641			
123316	PHILADELPHIA	PA		07/26/2011		24,816							24,816	24,816			
123329	ORLANDO	FL		08/01/2011		23,985		2		(112)	(110)		23,875	23,875			
0299999. Mortgages with partial repayments						214,185		(5)		279	274		214,459	214,459			
0599999 - Totals						214,185		(5)		279	274		214,459	214,459			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment for	
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	Additional Investment	Percentage of Ownership
13138#-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital		09/03/2004	2		20			1.300
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									20			XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners		01/29/2007	3		390,007		4,288,968	0.390
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY Partners		03/19/1997	3		1,214			1.720
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		60,811			4.920
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		414,085		1,588,852	1.240
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management		05/11/2006	3		243,907			0.250
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		773,685		7,961,146	0.110
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007	3		5,394			1.850
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		89,924			0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		52,819		630,107	0.060
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait		04/02/2007			1,371,322		1,888,086	2.200
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Company		05/04/2007	3		151,397			0.370
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006	3		2,703			4.250
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		37,131			0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006	3		103,102			0.160
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006	3		969,775		5,424,709	5.230
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners		03/27/2007	3		402,677		1,683,071	3.130
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		12/28/2004	3		53,395			3.080
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		06/20/2007	3		649,819		2,577,775	1.720
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS		07/01/2003			35,382			2.360
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners		06/27/2003			99,793			2.000
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner		10/01/2004	3		5,303			2.400
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & Company		08/17/2006	3		5,793		1,229,743	0.360
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			108,002			2.160
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	Matlin Patterson Global		07/30/2007			571,501		886,530	0.160
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners		01/13/2005	2		30,769			0.880
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners		12/19/2003			356,206			2.600
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		12/28/2004	3		352,000			0.660
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		7,468			2.160
000000-00-0	ONCAP III	TORONTO	ON	Onex Partners		07/08/2011		1,894,939			14,866,878	2.490
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	SAO PAULO	BR	Patria Investimentos		08/29/2011		1,335,645			26,982,272	2.290
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	LONDON	EG	Partners Group		06/27/2006	3		865,159			5.050
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners		03/16/2007	3		865,663		2,891,826	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group		04/28/2005	2		34,235			1.290
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		724		3,106,484	1.000
000000-00-0	SK CAPITAL PARTNERS III LP	NEW YORK	NY	SK CAPITAL PARTNERS		08/26/2011	3	1,327,420			21,492,812	4.580
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		348,424		4,872,694	0.120
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		08/13/2007			1,056,922		3,130,022	1.010
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007	3		62,440		5,661,472	0.610
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		11/02/2006	3		172,956		3,829,156	0.200
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		06/27/2006	3		237,331		2,181,009	0.100
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners		10/22/2007	3		559,451		2,599,942	0.480
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners		02/17/2006			99,000			0.910
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			448,000		4,323,200	0.150
1599999. Joint Venture Interests - Common Stock - Unaffiliated								4,558,004	12,095,689		124,096,754	XXX
000000-00-0	ALLSTATE EQT AIC FUND	DOVER	DE	Allstate Equity Mgmt		12/31/2008			44,805,159		645,395,346	99.930
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners		03/17/2006	3		149,114			5.520
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006	3		3,187			30.750
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		12/13/2004			35,108			7.020
1699999. Joint Venture Interests - Common Stock - Affiliated									44,992,568		645,395,346	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	Beacon Capital Partners		08/23/2007			1,200,000			0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			1,173,436			0.530
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			1,885,051			0.270
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group		10/22/2003			90,522			0.830
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY		10/18/2006			105,823			7.150
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/27/2007			1,525,266			0.950
1799999. Joint Venture Interests - Real Estate - Unaffiliated									5,980,098			XXX
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND	LUXEMBOURG	LU	CBRE Global Alpha		07/15/2011		32,500,000			17,500,000	16.670
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	LONDON	EG	Partners Group		07/15/2011		14,529,874	3,225,000		32,432,974	11.770
1899999. Joint Venture Interests - Real Estate - Affiliated								47,029,874	3,225,000		49,932,974	XXX
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management		06/22/2007	3		72,986			2.770
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners		12/30/2003	2		12,606			3.130

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4								Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	Percentage of Ownership
1999999. Joint Venture Interests - Other - Unaffiliated									85,592			XXX
02001@-AR-4	INTERCOMPANY NOTE - RBI-2011 - AIC/AUG	NORTHBROOK	IL	ROAD BAY INVESTMENT LLC		08/23/2011		7,244,617				
2499999. Collateral Loans - Affiliated								7,244,617				XXX
000000-00-0	ENTERPRISE HOUSING PARTNERS XXI, LP	COLUMBIA	MD	EHP XXI GP LLC		08/12/2011		10,000,000			10,000,000	12.500
000000-00-0	RBC TAX CR EQ 14, LP	CLEVELAND	OH	RBC TAX CREDIT EQUITY		08/15/2011		20,000,000			18,000,000	8.330
000000-00-0	RED STONE 2011 NATL FUND, LP	CLEVELAND	OH	RSEP MM, LLC		08/15/2011		12,468,140			10,158,360	11.910
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								42,468,140			38,158,360	XXX
000000-00-0	MOGA TAX CREDIT FUND II	New York	NY	MORGAN STANLEY		12/05/2006			520,752			51.960
000000-00-0	TCF A/NC-1 LLC	CHARLOTTE	NC	WACHOVIA		08/16/2007			3,553		3,553	99.000
3499999. State Low Income Housing Tax Credit - Affiliated									524,305		3,553	XXX
3999999. Total - Unaffiliated								4,558,004	18,161,400		124,096,754	XXX
4099999. Total - Affiliated								96,742,631	48,741,873		733,490,233	XXX
4199999 - Totals								101,300,636	66,903,273		857,586,987	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	09/10/2011	32,259							32,259	32,259				471
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							32,259							32,259	32,259				471
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	08/23/2011	819,206	15,746			8,025	23,771		842,977	842,977				20,566
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							819,206	15,746			8,025	23,771		842,977	842,977				20,566
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners	01/29/2007	09/15/2011	45,486							45,486	45,486				
000000-00-0	ABRY BROADCAST PARTNERS III, L.P.	Boston	MA	ABRY Partners	03/19/1997	09/30/2011	14,944				306	306		15,250	15,250				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	07/01/2011	(47,113)	(379)				(379)		(47,492)	(47,298)		194	194	
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	09/29/2011	80,239	270			315	585		80,824	80,824				(295)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	09/28/2011	(102,841)	605			531	1,137		(101,704)	(101,704)				913
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	09/23/2011	196,836							196,836	196,836				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	09/29/2011	166,543	3,236			1,257	4,493		171,036	171,036				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	09/30/2011	(20,317)	1,820				1,820		(18,497)	(18,497)				88
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	09/30/2011	730	21			6	27	18	776	776				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	09/29/2011	144,899	1,281				1,281		146,180	146,180				5,325
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	08/05/2011	98,417	10,400				10,400		108,817	108,817				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	08/05/2011	72,545							72,545	72,545				
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	04/02/2007	07/20/2011	2,216,492	(3,980)				(3,980)		2,212,512	2,212,512				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	08/11/2011	400,868	(14,267)				(14,267)		386,602	386,602				(2,705)
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Company	05/04/2007	07/13/2011	1,057,791	(25,631)				(25,631)	24,523	1,056,683	1,056,683	(5,643)		(5,643)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	08/10/2011	1,506,717	59,347			1,509	60,856		1,567,573	1,567,573				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	09/16/2011	2,042,618	860,480				860,480	70,744	2,973,842	2,973,842	(115,582)		(115,582)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	09/30/2011	2,119,542	143,115			37,089	180,203		2,299,745	2,299,745				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners	03/27/2007	08/16/2011	34,640	2,347				2,347		36,987	36,987				348
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	09/02/2011	5,182,087	196,917				196,917		5,379,004	5,379,004				(5,915)
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner	12/01/2006	09/29/2011	258,680	6,720				6,720		265,400	265,400				
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR Golder Rauner	09/29/2003	09/30/2011	(7,570)	646				646		(6,923)	(6,923)				6
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	09/28/2011	381,285	6,378			4,940	11,319		392,604	392,604				7,441
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	08/31/2011	83,877	4,731			492	5,223		89,100	89,100				

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	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	09/30/2011	4,153	462				462		4,615	4,615				(3)
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	08/24/2011	630,636	22,303			4,205	26,508		657,144	657,144				3,246
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	06/08/2005	09/30/2011	(117,604)	(3,016)			251	(2,765)		(120,369)	(120,369)				2,297
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	09/28/2011	141,956	4,931				4,931		146,887	146,887				1,503
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	09/30/2011	1,274,622				123	123		1,274,745	1,274,745				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	09/30/2011	14,620	(15)			34	18		14,638	14,638				(34)
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & Company	08/17/2006	08/15/2011	767,817	36,432			3,389	39,821		807,638	807,638				5,873
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	09/30/2011	(51,444)	(2,209)			8	(2,201)		(53,644)	(53,644)				3,267
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	09/30/2011	(5,196)	(411)				(411)		(5,607)	(5,607)				2
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	Matlin Patterson Global	07/30/2007	08/05/2011	166,510							166,510	166,510				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners	01/13/2005	09/08/2011	221,156	(13,297)				(13,297)		207,859	207,859				40,657
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	09/08/2011	3,671,600	355,156				355,156		4,026,756	4,026,756				24,965
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	07/08/2011	4,448,151	683,982			18,282	702,264		5,150,415	5,150,415				(13,180)
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	09/29/2011	268,667	8,493				8,493		277,160	277,160				2,864
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	LONDON	EG	Partners Group	06/27/2006	08/01/2011	638,826	58,276				58,276	16,256	713,357	713,357	10,573		10,573	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	03/16/2007	09/27/2011	68,518	2,907			811	3,718		72,236	72,236				1,128
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	04/28/2005	09/27/2011	505,343	48,916			2,240	51,156		556,499	556,499				(7,767)
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	09/30/2011	(546,398)	(19,360)				(19,360)		(565,758)	(565,758)				22,139
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	08/29/2011	29,740	4,585				4,585		34,325	34,325				930
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	09/29/2011	323,700	102,616			1,795	104,412		428,112	428,112				(13,617)
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	09/30/2011	6,067	289				289		6,356	6,356				(3)
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	08/13/2007	07/07/2011	270,344	3,220			3,593	6,813		277,157	277,157				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	09/30/2011	626,944	(33,184)			6,615	(26,569)		600,375	600,375				(84,349)
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	07/01/2011	152,330	5,011			2,986	7,998		160,328	160,328				3,138
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	09/26/2011	2,686,769	44,034				44,034		2,730,803	2,730,803				2,566
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	11/17/2004	07/01/2011	(550,323)	(92,049)				(92,049)		(642,373)	(404,987)		237,385	237,385	84,983
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	10/22/2007	09/16/2011	(198,454)	19,669				19,669		(178,785)	(178,785)				23,230
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	09/29/2011	1,981,985	17,307				17,307		1,999,292	1,999,292				19,193
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	08/24/2011	(51,951)	5,669				5,669		(46,282)	278,384		324,665	324,665	16,266
1599999. Joint Venture Interests - Common Stock - Unaffiliated							33,306,477	2,514,778			90,779	2,605,557	111,541	36,023,575	36,585,820	(110,653)	562,245	451,592	144,499
000000-00-0	ALLSTATE EQT AIC FUND	DOVER	DE	Allstate Equity Mgmt	12/31/2008	09/26/2011	3,214,445	120,316				120,316		3,334,761	3,334,761				
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	03/17/2006	08/26/2011	(343,385)	(20,671)			1,018	(19,653)	(11,500)	(374,538)	(374,538)	16,644		16,644	13,114
000000-00-0	CONNING INSURANCE CAPITAL LIMITED PARTNERSHIP III	Hartford	CT	CONNING PARTNERS	07/16/1994	09/30/2011	252							252	252				(9)
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	08/10/2011	1,486,530	49,225			1,623	50,849	8,373	1,545,752	1,545,752	177,839		177,839	
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	09/30/2011	(339,072)	(19,190)				(19,190)		(358,262)	(358,262)				18,431
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	09/29/2011	483,000							483,000	483,000				14,193
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	09/27/2011	192,193	5,123				5,123		197,316	197,316				6,672
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advis	06/27/2005	09/06/2011	103,852	6,148				6,148		110,000	110,000				
000000-00-0	LYKAION IAM LTD	New York	NY	INVESTCORP	02/26/2007	09/08/2011	263,309,152	(6,593,884)				(6,593,884)		256,715,268	256,715,269				1,522,003
1699999. Joint Venture Interests - Common Stock - Affiliated							268,106,967	(6,452,932)			2,641	(6,450,291)	(3,127)	261,653,549	261,653,550	194,483		194,484	1,574,405
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partners	06/22/2006	09/29/2011	562,963							562,963	562,963				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	04/21/2006	09/15/2011	542,607				2,805	2,805		545,412	545,412				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	09/13/2011	1,129,979				6,893	6,893		1,136,872	1,136,872				
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	05/06/2004	09/30/2011	(504,609)	(69,989)				(69,989)		(574,598)	(574,598)				92,300
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV	New York	NY	Blackstone Group	10/22/2003	09/19/2011	1,352,064				7,529	7,529		1,359,593	1,359,593				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	08/25/2011	315,989	172,136		189,515		(17,379)		298,610	298,610				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	12/11/2007	07/18/2011	103,326	3,065			698	3,763		107,089	107,089				
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	08/09/2011	178,090							178,090	178,090				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	10/26/2005	07/07/2011	29,180	(1,073)				(1,073)		28,107	28,107				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	09/30/2011	35,032	(2,871)				(2,871)		32,161	32,161				(166)
000000-00-0	JER FUND II	McLean	VA	JER Partners	06/04/1999	09/23/2011	881	7			12	20		901	901				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	07/18/2011	(1,764)	6			7	13		(1,751)	(1,751)				7
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	09/28/2011	364,483	(1,950)				(1,950)		362,533	362,533				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment Mgmt	07/01/2003	09/30/2011	(36,871)	(2,263)				(2,263)		(39,133)	(39,133)				449
000000-00-0	SILVERPEAK LEGACY PARTNERS II LP	New York	NY	Lehman Brothers Inv	08/26/2005	09/12/2011	935,121				6,494	6,494		941,614	941,614				

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	LF STRATEGIC REALTY INVESTORS II	New York	NY	LAZARD FRERES REALTY	03/06/1998	07/22/2011	206,091	229				229		206,320	206,320				(420)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	MORGAN STANLEY RE	06/05/1998	09/30/2011	3,971	191			8	199		4,170	4,170				(9)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	MORGAN STANLEY RE	01/23/1995	09/16/2011	216,670							216,670	216,670				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/27/2007	09/30/2011	5,891,232	680,567			24,456	705,023		6,596,255	6,596,255				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich	CT	STARWOOD CAPITAL	01/22/1997	09/19/2011	337,287							337,287	337,287				
000000-00-0	STARWOOD OPPORTUNITY FUND V	Greenwich	CT	STARWOOD CAPITAL	05/14/1999	09/16/2011	465,062							465,062	465,062				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	09/30/2011	184,461	5,192			1,583	6,775		191,236	191,236				(6,450)
1799999. Joint Venture Interests - Real Estate - Unaffiliated							12,311,245	783,248		189,515	50,484	644,217		12,955,463	12,955,463				85,711
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 (USD) A, LP	LONDON	EG	Partners Group	07/15/2011	08/25/2011								187,500	187,500				
1899999. Joint Venture Interests - Real Estate - Affiliated														187,500	187,500				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	09/30/2011	193,627	7,751			1,118	8,869		202,496	202,496				5,655
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	08/11/2011	362,688				1,451	1,451		364,139	364,139				
1999999. Joint Venture Interests - Other - Unaffiliated							556,316	7,751			2,570	10,320		566,636	566,636				5,655
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTURES	07/20/2007	07/01/2011	115,310	2,422				2,422		117,732	117,732				
2099999. Joint Venture Interests - Other - Affiliated							115,310	2,422				2,422		117,732	117,732				
000000-00-0	GEORGIA INVESTMENT FUND 2007 LLC	COLUMBIA	MO	AFFORDABLE EQTY PARTNERS	11/30/2007	07/15/2011	176,712		(4,212)			(4,212)		172,500	172,500				84
3499999. State Low Income Housing Tax Credit - Affiliated							176,712		(4,212)			(4,212)		172,500	172,500				84
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	New York	NY	CSFB	12/12/2006	09/01/2011	401,237		(5,237)			(5,237)		396,000	396,000				
3699999. All Other Low Income Housing Tax Credit - Affiliated							401,237		(5,237)			(5,237)		396,000	396,000				
3999999. Total - Unaffiliated							47,025,504	3,321,523		189,515	151,858	3,283,865	111,541	50,420,910	50,983,155	(110,653)	562,245	451,592	256,902
4099999. Total - Affiliated							268,800,226	(6,450,511)	(9,449)		2,641	(6,457,318)	(3,127)	262,527,281	262,527,281	194,483		194,484	1,574,488
4199999 - Totals							315,825,730	(3,128,988)	(9,449)	189,515	154,499	(3,173,453)	108,414	312,948,190	313,510,436	83,830	562,245	646,075	1,831,390

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)
31315P-A2-5	FARMER MAC		07/20/2011	SALOMON SMITH BARNEY		11,947,800	12,000,000		1FE
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		08/04/2011	CREDIT SUISSE		25,000,000	25,000,000		1FE
880591-CU-4	TENN VALLEY AUTHORITY		09/01/2011	MORGAN STANLEY DEAN WITTER		25,306,200	20,000,000	267,361	1
880591-EA-6	TENN VALLEY AUTHORITY		09/02/2011	GOLDMAN, SACHS & CO.		12,026,566	9,890,000	75,549	1
912810-EH-7	US TREASURY N/B		08/09/2011	MORGAN STANLEY DEAN WITTER		4,141,605	2,800,000	106,595	1
912810-QS-0	US TREASURY N/B		09/30/2011	Various		169,739,858	150,000,000	731,148	1
912828-QN-3	US TREASURY N/B		09/02/2011	Various		106,476,560	100,000,000	815,217	1
912828-QT-0	US TREASURY N/B		07/21/2011	Various		60,592,037	60,000,000	81,318	1
912828-QY-9	US TREASURY N/B		07/27/2011	SALOMON SMITH BARNEY		24,904,540	25,000,000	1,529	1
912828-RC-6	US TREASURY N/B		09/27/2011	Various		125,616,210	125,000,000	147,249	1
0599999. Bonds - U.S. Governments						565,751,375	529,690,000	2,225,966	XXX
110709-BN-1	BRITISH COLUMBIA PROV OF	A	09/15/2011	HSBC SECURITIES, INC.		8,998,470	9,000,000		1FE
302154-BA-6	EXPORT-IMPORT BK KOREA	F	09/08/2011	HSBC SECURITIES, INC.		4,972,800	5,000,000		1FE
55276V-AC-6	MDC-GMTN B.V.	F	09/13/2011	Various		10,475,000	10,000,000	151,563	1FE
55276V-AD-4	MDC-GMTN B.V.	F	09/21/2011	Various		13,334,375	12,500,000	287,986	1FE
68323A-AQ-7	ONTARIO (PROVINCE OF)	A	09/13/2011	RBC DOMINION SECURITIES		31,094,400	30,000,000	241,500	1FE
748149-AF-8	PROVINCE OF QUEBEC	A	08/18/2011	Various		19,922,000	20,000,000		1FE
74733L-AC-6	QTEL INTERNATIONAL FIN	F	09/20/2011	Various		15,237,500	15,000,000	220,313	1FE
168863-AW-8	REPUBLIC OF CHILE	F	09/12/2011	Various		9,896,550	10,000,000	451	1FE
195325-BN-4	REPUBLIC OF COLOMBIA	F	09/15/2011	GOLDMAN SACHS INTERNATIONAL		10,390,000	10,000,000	63,802	2FE
74727P-AJ-0	STATE OF QATAR	F	09/13/2011	Various		15,935,000	15,000,000	92,222	1FE
91086Q-AW-8	UNITED MEXICAN STATES	F	09/13/2011	GOLDMAN SACHS INTERNATIONAL		11,735,000	10,000,000	291,715	2FE
1099999. Bonds - All Other Governments						151,991,095	146,500,000	1,349,552	XXX
373384-WA-0	GEORGIA ST- REF - SER F		07/06/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		16,339,524	13,730,000		1FE
574193-BP-2	MARYLAND ST SERIES B		08/10/2011	Various		23,841,909	23,675,000	19,729	1FE
57582P-B3-3	MASSACHUSETTS ST CONSOL LOAN-SER D		09/21/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		24,422,800	20,000,000		1FE
57582P-B4-1	MASSACHUSETTS ST CONSOL LOAN-SER D		09/21/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		36,103,500	30,000,000		1FE
604129-YH-3	MINNESOTA ST GO - 2011 SER A		09/29/2011	J. P. MORGAN SECURITIES, INC.		19,526,560	16,000,000		1FE
604129-ZF-6	MINNESOTA ST GO - 2011 SER A		09/28/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		24,933,623	20,250,000		1FE
677521-ML-7	OHIO ST GO HIGHER ED-REF SER A		09/20/2011	BARCLAYS BANK		7,304,713	5,970,000	45,604	1FE
677521-PN-0	OHIO STATE COMMON SCHS-SER B		09/21/2011	J. P. MORGAN SECURITIES, INC.		16,404,705	13,375,000		1FE
677521-PQ-3	OHIO STATE COMMON SCHS-SER B		09/21/2011	J. P. MORGAN SECURITIES, INC.		16,220,213	14,525,000		1FE
677521-PR-1	OHIO STATE COMMON SCHS-SER B		09/21/2011	J. P. MORGAN SECURITIES, INC.		17,920,331	15,095,000		1FE
93974C-UK-4	WASHINGTON ST GO - MOTOR VEHICLE FUEL -S		09/28/2011	MORGAN STANLEY DEAN WITTER		5,068,226	4,225,000	53,986	1FE
97705L-M2-0	WISCONSIN ST GO REF - 2011 SER 2		09/23/2011	JEFFERIES & COMPANY, INC.		24,646,200	20,000,000		1FE
97705L-M4-6	WISCONSIN ST GO REF - 2011 SER 2		09/23/2011	JEFFERIES & COMPANY, INC.		12,239,300	10,000,000		1FE
97705L-M6-1	WISCONSIN ST GO REF - 2011 SER 2		09/23/2011	JEFFERIES & COMPANY, INC.		13,651,220	11,000,000		1FE
1799999. Bonds - U.S. States, Territories and Possessions						258,622,822	217,845,000	119,319	XXX
590621-JT-6	MESA CNTY CO VLY SCH DIST #51 GRAND JUNC		09/09/2011	BAUM, GEORGE K. & COMPANY		11,278,388	9,370,000		1FE
590621-JY-5	MESA CNTY CO VLY SCH DIST #51 GRAND JUNC		09/09/2011	BAUM, GEORGE K. & COMPANY		11,961,300	10,000,000		1FE
403760-EM-9	GWINNETT CNTY GA WTR & SEW AUTH 2005		08/16/2011	CITIGROUP GLOBAL MARKETS		7,766,590	7,135,000	16,054	1FE
613340-V9-6	MONTGOMERY CNTY MD CONS PUB IMPT-SER A		08/24/2011	RBC DAIN RAUSCHER		18,731,520	16,000,000	40,000	1FE
517840-3B-8	LAS VEGAS VY WTR DIST- REF SER C		09/29/2011	J. P. MORGAN SECURITIES, INC.		6,599,390	5,710,000		1FE
517840-3C-6	LAS VEGAS VY WTR DIST- REF SER C		09/29/2011	J. P. MORGAN SECURITIES, INC.		8,125,139	7,045,000		1FE
517840-3D-4	LAS VEGAS VY WTR DIST- REF SER C		09/29/2011	J. P. MORGAN SECURITIES, INC.		14,659,821	12,910,000		1FE
64966J-RS-7	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		09/28/2011	SEIBERT BRANFORD		11,979,200	10,000,000		1FE
64966J-RT-5	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		09/29/2011	Various		13,225,950	11,000,000		1FE
64966J-RU-2	NEW YORK NY G O FISCAL 2011 SER D-1 SUB		09/28/2011	SEIBERT BRANFORD		16,587,942	14,005,000		1FE
64966J-SG-2	NEW YORK NY G O FISCAL 2011 SER E-3 SUB		09/28/2011	SEIBERT BRANFORD		14,562,375	12,500,000		1FE
592112-HH-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-		09/16/2011	J. P. MORGAN SECURITIES, INC.		5,608,305	4,745,000		1FE
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN-		09/16/2011	J. P. MORGAN SECURITIES, INC.		13,929,044	11,475,000		1FE
613664-4H-1	MONTGOMERY CNTY TENN SCH & PUB IMPT		08/11/2011	PRAGER MCCARTHY & SEALY		5,681,005	5,805,000	9,433	1FE
414005-LU-0	HARRIS CNTY TEX REF-SER A		08/26/2011	PIPER JAFFRAY INC.		7,104,600	6,000,000		1FE
414005-LV-8	HARRIS CNTY TEX REF-SER A		08/26/2011	PIPER JAFFRAY INC.		2,621,655	2,250,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						170,422,225	145,950,000	65,487	XXX
79575D-N7-1	SALT RIVER AZ PROJ AGRIC IMPT & PWR DIST		09/22/2011	CITIGROUP GLOBAL MARKETS		38,270,717	32,150,000		1FE
196632-MX-8	COLORADO SPRINGS COLO UTILS REV REF - SE		08/25/2011	J. P. MORGAN SECURITIES, INC.		13,098,133	10,870,000		1FE
196632-MY-6	COLORADO SPRINGS COLO UTILS REV REF - SE		08/25/2011	J. P. MORGAN SECURITIES, INC.		18,328,386	15,240,000		1FE
249182-DC-7	DENVER CITY AND COUNTY CO ARPT REVENUE A		09/29/2011	J. P. MORGAN SECURITIES, INC.		11,222,800	10,000,000		1FE
341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2		09/02/2011	WELLS FARGO BROKERAGE SERVICES		30,560,349	25,885,000		1FE
875124-CP-2	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		07/19/2011	RAYMOND JAMES & ASSOCIATES, INC.		11,686,000	10,000,000		1FE
875124-CR-8	TAMPA BAY WTR FLA A REGL WTR SUPPLY AUTH		07/19/2011	RAYMOND JAMES & ASSOCIATES, INC.		5,813,950	5,000,000		1FE

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)
04780M-PB-9	CITY OF ATLANTA AIRPORT GEN REV REF 2011		07/21/2011	SEIBERT BRANFORD		2,618,350	2,500,000		1FE
360066-NE-0	FULTON CNTY GA WTR & SWR REVENUE REF		09/07/2011	CITIGROUP GLOBAL MARKETS		5,017,283	4,215,000		1FE
360066-NF-7	FULTON CNTY GA WTR & SWR REVENUE REF		09/07/2011	CITIGROUP GLOBAL MARKETS		4,773,320	4,000,000		1FE
360066-NG-5	FULTON CNTY GA WTR & SWR REVENUE REF		09/07/2011	CITIGROUP GLOBAL MARKETS		6,581,960	5,500,000		1FE
360066-NH-3	FULTON CNTY GA WTR & SWR REVENUE REF		09/20/2011	Various		10,128,346	8,595,000	521	1FE
626207-ZM-9	MUNICIPAL ELECTRIC AUTHORITY GEORGIA COM		08/19/2011	MESIROW FINANCIAL, INC.		6,584,987	5,865,000	92,048	1FE
419794-YW-6	HAWAII ST AIRPORT SYS REVENUE REF - AMT		09/15/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		5,605,141	5,130,000		1FE
419794-YX-4	HAWAII ST AIRPORT SYS REVENUE REF - AMT		09/15/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,620,245	2,430,000		1FE
45505M-AM-8	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		08/18/2011	MORGAN STANLEY DEAN WITTER		2,841,975	2,500,000		1FE
45505M-AN-6	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		08/18/2011	MORGAN STANLEY DEAN WITTER		4,499,709	4,025,000		1FE
967250-UW-9	WICHITA KS HOSP REVENUE VIA CHRISTI HEAL		09/21/2011	MORGAN STANLEY DEAN WITTER		13,085,690	11,895,000		1FE
59465H-NY-8	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		07/13/2011	PRE-REFUNDING		550,083	560,000	3,512	1FE
59465H-NZ-5	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		07/13/2011	PRE-REFUNDING		6,561,701	6,680,000	41,889	1FE
64603R-VP-9	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		24,829	25,000	47	1FE
64603R-VR-5	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		39,230	40,000	75	1FE
64603R-WJ-2	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		2,458,060	2,475,000	4,641	1FE
64603R-WL-7	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		3,687,620	3,760,000	7,050	1FE
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		09/16/2011	MORGAN STANLEY DEAN WITTER		2,924,025	2,500,000		1FE
542690-X7-2	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		09/16/2011	MORGAN STANLEY DEAN WITTER		5,826,400	5,000,000		1FE
542690-X8-0	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A		09/16/2011	MORGAN STANLEY DEAN WITTER		2,323,960	2,000,000		1FE
650014-KP-7	NEW YORK ST TWY AUTH SECOND GEN HWY & BR		08/18/2011	BARCLAYS BANK		10,084,770	9,000,000	177,500	1FE
735240-A2-9	PORT PORTLAND ORE ARPT REV AMT SER 2011C		07/27/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,054,600	2,000,000		1FE
735240-A3-7	PORT PORTLAND ORE ARPT REV AMT SER 2011C		07/27/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,023,820	2,000,000		1FE
017357-YP-3	ALLEGHENY CNTY PA SAN AUTH REF		08/17/2011	PNC SECURITIES CORPORATION		3,460,980	3,000,000		1FE
017357-YR-9	ALLEGHENY CNTY PA SAN AUTH REF		08/17/2011	PNC SECURITIES CORPORATION		9,931,290	8,645,000		1FE
837151-BJ-7	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		08/19/2011	GOLDMAN, SACHS & CO.		17,992,776	16,070,000		1FE
837151-BK-4	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		08/19/2011	GOLDMAN, SACHS & CO.		20,718,363	18,570,000		1FE
837151-BV-0	SOUTH CAROLINA ST PUB SVC AUTH REV REF-S		09/13/2011	MESIROW FINANCIAL, INC.		2,417,880	2,000,000	4,167	1FE
182618-JU-3	CLARKSVILLE TN WTR SWR & GAS REVENUE REF		09/23/2011	MESIROW FINANCIAL, INC.		12,136,750	11,290,000	71,503	1FE
235036-SG-6	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		3,790,508	3,240,000		1FE
235036-SH-4	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		3,511,710	3,000,000		1FE
235036-SJ-0	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		5,223,900	4,520,000		1FE
235036-SK-7	DALLAS FORT WORTH TEX INTL ARP REVT-SERD		08/18/2011	BEAL, M.R., & CO.		2,265,260	2,000,000		1FE
387874-WD-8	GRANT CNTY WA PUBLIC UTILITY DIST #2 ELE		09/21/2011	CITIGROUP GLOBAL MARKETS		9,710,751	8,300,000		1FE
495289-A2-6	KING CNTY WA SWR REVENUE REF SER B		08/23/2011	J. P. MORGAN SECURITIES, INC.		4,094,840	3,450,000		1FE
495289-ZX-1	KING CNTY WA SWR REVENUE REF SER B		08/23/2011	J. P. MORGAN SECURITIES, INC.		9,640,911	7,970,000		1FE
592646-2B-8	METROPOLITAN WASHINGTON D C ARPT AUTH SY		09/21/2011	J. P. MORGAN SECURITIES, INC.		5,255,416	4,755,000		1FE
592646-Z9-7	METROPOLITAN WASHINGTON D C ARPT AUTH SY		09/21/2011	J. P. MORGAN SECURITIES, INC.		6,967,526	6,185,000		1FE
95648M-KY-4	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/29/2011	PRE-REFUNDING		868,125	880,000	7,089	1FE
95648M-KZ-1	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/29/2011	PRE-REFUNDING		424,198	430,000	3,464	1FE
3199999. Bonds - U.S. Special Revenues						350,307,619	306,145,000	413,505	XXX
88579Y-AD-3	3M COMPANY		09/26/2011	CITIBANK		39,662,400	40,000,000		1FE
991335-9A-0	ACADEMY LTD TERM LOAN B		08/08/2011	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000		4FE
00432C-AD-3	ACCESS GROUP, INC.		08/09/2011	Various		31,621,603	35,680,229	47,985	1FE
00432C-BG-5	ACCESS GROUP, INC.		08/18/2011	WELLS FARGO		11,530,868	12,299,592	5,083	1FE
00432C-BN-0	ACCESS GROUP, INC.		09/12/2011	MORGAN STANLEY DEAN WITTER		23,312,500	25,000,000	25,171	1FE
00432C-DH-1	ACCESS GROUP, INC.		08/10/2011	J. P. MORGAN SECURITIES, INC.		37,493,398	39,860,091	35,114	1FE
05377R-AV-6	AESOP FUNDING II LLC		08/19/2011	GREENWICH CAPITAL MARKETS, INC.		34,987,257	35,000,000		1FE
05377R-AW-4	AESOP FUNDING II LLC		08/19/2011	GREENWICH CAPITAL MARKETS, INC.		4,998,100	5,000,000		2FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		04/20/2011	BARCLAYS BANK		1,900,720	1,895,980		3FE
009158-AQ-9	AIR PRODUCTS & CHEMICALS		08/05/2011	Various		18,945,290	19,000,000	2,222	1FE
02005R-AE-1	ALLY AUTO RECEIVABLES TRUST		09/13/2011	INCAPITAL		6,932,461	6,750,000	544	1FE
02076X-AB-8	ALPHA NATURAL RESOURCES		09/23/2011	Various		2,977,500	3,000,000	53,833	3FE
02076X-AC-6	ALPHA NATURAL RESOURCES		09/07/2011	BANK OF AMERICA		1,395,000	1,395,000	24,461	3FE
02364W-BC-8	AMERICA MOVIL SAB DE CV	F	08/31/2011	BANK OF AMERICA		14,878,200	15,000,000		1FE
0258M0-DC-0	AMERICAN EXPRESS CREDIT		09/14/2011	DEUTSCHE BANK SECURITIES		9,791,866	9,800,000		1FE
02666Q-J6-1	AMERICAN HONDA FINANCE		09/13/2011	BARCLAYS BANK		9,999,500	10,000,000		1FE
031162-BG-4	AMGEN INC		08/15/2011	ROYAL BANK OF SCOTLAND PLC		5,275,250	5,000,000	27,333	1FE
031652-BC-3	AMKOR TECHNOLOGIES INC		09/06/2011	Various		7,943,750	7,750,000	146,373	3FE
02005A-BT-4	AMOT 2011-4 A2		09/14/2011	BARCLAYS BANK		22,993,976	23,000,000		1FE
039686-AA-8	ARDAGH PACKAGING FINANCE	F	09/06/2011	Various		3,010,000	3,000,000	77,233	3FE
00206R-AW-2	AT&T INC		08/12/2011	GOLDMAN, SACHS & CO.		50,409,670	48,250,000	427,013	1FE
00206R-AY-8	AT&T INC		08/15/2011	BARCLAYS BANK		14,950,950	15,000,000		1FE

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)
991334-9A-3	AUTO PARTS HOLDINGS LTD 1ST LIEN TLB		08/10/2011	CREDIT SUISSE		995,000	1,000,000		4FE
05329W-AJ-1	AUTONATION INC		09/09/2011	BANK OF AMERICA		4,160,000	4,000,000	111,750	3FE
053332-AL-6	AUTOZONE INC		08/03/2011	CITIBANK		2,026,160	2,000,000	18,444	2FE
057224-BA-4	BAKER HUGHES INC		08/12/2011	Various		12,064,090	12,000,000		1FE
063679-JJ-4	BANK OF MONTREAL	A	08/12/2011	MORGAN STANLEY DEAN WITTER		26,415,750	25,000,000	40,104	1FE
06406H-BY-4	BANK OF NEW YORK MELLON		09/16/2011	DEUTSCHE BANK SECURITIES		19,986,600	20,000,000		1FE
06415C-AA-7	BANK OF NOVA SCOTIA	A	07/26/2011	BARCLAYS BANK		16,992,010	17,000,000		1FE
067901-AF-5	BARRICK GOLD CORP	A	07/25/2011	HSBC SECURITIES, INC.		5,104,300	5,000,000	22,958	1FE
055381-AR-8	BE AEROSPACE INC		09/09/2011	Various		7,564,080	7,302,000	224,436	3FE
080555-AJ-4	BELO CORP		09/12/2011	Various		9,577,200	8,960,000	229,653	3FE
081437-AH-8	BEMIS COMPANY INC		09/27/2011	WELLS FARGO BROKERAGE SERVICES		4,967,650	5,000,000		2FE
097014-AM-6	BOEING CAPITAL CORP		08/01/2011	GOLDMAN, SACHS & CO.		5,041,450	5,000,000	1,208	1FE
097014-AN-4	BOEING CAPITAL CORP		07/28/2011	DEUTSCHE BANK SECURITIES		11,993,040	12,000,000		1FE
101137-AJ-6	BOSTON SCIENTIFIC CORP		08/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,807,500	10,000,000	25,000	2FE
055650-BR-8	BP CAPITAL MARKETS PLC	F	07/28/2011	BANK OF AMERICA		7,517,090	7,000,000	130,010	1FE
120111-BK-4	BUILDING MATERIALS CORP		09/07/2011	OPPENHEIMER & CO. INC		501,250	500,000	2,578	3FE
13134Y-AD-9	CALPINE CONSTRUCTION FIN		09/09/2011	Various		9,617,780	9,038,000	199,092	3FE
14040H-AX-3	CAPITAL ONE FINANCIAL CO		07/14/2011	BARCLAYS BANK		9,974,900	10,000,000		2FE
141781-AY-0	CARGILL INC		08/02/2011	CANTOR, FITZGERALD & CO.		4,163,758	3,925,000	37,097	1FE
14313D-AF-1	CARMAX AUTO OWNER TRUST		09/14/2011	J. P. MORGAN SECURITIES, INC.		9,947,851	9,951,000		1FE
14912L-4X-6	CATERPILLAR FINANCIAL SE		07/26/2011	J. P. MORGAN SECURITIES, INC.		9,977,300	10,000,000		1FE
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		09/12/2011	BANK OF AMERICA		1,045,000	1,000,000	29,531	3FE
15189T-AG-2	CENTERPOINT ENERGY		08/08/2011	J. P. MORGAN SECURITIES, INC.		11,728,600	10,000,000	133,194	2FE
165167-CC-9	CHESAPEAKE ENERGY CORP		08/31/2011	MILLER TABAK ROBERTS		362,040	336,000	5,481	3FE
165167-CF-2	CHESAPEAKE ENERGY CORP		09/06/2011	BANK OF AMERICA		5,225,000	5,000,000	22,083	3FE
165167-CG-0	CHESAPEAKE ENERGY CORP		09/13/2011	BANK OF AMERICA		2,035,000	2,000,000	10,549	3FE
16524R-AA-1	CHESAPEAKE MIDSTREAM PT/		07/07/2011	BANK OF AMERICA		7,466,250	7,500,000	99,630	3FE
189054-AR-0	CLOROX COMPANY		07/20/2011	BANK OF AMERICA		5,094,300	5,000,000	41,417	2FE
191216-AS-9	COCA-COLA CO/THE		08/12/2011	Various		36,826,014	37,240,000	2,534	1FE
19122T-AD-1	COCA-COLA ENTERPRISES		08/16/2011	DEUTSCHE BANK SECURITIES		14,983,650	15,000,000		2FE
19416Q-DR-8	COLGATE-PALMOLIVE CO		08/08/2011	J. P. MORGAN SECURITIES, INC.		2,709,981	2,660,000	21,797	1FE
202795-HX-1	COMMONWEALTH EDISON		08/30/2011	PARIBAS CAPITAL MARKETS		15,000,000	15,000,000		2FE
202795-HZ-6	COMMONWEALTH EDISON		08/30/2011	U.S. BANCORP PIPER JAFFRAY		9,996,700	10,000,000		2FE
20854P-AD-1	CONSOL ENERGY INC		09/02/2011	ROYAL BANK OF SCOTLAND PLC		3,521,900	3,280,000	114,436	4FE
21079V-AA-1	CONTL AIRLINES 2010-A		07/25/2011	CITADEL SECURITIES		3,111,446	3,179,000	6,711	1FE
219868-BP-0	CORP ANDINA DE FOMENTO	F	07/07/2011	GOLDMAN SACHS INTERNATIONAL		10,085,800	10,000,000		1FE
22025Y-AK-6	CORRECTIONS CORP OF AMER		09/06/2011	JEFFERIES & COMPANY, INC.		1,060,000	1,000,000	21,097	3FE
126195-AA-4	CPS AUTO TRUST		09/22/2011	UNION BANK OF SWITZERLAND		35,053,832	35,058,000		1FE
22944B-AJ-7	CREDIT SUISSE MORTGAGE CAPITAL SERIES 20		09/28/2011	CHASE SECURITIES		3,410,270	6,959,735	39,245	6FE
22818V-AA-5	CROWN AMER/CAP CORP III		09/12/2011	Various		8,627,500	8,500,000	58,333	3FE
126307-AB-3	CSC HOLDINGS INC		08/29/2011	GOLDMAN, SACHS & CO.		1,593,750	1,500,000	26,917	3FE
126650-BW-9	CVS CAREMARK CORP		08/03/2011	MORGAN STANLEY DEAN WITTER		5,133,550	5,000,000	49,271	2FE
233851-AH-7	DAIMLER FINANCE NA LLC		09/07/2011	DEUTSCHE BANK SECURITIES		34,772,500	35,000,000		1FE
235851-AM-4	DANAHER CORP		08/02/2011	GOLDMAN, SACHS & CO.		5,253,450	5,000,000	22,750	1FE
23314#-AF-6	DCT INDUSTRIAL TRUST INC 2011 5'S		05/13/2011	J. P. MORGAN SECURITIES, INC.		20,000,000	20,000,000		2Z
249030-AB-3	DENTSPLY INTERNATIONAL		08/16/2011	MORGAN STANLEY DEAN WITTER		9,985,700	10,000,000		2FE
25179M-AJ-2	DEVON ENERGY CORPORATION		07/25/2011	GOLDMAN, SACHS & CO.		5,848,024	5,800,000	6,187	2FE
27876G-BH-0	DISH DBS CORP		09/20/2011	J. P. MORGAN SECURITIES, INC.		1,050,000	1,000,000	24,326	3FE
256882-AA-9	DOLPHIN SUBSIDIARY II IN		09/27/2011	Various		5,558,438	5,500,000		3FE
25746U-BN-8	DOMINION RESOURCES INC		08/10/2011	BANK OF AMERICA		14,996,400	15,000,000		2FE
23336J-AD-7	DT AUTO OWNER TRUST		08/11/2011	Various		27,363,810	27,148,000	70,487	3FE
26441C-AF-2	DUKE ENERGY CORP		08/22/2011	WARBURG DILLION READ LLC		4,999,050	5,000,000		2FE
277432-AJ-9	EASTMAN CHEMICAL CO		08/08/2011	MIZUHO INTERNATIONAL PLC		5,493,461	5,310,000	24,780	2FE
27876G-BE-7	ECHOSTAR DBS CORP		08/24/2011	J. P. MORGAN SECURITIES, INC.		7,087,500	7,000,000	38,792	3FE
28370T-AE-9	EL PASO PIPELINE PART OP		09/15/2011	J. P. MORGAN SECURITIES, INC.		5,711,878	5,750,000		3FE
29264F-AF-3	ENDO PHARMACEUT HLDGS IN		09/20/2011	Various		14,700,500	14,320,000	221,394	3FE
29444U-AJ-5	EQUINIX INC		08/30/2011	J. P. MORGAN SECURITIES, INC.		1,060,000	1,000,000	226	3FE
29444U-AK-2	EQUINIX INC		07/06/2011	J. P. MORGAN SECURITIES, INC.		1,750,000	1,750,000		3FE
297425-AF-7	ESTERLINE TECHNOLOGIES C		09/22/2011	OPPENHEIMER & CO. INC		1,022,500	1,000,000	4,785	3FE
26924X-AE-5	ETRVM 2004-1, A5		09/09/2011	BANK OF AMERICA		5,062,500	5,000,000	4,453	3FE
30162A-AD-0	EXELIS INC		09/15/2011	J. P. MORGAN SECURITIES, INC.		12,877,296	12,900,000		2FE
302182-AF-7	EXPRESS SCRIPTS INC		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,121,350	5,000,000	43,403	2FE
302445-AC-5	FLIR SYSTEMS INC		08/16/2011	BANK OF AMERICA		14,999,850	15,000,000		2FE

SCHEDULE D - PART 3

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341099-CP-2	FLORIDA POWER CORP		08/15/2011	BARCLAYS BANK		16,965,320	17,000,000		1FE
343412-AB-8	FLUOR CORP (NEW)		09/08/2011	BANK OF AMERICA		14,867,850	15,000,000		1FE
34529M-AG-7	FORD CREDIT AUTO OWNER TRUST		09/13/2011	INCAPITAL		6,583,984	6,250,000	618	1FE
35803Q-AD-9	FRESENIUS MED	F	09/02/2011	Various		2,330,938	2,250,000	20,100	3FE
35802X-AA-1	FRESENIUS MED CARE US		09/08/2011	J. P. MORGAN SECURITIES, INC.		986,230	1,000,000		3FE
252737-A*-2	GE/DIAMOND SENIOR LIVING SR UNSEC DUE 20		09/09/2011	BANK OF AMERICA		25,000,000	25,000,000		1Z
36962G-5C-4	GENERAL ELEC CAP CORP		09/12/2011	MF GLOBAL INC		5,040,000	5,000,000	51,625	1FE
372917-AQ-7	GENZYME CORP-GENL DIVISN		07/14/2011	VARIOUS		(80,000)			1FE
382388-AX-4	GOODRICH CORP		08/02/2011	MORGAN STANLEY DEAN WITTER		3,984,720	4,000,000	1,600	2FE
38259P-AB-8	GOOGLE INC		08/10/2011	GOLDMAN, SACHS & CO.		16,087,200	15,000,000	129,896	1FE
404121-AC-9	HCA INC		09/08/2011	Various		18,175,109	18,175,000	53,444	3FE
421924-BJ-9	HEALTHSOUTH CORP		08/02/2011	BANK OF AMERICA		5,312,500	5,000,000	150,694	4FE
42805R-AZ-2	HERTZ VEHICLE FINANCING LLC		09/13/2011	Various		10,650,903	10,240,000	20,262	6
428236-BM-4	HEWLETT-PACKARD CO		08/15/2011	Various		21,551,700	20,000,000	186,333	1FE
423074-AL-7	HJ HEINZ CO		09/08/2011	Various		20,004,550	20,000,000	278	2FE
44108E-BA-5	HOST MARRIOTT LP		08/30/2011	BARCLAYS BANK		2,355,000	2,300,000	39,056	3FE
44890B-AF-3	HYUNDAI AUTO RECEIVABLES TRUST		09/23/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		7,646,777	7,500,000	8,125	1FE
459200-GJ-4	IBM CORP		08/10/2011	GOLDMAN, SACHS & CO.		8,915,216	7,416,000	176,632	1FE
459200-GX-3	IBM CORP		07/19/2011	HSBC SECURITIES, INC.		24,857,000	25,000,000		1FE
452308-AK-5	ILLINOIS TOOL WORKS INC		08/24/2011	Various		16,024,720	16,000,000		1FE
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		09/27/2011	DIRECT		2,138,933	2,138,933		2FE
45257#-AA-9	IMPACT CHILDCARE LLC		07/15/2011	SCHEDULED PAY UP		11,680	11,680		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1		07/15/2011	SCHEDULED PAY UP		7,080	7,080		6
45763P-AC-0	INMARSAT FINANCE PLC	F	09/13/2011	Various		2,096,250	2,000,000	31,139	3FE
458140-AH-3	INTEL CORP		09/14/2011	GOLDMAN, SACHS & CO.		27,957,160	28,000,000		1FE
46284P-AN-4	IRON MOUNTAIN INC		09/20/2011	J. P. MORGAN SECURITIES, INC.		1,970,000	1,970,000		4FE
471109-AC-2	JARDEN CORP		08/29/2011	BANK OF AMERICA		2,125,000	2,000,000	53,333	3FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		08/03/2011	Various		(8,164)			5
24422E-QZ-5	JOHN DEERE CAPITAL CORP		08/23/2011	PARIBAS CAPITAL MARKETS		6,694,946	6,523,000	80,160	1FE
478160-AZ-7	JOHNSON & JOHNSON		08/10/2011	U.S. BANCORP PIPER JAFFRAY		10,982,300	10,000,000	83,819	1FE
493268-BY-1	KEYCORP STUDENT LOAN TRUST		09/21/2011	WELLS FARGO		46,655,536	49,871,467	35,761	1FE
496902-AE-7	KINROSS GOLD CORP	A	08/15/2011	BANK OF AMERICA		9,959,500	10,000,000		2FE
496902-AF-4	KINROSS GOLD CORP	A	08/15/2011	BANK OF AMERICA		4,957,050	5,000,000		2FE
50540R-AJ-1	LAB CORP OF AMER HLDGS		07/28/2011	WELLS FARGO BROKERAGE SERVICES		5,165,550	5,000,000	49,462	2FE
515110-BF-0	LANDWIRTSCH. RENTENBANK	F	09/08/2011	HSBC SECURITIES, INC.		9,934,200	10,000,000		1FE
50188F-AF-2	LG&E & KU ENERGY LLC		09/26/2011	PARIBAS CAPITAL MARKETS		7,987,120	8,000,000		2FE
53219L-AK-5	LIFEPOINT HOSPITALS INC		07/19/2011	Various		1,132,750	1,100,000	20,998	3FE
532716-AM-9	LIMITED BRANDS INC		08/29/2011	BARCLAYS BANK		3,135,000	3,000,000	26,450	3FE
532716-AT-4	LIMITED BRANDS INC		09/01/2011	MILLER TABAK ROBERTS		2,556,250	2,500,000	74,531	3FE
539830-AX-7	LOCKHEED MARTIN CORP		09/06/2011	CITIBANK		4,996,200	5,000,000		1FE
539830-AY-5	LOCKHEED MARTIN CORP		09/06/2011	CITIBANK		24,932,500	25,000,000		1FE
55907R-AA-6	MAGELLAN MIDSTREAM PARTN		08/17/2011	BANK OF AMERICA		5,204,700	5,000,000	13,576	2FE
56081#-AK-6	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 8		08/26/2011	BANK OF AMERICA		8,000,000	8,000,000		5
563571-AH-1	MANITOWOC COMPANY INC		08/03/2011	BARCLAYS BANK		2,025,000	1,875,000	42,943	4FE
570506-AH-8	MARKWEST ENERGY PART/FIN		09/14/2011	BARCLAYS BANK		3,762,500	3,500,000	131,007	3FE
570506-AN-5	MARKWEST ENERGY PART/FIN		09/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,570,000	3,500,000	17,694	3Z
58013M-EL-4	MCDONALD'S CORP		08/11/2011	CITIBANK		5,399,750	5,000,000	43,299	1FE
58013M-EM-2	MCDONALD'S CORP		09/27/2011	J. P. MORGAN SECURITIES, INC.		7,887,040	8,000,000		1FE
608554-A*-2	MOLEX INC 5 YEAR		06/03/2011	BANK OF AMERICA		3,000,000	3,000,000		2Z
608554-A@-0	MOLEX INC 7 YEAR		06/03/2011	BANK OF AMERICA		4,000,000	4,000,000		2Z
628530-AK-3	MYLAN INC		09/06/2011	BANK OF AMERICA		3,210,000	3,000,000	34,313	3FE
628530-AP-2	MYLAN INC		09/12/2011	Various		4,674,906	4,675,000	93,000	3FE
629568-AW-6	NABORS INDUSTRIES INC		08/16/2011	CITIBANK		9,965,400	10,000,000		2FE
63934E-AM-0	NAVISTAR INTL CORP		09/07/2011	BANK OF AMERICA		1,560,000	1,500,000	45,031	3FE
63946B-AE-0	NBC UNIVERSAL		07/28/2011	GOLDMAN, SACHS & CO.		5,053,600	5,000,000	73,524	2FE
64032H-AD-2	NELNET STUDENT LOAN TRUST		09/09/2011	DEUTSCHE BANK SECURITIES		9,737,500	9,500,000	40,579	1FE
64952W-BC-6	NEW YORK LIFE GLOBAL FDG		08/02/2011	ROYAL BANK OF SCOTLAND PLC		20,300,000	20,000,000	24,500	1FE
651290-AK-4	NEWFIELD EXPLORATION CO		09/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,266,000	1,200,000	27,788	3FE
65409Q-AY-8	NIELSEN FINANCE LLC/CO		08/03/2011	BANK OF AMERICA		5,287,500	5,000,000	121,632	4FE
665859-AM-6	NORTHERN TRUST CORP		08/17/2011	MORGAN STANLEY DEAN WITTER		4,978,150	5,000,000		1FE
66989H-AD-0	NOVARTIS CAPITAL CORP	R	08/16/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,545,374	4,938,000	69,406	1FE
66989G-AA-8	NOVARTIS SECS INVEST LTD	F	08/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,853,650	5,000,000	5,694	1FE
674599-CB-9	OCCIDENTAL PETROLEUM COR		08/15/2011	BARCLAYS BANK		29,713,800	30,000,000		1FE

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

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674599-CC-7	OCCIDENTAL PETROLEUM COR		09/21/2011	Various		14,976,000	15,000,000	37,760	1FE
678026-AC-9	OIL STATES INTL INC		07/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,075,000	3,000,000	22,750	3FE
67087N-AE-4	OM GROUP, INC. TERM LOAN B		08/15/2011	BANK OF AMERICA		495,000	500,000		3FE
681904-AM-0	OMNICARE INC		09/15/2011	J. P. MORGAN SECURITIES, INC.		751,875	750,000	17,599	3FE
68268N-AF-0	ONEOK PARTNERS LP		08/03/2011	FIRST TENNESSEE BANK (THE)		4,811,639	4,620,000	1,836	2FE
68389X-AJ-4	ORACLE CORP		08/08/2011	WELLS FARGO BROKERAGE SERVICES		5,338,750	5,000,000	13,993	1FE
69073T-AP-8	OWENS-BROCKWAY		09/20/2011	Various		7,177,750	6,800,000	58,181	3FE
694308-GT-8	PACIFIC GAS & ELECTRIC		08/11/2011	GOLDMAN, SACHS & CO.		25,961,580	25,300,000	331,547	1FE
694308-GW-1	PACIFIC GAS & ELECTRIC		09/07/2011	CITIBANK		6,963,250	7,000,000		2FE
713448-BR-8	PEPSICO INC		08/11/2011	Various		13,621,475	13,375,000	120,150	1FE
713448-BW-7	PEPSICO INC		08/23/2011	Various		16,877,710	17,000,000		1FE
723456-AK-5	PINNACLE ENTERTAINMENT		08/30/2011	BARCLAYS BANK		1,045,000	1,000,000	7,427	3FE
693476-BM-4	PNC FUNDING CORP		09/14/2011	J. P. MORGAN SECURITIES, INC.		2,996,370	3,000,000		1FE
73755L-AJ-6	POTASH CORP-SASKATCHEWAN	A	07/29/2011	ROYAL BANK OF SCOTLAND PLC		5,016,937	4,850,000	27,147	2FE
693506-BD-8	PPG INDUSTRIES INC		08/11/2011	CITADEL SECURITIES		5,159,250	5,000,000	45,500	2FE
69351U-AP-8	PPL ELECTRIC UTILITIES		08/18/2011	Various		7,939,820	8,000,000		1FE
74005P-AZ-7	PRAXAIR INC		08/31/2011	Various		12,393,650	12,500,000		1FE
742718-DV-8	PROCTER & GAMBLE CO/THE		08/10/2011	DEUTSCHE BANK SECURITIES		42,654,280	43,000,000		1FE
144141-DA-3	PROGRESS ENERGY CAROLINA		09/12/2011	J. P. MORGAN SECURITIES, INC.		17,969,040	18,000,000		1FE
69362B-AX-0	PSEG POWER LLC		09/14/2011	BARCLAYS BANK		4,987,300	5,000,000		2FE
69362B-AY-8	PSEG POWER LLC		09/14/2011	BARCLAYS BANK		9,991,100	10,000,000		2FE
745310-AD-4	PUGET ENERGY INC		09/08/2011	STERNE AGEE & LEACH		2,512,500	2,500,000	5,000	3FE
75281A-AL-3	RANGE RESOURCES CORP		09/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,590,000	1,500,000	11,813	3FE
760106-AY-0	RENTAL CAR FINANCE CORP 2011-1A CLASS A1		07/21/2011	DEUTSCHE BANK SECURITIES		14,998,644	15,000,000		1FE
760106-AZ-7	RENTAL CAR FINANCE CORP 2011-1A CLASS B1		07/21/2011	DEUTSCHE BANK SECURITIES		4,999,108	5,000,000		2FE
760759-AL-4	REPUBLIC SERVICES INC		07/26/2011	ROYAL BANK OF SCOTLAND PLC		5,129,050	5,000,000	42,222	2FE
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		09/08/2011	CREDIT SUISSE		3,960,000	4,000,000		3FE
74959H-AA-6	REYNOLDS GRP ISS/REYNOLD		07/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		248,170	250,000		3FE
78080E-9A-8	RPI FINANCE TRUST TERM LOAN 6.75 YEAR		08/19/2011	BANK OF AMERICA		1,492,500	1,500,000		2FE
797440-BN-3	SAN DIEGO G & E		08/15/2011	WARBURG DILLION READ LLC		7,958,960	8,000,000		1FE
80105N-AG-0	SANOFI-AVENTIS	F	08/12/2011	MORGAN STANLEY DEAN WITTER		10,653,200	10,000,000	153,333	1FE
802810-AE-1	SANTANDER CONSUMER ACQUIRED RE		09/13/2011	INCAPITAL		6,103,095	6,095,000	393	1FE
806854-AA-3	SCHLUMBERGER INVESTMENT	F	09/07/2011	CITIBANK		24,956,250	25,000,000		1FE
80685P-AC-2	SCHLUMBERGER NORGE AS	F	09/07/2011	CITIBANK		24,956,250	25,000,000		1FE
81211K-AQ-3	SEALED AIR CORP		09/16/2011	CITIBANK		525,000	525,000		4FE
81211K-AR-1	SEALED AIR CORP		09/16/2011	CITIBANK		260,000	260,000		4FE
817565-BM-5	SERVICE CORP INTL		09/09/2011	OPPENHEIMER & CO. INC		2,160,000	2,000,000	68,837	3FE
817565-BU-7	SERVICE CORP INTL		07/08/2011	Various		4,005,875	3,650,000	47,044	3FE
817565-BV-5	SERVICE CORP INTL		09/13/2011	BANK OF AMERICA		2,047,500	2,000,000	47,056	3FE
822582-AJ-1	SHELL INTERNATIONAL FIN	F	08/10/2011	BANK OF AMERICA		5,604,500	5,000,000	85,403	1FE
829259-AA-8	SINCLAIR TELEVISION GROU		09/13/2011	MORGAN STANLEY DEAN WITTER		4,693,013	4,415,000	144,458	3FE
78444L-AD-5	SLC STUDENT LOAN TRUST		09/12/2011	Various		45,704,407	44,632,000		1FE
78443C-AB-0	SLM STUDENT LOAN TRUST		09/21/2011	WELLS FARGO		23,322,912	25,184,065	5,949	1FE
78443C-AF-1	SLM STUDENT LOAN TRUST		08/17/2011	WELLS FARGO		11,410,633	11,786,322	15,295	1FE
78443C-AM-6	SLM STUDENT LOAN TRUST		09/13/2011	GREENWICH CAPITAL MARKETS, INC.		20,021,966	20,856,215	433	1FE
78443C-CG-7	SLM STUDENT LOAN TRUST		09/21/2011	BANK OF AMERICA		14,062,248	14,335,519	2,134	1FE
78443C-CS-1	SLM STUDENT LOAN TRUST		09/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.		14,406,950	14,557,070	14,240	1FE
78444Y-AD-7	SLM STUDENT LOAN TRUST		09/15/2011	Various		13,254,090	12,837,000	35,693	1FE
78445A-AD-8	SLM STUDENT LOAN TRUST		09/09/2011	UNION BANK OF SWITZERLAND		6,010,638	5,840,000	15,744	1FE
78446D-AB-5	SLM STUDENT LOAN TRUST		08/03/2011	BANK OF AMERICA		7,746,919	7,375,000	20,591	1FE
842400-FR-9	SOUTHERN CAL EDISON		08/10/2011	J. P. MORGAN SECURITIES, INC.		5,415,950	5,000,000	47,361	1FE
842587-CH-8	SOUTHERN CO		08/16/2011	WELLS FARGO BROKERAGE SERVICES		27,957,440	28,000,000		1FE
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		09/06/2011	JEFFERIES & COMPANY, INC.		975,975	1,001,000	7,132	3FE
85205T-AB-6	SPIRIT AEROSYSTEMS INC		07/22/2011	BANK OF AMERICA		2,145,000	2,000,000	48,333	3FE
858119-AH-3	STEEL DYNAMICS INC		09/06/2011	CITIBANK		1,868,500	1,850,000	54,806	3FE
858119-AN-0	STEEL DYNAMICS INC		09/13/2011	Various		4,270,413	4,185,000	128,490	3FE
863667-AC-5	STRYKER CORP		09/13/2011	WELLS FARGO BROKERAGE SERVICES		25,951,640	26,000,000		1FE
86765B-AJ-8	SUNOCO LOGISTICS PARTNER		08/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		5,128,900	5,000,000	1,938	2FE
87612E-AV-8	TARGET CORP		08/10/2011	Various		20,522,900	19,218,000	56,021	1FE
880349-AK-1	TENNECO INC		09/06/2011	BANK OF AMERICA		4,165,000	4,000,000	99,080	3FE
88078F-AR-9	TEREX CORP TERM LOAN B		08/26/2011	CREDIT SUISSE		1,495,000	1,500,000		3FE
881609-AS-0	TESORO CORP		08/29/2011	BANK OF AMERICA		3,052,500	3,000,000	66,250	3FE
883203-BR-1	TEXTRON INC		09/14/2011	CITIBANK		4,998,000	5,000,000		2FE

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883556-BA-9	THERMO FISHER SCIENTIFIC		08/09/2011	BANK OF AMERICA		14,973,900	15,000,000		1FE
88732J-BA-5	TIME WARNER CABLE INC		09/07/2011	GOLDMAN, SACHS & CO.		14,866,350	15,000,000		2FE
88947E-AH-3	TOLL BROS FINANCE CORP		09/22/2011	STERNE AGEE & LEACH		1,710,000	1,500,000	60,143	3FE
891145-RB-2	TORONTO-DOMINION BANK	A	09/07/2011	ROYAL BANK OF SCOTLAND PLC		44,969,850	45,000,000		1FE
89114Q-AB-4	TORONTO-DOMINION BANK	A	07/07/2011	GOLDMAN, SACHS & CO.		9,962,700	10,000,000		1FE
89152U-AF-9	TOTAL CAPITAL SA	F	08/15/2011	HSBC SECURITIES, INC.		4,594,083	4,299,000	9,852	1FE
89233P-5E-2	TOYOTA MOTOR CREDIT CORP		09/08/2011	BANK OF AMERICA		19,896,200	20,000,000		1FE
89469A-AA-2	TREEHOUSE FOODS INC		09/12/2011	OPPENHEIMER & CO. INC		1,065,000	1,000,000	3,014	3FE
87264M-AE-9	TRW AUTOMOTIVE INC		09/13/2011	OPPENHEIMER & CO. INC		2,185,000	2,000,000	51,771	3FE
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		08/17/2011	GOLDMAN, SACHS & CO.		1,242,945	1,255,500		4FE
913017-BR-9	UNITED TECHNOLOGIES CORP		08/10/2011	ROYAL BANK OF SCOTLAND PLC		5,719,000	5,000,000	75,000	1FE
919061-EY-3	VALDEZ ALASKA MARINE TERMINAL REV - REF-		08/25/2011	MESIROW FINANCIAL, INC.		18,339,732	16,345,000	125,605	1FE
918204-AV-0	VF CORP		08/17/2011	BANK OF AMERICA		7,975,200	8,000,000		1FE
92769V-AA-7	VIRGIN MEDIA FINANCE PLC	F	09/06/2011	BANK OF AMERICA		3,307,500	3,000,000	19,000	3FE
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	07/22/2011	SEAPORT GROUP		2,417,156	2,185,000	16,570	2FE
931142-CZ-4	WAL-MART STORES INC		08/11/2011	Various		36,271,694	35,837,000	350,612	1FE
25468P-CB-0	WALT DISNEY COMPANY/THE		08/10/2011	J. P. MORGAN SECURITIES, INC.		10,357,845	8,500,000	83,229	1FE
25468P-CL-8	WALT DISNEY COMPANY/THE		08/10/2011	Various		14,436,635	13,500,000	110,573	1FE
25468P-CM-6	WALT DISNEY COMPANY/THE		08/17/2011	GOLDMAN, SACHS & CO.		61,507,720	62,000,000		1FE
25468P-CN-4	WALT DISNEY COMPANY/THE		08/17/2011	GOLDMAN, SACHS & CO.		19,743,400	20,000,000		1FE
94973V-AV-9	WELLPOINT INC		08/10/2011	WARBURG DILLION READ LLC		14,929,500	15,000,000		2FE
959802-AP-4	WESTERN UNION CO/THE		08/17/2011	CITIBANK		4,995,400	5,000,000		1FE
97381W-AJ-3	WINDSTREAM CORP		09/06/2011	Various		3,110,000	3,000,000	80,500	3FE
976656-CD-8	WISC ELEC POWER		09/07/2011	BARCLAYS BANK		9,897,300	10,000,000		1FE
92933B-AB-0	WMG ACQUISITION CORP		08/31/2011	Various		(24,825)			3FE
980888-AE-1	WOOLWORTHS LIMITED	F	07/21/2011	MIZUHO INTERNATIONAL PLC		7,156,660	7,000,000	63,700	1FE
983130-AR-6	WYNN LAS VEGAS LLC/CORP		09/12/2011	OPPENHEIMER & CO. INC		1,087,500	1,000,000	6,458	3FE
98389B-AM-2	XCEL ENERGY INC		08/02/2011	BANK OF AMERICA		5,444,200	5,000,000	52,222	2FE
98419M-AC-4	XYLEM INC		09/15/2011	J. P. MORGAN SECURITIES, INC.		12,875,361	12,900,000		2FE
98956P-AA-0	ZIMMER HOLDINGS INC		08/01/2011	U.S. BANCORP PIPER JAFFRAY		4,484,170	4,132,000	33,974	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,449,772,784	2,433,489,478	8,187,969	XXX
8399997. Total - Bonds - Part 3						3,946,867,920	3,779,619,478	12,361,798	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,946,867,920	3,779,619,478	12,361,798	XXX
060505-81-5	BANK OF AMERICA		08/04/2011	DIRECT	24,076.000		0.00		P3LFE
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		09/09/2011	DIRECT	28,000.000		0.00		P3LFE
20451N-10-1	COMPASS MINERALS INTERNATION		09/29/2011	Loop Capital	600.000	40,414	0.00		P3LZ
38143Y-66-5	GOLDMAN SACHS SERIES A		09/09/2011	DIRECT	2,635.000		0.00		P2LFE
38144X-60-9	GOLDMAN SACHS SERIES C		09/09/2011	DIRECT	1,098.000		0.00		P2LFE
38144G-80-4	GOLDMAN SACHS SERIES D		09/09/2011	DIRECT	5,267.000		0.00		P2LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						40,414	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						40,414	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						40,414	XXX		XXX
336901-10-3	1ST SOURCE CORP		09/29/2011	Various	2,400.000	50,510			L
88554D-20-5	3D SYSTEMS CORP		09/29/2011	ITG	900.000	13,060			L
88579Y-10-1	3M COMPANY		09/29/2011	ITG	13,300.000	995,981			L
65440K-10-6	99 CENTS ONLY STORES		09/29/2011	ITG	900.000	16,405			L
000361-10-5	A A R CORP.		09/29/2011	ITG	700.000	12,223			L
001765-10-6	A M R CORP.		09/29/2011	ITG	1,700.000	5,401			L
03739T-10-8	A123 SYSTEMS, INC.		09/29/2011	Various	15,220.000	57,839			L
000360-20-6	AAON INC		09/29/2011	Various	3,320.000	53,752			L
002535-30-0	AARONS INC		09/29/2011	Various	3,000.000	75,454			L
002567-10-5	ABAXIS INC		09/29/2011	ITG	500.000	11,612			L
002824-10-0	ABBOTT LABS		09/29/2011	ITG	30,400.000	1,579,180			L
002896-20-7	ABERCROMBIE + FITCH CO		09/29/2011	Loop Capital	1,700.000	109,733			L
003654-10-0	ABIOMED INC		09/29/2011	ITG	600.000	6,459			L
003687-20-9	ABITIBIBOWATER		09/29/2011	Various	5,220.000	81,022			U
000957-10-0	ABM INDUSTRIES		09/29/2011	ITG	1,000.000	19,539			L
00374N-10-7	ABOVENET INC		09/29/2011	Various	1,480.000	80,230			L
003830-10-6	ABRAXAS PETROLEUM CORP		09/29/2011	Various	17,480.000	47,503			L

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003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		09/29/2011	ITG	900.000	32,584			L
004239-10-9	ACADIA REALTY TRUST		09/29/2011	ITG	700.000	13,395			L
00430U-10-3	ACCELRYS INC		09/29/2011	Various	9,620.000	59,509			L
G1151C-10-1	ACCENTURE PLC	R	09/29/2011	ITG	12,700.000	688,144			L
00081T-10-8	ACCO BRANDS CORP		09/29/2011	ITG	1,200.000	5,780			L
00438V-10-3	ACCRETIVE HEALTH INC		09/29/2011	ITG	700.000	14,826			L
004397-10-5	ACCURAY		09/29/2011	ITG	1,300.000	5,406			L
00439T-20-6	Accuride Corp New		09/29/2011	ITG	500.000	2,693			L
H0023R-10-5	ACE LIMITED		09/29/2011	ITG	6,900.000	418,793			L
004446-10-0	ACETO CORP		09/29/2011	ITG	300.000	1,592			L
004498-10-1	ACI WORLDWIDE INC		09/29/2011	ITG	500.000	13,897			L
004764-10-6	ACME PACKET INC		09/29/2011	Various	4,400.000	188,009			L
00484M-10-6	ACORDA THERAPEUTICS INC		09/29/2011	ITG	700.000	14,340			L
00507V-10-9	ACTIVISION BLIZZARD INC	R	09/29/2011	Loop Capital	10,000.000	119,712			L
00508X-20-3	ACTUANT CORP		09/29/2011	Various	3,560.000	73,431			L
00508B-10-2	ACTUATE CORPORATION		09/29/2011	ITG	500.000	2,795			L
00508Y-10-2	ACUITY BRANDS INC		09/29/2011	Various	2,620.000	96,831			L
005125-10-9	ACXIOM CORP		09/29/2011	Various	2,820.000	30,600			L
00724F-10-1	ADOBE SYS INC		09/29/2011	ITG	9,900.000	249,271			L
00738A-10-6	ADTRAN INC		09/29/2011	ITG	1,200.000	32,436			L
00739W-10-7	ADVANCE AMERICA CASH ADVANCE		09/29/2011	Various	8,640.000	63,904			L
00752J-10-8	ADVANCED ANALOGIC TECH INC		09/29/2011	ITG	700.000	3,025			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/29/2011	Loop Capital	1,500.000	88,032			L
007973-10-0	ADVANCED ENERGY INDUSTRIES		09/29/2011	ITG	800.000	7,138			L
007903-10-7	ADVANCED MICRO DEVICES INC		09/29/2011	Loop Capital	11,600.000	61,586			L
007974-10-8	ADVENT SOFTWARE		09/29/2011	ITG	600.000	12,633			L
00762W-10-7	ADVISORY BOARD CO		09/29/2011	Various	2,200.000	140,190			L
00766T-10-0	AECOM TECHNOLOGY GROUP		09/29/2011	ITG	1,900.000	33,956			L
00767E-10-2	Aegerion Pharmaceutical		09/29/2011	ITG	200.000	2,751			L
001031-10-3	AEP INDUSTRIES INC		09/29/2011	ITG	100.000	2,175			L
007767-10-6	Aeroflex Hldg Corp		09/29/2011	ITG	500.000	4,539			L
007865-10-8	AEROPOSTALE INC		09/29/2011	ITG	1,400.000	15,605			L
008073-10-8	AEROVIRONMENT INC		09/29/2011	ITG	300.000	8,632			L
00130H-10-5	AES CORP		09/29/2011	Loop Capital	16,400.000	166,686			L
00817Y-10-8	AETNA INC.		09/29/2011	ITG	7,600.000	283,523			L
001040-10-7	AFC ENTERPRISES INC		09/29/2011	Various	4,700.000	56,320			L
008252-10-8	AFFILIATED MANAGERS GR		09/29/2011	Loop Capital	1,100.000	89,676			L
00826A-10-9	AFFYMAX INC		09/29/2011	ITG	500.000	2,156			L
00826T-10-8	AFFYMETRIX INC		09/29/2011	ITG	1,000.000	5,007			U
001055-10-2	AFLAC INC.		09/29/2011	ITG	9,000.000	316,745			L
001084-10-2	AGCO CORP.		09/29/2011	Various	3,140.000	113,063			L
G0116S-12-8	AGGREKO PLC REDEMPTION B SHARES	D	04/01/2011	DISTRIBUTION	29,457.000	18,954			L
00846U-10-1	AGILENT TECHNOLOGIES INC		09/29/2011	ITG	6,800.000	216,836			L
00847J-10-5	AGILYSYS INC		09/29/2011	ITG	500.000	3,579			L
001204-10-6	AGL RESOURCES INC		09/29/2011	Loop Capital	1,600.000	64,883			L
008492-10-0	AGREE REALTY CORP		09/29/2011	ITG	100.000	2,178			L
009128-30-7	AIR METHODS CORP		09/29/2011	ITG	200.000	12,115			L
009158-10-6	AIR PRODUCTS & CHEM		09/29/2011	ITG	4,200.000	331,808			L
00922R-10-5	AIR TRANSPORT SERVICES GROUP INC		09/29/2011	ITG	400.000	1,824			L
G0129K-10-4	AIRCASTLE LTD		09/29/2011	ITG	1,100.000	10,825			L
009363-10-2	AIRGAS INC		09/29/2011	Loop Capital	1,500.000	98,974			L
001547-10-8	AK STL HLD G CORP COM		09/29/2011	ITG	2,200.000	14,893			L
00971T-10-1	AKAMAI TECHNOLOGIES		09/29/2011	Loop Capital	3,600.000	75,906			L
009728-10-6	AKORN INC		09/29/2011	Various	10,240.000	83,248			L
011311-10-7	ALAMO GROUP INC		09/29/2011	ITG	100.000	2,065			L
011659-10-9	ALASKA AIR GROUP, INC.		09/29/2011	ITG	200.000	11,508			L
01167P-10-1	ALASKA COM SYSTEMS GRP		09/29/2011	ITG	900.000	6,095			L
012348-10-8	ALBANY INTERNATIONAL CORP.		09/29/2011	ITG	500.000	9,340			L
012653-10-1	ALBEMARLE CORP		09/29/2011	Various	2,940.000	123,553			L
013817-10-1	ALCOA INC COM		09/29/2011	ITG	21,000.000	209,960			L
01449J-10-5	ALERE INC		09/29/2011	Loop Capital	1,600.000	33,446			L
014482-10-3	ALEXANDER & BALDWIN, INC.		09/29/2011	ITG	700.000	25,993			L
014752-10-9	ALEXANDERS, INC.		09/29/2011	ITG	47.000	17,683			L

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015271-10-9	ALEXANDRIA REAL ESTATE		09/29/2011	Various	2,740.000	169,826			L
015351-10-9	ALEXION PHARMACEUTICAL INC		09/29/2011	ITG	3,600.000	230,810			L
016230-10-4	ALICO INC		09/29/2011	ITG	500.000	10,472			L
016255-10-1	ALIGN TECHNOLOGY INC		09/29/2011	Various	1,860.000	29,036			L
016259-10-3	ALIMERA SCIENCES INC		09/29/2011	ITG	200.000	1,571			L
G01767-10-5	ALKERMES PLC		09/29/2011	ITG	1,700.000	25,986			L
017175-10-0	ALLEGHANY CORP.		09/29/2011	Loop Capital	126.000	36,197			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		09/29/2011	Loop Capital	2,000.000	76,978			L
01748X-10-2	ALLEGIANT TRAVEL CO		09/29/2011	ITG	100.000	4,709			L
018490-10-2	ALLERGAN I NC COM		09/29/2011	ITG	6,000.000	508,477			L
018522-30-0	ALLETE INC		09/29/2011	ITG	600.000	22,182			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/29/2011	Loop Capital	1,000.000	93,101			L
018606-20-2	ALLIANCE HEALTHCARE SERVICES INC		09/29/2011	ITG	300.000	335			L
018802-10-8	ALLIANT ENERGY CORP COM		09/29/2011	Loop Capital	2,200.000	85,263			L
018804-10-4	ALLIANT TECHSYSTEMS, INC.		09/29/2011	ITG	600.000	33,186			L
019344-10-0	ALLIED NEVADA GOLD CORP		09/29/2011	Loop Capital	1,700.000	59,954			L
H01531-10-4	ALLIED WORLD ASSURANCE CO		09/29/2011	Loop Capital	700.000	36,397			L
019777-10-1	ALLOS THERAPEUTICS INC		09/29/2011	ITG	1,100.000	2,020			L
01988P-10-8	ALLSCRIPTS HEALTHCARE SOLUTION		09/29/2011	Loop Capital	3,800.000	70,637			L
020409-10-8	ALMOST FAMILY INC		09/29/2011	ITG	100.000	1,602			L
020430-10-7	ALNYLAM PHARMACEUTICALS INC		09/29/2011	ITG	500.000	3,298			L
020520-10-2	ALON USA ENERGY INC		09/29/2011	ITG	200.000	1,304			L
02076X-10-2	ALPHA NATURAL RESOURCES		09/29/2011	Various	14,340.000	267,397			L
02081G-10-2	ALPHATEC HOLDINGS INC		09/29/2011	ITG	900.000	2,014			L
021441-10-0	ALTERA CORP		09/29/2011	ITG	6,400.000	212,890			L
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		09/29/2011	ITG	900.000	17,085			L
L0175J-10-4	ALTISOURCE PORTFOLIO SOL	R	09/29/2011	Various	800.000	28,415			L
02208R-10-6	ALTRA HOLDINGS INC		09/29/2011	ITG	500.000	5,991			L
00163U-10-6	AMAG PHARMACEUTICALS INC		09/29/2011	ITG	300.000	4,328			L
023135-10-6	AMAZON COM INC		09/29/2011	ITG	7,110.000	1,580,056			L
00164V-10-3	AMC NETWORKS INC		09/29/2011	Various	14,575.000	478,697			L
02341W-10-3	AMCOL INTL CORP		09/29/2011	ITG	500.000	12,265			L
023436-10-8	AMEDISYS INC		09/29/2011	ITG	500.000	7,157			L
023586-10-0	AMERCO		09/29/2011	ITG	200.000	12,622			L
023608-10-2	AMEREN CORP		09/29/2011	Loop Capital	4,800.000	146,291			L
02361E-10-8	AMERESCO INC-CL A		09/29/2011	ITG	200.000	1,996			L
02913V-10-3	AMERICA PUBLIC EDUCATION		09/29/2011	ITG	300.000	10,396			L
024013-10-4	American Assets Tr Inc		09/29/2011	Various	4,580.000	83,504			L
024061-10-3	AMERICAN AXLE MFG HLDGS		09/29/2011	ITG	1,000.000	7,786			L
02503Y-10-3	AMERICAN C AP LTD		09/29/2011	Loop Capital	7,100.000	50,457			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		09/29/2011	Loop Capital	1,300.000	48,699			L
02503X-10-5	AMERICAN CAPITAL AGENCY CORP		09/29/2011	Various	6,800.000	184,980			L
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		09/29/2011	Various	24,320.000	290,505			L
025537-10-1	AMERICAN ELEC PWR INC		09/29/2011	ITG	9,800.000	375,847			L
025676-20-6	AMERICAN EQUITY INVT LIFE HL		09/29/2011	Various	10,060.000	90,718			L
025816-10-9	AMERICAN EXPRESS CO		09/29/2011	ITG	21,900.000	1,021,425			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/29/2011	Loop Capital	1,600.000	50,308			L
026375-10-5	AMERICAN GREETINGS CORP., CLASS A		09/29/2011	ITG	800.000	15,035			L
026874-78-4	AMERICAN INTL GROUP INC		09/29/2011	Various	49,120.000	1,116,474			L
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		09/29/2011	ITG	100.000	6,890			L
02916P-10-3	AMERICAN RAILCAR INDUSTRIES INC		09/29/2011	ITG	200.000	3,203			L
029263-10-0	AMERICAN REPROGRAPHICS		09/29/2011	ITG	600.000	1,993			L
029429-10-7	AMERICAN SCIENCE ENGINEERING INC		09/29/2011	ITG	100.000	6,232			L
029899-10-1	AMERICAN STATES WATER CO		09/29/2011	ITG	300.000	10,016			L
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		09/29/2011	ITG	600.000	2,667			L
029912-20-1	AMERICAN TOWER CORP		09/29/2011	ITG	8,000.000	426,266			L
030371-10-8	AMERICAN VANGUARD CORP		09/29/2011	Various	4,220.000	47,556			L
030420-10-3	AMERICAN WATER WORKS CO INC		09/29/2011	Loop Capital	3,500.000	106,926			L
030506-10-9	AMERICAN WOODMARK CORP		09/29/2011	ITG	100.000	1,267			L
03062T-10-5	AMERICAS CAR-MART INC		09/29/2011	Various	1,840.000	52,849			L
03070L-30-0	AMERIGON INC		09/29/2011	ITG	300.000	3,726			L
03073T-10-2	AMERIGROUP CORPORATE		09/29/2011	Various	3,080.000	124,385			L
03076C-10-6	AMERIPRISE FINL INC		09/29/2011	ITG	4,900.000	199,783			L

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03071H-10-0	AMERISAFE INC		09/29/2011	ITG	400.000	7,557			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/29/2011	ITG	5,500.000	211,433			L
030700-10-1	AMERISTAR CASINOS INC		09/29/2011	ITG	500.000	8,203			L
030710-10-7	AMERON, INC.		09/29/2011	ITG	200.000	16,982			L
031100-10-0	AMETEK INC		09/29/2011	Various	3,180.000	109,668			L
031162-10-0	AMGEN INC		09/29/2011	ITG	18,200.000	1,016,146			L
031652-10-0	AMKOR TECHNOLOGY		09/29/2011	ITG	2,300.000	10,663			L
001744-10-1	AMN HEALTHCARES SERVICES INC		09/29/2011	ITG	500.000	2,035			L
032037-10-3	AMPCO-PITTSBURGH CORP.		09/29/2011	ITG	100.000	2,047			L
032095-10-1	AMPHENOL CORP.		09/29/2011	Loop Capital	3,500.000	149,272			L
03232P-40-5	AMSUNG CORP		09/29/2011	ITG	500.000	11,246			L
032359-30-9	AMTRUST FINL SERVICES		09/29/2011	Various	2,460.000	55,441			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		09/29/2011	ITG	2,500.000	23,382			L
03236M-10-1	Amyris Inc		09/29/2011	Various	3,580.000	72,211			L
032511-10-7	ANADARKO PETE CORP		09/29/2011	ITG	9,800.000	656,707			L
032515-10-8	ANADIGICS INC		09/29/2011	ITG	1,200.000	2,684			L
032654-10-5	ANALOG DEVICES INC		09/29/2011	ITG	5,900.000	191,814			L
032657-20-7	ANALOGIC CORP.		09/29/2011	ITG	300.000	13,799			L
032744-10-4	ANAREN INC		09/29/2011	Various	2,900.000	54,800			L
032803-10-8	ANCESTRY.COM INC		09/29/2011	ITG	600.000	14,262			L
034164-10-3	ANDERSON INC		09/29/2011	ITG	400.000	13,800			L
03475V-10-1	ANGIODYNAMICS INC		09/29/2011	ITG	500.000	6,649			L
035290-10-5	ANIXTER INTERNATIONAL INC		09/29/2011	Various	680.000	33,470			L
035623-10-7	ANN INC		09/29/2011	ITG	1,000.000	22,932			L
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		09/29/2011	Various	30,620.000	510,276			L
T0421V-11-9	ANSALDO STS SPA	D	07/04/2011	BONUS ISSUE	1,614.840	17,733			U
036620-10-5	ANSYS INC		09/29/2011	Loop Capital	1,800.000	90,914			L
037347-10-1	ANWORTH MORTGAGE ASSET CORP		09/29/2011	ITG	1,400.000	9,498			L
00184X-10-5	AOL INC		09/29/2011	ITG	1,700.000	20,733			L
037389-10-3	AON CORP.		09/29/2011	Various	9,520.000	397,646			L
00185E-10-6	APAC TELESERVICES INC		09/29/2011	ITG	400.000	3,411			L
037411-10-5	APACHE CORP		09/29/2011	ITG	7,600.000	630,146			L
03748R-10-1	APARTMENT INVT + MGMT CO CLASS A		09/29/2011	Loop Capital	2,600.000	59,326			L
037598-10-9	APOGEE ENTERPRISES, INC.		09/29/2011	ITG	400.000	3,556			L
037604-10-5	APOLLO GROUP		09/29/2011	Loop Capital	2,500.000	104,248			L
03761U-10-6	APOLLO INVESTMENT CORP		09/29/2011	Various	4,980.000	38,863			L
037833-10-0	APPLE INC.		09/29/2011	ITG	18,245.000	7,174,403			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		09/29/2011	Various	1,700.000	47,488			L
038222-10-5	APPLIED MATERIALS INC		09/29/2011	ITG	25,900.000	275,693			L
03822W-40-6	APPLIED MICRO CIRCUITS CORP		09/29/2011	ITG	1,200.000	6,682			L
03834A-10-3	APPROACH RESOURCES INC		09/29/2011	ITG	400.000	6,915			L
038336-10-3	APTARGROUP INC		09/29/2011	Loop Capital	1,300.000	59,852			L
03836W-10-3	AQUA AMERICA INC		09/29/2011	Loop Capital	2,700.000	58,368			L
03875Q-10-8	ARBITRON INC		09/29/2011	ITG	600.000	20,229			L
G0450A-10-5	ARCH CAPITAL GROUP		09/29/2011	Loop Capital	2,700.000	86,895			L
03937R-10-2	ARCH CHEMICALS INC	R	09/29/2011	ITG	500.000	23,510			L
039380-10-0	ARCH COAL INC		09/29/2011	Various	5,180.000	78,567			L
039483-10-2	ARCHER DANIELS MIDLAND CO		09/29/2011	ITG	14,000.000	358,324			L
039670-10-4	ARCTIC CAT INC		09/29/2011	ITG	300.000	4,355			L
03969P-10-7	ARDEA BIOSCIENCES INC		09/29/2011	Various	2,580.000	40,633			L
040047-10-2	ARENA PHARMACEUTICALS INC		09/29/2011	ITG	2,200.000	3,087			L
04010L-10-3	ARES CAPITAL CORP		09/29/2011	Loop Capital	4,200.000	58,755			L
G0464B-10-7	ARGO GROUP INTL		09/29/2011	ITG	500.000	14,458			L
04033A-10-0	ARIAD PHARMACEUTICALS INC		09/29/2011	ITG	2,600.000	24,186			L
04033V-20-3	ARIBA INC		09/29/2011	Loop Capital	1,900.000	54,356			L
040790-10-7	ARKANSAS BEST CORP DEL		09/29/2011	ITG	500.000	8,620			L
042315-10-1	Armour Residential Reit		09/29/2011	Various	9,500.000	64,757			L
04247X-10-2	ARMSTRONG WORLD IND		09/29/2011	Various	620.000	22,289			L
04269E-10-7	ARQULE INC		09/29/2011	Various	9,820.000	48,493			L
04269Q-10-0	ARRIS GROUP INC		09/29/2011	ITG	2,100.000	21,404			L
042735-10-0	ARROW ELECTRONICS INC		09/29/2011	Loop Capital	2,300.000	66,537			L
042744-10-2	ARROW FINANCIAL CORP		09/29/2011	ITG	200.000	4,492			L
043136-10-0	ARTHROCARE CORP		09/29/2011	ITG	600.000	17,696			L

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363576-10-9	ARTHUR J GALLAGHER & CO		09/29/2011	Loop Capital	2,400.000	63,992			L
04315B-10-7	ARTIO GLOBAL INVESTORS INC.		09/29/2011	Various	7,660.000	61,755			L
043176-10-6	ARUBA NETWORKS INC		09/29/2011	Loop Capital	1,600.000	34,136			L
043436-10-4	ASBURY AUTOMOTIVE GROUP		09/29/2011	ITG	600.000	10,176			L
04351G-10-1	ASCENA RETAIL GROUP		09/29/2011	ITG	1,200.000	32,834			L
043632-10-8	ASCENT CAPITAL GROUP INC		09/29/2011	ITG	200.000	8,037			L
044103-10-9	ASHFORD HOSPITALITY TRUST		09/29/2011	ITG	1,100.000	8,169			L
044209-10-4	ASHLAND INC		09/29/2011	Loop Capital	1,600.000	72,224			L
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	09/29/2011	ITG	1,000.000	22,754			L
04543P-10-0	ASSETT ACCEPTANCE CAPITAL		09/29/2011	ITG	300.000	1,019			L
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		09/29/2011	ITG	400.000	4,898			L
045487-10-5	ASSOCIATED BANC-CORP		09/29/2011	ITG	3,000.000	28,325			L
045604-10-5	ASSOCIATED ESTATES		09/29/2011	Various	6,340.000	99,509			L
04621X-10-8	ASSURANT I NC		09/29/2011	Loop Capital	2,000.000	72,110			L
G0585R-10-6	ASSURED GUARANTY LTD		09/29/2011	Loop Capital	3,400.000	38,121			L
046224-10-1	ASTEC INDS INC		09/29/2011	ITG	300.000	8,903			L
046265-10-4	ASTORIA FINANCIAL CORP		09/29/2011	ITG	1,300.000	10,385			L
00206R-10-2	AT&T INC		09/29/2011	ITG	120,000.000	3,441,564			L
04685W-10-3	ATHENAHEALTH INC		09/29/2011	Loop Capital	700.000	43,288			L
049079-20-5	ATLANTIC TELE NETWORK INC		09/29/2011	ITG	300.000	9,802			L
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		09/29/2011	ITG	100.000	3,610			L
049513-10-4	ATMEL CORP		09/29/2011	Loop Capital	9,000.000	75,339			L
00207R-10-1	ATMI INC		09/29/2011	ITG	600.000	9,690			L
049560-10-5	ATMOS ENERGY CORP.		09/29/2011	Loop Capital	1,800.000	58,451			L
00208J-10-8	ATP OIL GAS CORP		09/29/2011	ITG	900.000	8,074			L
050095-10-8	ATWOOD OCEANICS INC		09/29/2011	Loop Capital	1,200.000	40,285			L
052769-10-6	AUTODESK INCORPORATED		09/29/2011	Loop Capital	4,500.000	131,125			L
052800-10-9	AUTOLIV INV		09/29/2011	Loop Capital	2,100.000	104,587			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/29/2011	ITG	9,800.000	471,803			L
05329W-10-2	AUTONATION INC DEL		09/29/2011	ITG	800.000	27,202			L
053332-10-2	AUTOZONE INC		09/29/2011	Loop Capital	488.000	155,140			L
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/29/2011	ITG	900.000	13,706			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		09/29/2011	Loop Capital	4,200.000	137,778			U
053484-10-1	AVALONBAY CMNTYS INC		09/29/2011	ITG	1,933.000	226,942			L
05348P-40-1	AVANIR PHARMACEUTICALS INC		09/29/2011	Various	17,900.000	51,148			L
053611-10-9	AVERY DENNISON CORP		09/29/2011	Loop Capital	2,000.000	52,702			L
05366Y-10-2	AVIAT NETWORKS INC		09/29/2011	ITG	1,100.000	2,712			L
05367P-10-0	AVID TECHNOLOGY INC		09/29/2011	ITG	800.000	6,580			L
053774-10-5	AVIS BUDGET GROUP INC		09/29/2011	ITG	2,100.000	21,152			L
05379B-10-7	AVISTA CORP		09/29/2011	ITG	900.000	21,587			L
053807-10-3	AVNET INC		09/29/2011	Loop Capital	3,100.000	84,158			L
054303-10-2	AVON PRODS INC COM		09/29/2011	ITG	9,900.000	197,623			L
002444-10-7	AVX CORP	R	09/29/2011	ITG	700.000	8,365			L
G0692U-10-9	AXIS CAPITAL HOLDINGS		09/29/2011	Loop Capital	2,400.000	62,088			L
002474-10-4	AZZ INC		09/29/2011	ITG	200.000	7,730			L
05508R-10-6	B G FOODS INC CL A		09/29/2011	Loop Capital	2,100.000	35,590			L
05615F-10-2	BABCOCK AND WILCOX CO		09/29/2011	Loop Capital	2,200.000	45,327			L
056525-10-8	BADGER METER INC		09/29/2011	ITG	200.000	5,909			L
057224-10-7	BAKER HUGHES INC		09/29/2011	ITG	8,600.000	416,158			L
057665-20-0	BALCHEM CORP		09/29/2011	Various	2,700.000	105,010			L
057755-20-9	BALDWIN LYONS INC CL B		09/29/2011	ITG	100.000	2,102			L
058498-10-6	BALL CORP COM		09/29/2011	Loop Capital	3,200.000	100,761			L
05874B-10-7	BALLY TECHNOLOGIES INC		09/29/2011	ITG	800.000	22,584			L
05945F-10-3	BANCFIRST CORP		09/29/2011	ITG	100.000	3,228			L
05969A-10-5	BANCORP INC/THE		09/29/2011	ITG	600.000	4,155			L
059692-10-3	BANCORPSOUTH INC		09/29/2011	ITG	1,300.000	11,944			L
060505-10-4	BANK AMER CORP COM		09/29/2011	ITG	199,700.000	1,258,589			L
064058-10-0	BANK NEW YORK MELLON CORP		09/29/2011	ITG	24,400.000	468,070			L
062540-10-9	BANK OF HAWAII CORP		09/29/2011	ITG	900.000	32,861			L
G4937G-15-6	BANK OF IRELAND RIGHTS	D	07/12/2011	DIRECT	1,112,148.000				L
063671-10-1	BANK OF MONTREAL	C	07/05/2011	MERGER	7,152.330	451,648			L
063904-10-6	BANK OF THE OZARKS		09/29/2011	ITG	500.000	10,574			L
06652K-10-3	Bankunited Inc		09/29/2011	Various	4,060.000	83,507			L

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

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06652V-10-9	BANNER CORP		09/29/2011	ITG	300.000	3,824			L
067383-10-9	BARD (C.R.) INC.		09/29/2011	Various	1,820.000	161,423			L
067774-10-9	BARNES & NOBLE		09/29/2011	ITG	400.000	4,835			L
067806-10-9	BARNES GROUP INC		09/29/2011	ITG	700.000	13,769			L
06846N-10-4	BARRETT BILL CORP		09/29/2011	Various	1,080.000	40,932			L
06985P-10-0	BASICENERGY SERVICES INC		09/29/2011	Various	4,980.000	71,078			L
071813-10-9	BAXTER INTL INC		09/29/2011	ITG	11,300.000	637,804			L
054937-10-7	BB+T CORP		09/29/2011	ITG	13,800.000	301,559			L
073302-10-1	BE AEROSPACE		09/29/2011	Loop Capital	2,000.000	67,652			L
073685-10-9	BEACON ROOFING SUPPLY INC		09/29/2011	ITG	900.000	14,677			L
075556Q-10-5	BEAZER HOMES USA		09/29/2011	ITG	1,700.000	2,718			L
075571-10-9	BEBE STORES INC		09/29/2011	Various	7,700.000	54,822			L
075887-10-9	BECTON DICKINSON		09/29/2011	ITG	4,300.000	318,725			L
075896-10-0	BED BATH & BEYOND INC		09/29/2011	ITG	4,900.000	287,150			L
077347-30-0	BEL FUSE INC CL B		09/29/2011	ITG	200.000	3,087			L
077454-10-6	BELDEN INC		09/29/2011	ITG	700.000	18,690			L
080555-10-5	BELO CORPORATION		09/29/2011	ITG	2,000.000	10,142			L
081437-10-5	BEMIS CO INC		09/29/2011	Loop Capital	2,100.000	63,197			L
08160H-10-1	BENCHMARK ELECTRONICS INC		09/29/2011	ITG	900.000	11,840			L
08173R-10-4	BENEFICIAL MUTUAL BANCORP IN		09/29/2011	ITG	500.000	3,632			L
084423-10-2	BERKLEY W R CORP COM		09/29/2011	Loop Capital	2,500.000	73,357			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/29/2011	ITG	18,400.000	1,329,564			L
084680-10-7	BERKSHIRE HILLS BANCORP INC		09/29/2011	ITG	300.000	5,458			L
085789-10-5	BERRY PETROLEUM CO CL A		09/29/2011	Loop Capital	1,000.000	37,130			L
086516-10-1	BEST BUY CO INC		09/29/2011	Loop Capital	6,400.000	157,556			L
05541T-10-1	BGC PARTNERS INC		09/29/2011	Various	4,960.000	30,317			L
089302-10-3	BIG LOTS INC		09/29/2011	Loop Capital	1,400.000	48,431			L
089750-50-9	BIGBAND NETWORKS		09/29/2011	ITG	700.000	944			L
08986R-10-1	BIGLARI HOLDINGS INC		09/29/2011	ITG	21.000	6,354			L
090572-20-7	BIO RAD LABORATORIES INC		09/29/2011	Loop Capital	400.000	36,078			L
09058V-10-3	BIOCRYST PHARMACEUTICILS		09/29/2011	ITG	200.000	553			L
09062X-10-3	BIOGEN IDEC INC.		09/29/2011	ITG	4,500.000	423,617			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/29/2011	Various	4,060.000	126,765			L
09063H-10-7	BIOMED REALTY TRUST INC		09/29/2011	Various	3,240.000	54,114			L
09064X-10-1	BIOMIMETIC THERAPEUTICS INC		09/29/2011	ITG	200.000	702			L
09057G-60-2	BIO-REFERENCE LABS INC		09/29/2011	ITG	500.000	9,160			L
09069N-10-8	BIOSCRIP INC		09/29/2011	Various	7,420.000	46,484			L
09066L-10-5	BIOTIME INC		09/29/2011	ITG	400.000	1,789			L
09180C-10-6	BJS RESTAURANTS INC		09/29/2011	ITG	500.000	22,551			L
05548J-10-6	BJ'S WHOLESALE CLUB		09/29/2011	Loop Capital	1,100.000	56,358			L
091826-10-7	BLACK BOX CORP		09/29/2011	ITG	300.000	6,527			L
092113-10-9	BLACK HILLS CORP.		09/29/2011	ITG	700.000	21,628			L
09227Q-10-0	BLACKBAUD INC		09/29/2011	ITG	800.000	18,198			L
091935-50-2	BLACKBOARD INC		09/29/2011	ITG	700.000	31,276			L
09247X-10-1	BLACKROCK INC		09/29/2011	Various	2,047.000	308,233			L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		09/29/2011	ITG	900.000	6,765			L
095180-10-5	BLOUNT INTERNATIONAL INC.		09/29/2011	Various	3,500.000	47,660			L
09534T-50-8	BLUE COAT SYSTEMS INC		09/29/2011	ITG	900.000	12,845			L
09578R-10-3	BLUE NILE INC		09/29/2011	ITG	300.000	10,820			L
09643P-20-7	BLYTH INC.		09/29/2011	ITG	100.000	5,634			L
055921-10-0	BMC SOFTWARE INC		09/29/2011	Loop Capital	3,400.000	135,470			L
096761-10-1	BOB EVANS FARMS, INC.		09/29/2011	ITG	500.000	14,347			L
09689U-10-2	Body Cent Acquisition C		09/29/2011	ITG	200.000	3,551			L
097023-10-5	BOEING CO		09/29/2011	ITG	13,800.000	864,714			L
09746Y-10-5	BOISE INC		09/29/2011	Various	8,440.000	45,415			L
05561Q-20-1	BOK FINANCIAL CORP		09/29/2011	ITG	600.000	28,382			L
099724-10-6	BORG WARNER INC.		09/29/2011	Loop Capital	2,100.000	127,720			L
101121-10-1	BOSTON PPTYS INC		09/29/2011	ITG	3,100.000	286,048			L
101119-10-5	BOSTON PRIVATE FINANCIAL HOLDINGS INC		09/29/2011	ITG	1,100.000	6,498			L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/29/2011	Loop Capital	30,300.000	185,942			L
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		09/29/2011	ITG	400.000	8,190			L
F11235-13-6	BOURBON SA	D	07/27/2011	STOCK DIV.	569.000	21,451			U
103304-10-1	BOYD GAMING CORP		09/29/2011	ITG	900.000	4,594			L

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055639-10-8	BPZ RESOURES INC		09/29/2011	ITG	1,900.000	5,030			L
104674-10-6	BRADY CORPORATION		09/29/2011	ITG	900.000	24,719			L
105368-20-3	BRANDYWINE REALTY		09/29/2011	ITG	2,100.000	16,999			L
10567B-10-9	Bravo Brio Restaurant G		09/29/2011	Various	3,320.000	55,821			L
05564E-10-6	BRE PROPERTIES INC		09/29/2011	Various	3,760.000	159,769			L
10807M-10-5	BRIDGEPOINT EDUCATION INC		09/29/2011	ITG	400.000	7,624			L
109043-10-9	BRIGGS & STRATTON CORP.		09/29/2011	ITG	900.000	12,601			L
109178-10-3	BRIGHAM EXPLORATION CO		09/29/2011	Loop Capital	2,400.000	62,077			L
109473-40-5	BRIGHTPOINT		09/29/2011	Various	2,060.000	19,216			L
109641-10-0	BRINKER INTERNATIONAL, INC.		09/29/2011	Loop Capital	1,600.000	33,952			L
109696-10-4	BRINKS COMPANY		09/29/2011	ITG	700.000	16,694			L
110122-10-8	BRISTOL MYERS SQUIBB CO		09/29/2011	ITG	33,100.000	1,029,718			L
110394-10-3	BRISTOW GROUP INC		09/29/2011	Various	1,700.000	73,464			L
111320-10-7	BROADCOM CORP		09/29/2011	ITG	9,500.000	323,694			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/29/2011	Loop Capital	2,400.000	48,815			L
11133B-40-9	BROADSOFT INC		09/29/2011	Various	2,880.000	91,167			L
111621-30-6	BROCADE COMMUNICATIONS SYSTEMS INC		09/29/2011	Loop Capital	9,400.000	40,552			L
112463-10-4	BROOKDALE SENIOR LIVING INC		09/29/2011	ITG	2,200.000	28,048			L
11373M-10-7	BROOKLINE BANCORP INC		09/29/2011	ITG	800.000	6,237			L
114340-10-2	BROOKS AUTOMATION INC		09/29/2011	ITG	1,100.000	9,015			L
115236-10-1	BROWN & BROWN		09/29/2011	Loop Capital	2,500.000	45,594			L
115736-10-0	BROWN SHOE COMPANY		09/29/2011	ITG	700.000	4,954			L
116794-10-8	BRUKER CORP		09/29/2011	ITG	1,400.000	18,764			L
117043-10-9	BRUNSWICK CORP.		09/29/2011	ITG	1,800.000	26,022			L
117665-10-9	BRYN MAWR BANK CORP		09/29/2011	ITG	100.000	1,613			L
118255-10-8	BUCKEYE TECHNOLOGIES INC		09/29/2011	ITG	800.000	19,618			L
118440-10-6	BUCKLE INC		09/29/2011	Various	860.000	33,961			L
119848-10-9	BUFFALO WILD WINGS INC		09/29/2011	Various	480.000	29,973			L
12008R-10-7	BUILDERS FIRSTSOURCE		09/29/2011	ITG	500.000	691			L
G16962-10-5	BUNGE LTD		09/29/2011	Various	4,260.000	250,730			L
125071-10-0	C D I CORP		09/29/2011	ITG	300.000	3,224			L
126501-10-5	C T S CORP.		09/29/2011	ITG	600.000	4,904			L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/29/2011	ITG	3,300.000	225,134			L
12673P-10-5	CA INC		09/29/2011	Loop Capital	7,900.000	159,071			L
126804-30-1	CABELAS INC		09/29/2011	Various	1,360.000	28,696			L
12686C-10-9	CABLEVISION SYSTEMS		09/29/2011	Loop Capital	4,200.000	70,360			L
127055-10-1	CABOT CORP.		09/29/2011	ITG	1,200.000	30,754			L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		09/29/2011	ITG	500.000	17,467			L
127097-10-3	CABOT OIL + GAS CORP COM		09/29/2011	Loop Capital	2,100.000	133,030			L
127190-30-4	CACI INTERNATIONAL SERVICES		09/29/2011	ITG	500.000	25,213			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		09/29/2011	Loop Capital	5,300.000	50,303			L
12738T-10-0	CADENCE PHARMACEUTICALS INC		09/29/2011	ITG	600.000	3,767			U
12477X-10-6	CAI INTERNATIONAL INC		09/29/2011	ITG	100.000	1,160			L
12802T-10-1	CAL DIVE INTL INC		09/29/2011	ITG	1,100.000	2,153			L
128030-20-2	CAL MAINE FOODS		09/29/2011	ITG	800.000	25,096			L
12811R-10-4	CALAMOS ASSET MANAGEMENT CL A		09/29/2011	ITG	400.000	4,116			L
128246-10-5	CALAVO GROWERS INC		09/29/2011	ITG	1,000.000	20,545			L
129603-10-6	CALGON CARBON CORP.		09/29/2011	ITG	800.000	11,988			L
130788-10-2	CALIFORNIA WATER SERVICE GRP		09/29/2011	ITG	700.000	12,331			L
13100M-50-9	CALIX INC		09/29/2011	ITG	500.000	4,069			L
131193-10-4	CALLOWAY GOLF COMPANY		09/29/2011	ITG	1,000.000	5,283			L
131347-30-4	CALPINE CORP		09/29/2011	Loop Capital	6,800.000	97,390			L
132011-10-7	CAMBREX CORP.		09/29/2011	ITG	400.000	1,983			L
133034-10-8	CAMDEN NATIONAL CORP		09/29/2011	ITG	100.000	2,738			L
133131-10-2	CAMDEN PROP		09/29/2011	Loop Capital	1,500.000	84,561			L
13342B-10-5	CAMERON INTERNATIONAL		09/29/2011	ITG	4,900.000	211,047			L
134429-10-9	CAMPBELL SOUP CO		09/29/2011	Loop Capital	5,400.000	174,036			L
13466Y-10-5	CAMPUS CREST COMMUNITIES INC		09/29/2011	Various	5,660.000	63,718			L
138098-10-8	CANTEL MEDICAL CORP		09/29/2011	ITG	300.000	6,448			L
139594-10-5	CAPELLA EDUCATION CO		09/29/2011	ITG	300.000	8,983			L
139674-10-5	CAPITAL CITY BANK GROUP INC		09/29/2011	ITG	100.000	1,034			L
14040H-10-5	CAPITAL ONE FINL CORP		09/29/2011	ITG	9,300.000	380,008			L
14055X-10-2	CAPITALSOURCE INC		09/29/2011	Loop Capital	6,600.000	41,448			L

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14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		09/29/2011	Various	10,660.000	113,894			L
140288-10-1	CAPLEASE INC		09/29/2011	ITG	800.000	2,902			L
14067E-50-6	CAPSTEAD MORTGAGE CORP		09/29/2011	ITG	1,200.000	14,082			L
14067D-10-2	CAPSTONE TURBINE CORP		09/29/2011	Various	47,060.000	48,406			L
140781-10-5	CARBO CERAMICS INC		09/29/2011	Loop Capital	394.000	42,764			L
14149F-10-9	CARDINAL FINANCIAL CORP		09/29/2011	ITG	400.000	3,579			L
14149Y-10-8	CARDINAL HEALTH INC		09/29/2011	ITG	7,000.000	301,202			L
14161H-10-8	CARDTRONICS INC		09/29/2011	ITG	700.000	16,594			L
141665-10-9	CAREER EDUCATION CORP.		09/29/2011	ITG	1,100.000	14,924			L
14170T-10-1	CAREFUSION CORP		09/29/2011	Loop Capital	4,400.000	106,442			L
142339-10-0	CARLISLE CORP.		09/29/2011	Loop Capital	1,200.000	39,125			L
143130-10-2	CARMAX INC		09/29/2011	Loop Capital	4,400.000	105,370			L
143658-30-0	CARNIVAL CORP		09/29/2011	ITG	8,800.000	281,764			L
144285-10-3	CARPENTER TECHNOLOGY CORP.		09/29/2011	Loop Capital	900.000	41,254			L
144577-10-3	CARRIZO OIL GAS INC		09/29/2011	ITG	700.000	15,648			L
146229-10-9	CARTER'S INC		09/29/2011	Loop Capital	1,200.000	37,227			L
147195-10-1	CASCADE CORP		09/29/2011	ITG	200.000	6,800			L
147528-10-3	CASEYS GENERAL STORES, INC.		09/29/2011	Loop Capital	800.000	35,557			L
14754D-10-0	CASH AMERICA INTERNATIONAL INC		09/29/2011	ITG	600.000	31,267			L
14808P-10-9	CASS INFORMATION SYSTEMS INC		09/29/2011	ITG	100.000	3,131			L
148411-10-1	CASTLE A M & CO		09/29/2011	ITG	300.000	3,252			L
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		09/29/2011	Loop Capital	900.000	52,462			L
149123-10-1	CATERPILLAR INC		09/29/2011	ITG	12,700.000	953,212			L
149150-10-4	CATHAY GENERAL BANCORP		09/29/2011	ITG	1,400.000	16,266			L
149205-10-6	CATO CORP NEW		09/29/2011	ITG	500.000	11,442			L
149568-10-7	CAVCO INDUSTRIES		09/29/2011	ITG	100.000	3,470			L
14964U-10-8	CAVIUM INC		09/29/2011	ITG	900.000	25,564			L
149847-10-5	CBEYOND INC		09/29/2011	ITG	800.000	5,836			L
124805-10-2	CBIZ INC		09/29/2011	ITG	600.000	3,903			L
124830-10-0	CBL AND ASSOCIATES		09/29/2011	Loop Capital	3,000.000	35,907			L
12503M-10-8	CBOE HOLDINGS		09/29/2011	Various	7,580.000	196,589			L
12497T-10-1	CBRE GROUP INC		09/29/2011	Loop Capital	6,000.000	84,944			L
124857-20-2	CBS CORP C LASS B		09/29/2011	ITG	12,400.000	255,254			L
125137-10-9	CEC ENTERTAINMENT INC		09/29/2011	ITG	300.000	8,681			L
150602-20-9	CEDAR SHOPPING CENTERS INC		09/29/2011	ITG	100.000	315			L
150838-10-0	CELADON GROUP INC		09/29/2011	ITG	400.000	3,650			L
150870-10-3	CELANESE CORP		09/29/2011	Loop Capital	3,200.000	118,193			L
151020-10-4	CELGENE CORP.		09/29/2011	ITG	9,100.000	569,537			L
150934-60-2	CELL THERAPEUTICS INC		09/29/2011	ITG	2,200.000	2,330			L
15135B-10-1	CENTENE CORP		09/29/2011	ITG	1,000.000	29,026			L
15146E-10-2	CENTER FINANCIAL CORP		09/29/2011	ITG	600.000	2,868			L
15189T-10-7	CENTERPOINT ENERGY INC		09/29/2011	Various	8,760.000	174,040			L
15201P-10-9	CENTERSTATE BANKS INC		09/29/2011	ITG	200.000	1,042			L
153527-10-6	CENTRAL GARDEN & PET CO		09/29/2011	ITG	1,400.000	9,939			L
153527-20-5	CENTRAL GARDEN & PET SERIES A		09/29/2011	ITG	2,200.000	16,286			L
155771-10-8	CENTRAL VERMONT PUBLIC SERVICE CORP		09/29/2011	Various	2,120.000	74,705			L
156431-10-8	CENTURY ALUMINUM COMPANY		09/29/2011	ITG	1,200.000	11,004			L
156700-10-6	CENTURYLINK INC		09/29/2011	Various	13,869.250	472,268			L
15670S-10-5	CENVEO INC		09/29/2011	ITG	1,200.000	3,750			L
156708-10-9	CEPHALON INC		09/29/2011	Loop Capital	1,500.000	121,497			L
15670R-10-7	CEPHEID INC		09/29/2011	Loop Capital	1,200.000	47,313			L
156710-10-5	CERADYNE		09/29/2011	ITG	300.000	8,559			L
156782-10-4	CERNER CORP		09/29/2011	ITG	2,900.000	203,632			L
157210-10-5	CEVA INC		09/29/2011	ITG	500.000	11,536			L
125269-10-0	CF INDUSTRIES HOLDINGS		09/29/2011	ITG	1,418.000	200,720			L
12541M-10-2	CH ENERGY GROUP INC.		09/29/2011	ITG	300.000	15,826			L
159864-10-7	CHARLES RIVER LAB		09/29/2011	ITG	700.000	20,214			L
808513-10-5	CHARLES SCHWAB		09/29/2011	Various	28,735.600	334,120			L
161133-10-3	CHARMING SHOPPES, INC.		09/29/2011	ITG	2,000.000	5,560			L
161150-30-8	CHART INDUSTRIES INC		09/29/2011	ITG	600.000	26,752			L
162825-10-3	CHECKPOINT SYSTEMS, INC.		09/29/2011	ITG	600.000	8,145			L
163072-10-1	CHEESECAKE FACTORY INC		09/29/2011	ITG	1,000.000	25,444			L
163428-10-5	CHELSEA THERAPEUTICS INTERNATIONAL INC		09/29/2011	ITG	700.000	2,629			L

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16359R-10-3	CHEMED CORP		09/29/2011	Various	1,220.000	66,473			L
163731-10-2	CHEMICAL FINANCIAL CORP		09/29/2011	ITG	300.000	4,549			L
163893-20-9	Chemtura Corp		09/29/2011	Various	13,600.000	146,108			L
16411R-20-8	CHENIERE ENERGY INC		09/29/2011	Various	12,040.000	62,495			L
16444H-10-2	CHEROKEE INC		09/29/2011	ITG	200.000	2,583			U
165167-10-7	CHESAPEAKE ENERGY CORP		09/29/2011	ITG	13,000.000	347,096			L
165240-10-2	CHESAPEAKE LODGING TRUST		09/29/2011	Various	5,820.000	70,380			L
165303-10-8	CHESAPEAKE UTILITIES CORP		09/29/2011	Various	3,040.000	119,063			L
166764-10-0	CHEVRON CORP		09/29/2011	ITG	39,500.000	3,696,236			L
168615-10-2	CHICO FAS INC		09/29/2011	Loop Capital	3,400.000	39,783			L
168905-10-7	CHILDREN'S PLACE		09/29/2011	Various	980.000	45,954			L
16934Q-10-9	CHIMERA INVESTMENT CORP		09/29/2011	ITG	8,100.000	23,276			L
169467-10-7	CHINDEX INTERNATIONAL INC		09/29/2011	ITG	200.000	1,763			L
169656-10-5	CHIPOTLE MEXICAN GRILL		09/29/2011	ITG	612.000	190,266			L
170032-80-9	CHIQUITA BRANDS INTERNATIONAL, INC.		09/29/2011	ITG	2,600.000	22,868			L
169905-10-6	CHOICE HOTELS INTL INC		09/29/2011	ITG	500.000	15,187			L
171046-10-5	CHRISTOPHER AND BANKS CORP		09/29/2011	ITG	500.000	1,726			L
171232-10-1	CHUBB CORP		09/29/2011	ITG	5,900.000	354,537			L
171340-10-2	CHURCH & DWIGHT CO.		09/29/2011	Loop Capital	3,300.000	146,620			L
171484-10-8	CHURCHILL DOWNS INC		09/29/2011	ITG	100.000	3,829			L
17163B-10-2	CIBER INC		09/29/2011	ITG	900.000	2,764			L
171779-30-9	CIENA CORP		09/29/2011	Various	3,500.000	40,356			L
125509-10-9	CIGNA CORP.		09/29/2011	ITG	5,500.000	231,883			L
171798-10-1	CIMAREX ENERGY CO		09/29/2011	Loop Capital	1,700.000	97,983			L
171871-10-6	CINCINNATI BELL INC		09/29/2011	ITG	4,600.000	14,536			L
172062-10-1	CINCINNATI FINL CORP		09/29/2011	Loop Capital	3,100.000	82,550			L
17243V-10-2	CINEMARK HOLDINGS INC		09/29/2011	Various	3,360.000	64,569			L
172908-10-5	CINTAS COR P COM		09/29/2011	Loop Capital	2,600.000	75,004			L
17273K-10-9	CIRCOR INTERNATIONAL INC		09/29/2011	ITG	300.000	8,741			L
172755-10-0	CIRRUS LOGIC INC		09/29/2011	Various	2,400.000	37,506			L
17275R-10-2	CISCO SYS INC		09/29/2011	ITG	108,500.000	1,718,922			L
125581-80-1	CIT GROUP INC		09/29/2011	Loop Capital	3,700.000	117,190			L
17306X-10-2	CITI TRENDS INC		09/29/2011	ITG	200.000	2,391			L
172967-42-4	CITIGROUP INC		09/29/2011	ITG	58,000.000	1,539,279			L
174740-10-0	CITIZENS INC		09/29/2011	ITG	800.000	4,980			L
174420-30-7	CITIZENS REPUBLIC BANCORP INC		09/29/2011	Various	7,500.000	55,039			L
177376-10-0	CITRIX SYS INC		09/29/2011	ITG	3,700.000	210,603			L
177835-10-5	CITY HOLDING CO		09/29/2011	ITG	200.000	5,547			L
178566-10-5	CITY NATIONAL CORP.		09/29/2011	Loop Capital	900.000	35,594			L
179895-10-7	CLARCOR INCORPORATED		09/29/2011	Various	1,080.000	44,988			L
969490-10-1	CLAYTON WILLIAMS ENERGY INC		09/29/2011	ITG	200.000	9,115			L
184499-10-1	CLEAN ENERGY FUELS CORP		09/29/2011	ITG	1,000.000	11,370			L
184496-10-7	CLEAN HARBORS		09/29/2011	Various	1,200.000	61,518			L
18451C-10-9	CLEAR CHANNEL OUTDOOR CL A		09/29/2011	ITG	900.000	8,849			L
18538R-10-3	CLEARWATER PAPER CORP		09/29/2011	ITG	400.000	13,623			L
12561W-10-5	CLECO CORP. HOLDING CO		09/29/2011	Loop Capital	1,200.000	41,462			L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		09/29/2011	Loop Capital	2,900.000	155,171			L
18712Q-10-3	CLIFTON SAVINGS BANCORP INC		09/29/2011	ITG	100.000	930			L
189054-10-9	CLOROX CO		09/29/2011	ITG	3,000.000	201,369			L
18911Q-10-2	CLOUD PEAK ENERGY INC		09/29/2011	ITG	1,000.000	17,628			L
12572Q-10-5	CME GROUP INC.		09/29/2011	ITG	1,264.000	321,342			L
125896-10-0	CMS ENERGY CORP		09/29/2011	Various	8,700.000	172,279			L
12621E-10-3	CNO FINANCIAL GROUP INC		09/29/2011	ITG	4,600.000	25,360			L
189754-10-4	COACH INC		09/29/2011	ITG	5,900.000	317,226			L
19075F-10-6	COBALT INTERNATIONAL ENERGY		09/29/2011	ITG	1,800.000	14,061			L
190897-10-8	COBIZ FINL INC		09/29/2011	ITG	500.000	2,362			L
19122T-10-9	COCA COLA ENTERPRISES INC COM STK		09/29/2011	Various	19,280.000	484,138			L
191098-10-2	COCA COLA BOTTLING COMPANY		09/29/2011	ITG	400.000	22,107			L
191216-10-0	COCA COLA CO.		09/29/2011	ITG	45,000.000	3,100,293			L
192005-10-6	CODEXIS INC		09/29/2011	ITG	200.000	949			L
192108-50-4	COEUR D'ALENE MINES		09/29/2011	Loop Capital	1,800.000	39,168			L
19238U-10-7	COGDELL SPENCER INC		09/29/2011	ITG	500.000	1,857			L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		09/29/2011	ITG	1,100.000	15,124			L

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192422-10-3	COGNEX CORP		09/29/2011	ITG	700.000	19,138			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/29/2011	ITG	6,000.000	391,466			L
19247A-10-0	COHEN STEERS INC		09/29/2011	ITG	500.000	15,378			L
192479-10-3	COHERENT, INC.		09/29/2011	ITG	500.000	21,723			L
192576-10-6	COHU INC		09/29/2011	ITG	400.000	3,958			L
19259P-30-0	COINSTAR INC		09/29/2011	Various	820.000	35,267			L
193068-10-3	COLDWATER CREEK INC		09/29/2011	ITG	200.000	251			L
194014-10-6	COLFAX CORP		09/29/2011	Various	760.000	16,394			L
194162-10-3	COLGATE PALMOLIVE CO		09/29/2011	ITG	10,100.000	901,158			L
19421W-10-0	COLLECTIVE BRANDS		09/29/2011	ITG	1,100.000	14,354			U
195872-10-6	COLONIAL PROPERTY TRUST		09/29/2011	Various	3,980.000	74,008			L
19624R-10-6	COLONY FINANCIAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,680.000	61,689			L
197236-10-2	COLUMBIA BKG SYS INC		09/29/2011	ITG	700.000	10,315			L
198516-10-6	COLUMBIA SPORTSWEAR CO		09/29/2011	ITG	300.000	14,283			L
199333-10-5	COLUMBUS MCKINNON CORP		09/29/2011	ITG	300.000	3,346			L
20030N-10-1	COMCAST CORP NEW CL A		09/29/2011	ITG	41,100.000	897,349			L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		09/29/2011	ITG	13,300.000	286,217			L
200340-10-7	COMERICA INC		09/29/2011	Various	7,470.740	206,646			L
199908-10-4	COMFORT SYSTEMS USA INC		09/29/2011	ITG	600.000	5,250			L
200525-10-3	COMMERCE BANCSHARES, INC.		09/29/2011	Loop Capital	1,500.000	53,177			U
201723-10-3	COMMERCIAL METALS CO.		09/29/2011	ITG	2,200.000	21,336			L
202608-10-5	COMMERCIAL VEHICLE GROUP INC		09/29/2011	ITG	500.000	3,233			L
203233-10-1	COMMONWEALTH REIT		09/29/2011	ITG	1,200.000	23,364			L
203607-10-6	COMMUNITY BANK SYSTEMS INC		09/29/2011	Various	1,740.000	39,932			L
203668-10-8	COMMUNITY HEALTH SYSTEMS		09/29/2011	ITG	1,800.000	30,659			L
204149-10-8	COMMUNITY TRUST BANCORP INC		09/29/2011	ITG	200.000	4,668			L
204166-10-2	COMMVAULT SYSTEMS INC		09/29/2011	ITG	800.000	29,952			L
20454K-10-4	Complete Genomics Inc		09/29/2011	ITG	200.000	1,148			L
20453E-10-9	COMPLETE PRODUCTION SERVICES INC		09/29/2011	Various	1,940.000	39,933			L
205306-10-3	COMPUTER PROGRAMS SYSTEMS		09/29/2011	ITG	200.000	13,355			L
205363-10-4	COMPUTER S CIENCES CORP COM		09/29/2011	Loop Capital	2,900.000	80,759			L
205638-10-9	COMPUWARE CORP COM		09/29/2011	ITG	4,200.000	33,731			L
20564W-10-5	COMSCORE INC		09/29/2011	ITG	500.000	8,644			L
205768-20-3	COMSTOCK RESOURCES INC		09/29/2011	ITG	800.000	13,392			L
205826-20-9	COMTECH TELECOMM CORP		09/29/2011	ITG	500.000	13,977			L
205887-10-2	CONAGRA INC		09/29/2011	ITG	10,600.000	257,608			L
206016-10-7	CONCEPTUS INC		09/29/2011	ITG	500.000	5,133			L
20605P-10-1	CONCHO RESOURCES INC		09/29/2011	Loop Capital	1,900.000	140,213			L
206708-10-9	CONCUR TECHNOLOGIES		09/29/2011	Loop Capital	900.000	34,388			L
207410-10-1	CONMED CORP		09/29/2011	ITG	600.000	13,657			L
207797-10-1	CONNECTICUT WATER SVC INC		09/29/2011	ITG	100.000	2,511			L
20825C-10-4	CONOCOPHILLIPS		09/29/2011	ITG	26,500.000	1,698,790			L
20854P-10-9	CONSOL ENERGY INC.		09/29/2011	Loop Capital	4,500.000	155,601			L
209034-10-7	CONSOLIDATED COMMUNICATIONS		09/29/2011	ITG	600.000	11,021			L
209115-10-4	CONSOLIDATED EDISON INC		09/29/2011	ITG	5,800.000	331,628			L
209341-10-6	CONSOLIDATED GRAPHICS		09/29/2011	Various	1,840.000	67,186			L
G23773-10-7	CONSOLIDATED WATER CO-ORD SH	F	09/29/2011	ITG	200.000	1,654			L
210313-10-2	CONSTANT CONTACT INC		09/29/2011	ITG	500.000	8,862			L
210371-10-0	CONSTELLATION ENERG		09/29/2011	Loop Capital	3,900.000	150,194			L
21075N-20-4	CONTANGO OIL GAS		09/29/2011	ITG	200.000	11,096			L
212015-10-1	CONTINENTAL RESOURCES INC OK		09/29/2011	Various	5,800.000	289,008			L
212172-10-0	CONTINUCARE CORP		09/29/2011	ITG	600.000	3,830			L
212485-10-6	CONVERGYS CORP COM		09/29/2011	ITG	2,300.000	21,986			L
205944-10-1	CON-WAY INC		09/29/2011	ITG	900.000	20,760			L
216648-40-2	COOPER COMPANIES INC		09/29/2011	Loop Capital	900.000	71,837			L
G24140-10-8	COOPER INDUSTRIES LTD SHS A		09/29/2011	Loop Capital	3,200.000	153,754			L
216831-10-7	COOPER TIRE & RUBBER CO.		09/29/2011	Various	4,640.000	48,285			L
217204-10-6	COPART INC		09/29/2011	Loop Capital	1,200.000	47,041			L
N22717-10-7	CORE LABORATORIES		09/29/2011	Various	1,580.000	150,613			L
218681-10-4	CORE MARK HOLDING CO INC		09/29/2011	ITG	100.000	3,105			L
21871D-10-3	CORELOGIC INC		09/29/2011	ITG	1,500.000	16,543			L
21870Q-10-5	Coresite Rlty Corp		09/29/2011	Various	4,700.000	69,358			L
218868-10-7	CORINTHIAN COLLEGES INC		09/29/2011	ITG	800.000	1,310			L

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219023-10-8	CORN PRODUCTS INTL INC		09/29/2011	Loop Capital	2,500.000	99,437			L
219350-10-5	CORNING IN C COM		09/29/2011	ITG	31,000.000	393,223			L
21988R-10-2	CORPORATE EXECUTIVE BOARD		09/29/2011	Various	820.000	24,656			L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		09/29/2011	ITG	1,300.000	28,995			L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		09/29/2011	Loop Capital	2,100.000	48,540			L
221006-10-9	CORVEL CORP		09/29/2011	ITG	200.000	8,632			L
22160N-10-9	COSTAR GROUP INC		09/29/2011	Various	580.000	29,742			L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/29/2011	ITG	8,800.000	732,833			L
222660-10-2	COURIER CORP.		09/29/2011	ITG	100.000	719			L
222795-10-6	COUSINS PROPERTY		09/29/2011	ITG	1,600.000	9,588			L
222816-10-0	COVANCE INC		09/29/2011	Loop Capital	1,200.000	55,409			L
22282E-10-2	COVANTA HLDG CORP		09/29/2011	Loop Capital	2,700.000	41,127			L
222862-10-4	COVENTRY HEALTH CARE INC		09/29/2011	Loop Capital	3,000.000	86,656			L
G2554F-11-3	COVIDIEN PLC		09/29/2011	ITG	9,700.000	437,482			U
223622-10-1	COWEN GROUP INC-CLASS A		09/29/2011	ITG	1,100.000	2,922			L
12618T-10-5	CRA INTL INC		09/29/2011	ITG	200.000	4,085			L
22410J-10-6	CRACKER BARREL OLD COUNTRY STORE		09/29/2011	Various	740.000	30,358			L
224399-10-5	CRANE CO.		09/29/2011	ITG	900.000	32,770			L
225223-30-4	CRAY INC		09/29/2011	ITG	500.000	2,684			L
225310-10-1	CREAD ACCEPTANCE CORP		09/29/2011	ITG	200.000	12,775			L
225447-10-1	CREE INC		09/29/2011	Loop Capital	2,100.000	57,477			L
227046-10-9	CROCS INC		09/29/2011	Loop Capital	1,800.000	45,453			L
227483-10-4	CROSS COUNTRY HEALTHCARE INC		09/29/2011	ITG	400.000	1,583			L
22765Y-10-4	CROSSTEX ENERGY INC		09/29/2011	ITG	900.000	12,510			L
228227-10-4	CROWN CASTLE INTL		09/29/2011	ITG	6,000.000	245,291			L
228368-10-6	CROWN HOLDINGS INC		09/29/2011	Loop Capital	3,100.000	96,007			L
228903-10-0	CRYOLIFE INC		09/29/2011	ITG	400.000	1,794			L
126349-10-9	CSG SYSTEMS INTERNATION		09/29/2011	ITG	600.000	7,770			L
12640Y-20-5	CSR PLC ADR		09/01/2011	MERGER	1,057.260	15,542			L
125906-10-7	CSS INDUSTRIES INC		09/29/2011	ITG	200.000	3,285			L
126408-10-3	CSX CORP		09/29/2011	ITG	21,800.000	423,358			L
D1648T-10-8	CTS EVENTIM AG	D	07/11/2011	BONUS ISSUE	1,424.000	32,390			U
229663-10-9	CUBESMART		09/29/2011	ITG	1,800.000	15,758			L
229669-10-6	CUBIC CORP.		09/29/2011	ITG	300.000	11,751			L
229678-10-7	CUBIST PHARMACEUTICALS INC		09/29/2011	Loop Capital	1,200.000	41,944			L
229899-10-9	CULLEN FROST BANKERS, INC.		09/29/2011	Various	1,560.000	72,587			L
231021-10-6	CUMMINS IN C COM		09/29/2011	ITG	3,700.000	317,743			L
231269-10-1	CURIS INC		09/29/2011	ITG	1,400.000	4,310			L
231561-10-1	CURTIS WRIGHT CORP		09/29/2011	ITG	600.000	17,312			L
126600-10-5	CVB FINANCIAL CORP		09/29/2011	ITG	1,300.000	10,255			L
12662P-10-8	CVR ENERGY INC		09/29/2011	Various	11,980.000	259,911			L
126650-10-0	CVS CAREMARK CORP		09/29/2011	ITG	27,000.000	916,148			L
23251P-10-2	CYBERONICS INC		09/29/2011	Various	840.000	23,372			L
232572-10-7	CYMER, INC		09/29/2011	ITG	600.000	22,799			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		09/29/2011	Loop Capital	3,200.000	50,684			L
12673A-10-8	CYS INVESTMENTS INC		09/29/2011	Various	8,800.000	106,244			U
232820-10-0	CYTEC INDUSTRIES INC		09/29/2011	ITG	900.000	31,727			L
23283K-10-5	CYTORI THERAPEUTICS INC		09/29/2011	ITG	800.000	2,411			L
233293-10-9	D P L, INC.		09/29/2011	Loop Capital	2,400.000	72,405			L
23331A-10-9	D R HORTON INC COM		09/29/2011	Loop Capital	5,800.000	53,760			L
234264-10-9	DAKTRONICS INC		09/29/2011	ITG	600.000	5,287			L
235825-20-5	DANA HOLDING CORP		09/29/2011	Various	6,020.000	66,221			L
235851-10-2	DANAHER CO RP COM		09/29/2011	ITG	11,100.000	481,225			L
237194-10-5	DARDEN RESTAURANTS INC		09/29/2011	Loop Capital	2,600.000	112,657			L
237266-10-1	DARLING INTERNATIONAL INC		09/29/2011	Loop Capital	4,100.000	53,062			L
23918K-10-8	DAVITA INC.		09/29/2011	Loop Capital	1,900.000	120,283			L
239359-10-2	DAWSON GEOPHYSICAL CO		09/29/2011	ITG	200.000	4,814			L
233153-10-5	DCT INDUSTRIAL TR INC		09/29/2011	ITG	3,600.000	16,422			L
23317H-10-2	DDR CORP		09/29/2011	Loop Capital	4,600.000	51,655			L
242309-10-2	DEALERTRACK HOLDINGS		09/29/2011	ITG	500.000	8,138			L
242370-10-4	DEAN FOODS CO		09/29/2011	Loop Capital	4,500.000	41,193			L
243537-10-7	DECKERS OUTDOOR CORP		09/29/2011	Loop Capital	800.000	75,737			L
244199-10-5	DEERE & CO.		09/29/2011	ITG	8,300.000	558,788			L

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24661P-10-4	DELCATH SYSTEMS INC		09/29/2011	ITG	1,000.000	3,456			L
246647-10-1	DELEK US HOLDINGS INC	F	09/29/2011	ITG	300.000	3,555			L
24702R-10-1	DELL INC		09/29/2011	ITG	33,700.000	506,009			L
247131-10-5	DELPHI FINANCIAL GROUP		09/29/2011	ITG	1,100.000	24,045			L
247361-70-2	DELTA AIR LINES, INC.		09/29/2011	Loop Capital	4,300.000	34,421			U
N25633-13-7	DELTA LLOYD NV RIGHTS	D	08/08/2011	DIRECT	11,873.000				L
247907-20-7	DELTA PETROLEUM CORP		09/29/2011	ITG	100.000	237			L
24784L-10-5	DELTEK INC		09/29/2011	ITG	300.000	1,937			L
247850-10-0	DELTIC TIMBER CORP		09/29/2011	ITG	200.000	11,046			L
248019-10-1	DELUXE CORP.		09/29/2011	ITG	900.000	17,294			L
24802R-50-6	DEMANDTEC INC		09/29/2011	ITG	600.000	3,693			L
247916-20-8	DENBURY RESOURCES INC		09/29/2011	Loop Capital	7,900.000	94,693			L
24823Q-10-7	DENDREON CORP		09/29/2011	ITG	2,800.000	25,374			L
24869P-10-4	DENNYS CORP		09/29/2011	ITG	1,500.000	5,231			L
249030-10-7	DENTSPLY I NTL INC NEW		09/29/2011	Loop Capital	2,800.000	87,932			L
249908-10-4	DEPOMED INC		09/29/2011	Various	8,900.000	49,163			L
25179M-10-3	DEVON ENERGY CORP.		09/29/2011	ITG	7,900.000	452,014			L
251893-10-3	DEVRY INC		09/29/2011	Loop Capital	1,200.000	46,024			L
25212W-10-0	DEX ONE CORP		09/29/2011	ITG	700.000	481			L
252131-10-7	DEXCOM INC		09/29/2011	ITG	1,300.000	16,240			L
23324T-10-7	DFC GLOBAL CORP		09/29/2011	ITG	900.000	19,694			L
23326R-10-9	DG FASTCHANNEL INC		09/29/2011	ITG	500.000	8,793			L
252603-10-5	DIAMOND FOODS INC		09/29/2011	Loop Capital	700.000	57,384			L
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		09/29/2011	Loop Capital	1,400.000	78,988			L
252784-30-1	DIAMONDROCK HOSPITALITY CO		09/29/2011	ITG	3,100.000	21,840			L
253017-10-7	DICE HOLDINGS INC		09/29/2011	Various	8,160.000	67,593			L
253393-10-2	DICKS SPORTING GOODS		09/29/2011	Loop Capital	1,800.000	63,117			L
253651-10-3	DIEBOLD, INC.		09/29/2011	Loop Capital	1,300.000	36,495			L
253798-10-2	DIGI INTERNATIONAL INC		09/29/2011	ITG	500.000	5,770			L
253868-10-3	DIGITAL REALTY TRUST INC		09/29/2011	Various	2,540.000	138,930			L
25388B-10-4	DIGITAL RIVER INC		09/29/2011	Various	1,260.000	27,665			L
25389M-87-7	DIGITALGLOBE INC		09/29/2011	ITG	600.000	12,099			L
254067-10-1	DILLARDS I NC CL A		09/29/2011	ITG	700.000	32,173			L
253922-10-8	DIME COMMUNITY BANCSHARES		09/29/2011	ITG	300.000	3,112			L
254423-10-6	DINEEQUITY INC		09/29/2011	ITG	300.000	11,602			L
254543-10-1	DIODES INC		09/29/2011	ITG	700.000	13,251			L
25490A-10-1	DIRECTV		09/29/2011	ITG	15,200.000	662,063			L
254709-10-8	DISCOVER FINL SVCS		09/29/2011	ITG	11,000.000	257,215			L
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		09/29/2011	Loop Capital	2,700.000	97,623			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/29/2011	Loop Capital	2,800.000	108,705			L
25470M-10-9	DISH NETWORK CORP		09/29/2011	Loop Capital	4,100.000	109,355			L
254687-10-6	DISNEY WALT CO		09/29/2011	ITG	35,600.000	1,100,670			L
E3685C-10-4	DISTRIBUIDORA INTERNACIONAL	D	04/01/2011	DISTRIBUTION	58,168.000	365,893			U
25659T-10-7	DOLBY LABORATORIES CL A		09/29/2011	ITG	1,100.000	31,134			L
256603-10-1	DOLE FOOD CO INC		09/29/2011	Various	7,820.000	80,523			L
256677-10-5	DOLLAR GENERAL CORP		09/29/2011	Loop Capital	2,600.000	96,474			L
256743-10-5	DOLLAR THRIFTY AUTOMOTIVE GP		09/29/2011	Various	720.000	41,339			L
256746-10-8	DOLLAR TREE INC		09/29/2011	Loop Capital	2,400.000	180,549			L
25746U-10-9	DOMINION RES INC VA		09/29/2011	ITG	12,100.000	619,551			L
25754A-20-1	DOMINIOS PIZZA INC		09/29/2011	ITG	1,000.000	26,680			L
257559-20-3	DOMTAR CORP		09/29/2011	Loop Capital	800.000	57,087			L
257651-10-9	DONALDSON CO.		09/29/2011	Loop Capital	1,400.000	77,417			L
257701-20-1	DONEGAL GROUP INC CL A		09/29/2011	ITG	100.000	1,324			L
257867-10-1	DONNELLEY R R + SONS CO COM		09/29/2011	Loop Capital	4,200.000	60,951			L
258278-10-0	DORMAN PRODUCTS INC		09/29/2011	Various	2,300.000	75,500			L
25960R-10-5	DOUGLAS DYNAMICS INC		09/29/2011	ITG	200.000	2,615			L
25960P-10-9	DOUGLAS EMMETT INC		09/29/2011	Loop Capital	2,300.000	40,436			L
260003-10-8	DOVER CORP COM		09/29/2011	Loop Capital	3,600.000	170,438			L
260543-10-3	DOW CHEM CO		09/29/2011	ITG	23,300.000	564,189			L
26138E-10-9	DR PEPPER SNAPPLE GROUP INC		09/29/2011	Various	18,840.000	711,068			L
26153C-10-3	DREAMWORKS ANIMATION SKG INC		09/29/2011	ITG	1,400.000	26,961			L
261608-10-3	DRESSER RAND GROUP INC		09/29/2011	Loop Capital	1,600.000	68,411			L
26168L-20-5	DREW INDUSTRIES		09/29/2011	ITG	200.000	4,017			L

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262037-10-4	DRIL QUIP		09/29/2011	ITG	600.000	32,967			L
23332B-10-6	DSP GROUP		09/29/2011	ITG	400.000	2,420			L
233326-10-7	DST SYSTEMS INC		09/29/2011	Various	980.000	44,363			L
23334L-10-2	DSW INC CL A		09/29/2011	ITG	500.000	23,078			L
233331-10-7	DTE ENERGY CO		09/29/2011	Loop Capital	3,400.000	167,965			L
23335C-10-1	DTS INC		09/29/2011	ITG	400.000	10,332			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/29/2011	ITG	18,500.000	763,800			L
264147-10-9	DUCOMMUN INC		09/29/2011	ITG	100.000	1,463			L
26433B-10-7	DUFF PHELPS CORP CL A		09/29/2011	ITG	600.000	6,549			L
26441C-10-5	DUKE ENERGY HLDG CORP		09/29/2011	ITG	26,700.000	536,213			L
264411-50-5	DUKE REALTY CORPORATION		09/29/2011	Loop Capital	5,100.000	54,099			L
26483E-10-0	DUN AND BRADSTREET CORP		09/29/2011	Loop Capital	1,000.000	62,732			L
26613Q-10-6	DUPONT FABROS TECHNOLOGY		09/29/2011	ITG	1,100.000	22,498			L
266605-10-4	DURECT CORPORATIONS		09/29/2011	ITG	900.000	1,354			L
233377-40-7	DXP ENTERPRISES INC		09/29/2011	ITG	200.000	4,024			L
26746E-10-3	DYAX CORP		09/29/2011	ITG	1,200.000	1,569			L
267475-10-1	DYCOM INDUSTRIES INC		09/29/2011	ITG	500.000	7,953			L
267888-10-5	DYNAMIC MATERIALS CORP		09/29/2011	ITG	200.000	3,149			L
268158-10-2	DYNAVAX TECHNOLOGIES CORPORATION		09/29/2011	ITG	1,800.000	3,386			L
26817G-30-0	DYNEGY INC DEL CL A		09/29/2011	ITG	1,500.000	6,630			L
26817Q-50-6	DYNEX CAPITAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,060.000	65,982			L
269246-40-1	E TRADE FINANCIAL CORP		09/29/2011	Loop Capital	5,500.000	51,972			L
Y2187A-10-1	EAGLE BULK SHIPPING INC		09/29/2011	ITG	700.000	1,173			L
26969P-10-8	EAGLE MATERIALS INC		09/29/2011	ITG	800.000	13,568			L
270321-10-2	EARTHLINK INC		09/29/2011	ITG	1,600.000	10,986			L
27579R-10-4	EAST WEST BANCORP INC		09/29/2011	Loop Capital	3,000.000	45,555			L
277276-10-1	EASTGROUP PROPERTY		09/29/2011	ITG	500.000	19,473			L
277432-10-0	EASTMAN CH EM CO COM		09/29/2011	Loop Capital	1,400.000	98,229			L
277461-10-9	EASTMAN KO DAK CO COM		09/29/2011	Various	9,640.000	15,984			L
278058-10-2	EATON CORP		09/29/2011	ITG	6,300.000	231,854			L
278265-10-3	EATON VANCE CORP		09/29/2011	Loop Capital	2,500.000	56,070			L
278642-10-3	EBAY INC		09/29/2011	ITG	23,000.000	708,895			L
278715-20-6	EBIX INC		09/29/2011	ITG	700.000	10,487			U
27874N-10-5	ECHELON CORP		09/29/2011	ITG	600.000	4,357			L
27875T-10-1	ECHO GLOBAL LOGISTICS INC		09/29/2011	ITG	100.000	1,290			L
278768-10-6	ECHOSTAR CORP		09/29/2011	ITG	600.000	13,496			L
278865-10-0	ECOLAB INC		09/29/2011	ITG	4,600.000	227,772			L
281020-10-7	EDISON INTL		09/29/2011	ITG	6,000.000	228,761			L
28140M-10-3	EDUCATION MANAGEMENT CORP		09/29/2011	ITG	500.000	7,414			L
28140H-10-4	EDUCATION REALTY TRUST INC		09/29/2011	ITG	1,400.000	12,305			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/29/2011	Loop Capital	2,300.000	160,781			L
28238P-10-9	EHEALTH INC		09/29/2011	ITG	500.000	6,926			L
28336L-10-9	EL PASO CORP		09/29/2011	ITG	15,300.000	270,285			L
283677-85-4	EL PASO ELECTRIC		09/29/2011	ITG	800.000	25,853			L
285218-10-3	ELECTRO RENT CORP.		09/29/2011	ITG	300.000	4,101			U
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		09/29/2011	ITG	600.000	7,072			L
285512-10-9	ELECTRONIC ARTS INC		09/29/2011	Loop Capital	6,500.000	133,973			L
286082-10-2	ELECTRONICS FOR IMAGING, INC.		09/29/2011	ITG	1,000.000	14,063			L
532457-10-8	ELI LILLY & CO		09/29/2011	ITG	20,300.000	759,076			L
28660G-10-6	ELIZABETH ARDEN INC		09/29/2011	ITG	800.000	24,084			L
268648-10-2	EMC CORP		09/29/2011	ITG	40,600.000	868,503			L
29084Q-10-0	EMCOR GROUP INC		09/29/2011	ITG	1,000.000	20,404			L
29084T-10-4	EMDEON INC, CLASS A		09/29/2011	Various	4,440.000	83,478			L
29089Q-10-5	EMERGENT BIO SOLUTIONS INC		09/29/2011	Various	4,680.000	72,745			L
291005-10-6	EMERITUS CORP		09/29/2011	ITG	600.000	8,666			L
291011-10-4	EMERSON ELEC CO		09/29/2011	ITG	14,800.000	645,604			L
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		09/29/2011	ITG	700.000	13,670			L
292218-10-4	EMPLOYERS HOLDINGS INC		09/29/2011	ITG	500.000	6,471			L
292475-20-9	EMULEX CORP		09/29/2011	Various	5,180.000	33,908			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT LL		09/29/2011	Various	596.260	16,646			L
292554-10-2	ENCORE CAPITAL GROUP INC		09/29/2011	Various	1,340.000	30,091			L
292562-10-5	ENCORE WIRE CORP		09/29/2011	ITG	300.000	6,258			L
29259G-20-0	ENDEAVOUR INTERNATIONAL CORP		09/29/2011	Various	6,500.000	53,021			L

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29264F-20-5	ENDO PHARMACEUTICALS HLDGS		09/29/2011	Loop Capital	2,200.000	62,311			L
29269A-10-2	Endocyte Inc		09/29/2011	ITG	300.000	3,066			L
29266S-10-6	ENDOLOGIX INC		09/29/2011	Various	6,680.000	70,601			L
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		09/29/2011	Various	2,120.000	72,192			L
29265N-10-8	ENERGEN CORP.		09/29/2011	Various	8,920.000	382,138			L
29266R-10-8	ENERGIZER HOLDINGS INC		09/29/2011	Loop Capital	1,700.000	116,978			L
29270U-30-3	ENERGY PARTNERS LTD		09/29/2011	Various	4,820.000	54,313			L
29270J-10-0	ENERGY RECOVERY INC		09/29/2011	ITG	500.000	1,524			L
G10082-14-0	ENERGY XII BERMUDA LTD		09/29/2011	ITG	1,300.000	29,040			L
292756-20-2	ENERGYSOLUTIONS		09/29/2011	ITG	1,400.000	5,076			L
292764-10-7	ENERNOC		09/29/2011	ITG	400.000	4,311			L
29275Y-10-2	ENERSYS		09/29/2011	Various	1,780.000	37,352			L
293389-10-2	ENNIS BUSINESS FORMS, INC.		09/29/2011	ITG	500.000	6,583			L
29355X-10-7	ENPRO INDUSTRIES INC		09/29/2011	Various	3,140.000	94,685			L
29358P-10-1	ENSIGN GROUP INC		09/29/2011	ITG	300.000	6,836			L
G3075P-10-1	ENSTAR GROUP LTD		09/29/2011	ITG	200.000	18,704			L
29362U-10-4	ENTEGRIS INC		09/29/2011	ITG	2,800.000	18,474			L
293639-10-0	ENTERCOM COMMUNICATIONS CORP		09/29/2011	ITG	400.000	2,228			L
29364G-10-3	ENTERGY CORP		09/29/2011	ITG	3,500.000	234,156			L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		09/29/2011	ITG	700.000	27,410			L
29382R-10-7	ENTRAVISION COMMUNICATIONS CORP		09/29/2011	ITG	1,100.000	1,265			L
29384R-10-5	ENTROPIC COMMUNICATIONS INC		09/29/2011	ITG	1,500.000	6,524			L
29404K-10-6	ENVESTNET INC		09/29/2011	ITG	300.000	3,022			L
294100-10-2	ENZO BIOCHEM, INC.		09/29/2011	ITG	400.000	931			L
293904-10-8	ENZON PHARMACEUTICALS INC		09/29/2011	ITG	700.000	5,100			L
26875P-10-1	EOG RESOUR CES INC COM		09/29/2011	ITG	5,300.000	387,759			L
26882D-10-9	EPIQ SYSTEMS INC		09/29/2011	ITG	400.000	5,014			L
29428R-10-3	EPOCH HOLDING CORP		09/29/2011	ITG	300.000	4,157			L
29429D-10-3	Epocrates Inc		09/29/2011	ITG	200.000	1,805			L
26884L-10-9	EQT CORPORATION		09/29/2011	Various	3,260.000	179,965			L
294429-10-5	EQUIFAX IN C COM		09/29/2011	Loop Capital	2,500.000	78,099			L
29444U-50-2	EQUINIX INC		09/29/2011	Loop Capital	900.000	78,847			L
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		09/29/2011	Various	1,120.000	70,266			L
294752-10-0	EQUITY ONE INC		09/29/2011	ITG	1,100.000	18,313			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/29/2011	ITG	6,100.000	324,705			L
29481V-10-8	ERESEARCH TECHNOLOGY INC		09/29/2011	ITG	700.000	3,241			L
29530P-10-2	ERIE IDEMNITY CO CL A		09/29/2011	Loop Capital	600.000	42,455			L
296315-10-4	ESCO TECHNOLOGIES INC		09/29/2011	ITG	400.000	10,525			L
297178-10-5	ESSEX PROPERTY		09/29/2011	Various	1,101.000	133,836			L
518439-10-4	ESTEE LAUDER COS.		09/29/2011	ITG	2,700.000	239,770			L
297425-10-0	ESTERLINE CORP.		09/29/2011	ITG	600.000	31,961			L
297602-10-4	ETHAN ALLEN INTERIORS		09/29/2011	ITG	600.000	8,337			L
298736-10-9	EURONET WORLDWIDE INC		09/29/2011	ITG	900.000	14,404			L
29977A-10-5	EVERCORE PARTNETS INC C-A		09/29/2011	ITG	500.000	11,610			L
G3223R-10-8	EVEREST RE GROUP LTD		09/29/2011	Loop Capital	1,100.000	86,394			L
811054-40-2	EW SCRIPPS CLASS A		09/29/2011	ITG	700.000	4,947			L
30063P-10-5	EXACT SCIENCES CORP		09/29/2011	Various	10,380.000	68,539			L
30064E-10-9	EXACTECH INC		09/29/2011	ITG	100.000	1,407			L
30066A-10-5	Examworks Group Inc		09/29/2011	Various	5,020.000	51,561			L
300645-10-8	EXAR CORPORATION		09/29/2011	ITG	600.000	3,489			L
269279-40-2	EXCO RESOURCES INC		09/29/2011	ITG	2,500.000	28,274			L
30161Q-10-4	EXELIXIS INC		09/29/2011	ITG	2,400.000	13,517			L
30161N-10-1	EXELON CORP COM		09/29/2011	ITG	13,900.000	599,347			L
302051-20-6	EXIDE TECHNOLOGIES		09/29/2011	ITG	900.000	3,702			L
302081-10-4	EXLSERVICE HLDGS INC		09/29/2011	Various	3,520.000	78,009			L
30212P-10-5	EXPEDIA IN C DEL COM		09/29/2011	Loop Capital	3,900.000	106,058			L
302130-10-9	EXPEDITORS INTL WA INC COM		09/29/2011	Loop Capital	4,200.000	174,990			L
30214U-10-2	EXPONENT INC		09/29/2011	ITG	300.000	12,394			L
30219E-10-3	EXPRESS INC		09/29/2011	Various	7,980.000	165,373			L
302182-10-0	EXPRESS SCRIPTS INC		09/29/2011	ITG	10,000.000	384,819			L
30225X-10-3	EXTERRAN HOLDINGS INC		09/29/2011	ITG	1,100.000	10,606			L
30225T-10-2	EXTRA SPACE STORAGE INC		09/29/2011	Various	3,440.000	65,954			L
30226D-10-6	EXTREME NETWORKS		09/29/2011	ITG	1,400.000	3,683			L

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30231G-10-2	EXXON MOBIL CORP		09/29/2011	ITG	97,000.000	7,143,846			L
302301-10-6	EZCORP INC CL A		09/29/2011	ITG	700.000	20,013			L
302491-30-3	F M C CORP.		09/29/2011	Loop Capital	1,400.000	100,248			L
315616-10-2	F5 NETWORKS INC		09/29/2011	Loop Capital	1,600.000	118,911			L
G3323L-10-0	FABRINET		09/29/2011	Various	3,120.000	61,039			L
303075-10-5	FACTSET RESEARCH SYSTEMS		09/29/2011	Loop Capital	900.000	81,921			L
303250-10-4	FAIR ISAAC INC		09/29/2011	ITG	700.000	15,732			L
303726-10-3	FAIRCHILD SEMICONDUCTOR INTL INC		09/29/2011	ITG	2,600.000	29,477			L
305560-30-2	Fairpoint Communication		09/29/2011	ITG	600.000	2,676			L
306137-10-0	FALCONSTOR SOFTWARE INC		09/29/2011	ITG	500.000	1,452			L
307000-10-9	FAMILY DOLLAR STORE		09/29/2011	Loop Capital	2,400.000	122,459			L
307675-10-8	FARMER BROS CO		09/29/2011	ITG	1,400.000	7,335			L
311642-10-2	FARO TECHNOLOGIES INC		09/29/2011	Various	980.000	31,059			L
311900-10-4	FASTENAL CO		09/29/2011	ITG	5,500.000	188,091			L
30239F-10-6	FBL FINANCIAL GROUP INC CL A		09/29/2011	ITG	300.000	7,975			L
30247C-30-1	FBR & CO		09/29/2011	ITG	300.000	737			L
313549-40-4	FEDERAL MOGUL CORP		09/29/2011	ITG	300.000	4,633			L
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		09/29/2011	Loop Capital	1,300.000	108,032			L
313855-10-8	FEDERAL SIGNAL CORP.		09/29/2011	ITG	700.000	3,148			L
314211-10-3	FEDERATED INVESTORS		09/29/2011	ITG	1,900.000	33,912			L
31428X-10-6	FEDEX CORP		09/29/2011	ITG	6,000.000	418,754			L
30241L-10-9	FEI COMPANY		09/29/2011	ITG	800.000	23,927			L
31430F-10-1	FELCOR LODGING TRUST INC		09/29/2011	ITG	2,500.000	5,775			L
315405-10-0	FERRO CORP.		09/29/2011	ITG	1,600.000	10,100			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/29/2011	Loop Capital	4,700.000	116,466			L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		09/29/2011	Loop Capital	4,300.000	65,683			L
31678A-10-3	FIFTH STREET FINANCE CORP		09/29/2011	ITG	1,400.000	13,143			L
316773-10-0	FIFTH THIRD BANCORP		09/29/2011	Loop Capital	18,300.000	189,487			L
317485-10-0	FINANCIAL ENGINES INC		09/29/2011	ITG	700.000	12,895			L
31787A-50-7	FINISAR CORP		09/29/2011	Various	5,120.000	92,886			L
317923-10-0	FINISH LINE INC		09/29/2011	ITG	1,000.000	20,510			L
31847R-10-2	FIRST AMERICAN FINANCIAL		09/29/2011	ITG	1,500.000	19,683			L
318910-10-6	FIRST BANCORP NC		09/29/2011	ITG	100.000	975			L
319383-10-5	FIRST BUSEY CORP		09/29/2011	Various	12,320.000	54,074			L
31942D-10-7	FIRST CASH FINL SVCS INC		09/29/2011	ITG	600.000	24,995			L
31946M-10-3	FIRST CITIZENS BCSH CL A		09/29/2011	ITG	86.000	12,666			L
319829-10-7	FIRST COMMONWEALTH FINL CORP		09/29/2011	ITG	1,500.000	5,646			L
31983A-10-3	FIRST COMMUNITY BANCSHARES		09/29/2011	ITG	100.000	1,035			L
320218-10-0	FIRST FINANCIAL CORP INDIANA		09/29/2011	ITG	200.000	5,506			L
320209-10-9	FIRST FINL BANCORP		09/29/2011	ITG	800.000	11,214			L
32020R-10-9	FIRST FINL BANKSHARES INC		09/29/2011	ITG	400.000	10,479			L
320517-10-5	FIRST HORIZON NATL CORP		09/29/2011	ITG	4,700.000	29,187			L
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/29/2011	ITG	1,700.000	13,956			L
32055Y-20-1	FIRST INTERSTATE BANCSYS/MT		09/29/2011	ITG	100.000	1,085			L
320771-10-8	FIRST MARBLEHEAD CORP		09/29/2011	ITG	400.000	418			L
320817-10-9	FIRST MERCHANTS CORP		09/29/2011	ITG	200.000	1,438			L
320867-10-4	FIRST MIDWEST BANCORP		09/29/2011	ITG	1,300.000	10,047			L
33582V-10-8	FIRST NIAGARA FINL GRP INC		09/29/2011	Various	15,540.000	147,141			L
33610F-10-9	FIRST POTOMAC REALTY TRUST		09/29/2011	ITG	800.000	10,383			L
336433-10-7	FIRST SOLAR		09/29/2011	Loop Capital	1,100.000	70,960			L
337932-10-7	FIRSTENERGY CORP		09/29/2011	ITG	8,500.000	385,940			L
337915-10-2	FIRSTMERIT CORP		09/29/2011	ITG	1,900.000	21,807			L
337738-10-8	FISERV INC COM		09/29/2011	Various	3,880.000	196,913			L
337756-20-9	FISHER COMMUNICATIONS INC		09/29/2011	ITG	100.000	2,240			L
337930-50-7	FLAGSTAR BANCORP INC.		09/29/2011	ITG	2,400.000	1,243			L
L3466T-10-4	FLAGSTONE REINSURANCE HOLDINGS SA		09/29/2011	ITG	800.000	5,933			L
339041-10-5	Fleetcor Technologies I		09/29/2011	Various	4,420.000	116,338			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	09/29/2011	Loop Capital	15,300.000	88,535			U
302445-10-1	FLIR SYSTEMS INC		09/29/2011	Loop Capital	3,200.000	83,646			L
343389-10-2	FLOTEK INDUSTRIES INC		09/29/2011	Various	7,260.000	36,913			L
343468-10-4	FLOW INTERNATIONAL CORP		09/29/2011	ITG	700.000	1,604			L
343498-10-1	FLOWERS INDUSTRIES, INC.		09/29/2011	Loop Capital	3,400.000	66,234			L
34354P-10-5	FLOWSERVE CORPORATION		09/29/2011	Loop Capital	1,100.000	86,231			L

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34385P-10-8	Fluidigm Corp Del		09/29/2011	ITG	300.000	4,384			L
343412-10-2	FLUOR CORP		09/29/2011	Loop Capital	3,400.000	168,016			L
343873-10-5	FLUSHING FINANCIAL CORP		09/29/2011	ITG	400.000	4,278			L
30249U-10-1	FMC TECHNLOGIES INC		09/29/2011	ITG	4,800.000	187,390			L
302520-10-1	FNB CORP		09/29/2011	Various	6,680.000	56,359			L
344849-10-4	FOOT LOCKER INC		09/29/2011	Loop Capital	3,000.000	63,394			L
345203-20-2	FORCE PROTECTION INC		09/29/2011	ITG	1,100.000	4,195			L
345370-86-0	FORD MTR C O DEL COM PAR U		09/29/2011	Various	76,340.000	763,229			L
345550-10-7	FOREST CITY ENTERPRISES INC		09/29/2011	ITG	2,100.000	23,129			L
S78848-35-5	FOREST LABORATORIES CVR RIGHTS		07/06/2011	DIRECT	2,860.000				U
345838-10-6	FOREST LABS INC		09/29/2011	Loop Capital	5,500.000	171,349			L
346091-70-5	FOREST OIL CORP.		09/29/2011	ITG	2,100.000	31,249			L
346233-10-9	FORESTAR GROUP INC		09/29/2011	ITG	600.000	6,707			V
346375-10-8	FORMFACTOR INC		09/29/2011	ITG	1,000.000	6,333			L
346563-10-9	FORRESTER RESEARCH INC		09/29/2011	ITG	300.000	9,856			L
34959E-10-9	FORTINET INC		09/29/2011	ITG	1,800.000	29,847			L
349853-10-1	FORWARD AIR CORP		09/29/2011	ITG	600.000	15,337			L
349882-10-0	FOSSIL INC		09/29/2011	Various	7,280.000	636,928			L
350060-10-9	FOSTER LB CO CL A		09/29/2011	ITG	100.000	2,226			L
H27178-10-4	FOSTER WHEELER AG	R	09/29/2011	Loop Capital	2,400.000	45,109			L
302563-10-1	FPIC INSURANCE GROUP INC		09/29/2011	ITG	200.000	8,371			L
353514-10-2	FRANKLIN ELECTRIC, INC.		09/29/2011	ITG	400.000	14,694			U
354613-10-1	FRANKLIN RES INC		09/29/2011	ITG	3,200.000	318,831			L
35471R-10-6	FRANKLIN STREET PROPERTIES		09/29/2011	ITG	1,000.000	11,560			L
356108-10-0	FRED'S INC		09/29/2011	ITG	500.000	5,402			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		09/29/2011	ITG	18,800.000	593,719			L
357023-10-0	FREIGHTCAR AMERICA INC		09/29/2011	ITG	200.000	2,978			L
G36738-10-5	FRESH DEL MONTE PRODUCE INC		09/29/2011	Loop Capital	1,800.000	42,595			L
35804H-10-6	Fresh Mkt Inc		09/29/2011	Various	4,200.000	162,763			L
35906A-10-8	FRONTIER COMMUNICATIONS CORP		09/29/2011	Loop Capital	20,900.000	129,091			L
302941-10-9	FTI CONSULTING INC		09/29/2011	ITG	800.000	29,871			L
35952W-10-3	FUEL SYSTEMS SOLUTIONS INC		09/29/2011	ITG	300.000	5,951			L
359523-10-7	FUEL TECH INC		09/29/2011	ITG	400.000	2,376			L
35952H-10-6	FUELCELL ENERGY INC		09/29/2011	ITG	1,900.000	1,648			L
359694-10-6	FULLER (H.B.) CO.		09/29/2011	ITG	800.000	14,698			L
360271-10-0	FULTON FINANCIAL CORP		09/29/2011	ITG	3,700.000	29,625			L
361086-10-1	FURMANITE CORP		09/29/2011	ITG	400.000	2,156			L
360921-10-0	FURNITURE BRANDS		09/29/2011	ITG	1,000.000	2,073			L
302695-10-1	FX ENERGY INC		09/29/2011	ITG	900.000	3,812			L
361268-10-5	G & K SERVICES		09/29/2011	Various	2,820.000	73,967			L
361438-10-4	GAMCO INVESTORS INC		09/29/2011	ITG	100.000	3,919			L
E54667-14-7	GAMESA CORP TECNOLOGICA RIGHTS	D	07/01/2011	DIRECT	35,463.000				L
36467W-10-9	GAMESTOP C ORP NEW CL A		09/29/2011	Loop Capital	2,700.000	64,273			L
364730-10-1	GANNETT IN C COM		09/29/2011	Loop Capital	4,800.000	46,780			L
364760-10-8	GAP INC		09/29/2011	Loop Capital	7,900.000	131,926			L
365558-10-5	GARDNER DENVER INC		09/29/2011	Loop Capital	1,000.000	65,401			L
H2906T-10-9	GARMIN LTD		09/29/2011	Loop Capital	2,400.000	75,620			L
366651-10-7	GARTNER GROUP INC NEW		09/29/2011	Loop Capital	1,700.000	60,414			L
367299-20-3	GASTAR EXPLORATION LTD		09/29/2011	ITG	800.000	2,584			L
361448-10-3	GATX CORP.		09/29/2011	ITG	700.000	22,114			L
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		09/29/2011	Various	2,440.000	48,248			L
Y2685T-10-7	GENCO SHIPPING & TRADING LIMITED		09/29/2011	Various	1,760.000	13,721			L
368682-10-0	GENCORP, INC.		09/29/2011	ITG	500.000	2,025			L
368736-10-4	GENERAC HOLDINGS INC		09/29/2011	Various	3,940.000	70,638			L
369300-10-8	GENERAL CABLE CORP		09/29/2011	ITG	900.000	21,635			L
369385-10-9	GENERAL COMMUNICATION - CL A		09/29/2011	Various	7,200.000	60,122			L
369550-10-8	GENERAL DYNAMICS CORP		09/29/2011	ITG	6,200.000	359,821			L
369604-10-3	GENERAL EL EC CO COM		09/29/2011	ITG	208,300.000	3,286,307			L
370023-10-3	GENERAL GROWTH PROPERTIES		09/29/2011	Loop Capital	8,700.000	109,677			L
370334-10-4	GENERAL MLS INC		09/29/2011	ITG	14,200.000	551,231			L
370373-10-2	GENERAL MOLY INC		09/29/2011	ITG	1,300.000	3,714			L
37045V-10-0	GENERAL MOTORS CO		09/29/2011	Various	38,580.000	793,352			L
371532-10-2	GENESCO, INC.		09/29/2011	ITG	500.000	25,296			L

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371559-10-5	GENESE WYOMING INC CL A		09/29/2011	Loop Capital	800.000	37,485			L
37244C-10-1	GENOMIC HEALTH		09/29/2011	Various	2,720.000	53,467			L
37244E-10-7	GENON ENERGY INC		09/29/2011	Loop Capital	15,000.000	43,038			L
36866T-10-3	GEN-PROBE INC		09/29/2011	Loop Capital	1,000.000	59,500			L
371901-10-9	GENTEX CORP		09/29/2011	Loop Capital	2,700.000	66,673			L
37247A-10-2	GENTIVA HEALTH SERVICES INC		09/29/2011	ITG	400.000	2,370			L
372460-10-5	GENUINE PARTS CO		09/29/2011	Loop Capital	3,000.000	156,163			L
37247D-10-6	GENWORTH FINL INC		09/29/2011	Loop Capital	9,900.000	58,572			L
36159R-10-3	GEO GROUP INC		09/29/2011	ITG	1,000.000	19,122			L
37250W-10-8	GEOEYE INC		09/29/2011	ITG	300.000	8,246			L
372476-10-1	GEORESOURCES INC		09/29/2011	Various	3,080.000	56,436			L
373200-30-2	GEORGIA GULF CORP		09/29/2011	ITG	700.000	9,973			L
374163-10-3	GERON CORP		09/29/2011	ITG	1,700.000	3,617			L
374297-10-9	GETTY REALTY CORP		09/29/2011	ITG	300.000	4,577			L
374396-10-9	Gevo Inc		09/29/2011	ITG	100.000	609			L
361652-20-9	GFI GROUP INC		09/29/2011	ITG	1,100.000	4,550			L
374689-10-7	GIBRALTAR INDS INC		09/29/2011	ITG	500.000	4,175			L
36237H-10-1	G-III APPAREL GROUP LTD		09/29/2011	ITG	400.000	9,574			L
375558-10-3	GILEAD SCIENCES INC		09/29/2011	ITG	15,400.000	603,746			L
376370-10-5	GLACIER BANCORP INC		09/29/2011	ITG	1,100.000	10,525			L
376535-10-0	GLADSTONE CAPITAL CORP		09/29/2011	ITG	400.000	2,885			L
377316-10-4	GLATFELTER		09/29/2011	ITG	700.000	9,320			L
377341-10-2	GLEACHER & CO INC		09/29/2011	ITG	900.000	1,125			L
379302-10-2	GLIMCHER REALTY TRUST		09/29/2011	ITG	1,900.000	13,682			L
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		09/29/2011	ITG	700.000	1,825			A
G3921A-17-5	GLOBAL CROSSING LTD		09/29/2011	ITG	700.000	16,720			L
37946S-10-7	GLOBAL GEOPHYSICAL SERVICES		09/29/2011	ITG	400.000	3,278			L
G39319-10-1	GLOBAL INDEMNITY PLC		09/29/2011	ITG	300.000	5,168			L
379336-10-0	GLOBAL INDUSTRIES LTD		09/29/2011	ITG	2,100.000	16,610			L
37940X-10-2	GLOBAL PAYMENTS INC.		09/29/2011	Loop Capital	1,600.000	64,412			L
378973-40-8	GLOBALSTAR INC		09/29/2011	ITG	1,300.000	496			L
37954N-20-6	GLOBE SPECIALTY METALS		09/29/2011	ITG	1,200.000	17,945			L
38011M-10-8	GMX RESOURCES INC		09/29/2011	ITG	800.000	1,644			L
38068T-10-5	GOLD RESOURCE CORP		09/29/2011	ITG	700.000	12,761			L
381119-10-6	GOLDEN MINERALS CO		09/29/2011	ITG	500.000	3,905			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/29/2011	ITG	9,700.000	959,215			L
38173M-10-2	GOLUB CAPITAL BDC INC		09/29/2011	ITG	200.000	2,966			L
382388-10-6	GOODRICH CORPORATION		09/29/2011	ITG	2,461.000	297,971			L
382410-40-5	GOODRICH PETROLEUM CORP		09/29/2011	ITG	500.000	6,344			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		09/29/2011	Loop Capital	4,600.000	48,054			L
38259P-50-8	GOOGLE INC.		09/29/2011	ITG	4,977.000	2,626,657			L
38269P-10-0	Gordmans Stores Inc		09/29/2011	ITG	100.000	1,222			L
383082-10-4	GORMAN RUPP CO		09/29/2011	ITG	400.000	10,187			L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		09/29/2011	ITG	500.000	10,856			L
384109-10-4	GRACO, INC.		09/29/2011	Loop Capital	1,200.000	41,796			L
384313-10-2	GRAFTECH INTERNATIONAL LTD		09/29/2011	ITG	1,800.000	24,152			L
384802-10-4	GRAINGER W W INC		09/29/2011	Various	1,356.000	209,282			L
38526M-10-6	GRAND CANYON EDUCATION INC		09/29/2011	ITG	600.000	9,888			L
387328-10-7	GRANITE CONSTRUCTION INC		09/29/2011	ITG	600.000	11,684			L
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		09/29/2011	Various	17,500.000	64,067			L
390607-10-9	GREAT LAKES DREDGE DOCK CO		09/29/2011	ITG	500.000	2,067			L
391164-10-0	GREAT PLAINS ENERGY INC		09/29/2011	Loop Capital	2,600.000	51,111			L
39153L-10-6	GREATBATCH INC		09/29/2011	ITG	400.000	8,234			L
39304D-10-2	GREEN DOT CORP-CLASS A		09/29/2011	Various	3,340.000	107,513			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		09/29/2011	Various	16,109.000	1,567,512			L
393222-10-4	GREEN PLAINS RENEWABLE ENERG		09/29/2011	ITG	400.000	3,800			L
393657-10-1	GREENBRIER COMPANIES INC		09/29/2011	ITG	500.000	6,164			L
395259-10-4	GREENHILL CO		09/29/2011	ITG	500.000	14,654			L
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		09/29/2011	ITG	500.000	10,393			L
397624-10-7	GREIF INC.		09/29/2011	Various	640.000	28,311			L
398433-10-2	GRIFFON CORP		09/29/2011	ITG	900.000	7,381			L
398905-10-9	GROUP 1 AUTOMOTIVE		09/29/2011	ITG	400.000	14,513			L
36191U-10-6	GT ADVANCED TECHNOLOGIES INC		09/29/2011	ITG	2,500.000	17,929			L

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401617-10-5	GUESS INC		09/29/2011	Loop Capital	1,200.000	34,633			L
402307-10-2	GULF ISLAND FABRICATION		09/29/2011	ITG	300.000	6,245			L
402629-20-8	GULFMARK OFFSHORE INC CLASS A		09/29/2011	ITG	100.000	3,518			L
402635-30-4	GULFPORT ENERGY CORP		09/29/2011	Various	1,700.000	42,829			L
404030-10-8	H E EQUIPMENT SERVICES		09/29/2011	ITG	500.000	4,146			L
093671-10-5	H&R BLOCK INC		09/29/2011	Loop Capital	5,900.000	80,704			L
405024-10-0	HAEMONETICS CORP		09/29/2011	ITG	500.000	29,189			L
405217-10-0	HAIN CELESTIAL GROUP INC		09/29/2011	Loop Capital	1,400.000	42,340			L
W3924P-15-5	HALDEX AB REDEMPTION SHARES	D	06/08/2010	DISTRIBUTION	7,926.000	18,260			L
406216-10-1	HALLIBURTON CO		09/29/2011	ITG	18,100.000	584,800			L
40637H-10-9	HALOZYME THERAPEUTICS INC		09/29/2011	ITG	1,200.000	7,225			L
409321-50-2	HAMPTON ROADS BANKSHARES INC		09/29/2011	ITG	100.000	504			L
410120-10-9	HANCOCK HLDG CO		09/29/2011	Loop Capital	1,600.000	43,598			L
410345-10-2	HANESBRANDS, INC		09/29/2011	Loop Capital	2,000.000	49,934			L
41043F-20-8	HANGER ORTHOPEDIC GROUP		09/29/2011	ITG	600.000	11,126			L
410867-10-5	HANOVER INS GROUP INC CO		09/29/2011	Various	1,320.000	47,304			L
411310-10-5	HANSEN NATURAL CORP.		09/29/2011	Loop Capital	1,900.000	168,412			L
412822-10-8	HARLEY DAVIDSON INC		09/29/2011	Loop Capital	4,600.000	162,828			L
412824-10-4	HARLEYSVILLE GROUP INC		09/29/2011	ITG	200.000	11,706			L
413086-10-9	HARMAN INTERNATIONAL		09/29/2011	Loop Capital	1,400.000	42,760			L
413160-10-2	HARMONIC LIGHTWAVES INC.		09/29/2011	ITG	2,300.000	9,945			L
413833-10-4	HARRIS AND HARRIS GROUP INC		09/29/2011	ITG	400.000	1,425			L
413875-10-5	HARRIS CORP.		09/29/2011	Loop Capital	2,500.000	88,058			L
415864-10-7	HARSCO CORP.		09/29/2011	ITG	1,300.000	25,483			L
416196-10-3	HARTE HANKS COMMUNICATIONS		09/29/2011	ITG	700.000	5,904			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/29/2011	Loop Capital	9,100.000	151,842			L
41754V-10-3	HARVEST NATURAL RESOURCES IN		09/29/2011	ITG	600.000	5,487			L
418056-10-7	HASBRO INC COM		09/29/2011	Loop Capital	2,500.000	84,394			L
41902R-10-3	HATTERAS FINANCIAL CORP		09/29/2011	ITG	1,000.000	25,189			L
419596-10-1	HAVERTY FURNITURE		09/29/2011	ITG	200.000	1,916			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		09/29/2011	Loop Capital	1,900.000	46,039			L
419879-10-1	HAWAIIAN HOLDINGS INC		09/29/2011	ITG	200.000	864			L
420261-10-9	HAWKINS INC		09/29/2011	Various	2,100.000	69,859			L
420877-20-1	HAYN INTERNATIONAL		09/29/2011	ITG	300.000	13,715			L
40412C-10-1	HCA HOLDINGS INC		09/29/2011	Various	8,120.000	159,194			L
404132-10-2	HCC INSURANCE HOLDINGS INC		09/29/2011	Loop Capital	2,300.000	63,320			L
40414L-10-9	HCP INC COM		09/29/2011	ITG	8,200.000	290,376			L
42210P-10-2	HEADWATERS INC		09/29/2011	ITG	700.000	1,126			L
42217K-10-6	HEALTH CAR E REIT INC COM		09/29/2011	Loop Capital	3,500.000	168,724			L
421933-10-2	HEALTH MANAGEMENT A		09/29/2011	Loop Capital	5,200.000	35,881			L
42222G-10-8	HEALTH NET INC		09/29/2011	Loop Capital	1,800.000	43,093			L
421946-10-4	HEALTHCARE REALTY TRUST INC		09/29/2011	ITG	900.000	15,377			L
421906-10-8	HEALTHCARE SERVICES GROUP INC		09/29/2011	ITG	1,000.000	15,851			L
421924-30-9	HEALTHSOUTH CORP		09/29/2011	ITG	2,000.000	29,852			L
42224N-10-1	HEALTHSPRING INC		09/29/2011	Loop Capital	1,300.000	47,312			L
422245-10-0	HEALTHWAYS INC		09/29/2011	ITG	700.000	7,197			L
422347-10-4	HEARTLAND EXPRESS INC		09/29/2011	ITG	1,100.000	14,985			L
42234Q-10-2	HEARTLAND FINANCIAL USA INC		09/29/2011	ITG	100.000	1,385			L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		09/29/2011	ITG	700.000	13,866			L
422368-10-0	HEARTWARE INTERNATIONAL INC		09/29/2011	Various	1,620.000	105,550			L
422680-10-8	HECKMANN CORP		09/29/2011	ITG	3,800.000	20,550			L
422704-10-6	HECLA MINING CO.		09/29/2011	ITG	5,600.000	31,062			L
422806-10-9	HEICO CORP		09/29/2011	Various	640.000	31,545			L
422806-20-8	HEICO CORP CL A		09/29/2011	Various	780.000	26,388			L
422819-10-2	HEIDRICK & STRUGGLES		09/29/2011	ITG	300.000	5,026			L
G4388N-10-6	HELEN OF TROY LTD		09/29/2011	ITG	600.000	15,192			L
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		09/29/2011	ITG	1,700.000	22,702			L
423452-10-1	HELMERICH & PAYNE, INC.		09/29/2011	Various	3,040.000	131,291			L
426281-10-1	HENRY JACK & ASSOCIATES		09/29/2011	Loop Capital	1,600.000	46,173			L
G4412G-10-1	HERBALIFE LTD		09/29/2011	ITG	5,800.000	321,971			L
427093-10-9	HERCULES OFFSHORE INC		09/29/2011	ITG	2,400.000	7,660			L
427096-50-8	HERCULES TECHNOLOGY GROWTH		09/29/2011	ITG	800.000	7,114			L
427825-10-4	HERSHA HOSPITALITY TRUST		09/29/2011	ITG	2,700.000	9,398			L

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427866-10-8	HERSHEY COMPANY		09/29/2011	ITG	4,000.000	236,270			L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		09/29/2011	Various	39,440.000	368,340			L
42809H-10-7	HESS CORP		09/29/2011	ITG	6,000.000	331,960			L
428236-10-3	HEWLETT-PACKARD CO		09/29/2011	ITG	42,800.000	1,021,717			L
428291-10-8	HEXCEL CORP.		09/29/2011	Loop Capital	1,900.000	41,120			L
40418F-10-8	HFF INC-CLASS A		09/29/2011	Various	5,420.000	46,173			L
42833L-10-8	HHGREGG INC		09/29/2011	ITG	300.000	2,987			L
428567-10-1	HIBBETT SPORTS INC		09/29/2011	Various	580.000	19,658			L
42983D-10-4	HIGHER ONE HOLDINGS INC		09/29/2011	Various	4,940.000	81,247			L
431284-10-8	HIGHWOODS PROPERTIES		09/29/2011	Various	2,160.000	61,391			L
431466-10-1	HILL INTERNATIONAL INC		09/29/2011	ITG	600.000	2,884			L
431475-10-2	HILL ROM HOLDINGS INC		09/29/2011	Loop Capital	1,300.000	39,605			L
431571-10-8	HILLENBRAND INC		09/29/2011	ITG	800.000	14,788			L
432748-10-1	HILLTOP HOLDINGS INC		09/29/2011	ITG	500.000	3,616			L
42840B-10-1	HI-TECH PHARMACAL CO INC		09/29/2011	Various	1,500.000	49,672			L
43365Y-10-4	HITTITE MICROWAVE CORP		09/29/2011	Various	1,280.000	64,844			L
423074-10-3	HJ HEINZ CO		09/29/2011	ITG	7,700.000	397,070			L
40425J-10-1	HMS HLDGS CORP		09/29/2011	Loop Capital	1,700.000	42,367			L
404251-10-0	HNI CORP		09/29/2011	ITG	600.000	11,511			L
436106-10-8	HOLLYFRONTIER CORP		09/29/2011	Various	36,261.650	1,220,106			L
436440-10-1	HOLOGIC, INC.		09/29/2011	Loop Capital	5,200.000	81,393			L
436893-20-0	HOME BANCSHARES INC		09/29/2011	ITG	400.000	8,525			L
437076-10-2	HOME DEPOT INC		09/29/2011	ITG	31,100.000	1,051,367			L
43710G-10-5	HOME FEDERAL BANCORP INC/MD		09/29/2011	ITG	100.000	810			L
437306-10-3	HOME PROPERTIES INC		09/29/2011	Various	3,220.000	183,786			L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/29/2011	ITG	14,700.000	658,025			L
440327-10-4	HORACE MANN EDUCATORS		09/29/2011	ITG	500.000	5,646			L
440452-10-0	HORMEL FOODS CORP		09/29/2011	Loop Capital	4,600.000	124,952			L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		09/29/2011	ITG	500.000	13,138			L
440694-30-5	HORSEHEAD HOLDING CORP		09/29/2011	ITG	900.000	6,729			L
441060-10-0	HOSPIRA INC.		09/29/2011	Loop Capital	3,200.000	120,668			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		09/29/2011	Loop Capital	2,400.000	52,008			L
44107P-10-4	HOST HOTELS & RESORTS INC		09/29/2011	Loop Capital	13,700.000	152,932			L
441339-10-8	HOT TOPIC		09/29/2011	ITG	700.000	5,366			L
44183U-10-0	HOUSTON AMERICAN ENERGY CORP		09/29/2011	Various	3,260.000	44,803			L
44244K-10-9	HOUSTON WIRE AND CABLE CO		09/29/2011	ITG	300.000	3,605			L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		09/29/2011	ITG	1,600.000	2,071			L
44267D-10-7	HOWARD HUGHES CORP		09/29/2011	Various	2,320.000	102,098			U
404303-10-9	HSN INC DE L COM		09/29/2011	Various	1,120.000	38,208			L
443320-10-6	HUB GROUP INC		09/29/2011	ITG	800.000	22,868			L
443510-20-1	HUBBELL, INC. CLASS B		09/29/2011	Loop Capital	1,000.000	51,310			L
443683-10-7	HUDSON CITY BANCORP		09/29/2011	Loop Capital	8,700.000	50,156			L
444903-10-8	HUMAN GENOME SCIENCES INC		09/29/2011	Loop Capital	3,700.000	49,943			L
444859-10-2	HUMANA INC COM		09/29/2011	ITG	3,400.000	255,811			L
445658-10-7	HUNT TRANSPORT SVC		09/29/2011	Various	4,180.000	156,217			L
446150-10-4	HUNTINGTON BANCSHARES INC		09/29/2011	Loop Capital	17,200.000	85,020			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/29/2011	Various	6,680.000	161,119			L
447011-10-7	HUNTSMAN		09/29/2011	Loop Capital	3,900.000	38,816			L
447324-10-4	HURCO CO.		09/29/2011	ITG	100.000	2,122			L
447462-10-2	HURON CONSULTING GR INC		09/29/2011	ITG	400.000	12,295			L
44919P-50-8	IAC/INTERACTIVE CORP		09/29/2011	Loop Capital	1,700.000	67,893			L
E6165F-16-6	IBERDROLA	D	07/11/2011	MERGER	32,084.880	258,037			U
E6164R-41-9	IBERDROLA SA RIGHTS	D	07/14/2011	DIRECT	419,404.000				L
450828-10-8	IBERIABANK CORP		09/29/2011	Various	700.000	32,971			L
44925C-10-3	ICF INTERNATIONAL INC		09/29/2011	ITG	300.000	5,639			L
44928D-10-8	ICG GROUP INC		09/29/2011	ITG	800.000	7,266			L
451055-10-7	ICONIX BRAND GROUP INC		09/29/2011	ITG	1,400.000	22,981			L
44930G-10-7	ICU MEDICAL		09/29/2011	ITG	200.000	7,398			L
451107-10-6	IDACORP INC		09/29/2011	Various	6,420.000	244,448			L
45166R-20-4	IDENIX PHARMACEUTICALS INC		09/29/2011	Various	10,800.000	54,448			L
45167R-10-4	IDEX CORP		09/29/2011	Loop Capital	1,600.000	51,820			L
45168D-10-4	IDEXX LABS CORP		09/29/2011	Loop Capital	1,200.000	85,584			L
448947-50-7	IDT CORP CL B		09/29/2011	Various	3,000.000	62,401			L

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45169U-10-5	IGATE CORP		09/29/2011	ITG	600.000	7,089			L
451734-10-7	IHS INC CL A		09/29/2011	Various	1,640.000	122,953			L
902104-10-8	II VI INC		09/29/2011	ITG	1,000.000	18,297			L
452308-10-9	ILLINOIS TOOL WKS INC		09/29/2011	ITG	8,800.000	381,548			L
452327-10-9	ILLUMINA INC		09/29/2011	Loop Capital	2,400.000	98,716			L
45245A-10-7	IMATION CORP		09/29/2011	ITG	500.000	3,668			L
45253H-10-1	IMMUNOGEN INC		09/29/2011	ITG	1,500.000	16,668			L
452907-10-8	IMMUNOMEDICS INC		09/29/2011	ITG	1,000.000	3,255			L
45256B-10-1	IMPAX LABORATORIES		09/29/2011	ITG	1,200.000	22,521			L
45337C-10-2	INCYTE CORPORATION		09/29/2011	ITG	2,200.000	30,955			L
453836-10-8	INDEPENDENT BANK CORP MA		09/29/2011	ITG	300.000	6,482			L
45667G-10-3	INFINERA CORP		09/29/2011	ITG	2,000.000	15,738			U
45665Q-10-3	INFINITY PROPERTY & CASUALTY CORP		09/29/2011	ITG	200.000	10,371			L
45666Q-10-2	INFORMATICA CORP		09/29/2011	Loop Capital	2,100.000	86,983			L
45678T-30-0	INFOSPACE INC		09/29/2011	ITG	600.000	5,051			L
G47791-10-1	INGERSOLL-RAND PLC		09/29/2011	ITG	6,500.000	205,895			L
457030-10-4	INGLES MARKETS INC CL A		09/29/2011	ITG	300.000	4,303			L
457153-10-4	INGRAM MICRO		09/29/2011	Various	5,660.000	93,731			L
45719T-10-3	INHIBITEX INC		09/29/2011	ITG	1,200.000	3,092			L
457461-20-0	INLAND REAL ESTATE CORP		09/29/2011	ITG	1,000.000	7,432			L
45773Y-10-5	INNERWORKINGS INC		09/29/2011	ITG	500.000	3,818			L
45774N-10-8	INNOPHOS HOLDINGS INC		09/29/2011	Various	640.000	25,095			L
45768S-10-5	INNOSPEC INC	R	09/29/2011	ITG	400.000	9,788			L
45772F-10-7	Inphi Corp		09/29/2011	ITG	400.000	3,446			L
45765U-10-3	INSIGHT ENTERPRISES INC		09/29/2011	ITG	800.000	12,476			L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		09/29/2011	ITG	700.000	8,530			L
45778Q-10-7	INSPERITY INC		09/29/2011	ITG	500.000	11,062			L
45774W-10-8	INSTEEL INDS INC		09/29/2011	ITG	300.000	2,989			L
45784P-10-1	INSULET CORP		09/29/2011	Various	1,740.000	27,740			L
457985-20-8	INTEGRA LIFE SCIENCES		09/29/2011	Various	1,540.000	55,986			L
458118-10-6	INTEGRATED DEVISE TECHNOLOGY		09/29/2011	ITG	2,900.000	15,251			L
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		09/29/2011	Loop Capital	1,600.000	78,375			L
458140-10-0	INTEL CORP		09/29/2011	ITG	104,300.000	2,335,100			L
458334-10-9	INTER PARFUMS INC		09/29/2011	Various	3,420.000	52,768			L
45841N-10-7	INTERACTIVE BKRS GRP A		09/29/2011	ITG	800.000	11,304			L
45841V-10-9	INTERACTIVE INTELLIGENCE GROUP		09/29/2011	Various	2,240.000	63,403			L
45865V-10-0	INTERCONTINENTALEXC		09/29/2011	Various	2,121.000	257,131			L
45867G-10-1	INTERDIGITAL INC		09/29/2011	Various	1,380.000	70,774			L
458665-10-6	INTERFACE INC		09/29/2011	Various	3,900.000	48,157			L
458743-10-1	INTERLINE BRANDS INC		09/29/2011	ITG	500.000	6,684			L
458786-10-0	INTERMEC INC		09/29/2011	ITG	800.000	5,141			L
45884X-10-3	INTERMUNE INC		09/29/2011	ITG	1,100.000	23,847			L
45885A-30-0	INTERNAP NETWORK SERVICES		09/29/2011	ITG	600.000	2,895			L
459902-10-2	INTERNATIO NAL GAME TECHNOLOGY COM		09/29/2011	Loop Capital	5,800.000	86,606			L
459044-10-3	INTERNATIONAL BANCSHARES CRP		09/29/2011	ITG	800.000	10,831			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/29/2011	ITG	23,833.000	4,254,021			L
460146-10-3	INTERNATIONAL PAPER CO		09/29/2011	ITG	8,400.000	203,315			L
460254-10-5	INTERNATIONAL RECTIFIER CORP		09/29/2011	ITG	1,200.000	22,771			L
460335-20-1	INTERNATIONAL SPEEDWAY		09/29/2011	ITG	400.000	9,180			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/29/2011	Loop Capital	9,700.000	72,014			L
46069S-10-9	INTERSIL CORP		09/29/2011	ITG	2,400.000	25,251			L
46113M-10-8	INTERVAL LEISURE GROUP		09/29/2011	ITG	400.000	5,329			L
461148-10-8	INTEVAC INC		09/29/2011	ITG	500.000	3,403			L
46116V-10-5	INTL FCSTONE INC		09/29/2011	Various	2,720.000	57,864			L
46118H-10-4	INTRALINKS HOLDINGS INC		09/29/2011	ITG	700.000	5,614			L
46121Y-10-2	INTREPID POTASH INC		09/29/2011	ITG	1,100.000	29,444			L
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		09/29/2011	Loop Capital	1,600.000	91,523			L
461202-10-3	INTUIT INC.		09/29/2011	ITG	5,600.000	270,513			L
46120E-60-2	INTUITIVE SURGICAL INC		09/29/2011	ITG	784.000	295,124			L
461203-10-1	INVACARE CORP		09/29/2011	ITG	600.000	13,898			L
G491BT-10-8	INVESCO LTD		09/29/2011	Loop Capital	9,200.000	149,296			L
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		09/29/2011	Various	5,700.000	82,544			L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		09/29/2011	ITG	700.000	7,378			L

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46146P-10-2	INVESTORS BANCORP INC		09/29/2011	ITG	800.000	10,109			L
461730-10-3	INVESTORS REAL ESTATE TRUST		09/29/2011	ITG	800.000	5,876			L
462044-10-8	ION GEOPHYSICAL CORP		09/29/2011	Various	4,660.000	23,760			L
44984A-10-5	IPC THE HOSPITALIST CO		09/29/2011	ITG	400.000	15,025			L
44980X-10-9	IPG PHOTONICS CORP		09/29/2011	ITG	600.000	28,308			L
F5310N-13-1	IPSOS SA RIGHTS	D	09/12/2011	DIRECT	1,308.000				U
46269C-10-2	IRIDIUM COMMUNICATIONS INC		09/29/2011	ITG	800.000	5,035			L
46270W-10-5	IRIS INTERNATIONAL INC		09/29/2011	ITG	300.000	2,715			L
462726-10-0	IROBOT		09/29/2011	Various	2,440.000	60,443			L
462846-10-6	IRON MTN INC PA		09/29/2011	Loop Capital	3,600.000	115,817			L
46333X-10-8	IRONWOOD PHARMACEUTICALS INC		09/29/2011	Various	7,640.000	82,557			L
464286-50-9	ISHARES MSCI CANADA ETF	I	09/30/2011	Various	226,034.000	6,961,950			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	09/30/2011	Various	1,222,795.000	70,637,403			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/30/2011	Various	112,042.000	8,777,987			L
464330-10-9	ISIS PHARMACEUTICALS INC		09/29/2011	ITG	1,700.000	11,382			L
464592-10-4	ISLE OF CAPRI CASINOS		09/29/2011	ITG	200.000	990			L
45031X-20-4	ISTA PHARMACEUTICALS INC		09/29/2011	ITG	600.000	2,223			L
45031U-10-1	ISTAR FINANCIAL		09/29/2011	ITG	1,700.000	10,224			L
465685-10-5	ITC HOLDINGS		09/29/2011	Loop Capital	1,100.000	82,371			L
465741-10-6	ITRON INC		09/29/2011	ITG	800.000	25,616			L
450911-10-2	ITT CORP		09/29/2011	Loop Capital	3,400.000	147,146			L
45068B-10-9	ITT EDUCATIONAL SVCS INC		09/29/2011	ITG	400.000	24,517			L
46600W-10-6	IXYS CORPORATION		09/29/2011	Various	4,520.000	50,778			L
466032-10-9	J & J SNACK FOODS CORP.		09/29/2011	ITG	400.000	19,453			L
708160-10-6	J.C. PENNEY CO. INC.		09/29/2011	Loop Capital	3,100.000	85,240			L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		09/29/2011	ITG	900.000	25,103			L
466313-10-3	JABIL CIRC UIT INC COM		09/29/2011	Loop Capital	3,900.000	71,843			L
466367-10-9	JACK IN THE BOX INC		09/29/2011	ITG	700.000	14,216			L
469814-10-7	JACOBS ENGINEERING GROUP INC		09/29/2011	Loop Capital	2,500.000	85,609			L
47012E-10-6	JAKKS PACIFIC		09/29/2011	ITG	500.000	9,624			L
470355-20-7	JAMES RIVER COAL CO		09/29/2011	ITG	600.000	4,121			L
47102X-10-5	JANUS CAP GROUP INC		09/29/2011	ITG	3,800.000	23,994			L
471109-10-8	JARDEN CORP		09/29/2011	Loop Capital	1,800.000	52,325			L
472147-10-7	JAZZ PHARMACEUTICALS INC		09/29/2011	ITG	400.000	16,608			L
46612K-10-8	JDA SOFTWARE GROUP INC		09/29/2011	ITG	800.000	18,722			L
46612J-50-7	JDS UNIPHA SE CORP COM PAR 0		09/29/2011	Loop Capital	4,600.000	47,795			L
472319-10-2	JEFFERIES GROUP INC NEW		09/29/2011	Various	3,240.000	42,279			L
477839-10-4	JOHN BEAN TECH		09/29/2011	ITG	500.000	7,172			L
G9745T-1Z-3	JOHN WOOD GROUP REDEMPTION B SHARES	D	04/01/2011	DISTRIBUTION	31,140.000	62,433			L
478160-10-4	JOHNSON & JOHNSON		09/29/2011	ITG	53,800.000	3,421,594			L
478366-10-7	JOHNSON CONTROLS INC		09/29/2011	ITG	13,000.000	353,794			L
480200-10-7	JONES LANG LASALLE INC.		09/29/2011	Loop Capital	800.000	44,018			L
480838-10-1	JOS A BANK CLOTHIERS INC		09/29/2011	Various	800.000	38,330			L
481130-10-2	JOURNAL COMMUNICATIONS INC CL A		09/29/2011	ITG	600.000	1,841			L
481165-10-8	JOY GLOBAL INC		09/29/2011	Loop Capital	2,100.000	137,762			L
46625H-10-0	JP MORGAN CHASE & CO		09/29/2011	ITG	79,200.000	2,483,094			L
48203R-10-4	JUNIPER NETWORKS INC		09/29/2011	ITG	10,500.000	194,136			L
48273U-10-2	K12		09/29/2011	Various	1,480.000	39,048			L
48282T-10-4	KADANT INC		09/29/2011	ITG	200.000	3,513			L
483007-70-4	KAISER ALUMINUM CORP		09/29/2011	ITG	300.000	13,709			L
483548-10-3	KAMAN CORP		09/29/2011	ITG	400.000	11,275			L
484836-10-1	KANSAS CITY LIFE INSURANCE CO.		09/29/2011	ITG	100.000	3,047			L
485170-30-2	KANSAS CITY SOUTHERN		09/29/2011	Loop Capital	2,200.000	113,327			L
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		09/29/2011	ITG	800.000	11,317			L
48238T-10-9	KAR AUCTION SERVICES INC		09/29/2011	ITG	900.000	11,025			L
486587-10-8	KAYDON CORPORATION		09/29/2011	ITG	500.000	14,633			L
48666K-10-9	KB HOME COM		09/29/2011	ITG	1,400.000	8,319			L
48242W-10-6	KBR INC		09/29/2011	Loop Capital	2,900.000	73,055			L
487169-10-4	KEARNY FINANCIAL CORP		09/29/2011	ITG	200.000	1,766			L
487836-10-8	KELLOGG CO.		09/29/2011	ITG	6,400.000	345,443			L
488152-20-8	KELLY SERVICES INC. CLASS A		09/29/2011	ITG	600.000	6,983			L
488360-20-7	KEMET CORP		09/29/2011	Various	7,980.000	59,722			L
488401-10-0	KEMPER CORP		09/29/2011	ITG	1,000.000	24,454			L

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488879-10-7	KENEXA CORP		09/29/2011	ITG	500.000	8,275			L
489170-10-0	KENNAMETAL, INC.		09/29/2011	Loop Capital	1,600.000	53,013			L
193294-10-5	KENNETH COLE PRODUCTIONS A		09/29/2011	ITG	200.000	2,098			L
490057-10-6	KENSEY NASH CORP		09/29/2011	ITG	200.000	4,934			L
492515-10-1	KERYX BIOPHARMACEUTICAL COMMON STOCK		09/29/2011	ITG	1,300.000	3,927			L
492914-10-6	KEY ENERGY SERVICES INC		09/29/2011	ITG	2,600.000	24,402			L
493267-10-8	KEYCORP NEW COM		09/29/2011	Loop Capital	17,900.000	108,510			L
493308-10-0	KEYNOTE SYSTEMS INC		09/29/2011	Various	2,480.000	53,367			L
493723-10-0	KEYW HOLDING CORP		09/29/2011	ITG	100.000	687			L
493732-10-1	KFORCE INC		09/29/2011	ITG	700.000	6,962			L
49427F-10-8	KILROY REALTY CORPORATION		09/29/2011	Various	1,540.000	49,098			L
494274-10-3	KIMBALL INTERNATIONAL INC CL B		09/29/2011	ITG	300.000	1,441			L
494368-10-3	KIMBERLY-CLARK CORP		09/29/2011	ITG	8,300.000	589,960			L
49446R-10-9	KIMCO REALTY CORP		09/29/2011	Loop Capital	8,400.000	131,062			L
49456B-10-1	Kinder Morgan Inc Del		09/29/2011	Loop Capital	2,200.000	57,942			L
49455U-10-0	KINDER MORGAN MANAGEMENT LLC		09/29/2011	Loop Capital	1,700.000	100,859			L
494580-10-3	KINDRED HEALTHCARE INC		09/29/2011	ITG	800.000	7,264			L
49460W-20-8	KINETIC CONCEPTS		09/29/2011	Loop Capital	1,300.000	85,468			L
497266-10-6	KIRBY CORP		09/29/2011	Loop Capital	1,000.000	53,461			L
497498-10-5	KIRKLAND'S INC		09/29/2011	ITG	200.000	1,901			L
482470-20-0	KIT DIGITAL INC		09/29/2011	Various	7,400.000	64,638			L
49803T-10-2	KITE REALTY GROUP TRUST		09/29/2011	ITG	600.000	2,203			L
482480-10-0	KLA TENCOR CORP		09/29/2011	Loop Capital	3,300.000	128,734			L
499005-10-6	KNIGHT CAPITAL GROUP INC		09/29/2011	Various	3,100.000	39,036			L
499064-10-3	KNIGHT TRANSPORTATION INC		09/29/2011	ITG	1,300.000	17,558			L
498904-20-0	KNOLL INC		09/29/2011	ITG	700.000	9,511			L
499183-80-4	KNOLOGY INC		09/29/2011	ITG	700.000	9,428			L
50015Q-10-0	KODIAK OIL AND GAS GROUP		09/29/2011	ITG	4,000.000	21,456			L
500255-10-4	KOHLS CORP		09/29/2011	ITG	5,300.000	259,754			L
N5017D-22-1	KONINKLIJKE DSM NV RIGHTS	D	08/03/2011	DIRECT	16,257.000				L
500600-10-1	KOPIN CORP		09/29/2011	ITG	1,200.000	4,126			L
50060P-10-6	KOPPERS CO.		09/29/2011	ITG	400.000	10,415			L
500643-20-0	KORN/FERRY INTERNATIONAL		09/29/2011	ITG	900.000	11,407			L
50075N-10-4	KRAFT FOOD S INC CL A		09/29/2011	ITG	37,100.000	1,279,809			L
50077C-10-6	KRATON PERFORMANCE POLYMERS		09/29/2011	ITG	600.000	10,229			L
50077B-20-7	KRATOS DEFENSE & SECURITY		09/29/2011	ITG	400.000	2,955			L
501014-10-4	KRISPY KREME DOUGHNUTS INC		09/29/2011	Various	10,020.000	72,224			L
501044-10-1	KROGER CO		09/29/2011	ITG	11,500.000	254,628			L
482686-10-2	K-SWISS INC		09/29/2011	ITG	400.000	1,712			L
501242-10-1	KULICKE & SOFFA INDUSTRIES, INC.		09/29/2011	ITG	1,400.000	10,648			L
R38879-24-4	KVAERNER ASA	D	12/15/2010	DISTRIBUTION	17,973.000	31,052			U
482423-10-0	KWB INC		09/29/2011	ITG	700.000	9,835			L
502424-10-4	L-3 COMMUNICATIONS		09/29/2011	Loop Capital	2,000.000	127,472			L
50540R-40-9	LABORATORY CORP AMER HLDGS		09/29/2011	Loop Capital	2,000.000	161,326			L
505597-10-4	LACLEDE GROUP INC		09/29/2011	ITG	300.000	11,585			L
511637-10-0	LAKELAND BANCORP INC		09/29/2011	ITG	300.000	2,336			L
511656-10-0	LAKELAND FINANCIAL CORP		09/29/2011	Various	2,860.000	59,955			L
512807-10-8	LAM RESEARCH CORP.		09/29/2011	Loop Capital	2,500.000	95,488			L
512815-10-1	LAMAR ADVERTISING CO		09/29/2011	ITG	1,300.000	23,059			L
513847-10-3	LANCASTER COLONY CORP.		09/29/2011	Loop Capital	800.000	48,331			L
51476K-10-3	LANDAUER INC		09/29/2011	ITG	200.000	9,857			L
514766-10-4	LANDEC CORP		09/29/2011	ITG	300.000	1,650			L
515098-10-1	LANDSTAR SYSTEMS INC		09/29/2011	Loop Capital	1,000.000	39,927			L
517834-10-7	LAS VEGAS SANDS CORP		09/29/2011	ITG	7,200.000	297,719			L
517942-10-8	LASALLE HOTELS		09/29/2011	ITG	1,700.000	33,432			L
518415-10-4	LATTICE SEMICONDUCTOR		09/29/2011	ITG	2,400.000	12,891			L
521050-10-4	LAYNE CHRISTENSEN CO		09/29/2011	ITG	300.000	7,042			L
505336-10-7	LA-Z-BOY CHAIR CO.		09/29/2011	ITG	1,100.000	8,345			L
521863-30-8	LEAP WIRELESS INTERNATIONAL INC		09/29/2011	ITG	1,400.000	10,048			L
52186N-10-6	LEAPFROG ENTERPRISES INC		09/29/2011	ITG	1,000.000	3,393			L
521865-20-4	LEAR CORP		09/29/2011	Loop Capital	1,900.000	83,289			L
524901-10-5	LEGG MASON INC COM		09/29/2011	Loop Capital	2,800.000	74,073			L
524660-10-7	LEGGETT & PLATT INC		09/29/2011	Loop Capital	2,900.000	59,308			L

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52602E-10-2	LENDER PROCESSING SERVICES		09/29/2011	Various	13,120.000	192,236			L
526057-10-4	LENNAR COR P CL A		09/29/2011	Loop Capital	3,200.000	44,390			L
526057-30-2	LENNAR CORP CLASS B		09/29/2011	ITG	300.000	3,137			L
526107-10-7	LENNOX INTERNATIONAL INC		09/29/2011	ITG	700.000	20,035			L
527288-10-4	LEUCADIA NATIONAL C		09/29/2011	Loop Capital	4,200.000	99,097			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		09/29/2011	Loop Capital	35,100.000	53,254			L
528872-10-4	LEXICON PHARMACEUTICALS INC		09/29/2011	ITG	3,200.000	2,987			L
529043-10-1	LEXINGTON REALTY TRUST		09/29/2011	ITG	2,600.000	17,266			L
529771-10-7	LEXMARK IN TL INC CL A		09/29/2011	Loop Capital	1,600.000	45,088			L
50187A-10-7	LHC GROUP INC		09/29/2011	ITG	300.000	5,002			L
529898-10-8	LIBBEY INC		09/29/2011	ITG	500.000	5,313			L
530555-10-1	LIBERTY GLOBAL INC	R	09/29/2011	ITG	5,300.000	195,248			L
530555-30-9	LIBERTY GLOBAL INC	R	09/29/2011	Loop Capital	2,300.000	81,635			L
53071M-10-4	LIBERTY INTERACTIVE CORP		09/29/2011	Loop Capital	11,200.000	172,745			L
530322-10-6	LIBERTY MEDIA CORP LIBERTY CAPITAL		09/29/2011	Loop Capital	1,400.000	95,245			L
530322-30-4	LIBERTY MEDIA CORP LIBERTY STARZ		09/29/2011	Various	1,400.000	91,322			L
531172-10-4	LIBERTY PROPERTY TRUST		09/29/2011	Loop Capital	2,300.000	67,546			L
53215T-10-6	LIFE PARTNERS HLDGS INC		09/29/2011	ITG	100.000	607			L
53217V-10-9	LIFE TECHNOLOGIES CORP		09/29/2011	Loop Capital	3,400.000	130,563			L
53217R-20-7	LIFE TIME FITNESS INC		09/29/2011	ITG	700.000	26,335			L
53219L-10-9	LIFEPOINT HOSPITALS INC		09/29/2011	Loop Capital	1,000.000	36,330			L
53220K-50-4	LIGAND PHARMACEUTICALS		09/29/2011	Various	3,240.000	44,701			U
53261M-10-4	LIMELIGHT NETWORKS INC		09/29/2011	ITG	1,100.000	2,679			L
532716-10-7	LIMITED BRANDS INC		09/29/2011	ITG	5,300.000	210,279			L
532774-10-6	LIN TV CORP CL A		09/29/2011	ITG	600.000	1,315			L
532791-10-0	LINCARE HOLDINGS INC		09/29/2011	Loop Capital	1,900.000	42,238			L
533535-10-0	LINCOLN EDUCATIONAL SERVICES		09/29/2011	ITG	200.000	1,663			L
533900-10-6	LINCOLN ELEC HLDGS		09/29/2011	Loop Capital	1,600.000	48,255			L
534187-10-9	LINCOLN NA TL CORP IN COM		09/29/2011	Loop Capital	6,500.000	105,287			L
535678-10-6	LINEAR TEC HNOLOGY CORP COM		09/29/2011	Loop Capital	4,500.000	128,567			L
536252-10-9	LIONBRIDGE TECHNOLOGIES INC		09/29/2011	ITG	700.000	1,681			L
535919-20-3	LIONS GATE ENTERTAINMENT		09/29/2011	ITG	1,100.000	7,471			L
53635B-10-7	LIQUIDITY SERVICES INC		09/29/2011	Various	2,620.000	86,948			L
536797-10-3	LITHIA MTRS INC		09/29/2011	Various	3,860.000	55,651			L
537008-10-4	LITTLEFUSE INC		09/29/2011	Various	2,100.000	86,249			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		09/29/2011	Various	5,800.000	47,744			L
538146-10-1	LIVEPERSON INC		09/29/2011	Various	7,500.000	78,884			L
539320-10-1	LIZ CLAIBO RNE INC COM		09/29/2011	ITG	1,800.000	9,503			L
501889-20-8	LKQ CORP		09/29/2011	Various	2,840.000	70,363			L
539830-10-9	LOCKHEED MARTIN CORP		09/29/2011	ITG	5,800.000	419,456			L
540424-10-8	LOEWS CORP		09/29/2011	ITG	6,800.000	237,225			L
54142L-10-9	LOGMELN INC		09/29/2011	ITG	300.000	9,786			L
543524-30-0	LOOPNET INC		09/29/2011	ITG	500.000	8,650			L
543881-10-6	LORAL SPACE AND COMMUNICATIONS		09/29/2011	ITG	200.000	10,164			L
546347-10-5	LOUISIANA-PACIFIC CORP.		09/29/2011	ITG	2,600.000	14,492			L
548661-10-7	LOWES COS INC USD0.50		09/29/2011	ITG	25,400.000	504,254			L
50213H-10-0	LPL INVESTMENT HOLDINGS INC		09/29/2011	Various	4,120.000	105,483			L
502160-10-4	LSB INDUSTRIES INC		09/29/2011	ITG	400.000	12,480			L
502161-10-2	LSI CORP		09/29/2011	Loop Capital	12,100.000	64,677			L
502175-10-2	LTC PROPERTIES INC		09/29/2011	ITG	500.000	12,728			L
502403-20-7	LTX-CREDENCE CORP		09/29/2011	Various	8,280.000	45,156			L
549764-10-8	LUFKIN INDUSTRIES INC		09/29/2011	ITG	600.000	33,440			L
550021-10-9	LULULEMON ATHLETICA INC	I	09/29/2011	Various	12,960.000	670,181			L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		09/29/2011	ITG	400.000	6,237			L
55027E-10-2	LUMINEX CORP		09/29/2011	ITG	700.000	15,879			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/29/2011	Loop Capital	5,700.000	153,190			U
55261F-10-4	M & T BANK CORP		09/29/2011	Various	3,200.000	228,831			L
552690-10-9	M D U RESOURCES GROUP, INC.		09/29/2011	Loop Capital	3,900.000	76,205			L
552541-10-4	M F WORLDWIDE CORP		09/29/2011	ITG	200.000	4,949			L
553777-10-3	M T S SYSTEMS		09/29/2011	ITG	300.000	9,318			L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		09/29/2011	ITG	400.000	2,505			L
554382-10-1	MACERICH COMPANY		09/29/2011	Loop Capital	2,800.000	123,533			L
554489-10-4	MACK-CALI REALTY CORP		09/29/2011	Loop Capital	1,600.000	43,395			L

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55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	09/29/2011	ITG	900.000	20,319			L
55616P-10-4	MACYS INC		09/29/2011	ITG	8,300.000	223,538			L
559079-20-7	MAGELLAN HEALTH SERVICES INC		09/29/2011	Various	1,080.000	51,588			L
559181-10-2	MAGMA DESIGN AUTOMATION INC		09/29/2011	Various	9,600.000	45,249			L
55973B-10-2	MAGNUM HUNTER RESOURCES CORP		09/29/2011	Various	16,900.000	63,612			L
G5753U-11-2	MAIDEN HOLDINGS LTD		09/29/2011	ITG	700.000	5,331			L
560305-10-4	MAIDENFORM BRANDS INC		09/29/2011	ITG	500.000	11,332			L
56035L-10-4	MAIN STREET CAPITAL CORP		09/29/2011	Various	2,780.000	49,872			L
56062Y-10-2	MAINSOURCE FINANCIAL GROUP 1		09/29/2011	ITG	300.000	2,648			L
560879-10-8	MAKO SURGICAL CORP		09/29/2011	Various	4,200.000	149,816			L
562750-10-9	MANHATTAN ASSOCIATES		09/29/2011	ITG	400.000	13,449			L
563571-10-8	MANITOWOC INC COM		09/29/2011	ITG	2,500.000	18,444			L
56400P-20-1	MANNKIND CORP		09/29/2011	ITG	1,500.000	5,747			L
56418H-10-0	MANPOWERGROUP		09/29/2011	Loop Capital	1,600.000	55,343			L
564563-10-4	MANTECH INTL CORP		09/29/2011	ITG	400.000	12,731			L
56509R-10-8	MAP PHARMACEUTICALS		09/29/2011	Various	3,020.000	44,110			L
565849-10-6	MARATHON OIL CORP		09/29/2011	ITG	13,900.000	310,088			L
56585A-10-2	MARATHON PETROLEUM CORP		09/29/2011	Various	52,420.000	1,463,308			L
56624R-10-8	MARCHEX INC CL B		09/29/2011	ITG	500.000	4,388			L
566330-10-6	MARCUS CORP		09/29/2011	ITG	200.000	2,024			L
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	05/25/2011	STOCK DIV.	7,203.500	4,893			U
567908-10-8	MARINEMAX INC		09/29/2011	ITG	300.000	1,991			L
570535-10-4	MARKEL CORP		09/29/2011	Loop Capital	190.000	69,099			L
57060D-10-8	MARKETAXESS HOLDINGS INC		09/29/2011	ITG	600.000	15,906			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/29/2011	Loop Capital	5,600.000	160,604			L
571748-10-2	MARSH + MCLENNAN COS INC		09/29/2011	ITG	11,200.000	301,697			L
573075-10-8	MARTEN TRANSPORT LTD		09/29/2011	ITG	300.000	5,273			L
573083-10-2	MARTHA STEWART OMNIMEDIA INC		09/29/2011	ITG	600.000	1,961			L
573284-10-6	MARTIN MARIETTA MATERIALS		09/29/2011	Loop Capital	900.000	59,234			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		09/29/2011	Loop Capital	10,200.000	151,528			L
574599-10-6	MASCO CORP		09/29/2011	Loop Capital	7,100.000	52,845			L
574795-10-0	MASIMO CORP		09/29/2011	ITG	1,100.000	24,052			L
576323-10-9	MASTEC INC.		09/29/2011	Various	2,400.000	44,056			L
57636Q-10-4	MASTERCARD INC CLASS A		09/29/2011	ITG	2,139.000	697,983			L
576690-10-1	MATERION CORP		09/29/2011	ITG	400.000	9,041			L
576853-10-5	MATRIX SERVICE COMPANY		09/29/2011	ITG	500.000	4,342			L
577081-10-2	MATTEL INC COM		09/29/2011	Loop Capital	7,000.000	185,313			L
577128-10-1	MATTHEWS INTL CORP		09/29/2011	ITG	500.000	15,352			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/29/2011	Loop Capital	5,800.000	137,029			L
577933-10-4	MAXIMUS INC		09/29/2011	Various	2,200.000	77,276			L
57776J-10-0	MAXLINEAR INC-CLASS A		09/29/2011	ITG	200.000	1,268			L
577767-10-6	MAXWELL TECHNOLOGIES INC		09/29/2011	ITG	600.000	11,221			L
55264U-10-8	MB FINANCIAL INC		09/29/2011	ITG	1,000.000	14,774			L
55262C-10-0	MBIA INC		09/29/2011	ITG	2,800.000	20,762			L
579489-10-5	MCCLATCHY CO CL A		09/29/2011	ITG	700.000	900			L
579780-20-6	MCCORMICK & CO.		09/29/2011	Various	3,920.000	181,104			L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		09/29/2011	Loop Capital	4,600.000	55,735			L
580135-10-1	MCDONALDS CORP		09/29/2011	ITG	20,300.000	1,795,387			L
58047P-10-7	MCG CAPITAL CORP		09/29/2011	ITG	1,100.000	4,496			L
580589-10-9	MCGRATH RENTCORP.		09/29/2011	ITG	300.000	7,100			U
580645-10-9	MCGRAW HILL COS INC		09/29/2011	ITG	6,100.000	261,883			L
58155Q-10-3	MCKESSON CORP		09/29/2011	ITG	5,000.000	375,055			L
582411-10-4	MCMORAN EXPLORATION COMPANY		09/29/2011	ITG	1,900.000	19,248			L
552676-10-8	MDC HOLDINGS INC		09/29/2011	ITG	800.000	14,158			L
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/29/2011	ITG	4,800.000	345,169			L
58319P-10-8	MEADOWBROOK INSURANCE GRP		09/29/2011	ITG	700.000	6,214			L
583334-10-7	MEADWESTVA CO CORP COM		09/29/2011	Various	4,400.000	112,633			L
583421-10-2	MEASUREMENT SPECIALTIES INC		09/29/2011	Various	2,300.000	60,103			L
584045-10-8	MEDASSETS INC		09/29/2011	ITG	900.000	8,970			L
58404W-10-9	MEDCATH CORP		09/29/2011	ITG	400.000	5,458			L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		09/29/2011	ITG	7,900.000	381,360			L
58463J-30-4	MEDICAL PPTYS TRUST INC		09/29/2011	ITG	1,900.000	17,531			L
584688-10-5	MEDICINES COMPANY		09/29/2011	ITG	1,000.000	14,707			L

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584690-30-9	MEDICIS PHARMACEUTICAL CORP		09/29/2011	Loop Capital	1,200.000	43,566			L
58471A-10-5	MEDIDATA SOLUTIONS INC		09/29/2011	Various	4,080.000	67,900			L
58470H-10-1	MEDIFAST INC		09/29/2011	ITG	600.000	9,970			L
N5557C-14-6	MEDIQ NV RIGHTS	D	08/01/2011	DIRECT	4,751.000				L
58501N-10-1	MEDIVATION INC		09/29/2011	Various	1,960.000	34,837			L
58502B-10-6	MEDNAX INC		09/29/2011	Loop Capital	1,000.000	64,063			L
58506K-10-2	Medquist Hldgs Inc		09/29/2011	ITG	400.000	3,081			L
585055-10-6	MEDTRONIC INC.		09/29/2011	ITG	21,100.000	716,961			L
G5973B-18-3	MELROSE PREFERRED C SHARES	D	08/09/2011	DISTRIBUTION	50,862.000	33,032			L
552715-10-4	MEMC ELECT R MATLS INC COM		09/29/2011	Various	33,380.000	179,428			L
587118-10-0	MENS WEARHOUSE		09/29/2011	ITG	900.000	24,363			L
587200-10-6	MENTOR GRAPHICS CORP.		09/29/2011	ITG	1,800.000	17,810			L
58733R-10-2	MERCADOLIBRE INC	R	09/29/2011	Various	1,240.000	69,491			L
588056-10-1	MERCER INTERNATIONAL INC		09/29/2011	Various	11,280.000	80,463			L
58933Y-10-5	MERCK & CO. INC.		09/29/2011	ITG	60,100.000	1,956,628			L
589378-10-8	MERCURY COMPUTER SYSTEMS		09/29/2011	ITG	600.000	6,909			L
589400-10-0	MERCURY GENERAL CORP		09/29/2011	ITG	600.000	23,016			L
589433-10-1	MEREDITH C ORP COM		09/29/2011	ITG	700.000	16,041			L
589499-10-2	MERGE HEALTHCARE INC		09/29/2011	Various	9,000.000	58,191			L
589640-10-4	MERIDAN INTERSTATE BANCORP		09/29/2011	ITG	100.000	1,076			L
589584-10-1	MERIDIAN BIOSCIENCE INC		09/29/2011	ITG	800.000	12,946			L
589889-10-4	MERIT MEDICAL SYSTEMS INC		09/29/2011	ITG	800.000	10,799			L
59001A-10-2	MERITAGE HOMES CORP		09/29/2011	ITG	600.000	9,369			L
59001K-10-0	MERITOR INC		09/29/2011	ITG	1,800.000	13,311			L
590470-10-3	MERU NETWORKS INC		09/29/2011	ITG	200.000	1,605			L
591018-80-9	METABOLIX INC		09/29/2011	ITG	500.000	2,261			L
591176-10-2	METALICO INC		09/29/2011	ITG	900.000	3,457			L
59132A-10-4	METALS USA HOLDINGS CORP		09/29/2011	ITG	200.000	1,818			L
591520-20-0	METHODE ELECTRONICS CLASS A		09/29/2011	ITG	600.000	4,565			L
59156R-10-8	METLIFE INC COM		09/29/2011	ITG	21,500.000	631,410			L
V62616-12-9	METRO HOLDINGS LTD	D	06/29/2011	BONUS ISSUE	32,800.000	14,609			U
591708-10-2	METROPCS COMMUNICATIONS		09/29/2011	Loop Capital	5,200.000	46,952			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/29/2011	Loop Capital	622.000	87,984			L
55277J-10-8	MF GLOBAL HOLDINGS LTD		09/29/2011	ITG	3,100.000	13,291			L
55272X-10-2	MFA FINANCIAL INC		09/29/2011	Loop Capital	5,000.000	35,088			L
55277P-10-4	MGE ENERGY INC		09/29/2011	ITG	400.000	16,340			L
552848-10-3	MGIC INVT CORP WIS		09/29/2011	ITG	3,300.000	6,355			L
552953-10-1	MGM RESORTS INTERNATIONAL		09/29/2011	Loop Capital	6,700.000	66,798			L
057149-10-6	MICHAEL BAKER CORP		09/29/2011	ITG	100.000	1,946			L
594793-10-1	MICREL INC		09/29/2011	ITG	1,000.000	9,679			L
594901-10-0	MICRO SYSTEMS INC		09/29/2011	Loop Capital	1,600.000	72,019			L
595017-10-4	MICROCHIP TECHNOLOGY INC		09/29/2011	Loop Capital	3,800.000	123,034			L
59509C-10-5	MICROMET INC		09/29/2011	ITG	1,300.000	6,138			L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/29/2011	Loop Capital	17,700.000	103,253			L
595137-10-0	MICROSEMI CORP.		09/29/2011	ITG	1,400.000	23,316			L
594918-10-4	MICROSOFT CORP		09/29/2011	ITG	149,200.000	3,821,415			L
594972-40-8	MICROSTRATEGY INC CL A		09/29/2011	Various	277.000	32,008			L
594960-10-6	MICROVISION INC		09/29/2011	ITG	1,500.000	1,103			L
59522J-10-3	MID AMERICA APT		09/29/2011	Various	1,380.000	84,245			L
596278-10-1	MIDDLEBY CORP		09/29/2011	Various	440.000	31,362			L
596680-10-8	MIDDLESEX WATER CO		09/29/2011	ITG	200.000	3,382			L
600544-10-0	MILLER HERMAN, INC.		09/29/2011	ITG	800.000	14,842			L
602682-20-5	MINDSPEED TECHNOLOGIES INC		09/29/2011	ITG	700.000	3,737			L
602720-10-4	MINE SAFETY APPLIANCES CO		09/29/2011	ITG	600.000	16,392			L
603158-10-6	MINERAL TECH INC		09/29/2011	ITG	400.000	20,231			L
604567-10-7	MIPS TECHNOLOGIES INC		09/29/2011	Various	9,440.000	47,858			L
60649T-10-7	MISTRAS GROUP INC		09/29/2011	Various	2,400.000	43,316			L
606710-10-4	MITEL NETWORKS CORP	A	09/29/2011	ITG	300.000	736			L
J4599L-10-2	MIZUHO FINANCIAL GROUP	D	09/01/2011	MERGER	214,180.000	323,459			U
55306N-10-4	MKS INSTRUMENTS		09/29/2011	ITG	1,000.000	21,925			L
60740F-10-5	MOBILE MINI INC		09/29/2011	ITG	600.000	9,783			L
607828-10-0	MODINE MANUFACTURING CO.		09/29/2011	ITG	700.000	6,565			L
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		09/29/2011	ITG	400.000	1,387			L

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608190-10-4	MOHAWK INDUSTRIES INC		09/29/2011	Loop Capital	1,200.000	53,770			L
608554-10-1	MOLEX INC COM		09/29/2011	ITG	1,300.000	28,096			L
608554-20-0	MOLEX INC CL A		09/29/2011	ITG	1,200.000	21,316			L
60855R-10-0	MOLINA HEALTHCARE INC		09/29/2011	ITG	500.000	8,027			L
608753-10-9	MOLYCORP INC		09/29/2011	Loop Capital	1,200.000	40,448			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		09/29/2011	ITG	800.000	9,001			L
609027-10-7	MONARCH CASINO & RESORT INC		09/29/2011	ITG	100.000	949			L
60935Y-10-9	MONEYGRAM INTERNATIONAL INC		09/29/2011	ITG	1,500.000	3,465			L
609720-10-7	MONMOUTH REIT-CLASS A		09/29/2011	ITG	200.000	1,577			L
609839-10-5	MONOLITHIC POWER SYSTEMS		09/29/2011	ITG	600.000	6,348			L
61022P-10-0	MONOTYPE IMAGING HOLDINGS INC		09/29/2011	Various	5,280.000	63,990			L
610236-10-1	MONRO MUFFLER BRAKE INC		09/29/2011	Various	1,180.000	39,410			L
61166W-10-1	MONSANTO CO		09/29/2011	ITG	10,500.000	658,811			L
611742-10-7	MONSTER WORLDWIDE INC		09/29/2011	ITG	2,400.000	18,630			L
G62185-10-6	MONTPELIER RE HOLDINGS		09/29/2011	ITG	1,200.000	20,640			L
615369-10-5	MOODYS CORP		09/29/2011	Various	5,720.000	176,155			L
615394-20-2	MOOG, INC. CLASS A		09/29/2011	Various	3,400.000	111,832			L
617446-44-8	MORGAN STANLEY		09/29/2011	ITG	27,300.000	405,880			L
61748W-10-8	MORGANS HOTEL GROUP CO		09/29/2011	ITG	300.000	1,838			L
617700-10-9	MORNINGSTAR INC		09/29/2011	ITG	500.000	27,847			L
61945C-10-3	MOSAIC COMPANY		09/29/2011	Various	20,700.000	1,126,644			L
620097-10-5	MOTOROLA MOBILITY HOLDINGS		09/29/2011	ITG	5,500.000	208,184			L
620076-30-7	MOTOROLA SOLUTIONS INC		09/29/2011	ITG	6,100.000	257,183			L
624580-10-6	MOVADO GROUP, INC		09/29/2011	ITG	400.000	5,213			L
62458M-10-8	MOVE INC		09/29/2011	ITG	2,100.000	3,164			L
553530-10-6	MSC INDL DIRECT INC		09/29/2011	Loop Capital	900.000	50,506			L
55354G-10-0	MSCI INC A		09/29/2011	Loop Capital	2,400.000	76,143			L
624756-10-2	MUELLER INDUSTRIES INC		09/29/2011	ITG	700.000	27,416			L
624758-10-8	MUELLER WATER PRODUCTS INC CL A		09/29/2011	ITG	3,000.000	7,898			L
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	09/29/2011	ITG	200.000	3,945			L
625383-10-4	MULTI-COLOR CORP		09/29/2011	Various	2,260.000	52,357			L
626717-10-2	MURPHY OIL CORP		09/29/2011	Loop Capital	3,600.000	161,764			L
553829-10-2	MVC CAPITAL INC		09/29/2011	ITG	300.000	3,272			L
55402X-10-5	MWI VETERINARY SUPPLY INC		09/29/2011	ITG	200.000	14,011			L
628464-10-9	MYERS INDS INC		09/29/2011	ITG	600.000	6,089			L
628530-10-7	MYLAN INC		09/29/2011	Loop Capital	8,500.000	150,779			L
55405W-10-4	MYR GROUP INC DELAWARE		09/29/2011	ITG	400.000	6,990			L
62855J-10-4	MYRIAD GENETICS INC		09/29/2011	ITG	1,300.000	24,028			L
628778-10-2	N B T BANCORP INC		09/29/2011	ITG	600.000	11,076			L
629519-10-9	NABI BIOPHARMACEUTICALS		09/29/2011	ITG	200.000	346			L
G6359F-10-3	NABORS INDUSTRIES LTD		09/29/2011	Loop Capital	5,600.000	72,489			L
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		09/29/2011	ITG	100.000	6,536			L
629850-10-1	NALCO HOLDING CO		09/29/2011	Loop Capital	2,600.000	91,451			L
630077-10-5	NANOMETRICS INCORPORATED		09/29/2011	Various	3,840.000	58,380			L
63080P-10-5	NARA BANCORP INC		09/29/2011	ITG	600.000	3,700			L
631103-10-8	NASDAQ OMX GROUP		09/29/2011	Loop Capital	2,500.000	59,503			L
631158-10-2	NASH-FINCH CO.		09/29/2011	ITG	300.000	8,432			L
635017-10-6	NATIONAL BEVERAGE CORP		09/29/2011	ITG	800.000	12,181			L
635309-10-7	NATIONAL CINEMEDIA		09/29/2011	ITG	1,100.000	16,023			L
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		09/29/2011	ITG	1,000.000	11,068			L
636180-10-1	NATIONAL FUEL GAS CO.		09/29/2011	Loop Capital	1,400.000	71,046			L
63633D-10-4	NATIONAL HEALTH INVESTORS		09/29/2011	ITG	400.000	16,950			L
635906-10-0	NATIONAL HEALTHCARE CORP		09/29/2011	Various	1,520.000	49,063			L
636518-10-2	NATIONAL INSTRUMENTS CORP		09/29/2011	Various	4,360.000	100,188			L
63654U-10-0	NATIONAL INTERSTATE CORP		09/29/2011	ITG	200.000	4,418			L
637071-10-1	NATIONAL OILWELL VARCO INC		09/29/2011	ITG	8,400.000	451,258			L
637138-10-8	NATIONAL PENN BANCSHARES INC.		09/29/2011	ITG	1,800.000	12,558			L
637215-10-4	NATIONAL PRESTO INDUSTRIES, INC.		09/29/2011	ITG	100.000	8,862			L
637417-10-6	NATIONAL RETAIL PROPERTIES		09/29/2011	Various	2,360.000	63,255			L
638522-10-2	NATL WESTERN LIFE INS CL A		09/29/2011	ITG	38.000	5,197			L
63886Q-10-9	NATURAL GAS SERVICES GROUP INC		09/29/2011	ITG	200.000	2,576			L
639050-10-3	NATUS MEDICAL INC		09/29/2011	ITG	600.000	5,804			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		09/29/2011	ITG	700.000	6,573			L

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638904-10-2	NAVIGATORS GROUP INC		09/29/2011	ITG	300.000	12,983			L
63934E-10-8	NAVISTAR INTERNATIONAL CORP.		09/29/2011	Loop Capital	1,300.000	43,675			L
628852-20-4	NCI BUILDING SYSTEMS INC.		09/29/2011	ITG	300.000	2,297			L
62886E-10-8	NCR CORP.		09/29/2011	Loop Capital	3,200.000	55,406			L
640079-10-9	NEENAH PAPER		09/29/2011	ITG	300.000	4,376			L
640268-10-8	NEKTAR THERAPEUTICS		09/29/2011	ITG	2,100.000	10,525			L
64031N-10-8	NELNET INC CL A		09/29/2011	ITG	500.000	9,252			L
640491-10-6	NEOGEN CORP		09/29/2011	Various	1,200.000	41,194			L
F65197-21-6	NEOPOST RIGHTS	D	07/11/2011	DIRECT	2,768.000				U
640518-10-6	Neoprobe Corp		09/29/2011	Various	14,400.000	43,030			L
64104X-10-8	NESS TECHNOLOGIES INC	R	09/29/2011	Various	7,580.000	58,211			L
64107N-20-6	NET 1 UEPS TECHNOLOGIES INC	R	09/29/2011	ITG	500.000	3,327			L
64110D-10-4	NETAPP INC		09/29/2011	ITG	7,300.000	256,383			L
64110L-10-6	NETFLIX INC		09/29/2011	Loop Capital	976.000	110,542			L
64111Q-10-4	NETGEAR INC		09/29/2011	ITG	700.000	18,468			L
64118B-10-0	NETLOGIC MICROSYSTEMS INC		09/29/2011	Various	2,880.000	138,695			L
64115T-10-4	NETSCOUT SYSTEMS INC		09/29/2011	ITG	600.000	6,973			L
64118V-10-6	Netspend Hldgs Inc		09/29/2011	ITG	700.000	3,656			L
64118Q-10-7	NETSUITE INC		09/29/2011	Various	3,520.000	100,973			L
64125C-10-9	NEUROCRINE BIOSCIENCES INC		09/29/2011	Various	10,200.000	59,634			L
64126X-20-1	NEUSTAR INC CLASS A		09/29/2011	Loop Capital	1,400.000	35,241			L
64128B-10-8	NEUTRAL TANDEM INC		09/29/2011	ITG	700.000	6,905			L
646025-10-6	NEW JERSEY RESOURCES CORP.		09/29/2011	ITG	600.000	25,943			L
651587-10-7	NEW MARKET CORP		09/29/2011	Loop Capital	227.000	34,330			L
649295-10-2	NEW YORK CO INC		09/29/2011	ITG	400.000	1,264			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		09/29/2011	Loop Capital	8,500.000	102,937			L
650111-10-7	NEW YORK T IMES CO CL A		09/29/2011	ITG	2,500.000	14,831			L
65105M-10-8	NEWCASTLE INVESTMENT CORP		09/29/2011	Various	15,680.000	67,198			L
651229-10-6	NEWELL RUBBERMAID INC		09/29/2011	Loop Capital	6,000.000	71,893			L
651290-10-8	NEWFIELD EXPLORATION CORP		09/29/2011	Loop Capital	2,600.000	107,545			L
651639-10-6	NEWMONT MINING CORP		09/29/2011	ITG	9,500.000	592,848			L
651718-50-4	NEWPARK RES INC		09/29/2011	ITG	1,500.000	9,464			L
651824-10-4	NEWPORT CORP.		09/29/2011	ITG	800.000	8,548			L
65248E-10-4	NEWS CORP CL A		09/29/2011	ITG	36,300.000	578,176			L
65248E-20-3	NEWS CORPORATION LTD		09/29/2011	ITG	26,700.000	424,498			L
65251F-10-5	NEWSTAR FINL INC		09/29/2011	ITG	600.000	5,592			L
65339F-10-1	NEXTERA ENERGY INC		09/29/2011	ITG	8,200.000	446,591			L
62912R-10-7	NGP CAPITAL RESOURCES CO		09/29/2011	ITG	300.000	2,051			L
62914B-10-0	NIC INC		09/29/2011	ITG	800.000	8,994			L
654086-10-7	NICOR INC		09/29/2011	Loop Capital	900.000	49,253			L
N63218-10-6	Nielsen Holdings B V		09/29/2011	Various	10,660.000	286,489			L
62913F-20-1	NII HOLDINGS INC		09/29/2011	Loop Capital	3,400.000	100,539			L
654106-10-3	NIKE INC CL B		09/29/2011	ITG	7,300.000	637,385			L
65473P-10-5	NISOURCE I NC		09/29/2011	Loop Capital	5,700.000	122,955			L
629337-10-6	NN INC		09/29/2011	ITG	300.000	1,613			L
H5833N-10-3	NOBLE CORPORATION		09/29/2011	Loop Capital	4,900.000	148,006			L
655044-10-5	NOBLE ENER GY INC COM		09/29/2011	ITG	3,400.000	244,714			L
65542W-10-7	NORANDA ALUMINUM HOLDING		09/29/2011	ITG	500.000	4,384			L
655663-10-2	NORDSON CORP.		09/29/2011	Loop Capital	1,100.000	44,656			L
655664-10-0	NORDSTROM INC		09/29/2011	Various	4,000.000	186,437			L
655844-10-8	NORFOLK SOUTHERN CORP		09/29/2011	ITG	5,900.000	370,902			L
664397-10-6	NORTHEAST UTILITIES		09/29/2011	Various	6,260.000	213,181			L
665531-10-9	NORTHERN OIL AND GAS INC		09/29/2011	ITG	1,100.000	21,614			L
665859-10-4	NORTHERN TRUST CORP		09/29/2011	Loop Capital	4,300.000	151,658			L
66611L-10-5	NORTHFIELD BANCORP INC NJ		09/29/2011	ITG	300.000	3,885			L
666807-10-2	NORTHROP GRUMMAN CORP		09/29/2011	ITG	5,400.000	286,989			L
66704R-10-0	NORTHSTAR REALTY FINANCE COR		09/29/2011	Various	5,480.000	19,121			L
667340-10-3	NORTHWEST BANCSHARES INC		09/29/2011	ITG	2,000.000	23,685			L
667655-10-4	NORTHWEST NATURAL GAS CO.		09/29/2011	ITG	300.000	13,202			L
667746-10-1	NORTHWEST PIPE CO		09/29/2011	ITG	100.000	2,117			L
668074-30-5	NORTHWESTERN CORP		09/29/2011	ITG	700.000	22,470			L
66987M-60-4	NOVATEL WIRELESS INC		09/29/2011	ITG	600.000	1,894			L
670002-10-4	NOVAVAX INC		09/29/2011	ITG	1,300.000	1,991			L

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670008-10-1	NOVELLUS SYSTEMS INC		09/29/2011	Loop Capital	1,800.000	50,612			L
62936P-10-3	NPS PHARMACEUTICALS INC		09/29/2011	ITG	1,600.000	10,327			L
629377-50-8	NRG ENERGY INC		09/29/2011	Loop Capital	4,600.000	99,409			L
67019E-10-7	NSTAR		09/29/2011	Loop Capital	2,100.000	94,122			L
67020Q-10-7	NTELOS HOLDINGS CORP		09/29/2011	ITG	600.000	10,619			L
67018T-10-5	NU SKIN ASIA PAC INC		09/29/2011	Various	1,720.000	71,734			L
67020Y-10-0	NUANCE COMMUNICATIONS INC		09/29/2011	Loop Capital	4,800.000	99,329			L
670346-10-5	NUCOR CORP.		09/29/2011	ITG	6,200.000	199,697			L
MM0002-M0-0	NUTRECO NV RIGHTS	D	08/01/2011	DIRECT	6,804.000				L
67069D-10-8	NUTRISYSTEM INC		09/29/2011	ITG	400.000	4,955			L
670704-10-5	NUVASIVE, INC.		09/29/2011	ITG	800.000	14,582			L
67073Y-10-6	NV ENERGY INC		09/29/2011	Loop Capital	4,600.000	67,114			L
629445-20-6	NVE CORP		09/29/2011	Various	680.000	42,482			L
67066G-10-4	NVIDIA CORP		09/29/2011	Loop Capital	11,800.000	155,270			L
62944T-10-5	NVR INC		09/29/2011	Various	154.000	94,157			L
67072V-10-3	NXSTAGE MEDICAL INC		09/29/2011	Various	1,820.000	37,510			L
629491-10-1	NYSE EURONEXT		09/29/2011	Loop Capital	5,200.000	124,797			L
670823-10-3	O CHARLEYS INC		09/29/2011	ITG	300.000	1,826			L
674215-10-8	OASIS PETROLEUM INC		09/29/2011	ITG	1,000.000	23,308			L
67423R-10-8	OBAGI MEDICAL PRODUCTS INC		09/29/2011	ITG	300.000	2,822			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/29/2011	ITG	16,000.000	1,207,309			L
675232-10-2	OCEANEERING INTERNATIONAL INC		09/29/2011	Loop Capital	2,200.000	81,080			L
67555N-20-6	OCLARO INC		09/29/2011	ITG	1,100.000	4,080			L
675746-30-9	OCWEN FINL CORP		09/29/2011	ITG	1,300.000	17,041			L
67086E-30-3	Ocz Technology Group In		09/29/2011	ITG	900.000	4,452			L
676220-10-6	OFFICE DEPOT INC		09/29/2011	ITG	5,100.000	10,834			L
67622P-10-1	OFFICEMAX INC		09/29/2011	ITG	1,500.000	7,905			L
670837-10-3	OGE ENERGY CORP		09/29/2011	Loop Capital	2,000.000	94,141			L
678026-10-5	OIL STATES INTL		09/29/2011	Loop Capital	1,000.000	52,245			L
678046-10-3	OILSANDS QUEST INC		09/29/2011	ITG	7,200.000	1,687			L
679580-10-0	OLD DOMINION FREIGHT LINE INC		09/29/2011	ITG	900.000	26,138			L
680033-10-7	OLD NATL BANCORP IND		09/29/2011	ITG	1,700.000	16,137			L
680223-10-4	OLD REPUBLIC INTL CORP		09/29/2011	Loop Capital	4,800.000	43,063			L
680665-20-5	OLIN CORP.		09/29/2011	ITG	1,600.000	29,201			L
68162K-10-6	OLYMPIC STEEL INC		09/29/2011	ITG	200.000	3,346			L
670872-10-0	OM GROUP INC		09/29/2011	ITG	600.000	15,723			L
681936-10-0	OMEGA HEALTHCARE INVESTORS		09/29/2011	Various	4,680.000	77,633			L
68210P-10-7	OMEGA PROTEIN CORP		09/29/2011	ITG	1,000.000	9,179			L
681904-10-8	OMNICARE INC		09/29/2011	Various	5,400.000	141,339			L
68213N-10-9	OMNICELL INC		09/29/2011	ITG	700.000	9,825			L
681919-10-6	OMNICOM GROUP		09/29/2011	ITG	5,600.000	212,216			L
682128-10-3	OMNIVISION TECHNOLOGIES INC		09/29/2011	ITG	1,100.000	16,264			L
682129-10-1	OMNOVA SOLUTIONS INC		09/29/2011	ITG	800.000	3,031			L
682159-10-8	ON ASSIGNMENT INC		09/29/2011	Various	8,360.000	60,059			L
682189-10-5	ON SEMICONDUCTOR CORP		09/29/2011	Loop Capital	8,800.000	65,280			L
G67742-10-9	ONEBEACON INSURANCE GROUP LT		09/29/2011	ITG	500.000	6,507			L
682680-10-3	ONEOK INC		09/29/2011	Various	8,820.000	598,885			L
683399-10-9	ONYX PHARMACEUTICALS INC		09/29/2011	Loop Capital	1,200.000	36,993			L
68372A-10-4	OPEN TABLE		09/29/2011	ITG	300.000	14,026			L
68375Q-40-3	OPLINK COMMUNICATIONS INC		09/29/2011	ITG	300.000	4,592			L
683757-10-8	OPNET TECHNOLOGIES INC		09/29/2011	Various	2,340.000	85,593			L
68375V-10-5	OPNEXT INC		09/29/2011	ITG	700.000	888			L
683797-10-4	OPPENHEIMER HOLDINGS INC		09/29/2011	ITG	200.000	3,206			L
68401H-10-4	OPTIMER PHARMACEUTICALS INC		09/29/2011	ITG	800.000	11,468			L
68389X-10-5	ORACLE COR P COM		09/29/2011	ITG	79,600.000	2,379,005			L
68554V-10-8	ORASURE TECHNOLOGIES INC		09/29/2011	ITG	700.000	5,627			L
685564-10-6	ORBITAL SCIENCES CORP		09/29/2011	ITG	1,000.000	12,945			L
68557K-10-9	ORBITZ WORLDWIDE INC		09/29/2011	ITG	100.000	225			L
67103H-10-7	OREILLY AUTOMOTIVE INC		09/29/2011	ITG	2,700.000	180,975			L
686164-10-4	OREXIGEN THERAPEUTICS INC		09/29/2011	ITG	400.000	770			L
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		09/29/2011	ITG	1,500.000	10,949			L
68618W-10-0	ORIENTAL FINANCIAL GROUP		09/29/2011	ITG	900.000	8,706			L
68628V-30-8	ORION MARINE GROUP INC		09/29/2011	ITG	200.000	1,221			L

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68633D-10-3	ORITANI FINACIAL CORP		09/29/2011	ITG	1,100.000	13,949			L
686688-10-2	ORMAT TECHNOLOGIES INC		09/29/2011	ITG	200.000	3,291			L
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	R	09/29/2011	Loop Capital	1,300.000	45,241			L
688239-20-1	OSHKOSH CORP		09/29/2011	ITG	1,700.000	27,389			L
671044-10-5	OSI SYSTEMS INC		09/29/2011	Various	2,620.000	88,759			L
68827R-10-8	OSIRIS THERAPEUTICS INC		09/29/2011	ITG	200.000	1,013			L
689648-10-3	OTTER TAIL POWER CO.		09/29/2011	ITG	600.000	11,294			U
690027-20-6	OUTDOOR CHANNEL HOLDINGS INC		09/29/2011	ITG	300.000	1,820			L
690368-10-5	OVERSEAS SHIPHOLDING GROUP, INC.		09/29/2011	ITG	500.000	7,547			L
690370-10-1	OVERSTOCKCOM INC		09/29/2011	ITG	300.000	2,767			L
690732-10-2	OWENS & MINOR, INC.		09/29/2011	Loop Capital	1,300.000	37,233			L
690742-10-1	OWENS CORNING INC		09/29/2011	Loop Capital	2,300.000	51,618			L
690768-40-3	OWENS-ILLINOIS, INC.		09/29/2011	Loop Capital	3,300.000	53,287			L
691497-30-9	OXFORD INDUSTRIES, INC.		09/29/2011	ITG	300.000	10,483			L
671074-10-2	OYO GEOSPACE CORP		09/29/2011	ITG	100.000	5,685			L
69331C-10-8	P G & E CORP		09/29/2011	ITG	7,900.000	337,493			L
693718-10-8	PACCAR INC		09/29/2011	ITG	6,400.000	226,847			L
69373H-10-6	PACER INTL		09/29/2011	ITG	800.000	2,967			L
69404D-10-8	Pacific Biosciences Cal		09/29/2011	ITG	500.000	1,770			L
694873-10-0	PACIFIC SUNWEAR CALIF INC		09/29/2011	ITG	100.000	130			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		09/29/2011	Loop Capital	2,100.000	50,941			L
695263-10-3	PACWEST BANCORP		09/29/2011	ITG	600.000	8,783			L
695459-10-7	PAETEC HLDG CORP		09/29/2011	ITG	2,400.000	12,963			L
69562K-10-0	PAIN THERAPEUTICS INC		09/29/2011	ITG	700.000	3,363			L
696429-30-7	PALL CORP		09/29/2011	Loop Capital	2,300.000	99,417			L
697529-30-3	PALOMAR MEDICAL TECHNOLOGIES INC		09/29/2011	ITG	300.000	2,386			L
69840W-10-8	PANERA BREAD COMPANY		09/29/2011	Loop Capital	553.000	59,099			L
698813-10-2	PAPA JOHNS INTL INC		09/29/2011	ITG	300.000	9,205			L
69888P-10-6	PAR PHARMACEUTICAL COMPANIES INC		09/29/2011	ITG	700.000	18,694			L
699173-20-9	PARAMETRIC TECHNOLO		09/29/2011	Various	4,020.000	63,378			L
699462-10-7	PAREXEL INTERNATIONAL CORP		09/29/2011	Various	3,440.000	66,525			L
700416-20-9	PARK ELECTROCHEMICAL CORP		09/29/2011	ITG	300.000	6,577			L
700658-10-7	PARK NATIONAL CORP		09/29/2011	ITG	200.000	10,536			L
701081-10-1	PARKER DRILLING CO.		09/29/2011	ITG	2,200.000	9,700			L
701094-10-4	PARKER HAN NIFIN CORP COM		09/29/2011	ITG	3,200.000	210,445			L
701590-10-4	PARKWAY PROPERTIES		09/29/2011	ITG	300.000	3,365			L
G6852T-10-5	PARTNERRE LTD		09/29/2011	Loop Capital	1,200.000	64,596			L
70336T-10-4	PATRIOT COAL CORP		09/29/2011	ITG	1,800.000	16,455			L
703395-10-3	PATTERSON COS INC		09/29/2011	Loop Capital	2,000.000	58,136			L
703481-10-1	PATTERSON UTI ENERGY INC		09/29/2011	Loop Capital	3,100.000	56,201			L
704326-10-7	PAYCHEX INC		09/29/2011	Loop Capital	6,400.000	173,867			L
69329Y-10-4	PDL BIOPHARMA INC		09/29/2011	ITG	2,400.000	13,585			L
704549-10-4	PEABODY ENERGY		09/29/2011	ITG	5,300.000	188,718			L
70509V-10-0	PEBBLEBROOK HOTEL TRUST		09/29/2011	Various	8,100.000	124,958			L
705560-10-0	PEET'S COFFEE & TEA INC		09/29/2011	ITG	200.000	11,225			L
705573-10-3	PEGASYSTEMS INC		09/29/2011	ITG	300.000	9,740			L
707569-10-9	PENN NATIONAL GAMING INC		09/29/2011	Loop Capital	1,300.000	44,662			L
707882-10-6	PENN VIRGINIA CORP		09/29/2011	ITG	700.000	4,056			L
708062-10-4	PENNANTPARK INVESTMENT CORP		09/29/2011	Various	6,540.000	59,557			L
709102-10-7	PENNSYLVANIA REAL ESTATE INVESTMENT TRUS		09/29/2011	ITG	900.000	7,472			L
70931T-10-3	PENNYMAC MORTGAGE INVESTMENT TRUST		09/29/2011	Various	4,840.000	78,459			L
70959W-10-3	PENSKE AUTO GROUP INC		09/29/2011	ITG	800.000	13,084			L
709600-10-0	PENSON WORLDWIDE INC		09/29/2011	ITG	100.000	180			L
709631-10-5	PENTAIR, INC.		09/29/2011	Various	3,900.000	127,127			L
709789-10-1	PEOPLES BANCORP INC		09/29/2011	ITG	100.000	1,098			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		09/29/2011	Various	12,891.520	160,813			L
713278-10-9	PEPBOYS MANNY MOE & JACK		09/29/2011	ITG	900.000	8,999			L
713291-10-2	PEPCO HLDG S INC		09/29/2011	Loop Capital	4,400.000	83,436			L
713448-10-8	PEPSICO INC.		09/29/2011	ITG	34,400.000	2,151,569			L
71375U-10-1	PERFICIENT INC		09/29/2011	ITG	400.000	2,956			L
713831-10-5	PERICOM SEMICONDUCTOR CORP		09/29/2011	ITG	300.000	2,211			L
714046-10-9	PERKINELMER INC		09/29/2011	Loop Capital	2,100.000	40,379			L
714290-10-3	PERRIGO COMPANY		09/29/2011	Loop Capital	1,600.000	157,103			L

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288853-10-4	PERRY ELLIS INTERNATIONAL		09/29/2011	Various	2,560.000	48,240			L
716382-10-6	PETMED EXPRESS INC		09/29/2011	ITG	200.000	1,811			L
716578-10-9	PETROLEUM DEVELOPMENT CORP		09/29/2011	ITG	500.000	10,553			L
716748-10-8	PETROSQUEST ENERGY INC		09/29/2011	ITG	1,100.000	6,364			L
716768-10-6	PETSMART INC		09/29/2011	Various	3,920.000	169,762			L
69333Y-10-8	PF CHANGS CHINA BISTRO		09/29/2011	Various	1,220.000	34,981			L
717081-10-3	PFIZER INC		09/29/2011	ITG	154,700.000	2,783,130			L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		09/29/2011	Loop Capital	2,100.000	54,031			L
716933-10-6	PHARMACYCLICS INC		09/29/2011	Various	7,840.000	92,401			L
71715N-10-6	PHARMASSET INC		09/29/2011	Loop Capital	1,500.000	114,155			L
71714F-10-4	PHARMERICA CORP		09/29/2011	ITG	600.000	8,550			L
693320-20-2	PHH CORP		09/29/2011	ITG	1,000.000	16,534			L
69336T-20-5	PHI INC NON VOTING		09/29/2011	ITG	200.000	3,966			L
71902E-10-9	PHOENIX COMPANIES INC		09/29/2011	ITG	1,900.000	2,374			L
719405-10-2	PHOTRONICS INC		09/29/2011	Various	8,600.000	44,500			L
693366-20-5	PICO HOLDINGS INC		09/29/2011	ITG	400.000	8,452			L
720186-10-5	PIEDMONT NATURAL GAS CO., INC.		09/29/2011	Loop Capital	1,400.000	40,605			L
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		09/29/2011	Various	11,180.000	183,745			L
720279-10-8	PIER 1, INC.		09/29/2011	ITG	2,100.000	21,144			L
721283-10-9	PIKE ELECTRIC CORP		09/29/2011	ITG	200.000	1,367			L
72147K-10-8	PILGRIM'S PRIDE CORP		09/29/2011	ITG	3,100.000	12,262			L
723456-10-9	PINNACLE ENTERTAINMENT INC		09/29/2011	ITG	900.000	8,473			L
723460-10-4	PINNACLE FINANCIAL PARTNERS		09/29/2011	ITG	600.000	6,681			L
723484-10-1	PINNACLE WEST CAPITAL CORP		09/29/2011	Loop Capital	2,100.000	90,543			L
723655-10-6	PIONEER DRILLING CO		09/29/2011	Various	3,500.000	25,642			L
723787-10-7	PIONEER NA T RES CO COM		09/29/2011	Loop Capital	2,100.000	144,225			L
724078-10-0	PIPER JAFFRAY COS INC		09/29/2011	ITG	300.000	5,566			L
724479-10-0	PITNEY BOWES INC		09/29/2011	Loop Capital	4,100.000	79,560			L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		09/29/2011	Loop Capital	2,800.000	65,698			L
727493-10-8	PLANTRONICS INC		09/29/2011	ITG	1,000.000	29,429			L
G7127P-10-0	PLATINUM UNERWRITERS HLDGS		09/29/2011	ITG	700.000	21,419			L
729132-10-0	PLEXUS CORP		09/29/2011	ITG	700.000	16,221			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		09/29/2011	Loop Capital	3,200.000	112,841			L
69344F-10-6	PMC - SIERRA INC		09/29/2011	ITG	4,500.000	27,559			L
69345P-10-3	PMFG INC		09/29/2011	ITG	200.000	3,084			L
693475-10-5	PNC FINL SVCS GROUP INC		09/29/2011	ITG	10,500.000	514,701			L
69349H-10-7	PNM RESOURCES INC		09/29/2011	ITG	1,700.000	28,329			L
731068-10-2	POLARIS INDUSTRIES INC		09/29/2011	Loop Capital	1,400.000	71,133			L
73172K-10-4	POLYCOM INC.		09/29/2011	Loop Capital	3,500.000	65,022			L
73179P-10-6	POLYONE CORPORATION		09/29/2011	ITG	1,600.000	17,375			L
73179V-10-3	POLYPORE INTERNATIONAL INC		09/29/2011	Loop Capital	700.000	40,303			L
73278L-10-5	POOL CORP		09/29/2011	ITG	900.000	24,221			L
733174-10-6	POPULAR INC		09/29/2011	ITG	16,300.000	24,463			L
73640Q-10-5	PORTFOLIO RECOVERY ASSOCIATES INC		09/29/2011	ITG	400.000	24,989			L
736508-84-7	PORTLAND GENERAL ELECTRIC CO		09/29/2011	ITG	1,400.000	33,143			A
737464-10-7	POST PROPERTIES, INC.		09/29/2011	Loop Capital	1,000.000	35,661			L
N7203C-11-6	POSTNL NV RIGHTS	D	08/09/2011	DIRECT	35,341.000				L
737630-10-3	POTLATCH CORP.		09/29/2011	Various	1,280.000	41,027			L
739128-10-6	POWELL INDUSTRIES INC		09/29/2011	Various	1,720.000	54,534			L
739276-10-3	POWER INTEGRATIONS INC		09/29/2011	ITG	500.000	15,692			L
73930R-10-2	POWER-ONE INC		09/29/2011	Various	6,160.000	28,790			L
739363-10-9	POWERWAVE TECHNOLOGIES INC		09/29/2011	Various	9,880.000	16,552			L
73941U-10-2	POZEN INC		09/29/2011	ITG	200.000	491			L
693506-10-7	PPG INDUSTRIES INC		09/29/2011	ITG	3,200.000	233,523			L
69351T-10-6	PPL CORP		09/29/2011	ITG	11,600.000	334,750			L
74005P-10-4	PRAXAIR INC.		09/29/2011	ITG	6,000.000	570,528			L
740189-10-5	PRECISION CASTPARTS CORP COM		09/29/2011	ITG	2,833.000	456,162			L
740585-10-4	PREMIERE GLOBAL SERVICES INC.		09/29/2011	ITG	1,000.000	6,537			L
740884-10-1	PRESIDENTIAL LIFE		09/29/2011	ITG	300.000	2,482			L
74112D-10-1	PRESTIGE BRANDS		09/29/2011	ITG	1,400.000	12,523			L
741503-40-3	PRICELINE.COM		09/29/2011	ITG	976.000	462,585			L
741511-10-9	PRICESMART INC		09/29/2011	Various	1,480.000	94,212			L
74164M-10-8	PRIMERICA INC		09/29/2011	Various	5,760.000	122,891			L

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74165N-10-5	Primo Wtr Corp		09/29/2011	ITG	1,100.000	6,546			L
74164F-10-3	PRIMORIS SERVICES CORP		09/29/2011	Various	5,780.000	59,993			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		09/29/2011	Loop Capital	7,000.000	164,788			L
742962-10-3	PRIVATEBANCORP INC.		09/29/2011	ITG	1,200.000	9,954			L
74267C-10-6	PROASSURANCE CORP		09/29/2011	Loop Capital	600.000	42,637			L
742718-10-9	PROCTER & GAMBLE CO		09/29/2011	ITG	56,400.000	3,579,821			L
743187-10-6	PROGENICS PHARMACEUTICALS INC		09/29/2011	ITG	600.000	3,388			L
743263-10-5	PROGRESS ENERGY INC		09/29/2011	ITG	5,900.000	307,113			L
743312-10-0	PROGRESS SOFTWARE CORP.		09/29/2011	Various	2,020.000	36,102			L
743315-10-3	PROGRESSIVE CORP		09/29/2011	ITG	12,800.000	228,897			L
74340W-10-3	PROLOGIS INC		09/29/2011	Various	12,680.000	321,548			L
74346Y-10-3	PROS HOLDINGS INC		09/29/2011	Various	3,840.000	49,286			L
74348T-10-2	PROSPECT CAPITAL CORP		09/29/2011	Various	2,480.000	21,400			L
743606-10-5	PROSPERITY BANCSHARES INC		09/29/2011	Various	1,040.000	34,407			L
74365A-10-1	PROTALIX BIOTHERAPEUTICS INC		09/29/2011	ITG	900.000	4,142			L
743674-10-3	PROTECTIVE LIFE CORP		09/29/2011	ITG	1,600.000	25,297			L
74386T-10-5	PROVIDENT FINANCIAL SERVICES		09/29/2011	ITG	500.000	5,571			L
744028-10-1	PROVIDENT NEW YORK BANKCORP		09/29/2011	ITG	200.000	1,189			L
744320-10-2	PRUDENTIAL FINL INC		09/29/2011	ITG	10,900.000	510,895			L
69360J-10-7	PS BUSINESS PKS INC CALIF COM		09/29/2011	ITG	300.000	15,116			L
69366A-10-0	PSS WORLD MEDICAL INC		09/29/2011	ITG	800.000	16,356			L
74460D-10-9	PUBLIC STORAGE		09/29/2011	ITG	2,981.000	338,356			L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/29/2011	ITG	10,200.000	346,426			L
74586W-10-6	PULSE ELECTRONICS CORP		09/29/2011	ITG	700.000	1,856			L
745867-10-1	PULTE GROUP INC		09/29/2011	ITG	6,700.000	27,681			L
693656-10-0	PVH CORP		09/29/2011	Loop Capital	1,200.000	72,922			L
74733V-10-0	QEP RESOURCES INC		09/29/2011	Loop Capital	3,500.000	96,663			L
74733T-10-5	QLIK TECHNOLOGIES INC		09/29/2011	ITG	1,400.000	31,574			L
747277-10-1	QLOGIC COR P COM		09/29/2011	ITG	2,100.000	27,898			L
747316-10-7	QUAKER CHEMICAL CORP.		09/29/2011	Various	2,360.000	63,935			L
747525-10-3	QUALCOMM INC		09/29/2011	ITG	32,900.000	1,666,556			L
74756M-10-2	QUALITY DISTRIBUTION INC		09/29/2011	ITG	400.000	3,579			L
747582-10-4	QUALITY SYSTEMS INC		09/29/2011	Loop Capital	400.000	38,297			L
747619-10-4	QUANEX BUILDING PRODUCTS		09/29/2011	ITG	600.000	6,515			L
74762E-10-2	QUANTA SERVICES		09/29/2011	Loop Capital	4,100.000	77,629			L
747906-20-4	QUANTUM CORP		09/29/2011	ITG	3,600.000	6,427			L
74834L-10-0	QUEST DIAGNOSTICS INC		09/29/2011	Loop Capital	3,100.000	155,287			L
74834T-10-3	QUEST SOFTWARE INC		09/29/2011	ITG	1,100.000	17,809			L
748356-10-2	QUESTAR CORP.		09/29/2011	Loop Capital	3,700.000	65,970			L
74835Y-10-1	QUESTCOR PHARMACEUTICALS		09/29/2011	ITG	1,100.000	29,837			L
74838C-10-6	QUICKSILVER INC		09/29/2011	ITG	2,700.000	8,291			L
74837R-10-4	QUICKSILVER RESOURCES INC		09/29/2011	ITG	1,800.000	14,246			L
74838J-10-1	QUIDEL CORP		09/29/2011	ITG	600.000	9,626			L
74874Q-10-0	QUINSTREET INC		09/29/2011	Various	4,740.000	51,242			L
749941-10-0	R F MICRODEVICES INC		09/29/2011	Loop Capital	5,500.000	35,925			L
749607-10-7	R L I CORP.		09/29/2011	ITG	400.000	24,761			L
750086-10-0	RACKSPACE HOSTING INC		09/29/2011	Loop Capital	2,000.000	67,528			L
750236-10-1	RADIAN GROUP INC		09/29/2011	ITG	2,300.000	5,327			L
750438-10-3	RADIOSHACK CORP		09/29/2011	ITG	1,900.000	23,185			L
750459-10-9	RADISYS CORP		09/29/2011	ITG	400.000	2,376			L
750753-40-2	RAILAMERICA INC		09/29/2011	Various	5,620.000	74,580			L
749227-10-4	RAIT FINANCIAL TRUST		09/29/2011	ITG	300.000	1,052			L
751028-10-1	RALCORP HOLDINGS INC		09/29/2011	Various	2,380.000	180,370			L
751212-10-1	RALPH LAUREN CORP		09/29/2011	ITG	1,300.000	177,994			L
750917-10-6	RAMBUS INC		09/29/2011	ITG	1,900.000	26,673			L
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		09/29/2011	Various	4,020.000	33,765			L
75281A-10-9	RANGE RESOURCES CORP		09/29/2011	ITG	3,200.000	188,150			L
754212-10-8	RAVEN INDUSTRIES INC		09/29/2011	ITG	300.000	14,518			L
754730-10-9	RAYMOND JAMES FINANCIAL INC		09/29/2011	Loop Capital	2,200.000	59,252			L
754907-10-3	RAYONIER INC		09/29/2011	Various	3,180.000	118,637			L
755111-50-7	RAYTHEON COMPANY		09/29/2011	ITG	6,800.000	279,604			L
75524B-10-4	RBC BEARING INS		09/29/2011	Various	600.000	20,318			L
75525F-10-4	REACHLOCAL INC		09/29/2011	ITG	200.000	2,312			L

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75604L-10-5	REALD INC		09/29/2011	ITG	700.000	6,742			L
75605L-70-8	REALNETWORKS INC		09/29/2011	ITG	300.000	2,548			L
75606N-10-9	REALPAGE INC		09/29/2011	Various	1,440.000	29,810			L
756109-10-4	REALTY INCOME CORP		09/29/2011	Loop Capital	2,600.000	86,806			L
756577-10-2	RED HAT INC.		09/29/2011	Loop Capital	3,800.000	165,794			L
75689M-10-1	RED ROBIN GOURMENT BURGERS INC		09/29/2011	ITG	300.000	7,271			L
758075-40-2	REDWOOD TRUST INC		09/29/2011	ITG	1,100.000	12,902			L
N73430-19-6	REED ELSEVIER NV RIGHTS	D	08/03/2011	DIRECT	60,126.000				L
758750-10-3	REGAL BELOIT CORP		09/29/2011	ITG	700.000	33,692			L
758766-10-9	REGAL ENTMT GROUP A		09/29/2011	ITG	1,700.000	20,549			L
758849-10-3	REGENCY CENTERS CORPORATION		09/29/2011	Loop Capital	1,800.000	65,215			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/29/2011	Loop Capital	1,400.000	82,766			L
7591EP-10-0	REGIONS FINANCIAL CORP		09/29/2011	Loop Capital	24,500.000	85,873			L
758932-10-7	REGIS CORP		09/29/2011	Various	1,340.000	19,281			L
759351-60-4	REINSURANCE GROUP AMERICA INC		09/29/2011	Loop Capital	1,500.000	70,360			L
759509-10-2	RELIANCE STEEL & ALUMINUM		09/29/2011	Loop Capital	1,500.000	52,580			L
75968L-10-5	RENAISSANCE LEARNING INC		09/29/2011	ITG	100.000	1,702			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		09/29/2011	Loop Capital	1,000.000	63,131			L
75970E-10-7	RENASANT CORP		09/29/2011	ITG	300.000	3,924			L
76009N-10-0	RENT-A-CENTER INC		09/29/2011	Various	1,660.000	45,610			L
760112-10-2	RENTECH INC		09/29/2011	ITG	3,300.000	2,729			L
760281-20-4	REPUBLIC BANCORP INC CL A		09/29/2011	ITG	100.000	1,720			L
760759-10-0	REPUBLIC S VCS INC COM		09/29/2011	Loop Capital	6,100.000	170,410			L
761152-10-7	RESMED INC.		09/29/2011	Loop Capital	3,100.000	89,756			L
76116A-10-8	RESOLUTE ENERGY CORP		09/29/2011	Various	6,180.000	70,877			L
76120W-30-2	RESOURCE CAPITAL CORP		09/29/2011	Various	10,500.000	54,382			L
761220-10-5	RESOURCES CONNECTION INC		09/29/2011	ITG	900.000	8,861			L
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		09/29/2011	Various	4,780.000	53,453			L
761525-60-9	REVLON, INC.		09/29/2011	ITG	500.000	6,095			L
761565-10-0	REX ENERGY CORP		09/29/2011	ITG	700.000	9,284			L
766559-60-3	RIGEL PHARMACEUTICALS INC		09/29/2011	Various	4,080.000	29,384			L
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		09/29/2011	ITG	500.000	16,770			L
766582-10-0	Rignet Inc		09/29/2011	ITG	100.000	1,530			L
767754-10-4	RITE AID CORP.		09/29/2011	ITG	11,900.000	12,101			L
768573-10-7	RIVERBDE TECHNOLOGYH INC		09/29/2011	Loop Capital	2,900.000	58,728			L
769730-10-5	ROADRUNNER TRANSPORTATION SY		09/29/2011	ITG	300.000	4,114			L
770196-10-3	ROBBINS & MEYERS INC		09/29/2011	Various	1,480.000	53,312			L
770323-10-3	ROBERT HALF INTL INC		09/29/2011	Loop Capital	2,800.000	60,867			L
772739-20-7	ROCK TENN CO.		09/29/2011	Various	9,120.000	459,682			L
774188-10-6	ROCKVILLE FINANCIAL INC		09/29/2011	ITG	600.000	5,622			L
773903-10-9	ROCKWELL AUTOMATION INC		09/29/2011	Loop Capital	2,800.000	159,564			L
774341-10-1	ROCKWELL COLLINS INC		09/29/2011	Loop Capital	3,000.000	159,664			L
774415-10-3	ROCKWOOD HOLDINGS INC		09/29/2011	Loop Capital	1,400.000	52,190			L
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		09/29/2011	ITG	600.000	11,840			L
775133-10-1	ROGERS CORP		09/29/2011	ITG	300.000	11,987			L
775711-10-4	ROLLINS, INC		09/29/2011	Various	4,520.000	85,188			L
776696-10-6	ROPER CORP.		09/29/2011	Loop Capital	1,900.000	135,583			L
777779-30-7	ROSETTA RESOURCES INC		09/29/2011	Loop Capital	1,100.000	39,100			L
777780-10-7	ROSETTA STONE INC		09/29/2011	ITG	100.000	913			L
778296-10-3	ROSS STORES, INC.		09/29/2011	Loop Capital	2,300.000	180,941			L
779376-10-2	ROVI CORP		09/29/2011	Loop Capital	2,200.000	95,774			L
779382-10-0	ROWAN COMPANIES INC		09/29/2011	Loop Capital	2,500.000	79,975			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		09/29/2011	Loop Capital	2,700.000	61,237			L
G7690A-65-4	ROYAL DUTCH SHELL PLC RIGHTS	D	08/03/2011	DIRECT	271,323.000				L
780287-10-8	ROYAL GOLD INC		09/29/2011	Loop Capital	1,000.000	64,657			L
749660-10-6	RPC INC		09/29/2011	ITG	900.000	15,875			L
749685-10-3	RPM INTERNATIONAL INC		09/29/2011	Loop Capital	2,600.000	48,935			L
74972L-10-2	RSC HOLDINGS INC		09/29/2011	ITG	1,100.000	8,213			L
74975N-10-5	RTI BIOLOGICS INC		09/29/2011	ITG	1,200.000	4,121			L
74973W-10-7	RTI INTERNATIONAL METALS		09/29/2011	ITG	600.000	14,276			L
78112T-10-7	RUBICON TECHNOLOGY INC		09/29/2011	ITG	300.000	3,293			L
781182-10-0	RUBY TUESDAY INC		09/29/2011	ITG	1,000.000	7,370			L
781258-10-8	RUDDICK		09/29/2011	Loop Capital	1,000.000	39,521			L

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781270-10-3	RUDOLPH TECHNOLOGIES		09/29/2011	ITG	500.000	3,250			L
781295-10-0	RUE21 INC		09/29/2011	Various	2,920.000	68,966			L
781846-20-9	RUSH ENTERPRISES CL A		09/29/2011	ITG	500.000	7,528			L
783549-10-8	RYDER SYSTEM INC		09/29/2011	Loop Capital	1,100.000	43,010			L
783764-10-3	RYLAND GROUP, INC.		09/29/2011	ITG	900.000	9,757			L
784117-10-3	S E I CORP.		09/29/2011	Loop Capital	3,000.000	47,235			L
783859-10-1	S T BANCORP INC		09/29/2011	ITG	500.000	8,154			L
785060-10-4	S Y BANCORP INC		09/29/2011	ITG	100.000	1,895			L
78463B-10-1	S1 CORPORATION		09/29/2011	ITG	900.000	8,122			L
784932-60-0	SABA SOFTWARE INC		09/29/2011	ITG	400.000	2,430			L
78573L-10-6	SABRA HEALTHCARE REIT INC		09/29/2011	ITG	500.000	5,035			L
786449-20-7	SAFEGUARD SCIENTIFICS INC		09/29/2011	Various	3,160.000	46,869			L
78648T-10-0	SAFETY INS GROUP INC		09/29/2011	ITG	200.000	7,576			L
786514-20-8	SAFEWAY INC		09/29/2011	Loop Capital	7,200.000	121,838			L
78709Y-10-5	SAIA INC		09/29/2011	ITG	300.000	3,136			L
78390X-10-1	SAIC INC		09/29/2011	Loop Capital	5,400.000	65,273			L
79377W-10-8	SAKS HOLDINGS INC		09/29/2011	ITG	2,100.000	19,257			L
79466L-30-2	SALESFORCE.COM INC		09/29/2011	ITG	2,504.000	297,698			L
795435-10-6	SALIX PHARMACEUTICALS LTD		09/29/2011	ITG	1,100.000	31,831			L
79546E-10-4	SALLY BEAUTY HOLDIN		09/29/2011	ITG	1,900.000	32,070			L
800013-10-4	SANDERSON FARMS INC		09/29/2011	ITG	700.000	32,358			L
80004C-10-1	SANDISK CORP		09/29/2011	ITG	4,700.000	190,206			L
80007P-30-7	SANDRIDGE ENERGY INC		09/29/2011	Loop Capital	7,300.000	43,323			L
800363-10-3	SANDY SPRING BANCORP INC		09/29/2011	ITG	300.000	4,411			L
800677-10-6	SANGAMO BIOSCIENCIES INC		09/29/2011	ITG	1,000.000	4,579			L
800907-20-6	SANMINA-SCI CORP		09/29/2011	ITG	1,700.000	12,045			L
803062-10-8	SAPIENT CORP		09/29/2011	ITG	2,100.000	21,710			L
803111-10-3	SARA LEE CORP		09/29/2011	ITG	13,600.000	230,554			L
803893-10-6	SATCON TECHNOLOGY CORP		09/29/2011	ITG	1,600.000	1,816			L
804137-10-7	SAUER DANFOSS INC	R	09/29/2011	ITG	300.000	8,934			L
804395-10-1	SAUL CENTERS		09/29/2011	ITG	200.000	6,744			L
80517Q-10-0	SAVIENT PHARMACEUTICALS		09/29/2011	ITG	1,300.000	5,742			L
78388J-10-6	SBA COMMUNICATIONS CORP CL A		09/29/2011	Loop Capital	2,400.000	84,704			L
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		09/29/2011	Loop Capital	2,400.000	97,767			L
806037-10-7	SCANSOURCE INC		09/29/2011	ITG	500.000	14,587			L
78401V-10-2	SCBT FINANCIAL CORP		09/29/2011	ITG	200.000	5,006			L
806373-10-6	SCHAWK INC		09/29/2011	ITG	300.000	3,192			L
806407-10-2	SCHEIN HENRY INC		09/29/2011	Loop Capital	1,800.000	113,516			L
806857-10-8	SCHLUMBERGER LTD		09/29/2011	ITG	26,800.000	1,641,235			L
806882-10-6	SCHNITZER STEEL INDUSTRIES INC		09/29/2011	ITG	500.000	18,637			L
807066-10-5	SCHOLASTIC CORP.		09/29/2011	ITG	600.000	16,950			L
807863-10-5	SCHOOL SPECIALTY INC		09/29/2011	ITG	200.000	1,369			L
808194-10-4	SCHULMAN (A.), INC.		09/29/2011	ITG	600.000	10,457			L
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		09/29/2011	ITG	300.000	17,283			L
80874P-10-9	SCIENTIFIC GAMES CORP		09/29/2011	ITG	1,200.000	9,217			L
810186-10-6	SCOTTS MIRACLE GRO CO		09/29/2011	Loop Capital	900.000	40,025			L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		09/29/2011	Loop Capital	1,900.000	73,415			L
811543-10-7	SEABOARD		09/29/2011	ITG	6.000	11,354			L
811656-10-7	SEABRIGHT HOLDINGS INC		09/29/2011	ITG	300.000	2,126			L
811699-10-7	SEACHANGE INTERNATIONAL INC		09/29/2011	ITG	300.000	2,341			L
811707-30-6	SEACOAST BANKING CORP FL		09/29/2011	ITG	1,300.000	1,978			L
811904-10-1	SEACOR HOLDINGS INC		09/29/2011	ITG	400.000	32,538			L
G79978-10-5	Seacube Container Leasi		09/29/2011	ITG	100.000	1,190			L
G7945M-10-7	SEAGATE TECHNOLOGY		09/29/2011	Loop Capital	8,600.000	92,644			L
81211K-10-0	SEALED AIR CORP		09/29/2011	Loop Capital	3,100.000	53,719			L
812139-30-1	SEALY CORP		09/29/2011	ITG	1,500.000	2,256			L
812350-10-6	SEARS HLDG S CORP COM		09/29/2011	Loop Capital	800.000	44,811			L
812578-10-2	SEATTLE GENETICS INC		09/29/2011	Loop Capital	1,900.000	34,873			L
81616X-10-3	SELECT COMFORT CORP		09/29/2011	ITG	1,000.000	14,400			L
81619Q-10-5	SELECT MEDICAL HOLDINGS CORP		09/29/2011	Various	9,060.000	62,067			L
816300-10-7	SELECTIVE INSURANCE GROUP		09/29/2011	ITG	1,000.000	13,352			L
81663A-10-5	Semgroup Corp		09/29/2011	Various	5,220.000	109,068			L
816851-10-9	SEMPRA ENERGY		09/29/2011	ITG	4,400.000	225,279			L

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816850-10-1	SEMTECH CORPORATION		09/29/2011	ITG	1,100.000	23,721			L
817070-50-1	SENECA FOODS CORP - CL A		09/29/2011	ITG	600.000	11,874			L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		09/29/2011	Loop Capital	2,800.000	61,208			L
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		09/29/2011	Loop Capital	1,700.000	47,996			L
81725T-10-0	SENSIENT TECHNOLOGIES		09/29/2011	ITG	900.000	30,121			L
817337-40-5	SEQUENOM INC		09/29/2011	ITG	1,600.000	8,140			L
817565-10-4	SERVICE CORP. INTERNATIONAL		09/29/2011	Loop Capital	4,500.000	42,536			L
820280-10-5	SHAW GROUP		09/29/2011	ITG	1,400.000	30,741			L
82312B-10-6	SHENANDOAH TELECOMMUN CO		09/29/2011	ITG	400.000	4,357			L
824348-10-6	SHERWIN WILLIAMS CO		09/29/2011	Loop Capital	1,800.000	137,400			L
824889-10-9	SHOE CARNIVAL INC		09/29/2011	ITG	100.000	2,374			L
825211-10-5	SHORETEL INC		09/29/2011	ITG	700.000	3,602			L
825549-10-8	SHUFFLE MASTER INC		09/29/2011	ITG	700.000	6,001			L
82568P-30-4	SHUTTERFLY INC		09/29/2011	Various	1,200.000	51,027			L
826917-10-6	SIGA TECHNOLOGIES INC		09/29/2011	ITG	600.000	1,934			L
826552-10-1	SIGMA ALDR ICH COM		09/29/2011	Loop Capital	2,400.000	153,550			L
826565-10-3	SIGMA DESIGNS, INC		09/29/2011	ITG	500.000	3,927			L
82669G-10-4	SIGNATURE BK NEW YORK NY		09/29/2011	Various	1,340.000	65,322			L
G81276-10-0	SIGNET JEWELERS LTD	R	09/29/2011	Loop Capital	1,600.000	53,814			L
827048-10-9	SILGAN HOLDINGS INC		09/29/2011	Various	1,160.000	42,038			L
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		09/29/2011	ITG	600.000	7,613			L
82705T-10-2	SILICON IMAGE INC		09/29/2011	ITG	1,600.000	9,800			L
826919-10-2	SILICON LABORATORIES		09/29/2011	Various	1,020.000	34,804			L
828730-20-0	SIMMONS FIRST NATL CORP CL A		09/29/2011	ITG	100.000	2,109			L
828806-10-9	SIMON PPTY GROUP INC		09/29/2011	ITG	6,400.000	716,403			L
829073-10-5	SIMPSON MANUFACTURING		09/29/2011	ITG	800.000	20,296			L
829226-10-9	SINCLAIR BROADCAST GROUP - A		09/29/2011	ITG	1,100.000	8,004			L
82967N-10-8	SIRIUS XM RADIO INC		09/29/2011	Various	486,460.000	768,199			L
82966C-10-3	SIRONA DENTAL SYSTEMS INC		09/29/2011	Loop Capital	1,200.000	50,716			L
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		09/29/2011	ITG	800.000	23,530			L
784305-10-4	SJW CORP		09/29/2011	ITG	200.000	4,452			L
830566-10-5	SKECHERS USA INC		09/29/2011	ITG	800.000	11,690			L
83066R-10-7	SKILLED HEALTHCARE GROUP INC		09/29/2011	ITG	300.000	1,136			L
830830-10-5	SKYLINE CORP.		09/29/2011	ITG	100.000	906			L
830879-10-2	SKYWEST INC		09/29/2011	ITG	200.000	2,371			L
83088M-10-2	SKYWORKS SOLUTIONS INC		09/29/2011	Loop Capital	3,700.000	70,907			L
78440X-10-1	SL GREEN REALTY CORP		09/29/2011	Loop Capital	1,700.000	104,137			L
78442P-10-6	SLM CORP		09/29/2011	Loop Capital	10,600.000	133,898			L
78454L-10-0	SM ENERGY CO		09/29/2011	Loop Capital	1,300.000	83,937			L
83169Y-10-8	SMART BALANCE INC		09/29/2011	ITG	2,300.000	13,785			L
831865-20-9	SMITH (A.O.)		09/29/2011	Various	1,240.000	41,800			L
831756-10-1	SMITH WESSION HLDG CORP		09/29/2011	ITG	1,100.000	2,751			L
832248-10-8	SMITHFIELD FOODS, INC.		09/29/2011	Loop Capital	4,700.000	89,868			L
832696-40-5	SMUCKER J M CO COM NEW		09/29/2011	ITG	2,900.000	214,168			L
833034-10-1	SNAP ON IN C COM		09/29/2011	Loop Capital	1,100.000	50,679			L
833551-10-4	SNYDERS LANCE INC		09/29/2011	Various	2,500.000	52,473			L
F8582K-30-6	SOITEC RIGHTS	D	07/01/2011	DIRECT	8,616.000				L
83413U-10-0	SOLAR CAPITAL LTD		09/29/2011	Various	4,260.000	87,233			L
83416B-10-9	SOLARWINDS INC		09/29/2011	Various	2,760.000	62,061			L
83421A-10-4	SOLERA HOLDINGS INC		09/29/2011	Loop Capital	1,400.000	70,094			L
834376-50-1	SOLUTIA INC		09/29/2011	Loop Capital	2,500.000	34,693			L
83545G-10-2	SONIC AUTOMOTIVE INC		09/29/2011	ITG	600.000	6,809			L
835451-10-5	SONIC CORP		09/29/2011	ITG	800.000	5,832			L
835495-10-2	SONOCO PRODUCTS CO.		09/29/2011	Loop Capital	2,000.000	58,256			L
83568G-10-4	SONOSIGHT INC		09/29/2011	ITG	300.000	9,193			L
835916-10-7	SONUS NETWORKS INC		09/29/2011	ITG	3,700.000	7,980			L
835898-10-7	SOTHEBY'S		09/29/2011	Loop Capital	1,300.000	40,342			L
83616T-10-8	SOURCEFIRE		09/29/2011	ITG	500.000	13,580			L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		09/29/2011	Various	3,700.000	184,650			L
842587-10-7	SOUTHERN CO		09/29/2011	ITG	17,700.000	756,086			L
844030-10-6	SOUTHERN UNION CO.		09/29/2011	Loop Capital	2,400.000	97,841			L
84470P-10-9	SOUTHSIDE BANCSHARES INC		09/29/2011	Various	2,780.000	51,342			L
844741-10-8	SOUTHWEST AIRLINES CO		09/29/2011	Loop Capital	4,000.000	34,364			L

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844767-10-3	SOUTHWEST BANCORP INC OKLA		09/29/2011	ITG	200.000	852			L
844895-10-2	SOUTHWEST GAS CORP.		09/29/2011	Various	3,160.000	116,003			L
845467-10-9	SOUTHWESTERN ENERGY CO		09/29/2011	ITG	6,700.000	229,143			L
84610H-10-8	SOVRAN SELF STORAGE		09/29/2011	ITG	300.000	11,100			L
84649R-20-0	SPANSION INC-CLASS A		09/29/2011	ITG	1,100.000	14,163			L
846822-10-4	SPARTAN STORES INC		09/29/2011	ITG	400.000	6,051			L
847220-20-9	SPARTECH CORP		09/29/2011	ITG	300.000	971			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/30/2011	Various	672,185.000	80,130,134			L
847560-10-9	SPECTRA ENERGY CORP		09/29/2011	Various	12,340.000	308,416			L
84763A-10-8	SPECTRUM PHARMACEUTICALS INC		09/29/2011	Various	8,540.000	64,276			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS INC		09/29/2011	Loop Capital	2,200.000	36,619			L
G8362S-10-6	SPIRIT PUB	D	08/01/2011	DISTRIBUTION	126,151.000	90,008			U
852061-10-0	SPRINT NEX TEL CORP COM SER 1		09/29/2011	Loop Capital	59,800.000	188,173			L
784635-10-4	SPX CORP		09/29/2011	Various	2,360.000	113,464			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/29/2011	Various	5,760.000	83,254			L
790148-10-0	ST JOE CORP		09/29/2011	ITG	1,000.000	15,315			L
790849-10-3	ST JUDE MEDICAL INC		09/29/2011	ITG	6,500.000	241,243			L
85254C-30-5	STAGE STORES INC		09/29/2011	ITG	600.000	8,283			L
852857-20-0	STAMPS.COM		09/29/2011	ITG	200.000	4,161			L
852891-10-0	STANCORP FINANCIAL GROUP INC		09/29/2011	ITG	900.000	25,088			L
853626-10-9	STANDARD MICROSYSTEMS CORP.		09/29/2011	ITG	400.000	7,799			L
853666-10-5	STANDARD MOTOR PRODUCTS, INC.		09/29/2011	ITG	300.000	3,955			L
853790-10-3	STANDARD PARKING CORP		09/29/2011	ITG	300.000	4,685			L
85375C-10-1	STANDARD-PACIFIC CORP.		09/29/2011	ITG	2,200.000	5,533			L
854231-10-7	STANDEX INTERNATIONAL CORP.		09/29/2011	ITG	200.000	6,127			L
854502-10-1	STANLEY BLACK & DECKER INC		09/29/2011	Loop Capital	3,100.000	158,612			L
855030-10-2	STAPLES INC.		09/29/2011	ITG	13,800.000	191,987			L
855244-10-9	STARBUCKS CORP		09/29/2011	ITG	14,700.000	568,564			L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/29/2011	Loop Capital	3,800.000	155,222			L
85571B-10-5	STARWOOD PROPERTY TRUST INC		09/29/2011	ITG	1,300.000	22,538			L
855707-10-5	STATE AUTO FINANCIAL CORP		09/29/2011	ITG	300.000	3,772			L
857477-10-3	STATE STREET CORPORATION		09/29/2011	ITG	9,900.000	322,831			L
784774-10-1	STEC INC		09/29/2011	Various	2,120.000	21,878			L
858119-10-0	STEEL DYNAMICS INC		09/29/2011	Loop Capital	4,100.000	42,190			L
858155-20-3	STEELCASE INC		09/29/2011	ITG	1,800.000	11,886			L
858375-10-8	STEIN MART INC		09/29/2011	ITG	400.000	2,548			L
P8744Y-10-2	STEINER LEISURE LTD		09/29/2011	ITG	200.000	7,818			L
85856G-10-0	STELLARONE CORP		09/29/2011	ITG	300.000	3,002			L
858586-10-0	STEPAN CO		09/29/2011	ITG	200.000	13,559			L
858912-10-8	STERICYCLE INC		09/29/2011	Loop Capital	1,600.000	129,599			L
859152-10-0	STERIS CORP		09/29/2011	Loop Capital	1,200.000	34,607			L
859158-10-7	STERLING BANCORP.		09/29/2011	ITG	500.000	3,717			L
859241-10-1	STERLING CONSTRUCTION CO		09/29/2011	ITG	200.000	2,303			L
859319-30-3	STERLING FINANCIAL CORP/SPOKANE		09/29/2011	Various	5,040.000	64,725			L
85916J-10-2	STEROTAXIS INC		09/29/2011	ITG	800.000	950			L
556269-10-8	STEVEN MADDEN LTD		09/29/2011	Various	860.000	26,786			L
860370-10-5	STEWART ENTERPRISES		09/29/2011	ITG	1,400.000	8,349			L
860372-10-1	STEWART INFORMATION SERVICES CORP		09/29/2011	ITG	300.000	2,630			L
860630-10-2	STIFEL FINANCIAL CORP		09/29/2011	ITG	800.000	21,895			L
860740-10-2	STILLWATER MINING CORP	R	09/29/2011	Various	6,140.000	52,391			L
861642-10-6	STONE ENERGY CORP		09/29/2011	ITG	900.000	15,788			L
86183P-10-2	STONERIDGE INC		09/29/2011	ITG	300.000	1,679			L
78478V-10-0	STR HOLDINGS INC		09/29/2011	ITG	500.000	4,102			L
862685-10-4	STRATASYS INC		09/29/2011	Various	1,600.000	32,128			L
86272T-10-6	STRATEGIC HOTEL CAPITAL		09/29/2011	ITG	3,000.000	13,691			L
863236-10-5	STRAYER EDUCATION INC		09/29/2011	ITG	200.000	15,064			L
863667-10-1	STRYKER CORP		09/29/2011	ITG	5,800.000	280,300			L
864159-10-8	STURM RUGER & CO INC		09/29/2011	ITG	400.000	10,878			L
864596-10-1	SUCCESSFACTORS INC		09/29/2011	Various	4,780.000	111,566			L
866082-10-0	Summit Hotel Pptys Inc		09/29/2011	ITG	600.000	4,434			L
86663B-10-2	SUN BANCORP INC NJ		09/29/2011	ITG	500.000	1,339			L
866674-10-4	SUN COMMUNITIES		09/29/2011	ITG	400.000	14,287			L
86677E-10-0	SUN HEALTHCARE GROUP INC		09/29/2011	ITG	600.000	1,844			L

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866942-10-5	SUN HYDRAULICS CORP		09/29/2011	ITG	400.000	9,042			L
86764P-10-9	SUNOCO INC COM		09/29/2011	Loop Capital	2,400.000	76,576			L
867652-10-9	SUNPOWER CORP	R	09/29/2011	ITG	400.000	3,550			L
867652-30-7	SUNPOWER CORP CL B	R	09/29/2011	ITG	300.000	2,431			L
86768K-10-6	SUNSRISE SENIOR LIVING INC		09/29/2011	Various	9,340.000	43,230			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/29/2011	ITG	2,100.000	11,898			L
867914-10-3	SUNTRUST B KS INC COM		09/29/2011	ITG	10,500.000	194,225			L
86800U-10-4	SUPER MICRO COMPUTER INC		09/29/2011	ITG	500.000	6,330			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		09/29/2011	Loop Capital	1,600.000	44,657			L
868168-10-5	SUPERIOR INDUSTRIES INTERNATIONAL, INC.		09/29/2011	ITG	200.000	3,139			L
868532-10-2	SUPERTEX INC		09/29/2011	ITG	200.000	3,597			L
868536-10-3	SUPERVALU INC COM		09/29/2011	ITG	4,300.000	29,873			L
868873-10-0	SURMODICS INC		09/29/2011	ITG	300.000	2,747			L
869099-10-1	SUSQUEHANNA BANCSHARES INC		09/29/2011	Various	12,520.000	71,307			L
869233-10-6	SUSSER HLDG CORP		09/29/2011	ITG	200.000	3,993			L
78486Q-10-1	SVB FINANCIAL GROUP		09/29/2011	ITG	900.000	34,032			L
870738-10-1	SWIFT ENERGY CO.		09/29/2011	ITG	800.000	20,972			L
87074U-10-1	Swift Transn Co		09/29/2011	Various	12,580.000	85,457			L
78503N-10-7	SWS GROUP INC		09/29/2011	ITG	300.000	1,484			L
871206-40-5	SYCAMORE NETWORKS INC		09/29/2011	ITG	300.000	5,463			L
871237-10-3	SYKES ENTERPRISES INC		09/29/2011	ITG	600.000	9,099			L
871503-10-8	SYMANTEC CORP.		09/29/2011	ITG	14,800.000	251,680			L
87151Q-10-6	SYMETRA FINANCIAL CORP		09/29/2011	ITG	1,200.000	10,060			L
871543-10-4	SYMMETRICOM INC		09/29/2011	ITG	600.000	2,636			L
871546-20-6	SYMMETRY MEDICAL INC		09/29/2011	ITG	700.000	5,404			L
87157D-10-9	SYNAPTICS INC		09/29/2011	ITG	600.000	14,048			L
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		09/29/2011	Various	1,520.000	38,683			L
87162W-10-0	SYNNEX CORP		09/29/2011	Various	1,080.000	29,560			L
871607-10-7	SYNOPSYS INC		09/29/2011	Loop Capital	2,800.000	69,011			L
87162G-10-5	SYNOVIS LIFE TECHNOLOGIES INC		09/29/2011	ITG	200.000	3,355			L
87161C-10-5	SYNOVUS FINANCIAL		09/29/2011	ITG	13,900.000	15,514			L
87162T-20-6	SYNTA PHARMACEUTICALS CORP		09/29/2011	ITG	400.000	1,376			L
87162H-10-3	SYNTEL INC		09/29/2011	ITG	300.000	13,213			L
871829-10-7	SYSCO CORP		09/29/2011	ITG	11,800.000	310,235			L
871851-10-1	SYSTEMAX INC		09/29/2011	ITG	200.000	2,564			L
74144T-10-8	T. ROWE PRICE GROUP		09/29/2011	ITG	5,300.000	259,614			L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/29/2011	ITG	1,400.000	18,092			L
874161-10-2	TALBOTS		09/29/2011	ITG	1,100.000	3,200			L
87424N-10-4	TALEO CORP CL A		09/29/2011	ITG	800.000	21,278			L
874083-10-8	TALLY INDUSTRIES, INC.		09/29/2011	Various	1,540.000	38,690			L
875465-10-6	TANGER FACTORY OUTLETS		09/29/2011	Loop Capital	1,600.000	42,232			L
87612G-10-1	Targa Res Corp		09/29/2011	Various	3,080.000	92,538			L
87611R-30-6	TARGACEPT INC		09/29/2011	ITG	500.000	7,742			L
87612E-10-6	TARGET CORP		09/29/2011	ITG	12,800.000	644,924			L
87651B-10-4	TASER INTL INC		09/29/2011	ITG	1,100.000	4,871			L
876664-10-3	TAUBMAN CENTERS INC		09/29/2011	Various	1,700.000	87,427			L
872275-10-2	TCF FINANCIAL		09/29/2011	ITG	2,500.000	24,532			L
87236Y-10-8	TD AMERITRADE HOLDING CORP		09/29/2011	Loop Capital	4,700.000	70,248			L
H84989-10-4	TE CONNECTIVITY LTD		09/29/2011	ITG	8,800.000	253,350			L
87817A-10-7	TEAM HEALTH HOLDINGS INC		09/29/2011	Various	4,760.000	79,603			L
878155-10-0	TEAM INC		09/29/2011	ITG	400.000	8,616			L
878237-10-6	TECH DATA CORP		09/29/2011	Loop Capital	900.000	40,101			L
878377-10-0	TECHNE CORP		09/29/2011	Loop Capital	700.000	47,690			L
87874R-10-0	TECHTARGET		09/29/2011	ITG	100.000	564			L
872375-10-0	TECO ENERGY INC		09/29/2011	Various	4,260.000	73,480			L
878895-20-0	TECUMSEH PRODUCTS CO - CL A		09/29/2011	ITG	200.000	1,463			L
879080-10-9	TEJON RANCH CO		09/29/2011	ITG	300.000	7,331			L
879101-10-3	TEKELEC		09/29/2011	Various	5,380.000	34,232			L
87929J-10-3	TELECOMMUNICATION SYSTEM A		09/29/2011	ITG	700.000	2,240			L
879360-10-5	TELEDYNE TECHNOLOGIES INC		09/29/2011	Loop Capital	700.000	34,959			L
879369-10-6	TELEFLEX, INC.		09/29/2011	Loop Capital	800.000	43,405			L
879455-10-3	TELENAV INC		09/29/2011	ITG	300.000	2,534			L
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		09/29/2011	Various	6,180.000	135,269			L

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879939-10-6	TELETECH HOLDINGS INC		09/29/2011	ITG	500.000	7,526			L
879664-10-0	TELLABS INC		09/29/2011	Various	9,520.000	42,344			L
879868-10-7	TEMPLE-INLAND, INC.		09/29/2011	Loop Capital	2,200.000	69,066			L
88023U-10-1	TEMPUR PEDIC INTL		09/29/2011	Loop Capital	1,400.000	75,492			L
88033G-10-0	TENET HEALTHCARE CORP		09/29/2011	Loop Capital	9,800.000	40,940			L
880345-10-3	TENNANT CO		09/29/2011	ITG	300.000	11,261			L
880349-10-5	TENNECO AUTOMOTIVE INC.		09/29/2011	ITG	1,100.000	29,708			L
88076W-10-3	TERADATA C ORP DEL COM		09/29/2011	Loop Capital	3,300.000	181,768			L
880770-10-2	TERADYNE I NC COM		09/29/2011	Loop Capital	3,700.000	41,373			L
880779-10-3	TEREX CORP		09/29/2011	ITG	2,100.000	23,177			L
88157K-10-1	TESCO CORP	I	09/29/2011	ITG	600.000	7,152			L
88160R-10-1	TESLA MOTORS INC		09/29/2011	ITG	900.000	21,629			L
881609-10-1	TESORO CORP		09/29/2011	Loop Capital	2,800.000	56,921			L
B90519-10-7	TESSENDERLO CHEMIE NV	D	07/18/2011	STOCK DIV.	156.160	3,873			U
999989-ZY-5	TESSENDERLO CHEMIE-STRIP NVP	D	07/18/2011	DIRECT	156.000				U
88164L-10-0	TESSERA TECHNOLOGIES INC		09/29/2011	ITG	1,000.000	11,972			L
88162G-10-3	TETRA TECH INC		09/29/2011	ITG	1,000.000	18,668			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		09/29/2011	ITG	1,600.000	12,952			L
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		09/29/2011	ITG	600.000	13,902			L
882491-10-3	TEXAS INDUSTRIES INC		09/29/2011	ITG	400.000	13,860			L
882508-10-4	TEXAS INST RS INC COM		09/29/2011	ITG	22,800.000	620,543			L
882681-10-9	TEXAS RODAHOUSE INC		09/29/2011	ITG	1,100.000	15,039			L
883203-10-1	TEXTRON IN C COM		09/29/2011	Loop Capital	5,500.000	100,764			L
87240R-10-7	TFS FINANCIAL CORP		09/29/2011	Various	13,020.000	107,503			L
25659P-40-2	THE DOLAN COMPANY		09/29/2011	ITG	300.000	2,575			L
48020T-10-1	THE JONES GROUP INC		09/29/2011	ITG	1,800.000	17,189			L
55826P-10-0	THE MADISON SQUARE GARDEN CO		09/29/2011	ITG	900.000	20,655			U
698657-10-3	THE PANTRY INC		09/29/2011	ITG	500.000	6,455			L
69344M-10-1	THE PMI GROUP INC		09/29/2011	ITG	700.000	146			L
88338T-10-4	THERAVANCE		09/29/2011	ITG	1,100.000	22,403			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/29/2011	ITG	7,300.000	374,301			L
872438-10-6	THL CREDIT INC		09/29/2011	ITG	100.000	1,097			L
884315-10-2	THOMAS & BETTS CORP.		09/29/2011	Loop Capital	900.000	37,109			L
885160-10-1	THOR INDUSTRIES, INC.		09/29/2011	ITG	800.000	18,942			L
885175-30-7	THORATEC CORP		09/29/2011	Loop Capital	1,100.000	36,393			L
872443-40-3	THQ INC		09/29/2011	ITG	800.000	1,404			L
88632Q-10-3	TIBCO SOFTWARE INC		09/29/2011	Loop Capital	3,300.000	74,283			L
87244T-10-9	TICC CAPITAL CORP		09/29/2011	Various	6,000.000	49,880			L
886423-10-2	TIDEWATER, INC.		09/29/2011	Loop Capital	1,000.000	43,088			L
886547-10-8	TIFFANY + CO NEW COM		09/29/2011	Loop Capital	2,400.000	153,972			L
88732J-20-7	TIME WARNER CABLE INC		09/29/2011	ITG	6,700.000	431,934			L
887317-30-3	TIME WARNER INC		09/29/2011	ITG	21,200.000	655,633			L
887389-10-4	TIMKEN CO.		09/29/2011	Loop Capital	1,600.000	52,527			L
88830M-10-2	TITAN INTERNATIONAL INC		09/29/2011	ITG	800.000	12,871			L
88830R-10-1	TITAN MACHINERY INC		09/29/2011	Various	2,680.000	51,977			L
888339-20-7	TITANIUM M ETALS CORP COM NEW		09/29/2011	ITG	1,800.000	27,665			L
888706-10-8	TIVO INC		09/29/2011	ITG	2,300.000	22,372			L
872540-10-9	TJX COMPANIES INC		09/29/2011	ITG	7,500.000	419,881			L
872960-10-9	TNS INC.		09/29/2011	ITG	500.000	9,510			L
N8726Y-11-4	TNT EXPRESS NV RIGHTS	D	08/02/2011	DIRECT	35,341.000				L
889478-10-3	TOLL BROTHERS INC		09/29/2011	Loop Capital	3,000.000	44,238			L
890110-10-9	TOMPKINS FINANCIAL CORP		09/29/2011	ITG	100.000	3,502			L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		09/29/2011	ITG	1,000.000	24,184			L
891027-10-4	TORCHMARK INC COM		09/29/2011	Loop Capital	2,500.000	87,986			L
891050-10-6	TOREADOR RESOURCES CORP	R	09/29/2011	ITG	300.000	905			L
891092-10-8	TORO CO.		09/29/2011	ITG	600.000	29,747			L
891906-10-9	TOTAL SYSTEM SERVICES INC		09/29/2011	Loop Capital	3,200.000	54,936			L
F92245-26-9	TOUR EIFFEL RIGHTS	D	08/08/2011	DIRECT	1,138.000				U
891709-10-7	TOWER BANCORP INC		09/29/2011	ITG	200.000	4,266			L
891777-10-4	TOWER GROUP INC		09/29/2011	ITG	600.000	13,630			L
891894-10-7	TOWERS WATSON AND COMPANY		09/29/2011	Various	1,140.000	68,097			L
89214P-10-9	TOWNE BANK		09/29/2011	ITG	200.000	2,258			L
89236Y-10-4	TPC GROUP INC		09/29/2011	Various	2,040.000	43,039			L

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892356-10-6	TRACTOR SUPPLY CO		09/29/2011	Loop Capital	1,400.000	91,775			L
893521-10-4	TRANSATLANTIC HOLDINGS INC		09/29/2011	Various	8,400.000	407,264			L
893641-10-0	TRANSDIGM GROUP INC		09/29/2011	Loop Capital	900.000	73,569			L
89417E-10-9	TRAVELERS COS INC		09/29/2011	ITG	8,500.000	418,679			L
89421Q-10-6	TRAVELZOO INC		09/29/2011	ITG	100.000	2,232			L
894650-10-0	TREDEGAR CO.		09/29/2011	ITG	300.000	4,501			L
89469A-10-4	TREEHOUSE FOODS INC		09/29/2011	Various	2,000.000	122,069			L
89531P-10-5	TREX COMPANY INC		09/29/2011	ITG	200.000	3,358			L
895848-10-9	TRIANGLE CAPITAL CORP		09/29/2011	Various	3,800.000	58,072			L
896095-10-6	TRICO BANCSHARES		09/29/2011	ITG	200.000	2,463			L
895919-10-8	TRIDENT MICROSYSTEMS INC		09/29/2011	ITG	100.000	62			L
896215-20-9	TRIMAS CORP		09/29/2011	Various	4,240.000	64,979			L
896239-10-0	TRIMBLE NAVIGATION		09/29/2011	Loop Capital	2,500.000	86,071			L
896522-10-9	TRINITY INDS INC		09/29/2011	Loop Capital	1,600.000	36,309			L
896749-10-8	TRIPLE-S MANAGEMENT CORP B		09/29/2011	ITG	300.000	4,997			L
89674K-10-3	TRIQUINT SEMICONDUCTOR		09/29/2011	Various	7,280.000	37,457			L
896818-10-1	TRIUMPH GROUP INC		09/29/2011	Loop Capital	800.000	40,134			L
89784N-10-4	TRUE RELIGION APPAREL INC		09/29/2011	ITG	500.000	13,873			L
89785X-10-1	TRUEBLUE INC.		09/29/2011	ITG	600.000	6,877			L
898349-10-5	TRUSTCO BANK CORP NY		09/29/2011	ITG	1,100.000	4,854			L
898402-10-2	TRUSTMARK CORP		09/29/2011	ITG	800.000	14,896			L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		09/29/2011	Loop Capital	2,000.000	67,085			L
87305R-10-9	TTM TECHNOLOGIES INC		09/29/2011	ITG	1,100.000	10,933			L
899035-50-5	TUESDAY MORNING CORP		09/29/2011	ITG	600.000	2,130			L
899896-10-4	TUPPERWARE BRANDS CORP		09/29/2011	Loop Capital	1,300.000	72,787			L
901109-10-8	TUTOR PERINI CORP		09/29/2011	ITG	400.000	4,683			L
87311L-10-4	TW TELECOM INC		09/29/2011	Loop Capital	3,200.000	53,557			L
901476-10-1	TWIN DISC, INC.		09/29/2011	ITG	200.000	5,513			L
90187B-10-1	TWO HARBORS INVESTMENT CORP		09/29/2011	Various	2,940.000	25,931			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		09/29/2011	ITG	9,200.000	382,772			L
902252-10-5	TYLER TECHNOLOGIES		09/29/2011	ITG	400.000	10,263			L
902494-10-3	TYSON FOODS INC CLASS A		09/29/2011	Loop Capital	8,700.000	148,581			L
902681-10-5	U G I CORP.		09/29/2011	Loop Capital	2,200.000	58,939			L
903293-40-5	U S G CORP.		09/29/2011	ITG	1,400.000	9,459			L
90337L-10-8	U.S. PHYSICAL THERAPY INC		09/29/2011	ITG	200.000	3,717			L
902653-10-4	UDR INC		09/29/2011	Various	9,760.000	220,745			L
902748-10-2	UIL HOLDINGS CORPORATION		09/29/2011	ITG	800.000	25,862			L
90384S-30-3	ULTA US		09/29/2011	Various	1,860.000	121,554			L
90385D-10-7	ULTIMATE SOFTWARE GRP INC		09/29/2011	Various	660.000	32,039			L
903914-10-9	ULTRA PETROLEUM CORP		09/29/2011	Loop Capital	3,000.000	86,261			L
904034-10-5	ULTRATECH INC		09/29/2011	Various	1,660.000	29,811			L
902788-10-8	UMB FINL CORP		09/29/2011	ITG	600.000	19,787			L
904214-10-3	UMPQUA HOLDINGS CORP		09/29/2011	ITG	2,000.000	17,404			L
904311-10-7	UNDER ARMOUR INC		09/29/2011	Loop Capital	800.000	55,816			L
904677-20-0	UNIFI, INC.		09/29/2011	ITG	400.000	3,339			L
904708-10-4	UNIFIRST CORP.		09/29/2011	ITG	300.000	13,630			L
N8979N-10-4	UNILEVER NV RIGHTS	D	08/10/2011	DIRECT	180,522.000				U
90653P-10-5	UNION DRILLING INC		09/29/2011	ITG	300.000	1,519			L
90662P-10-4	UNION FIRST MARKET BANKSHARES CORP		09/29/2011	ITG	300.000	3,243			L
907818-10-8	UNION PACIFIC CORP		09/29/2011	ITG	9,700.000	818,841			L
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		09/29/2011	ITG	500.000	18,281			L
909214-30-6	UNISYS CORP		09/29/2011	ITG	800.000	13,358			L
909218-10-9	UNIT CORP		09/29/2011	ITG	800.000	30,384			L
909907-10-7	UNITED BANKSHARES		09/29/2011	Various	7,060.000	143,146			L
90984P-30-3	UNITED COMMUNITY BANKS INC		09/29/2011	ITG	300.000	2,504			L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/29/2011	ITG	1,600.000	32,615			L
91030T-10-9	UNITED FINANCIAL BANCORP INC		09/29/2011	ITG	200.000	2,841			L
910331-10-7	UNITED FIRE & CASUALTY CO		09/29/2011	ITG	400.000	6,967			L
911163-10-3	UNITED NATURAL FOODS INC		09/29/2011	Loop Capital	1,000.000	37,994			L
911268-10-0	UNITED ONLINE INC		09/29/2011	ITG	1,500.000	7,887			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/29/2011	ITG	14,700.000	942,682			L
911363-10-9	UNITED RENTALS INC		09/29/2011	ITG	1,200.000	20,495			L
912909-10-8	UNITED STATES STEEL CORP		09/29/2011	Loop Capital	2,900.000	66,099			L

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913004-10-7	UNITED STATIONERS, INC.		09/29/2011	ITG	900.000	25,231			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/29/2011	ITG	17,100.000	1,235,367			L
91307C-10-2	UNITED THERAPEUTICS CORP		09/29/2011	Loop Capital	1,000.000	37,373			L
91324P-10-2	UNITEDHEALTH GROUP INC		09/29/2011	ITG	21,500.000	1,013,512			L
91338E-10-1	UNIVERSAL AMERICAN CORP		09/29/2011	ITG	600.000	6,116			L
91347P-10-5	UNIVERSAL DISPLAY CORP		09/29/2011	Loop Capital	800.000	38,800			L
913483-10-3	UNIVERSAL ELECTRONICS INC		09/29/2011	ITG	300.000	4,985			L
913543-10-4	UNIVERSAL FST PRODS INC		09/29/2011	ITG	300.000	7,482			L
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		09/29/2011	ITG	200.000	6,709			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		09/29/2011	Loop Capital	1,800.000	61,821			L
913915-10-4	UNIVERSAL TECHNICAL INST		09/29/2011	ITG	400.000	5,522			L
91388P-10-5	UNIVERSAL TRUCKLOAD SERVICES INC		09/29/2011	ITG	100.000	1,321			L
915271-10-0	UNIVEST CORP OF PENNSYLVANIA		09/29/2011	ITG	100.000	1,328			L
91529Y-10-6	UNUM GROUP		09/29/2011	Loop Capital	6,500.000	137,461			L
916896-10-3	URANIUM ENERGY CORP		09/29/2011	ITG	1,100.000	2,943			L
917047-10-2	URBAN OUTFITTERS INC		09/29/2011	Loop Capital	2,400.000	55,586			L
903236-10-7	URS CORP		09/29/2011	Loop Capital	1,400.000	42,780			L
917286-20-5	URSTADT BIDDLE CL A		09/29/2011	Various	3,700.000	58,554			L
90341W-10-8	US AIRWAYS GROUP INC		09/29/2011	ITG	900.000	5,538			L
90343C-10-0	US AUTO PARTS NETWORK INC		09/29/2011	ITG	100.000	489			L
902973-30-4	US BANCORP		09/29/2011	ITG	39,500.000	946,404			L
911684-10-8	US CELLULAR CORP		09/29/2011	Various	1,100.000	44,531			L
91732J-10-2	US ECOLOGY INC		09/29/2011	Various	3,760.000	58,682			U
912023-20-7	US GOLD CORP		09/29/2011	ITG	2,400.000	9,656			L
90341G-10-3	USA MOBILITY INC		09/29/2011	Various	4,220.000	57,482			L
90328M-10-7	USANA HEALTH SCIENCES INC		09/29/2011	ITG	500.000	14,055			L
90333E-10-8	USEC INC		09/29/2011	ITG	1,800.000	3,221			L
G87210-10-3	UTI WORLDWIDE INC		09/29/2011	ITG	2,100.000	28,142			L
91851C-20-1	VAALCO ENERGY INC		09/29/2011	Various	10,440.000	50,556			L
91879Q-10-9	VAIL RESORTS INC		09/29/2011	Various	940.000	37,984			L
918866-10-4	VALASSIS COMMUNICATION		09/29/2011	Various	1,700.000	32,621			L
918914-10-2	VALENCE TECHNOLOGY INC		09/29/2011	ITG	1,000.000	1,040			L
91913Y-10-0	VALERO ENERGY CORP		09/29/2011	ITG	11,100.000	207,002			L
G9319H-10-2	VALIDUS HOLDINGS LTD		09/29/2011	Various	8,680.000	215,973			L
919794-10-7	VALLEY NATIONAL BANCORP		09/29/2011	ITG	2,500.000	26,980			L
920253-10-1	VALMONT INDUSTRIES INC		09/29/2011	ITG	400.000	31,848			L
920355-10-4	VALSPAR CORP.		09/29/2011	Loop Capital	1,800.000	57,615			L
92046N-10-2	VALUECLICK INC		09/29/2011	ITG	1,500.000	23,924			L
921659-10-8	VANDA PHARMACEUTICALS INC		09/29/2011	ITG	400.000	2,025			L
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	09/30/2011	Various	2,023,605.000	81,793,684			L
G93205-11-3	VANTAGE DRILLING CO		09/29/2011	ITG	2,500.000	3,187			L
92220P-10-5	VARIAN MEDICAL SYST		09/29/2011	Loop Capital	2,300.000	119,511			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		09/29/2011	Loop Capital	1,500.000	91,391			L
92230Y-10-4	VASCO DATA SECURITY INTL		09/29/2011	ITG	500.000	2,537			L
918194-10-1	VCA ANTECH INC		09/29/2011	ITG	1,400.000	23,089			L
92240G-10-1	VECTREN CORPORATION		09/29/2011	Loop Capital	1,600.000	43,166			L
922417-10-0	VEECO INSTRUMENTS		09/29/2011	ITG	800.000	21,466			L
92275P-30-7	VENOCO INC		09/29/2011	Various	2,440.000	22,865			L
92276F-10-0	VENTAS INC		09/29/2011	Various	23,724.360	1,226,689			L
92335C-10-6	Vera Bradley Inc		09/29/2011	Various	2,760.000	102,941			L
92342Y-10-9	VERIFONE SYSTEMS INC		09/29/2011	Loop Capital	2,000.000	73,194			L
92343X-10-0	VERINT SYSTEMS INC		09/29/2011	Various	2,900.000	80,357			L
92343E-10-2	VERISIGN INC.		09/29/2011	Loop Capital	3,100.000	88,713			L
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		09/29/2011	Various	5,600.000	191,359			L
92343V-10-4	VERIZON COMMUNICATIONS		09/29/2011	ITG	56,700.000	2,099,941			L
92531L-10-8	VERSO PAPER CORP		09/29/2011	ITG	400.000	677			L
92532F-10-0	VERTEX PHARMACEUTICALS		09/29/2011	Loop Capital	4,000.000	178,673			L
918204-10-8	VF CORP		09/29/2011	ITG	1,765.000	219,383			L
92553P-20-1	VIACOM INC NEW CL B		09/29/2011	ITG	10,600.000	431,702			L
92552R-40-6	VIAD CORP		09/29/2011	ITG	400.000	6,851			L
92552V-10-0	VIASAT INC		09/29/2011	Various	780.000	27,220			L
925815-10-2	VICOR CORP		09/29/2011	ITG	400.000	3,558			L
92672A-10-1	VIEWPOINT FINANCIAL GROUP		09/29/2011	ITG	400.000	4,608			L

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927107-40-9	VILLAGE SUPER MARKET CL A		09/29/2011	ITG	100.000	2,491			L
92769L-10-1	VIRGIN MEDIA INC	R	09/29/2011	Loop Capital	7,300.000	181,688			L
92823T-10-8	VIRNETX HOLDING CORP		09/29/2011	Various	5,080.000	82,906			U
928241-10-8	VIROPHARMA INC		09/29/2011	ITG	1,400.000	25,150			L
92827P-10-2	VIRTUSA CORP		09/29/2011	ITG	300.000	4,030			L
92826C-83-9	VISA INC		09/29/2011	ITG	10,300.000	900,587			L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		09/29/2011	ITG	3,100.000	27,488			L
92835K-10-3	VISHAY PRECISION GROUP		09/29/2011	ITG	200.000	2,706			L
N93540-10-7	VISTAPRINT NV	R	09/29/2011	ITG	800.000	22,039			L
92839U-20-6	VISTEON CORP		09/29/2011	Loop Capital	900.000	39,290			L
92847A-20-0	VITACOST.COM INC		09/29/2011	ITG	200.000	997			L
92849E-10-1	VITAMIN SHOPPE INC		09/29/2011	Various	3,740.000	139,399			L
928551-10-0	VIVUS INC		09/29/2011	Various	3,120.000	25,055			L
928563-40-2	VM WARE INC		09/29/2011	Loop Capital	1,700.000	141,135			L
92858J-10-8	VOCUS INC		09/29/2011	ITG	400.000	6,884			L
928645-10-0	VOLCANO CORP		09/29/2011	Various	1,380.000	41,401			L
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		09/29/2011	ITG	500.000	9,814			L
92886T-20-1	VONAGE		09/29/2011	Various	22,980.000	60,298			L
929042-10-9	VORNADO RLTY TR		09/29/2011	ITG	3,500.000	273,188			L
918284-10-0	VSE CORP		09/29/2011	ITG	100.000	2,530			L
929160-10-9	VULCAN MAT LS CO COM		09/29/2011	Loop Capital	2,600.000	74,754			L
92922P-10-6	W & T OFFSHORE		09/29/2011	ITG	800.000	11,536			L
38388F-10-8	W R GRACE & CO NEW		09/29/2011	Loop Capital	1,500.000	52,344			L
929566-10-7	WABASH NATIONAL CORP		09/29/2011	ITG	1,200.000	5,863			L
92927K-10-2	WABCO HOLDINGS INC		09/29/2011	Loop Capital	1,300.000	52,154			L
929740-10-8	WABTEC		09/29/2011	Loop Capital	900.000	49,006			L
930059-10-0	WADDELL & REED FINANCIAL		09/29/2011	Loop Capital	1,800.000	46,526			L
931422-10-9	WALGREEN CO		09/29/2011	ITG	18,300.000	589,648			L
931142-10-3	WAL-MART STORES		09/29/2011	ITG	38,200.000	1,982,152			L
93317Q-10-5	WALTER ENERGY INC		09/29/2011	Various	7,940.000	481,789			L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		09/29/2011	ITG	400.000	9,487			L
934390-40-2	WARNACO GROUP INC		09/29/2011	Loop Capital	900.000	41,828			L
G94368-10-0	WARNER CHILCOTT PLC		09/29/2011	Various	6,040.000	90,666			L
93564A-10-0	WARREN RESOURCES INC		09/29/2011	ITG	2,000.000	4,909			L
939640-10-8	WASHINGTON POST CO CL B		09/29/2011	ITG	99.000	32,114			L
938824-10-9	WASHINGTON FEDERAL		09/29/2011	ITG	1,800.000	24,066			L
939653-10-1	WASHINGTON REAL ESTATE		09/29/2011	Loop Capital	1,300.000	37,041			L
940610-10-8	WASHINGTON TRUST BANCORP		09/29/2011	ITG	200.000	3,973			L
941053-10-0	WASTE CONNECTIONS		09/29/2011	Loop Capital	2,200.000	72,952			L
94106L-10-9	WASTE MGMT INC DEL		09/29/2011	ITG	8,900.000	287,265			L
941848-10-3	WATERS CORPORATION		09/29/2011	Loop Capital	1,800.000	137,625			L
942622-20-0	WATSCO INC		09/29/2011	ITG	400.000	21,119			L
942683-10-3	WATSON PHARMACEUTICALS INC		09/29/2011	Loop Capital	2,500.000	176,922			L
942749-10-2	WATTS WATER TECHNOLOGIES INC		09/29/2011	ITG	500.000	13,549			L
943315-10-1	WAUSAU PAPER CORP		09/29/2011	ITG	800.000	5,122			L
929236-10-7	WD-40 CO.		09/29/2011	ITG	600.000	23,993			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		09/29/2011	ITG	14,700.000	187,815			L
94733A-10-4	WEB.COM GROUP INC		09/29/2011	ITG	600.000	4,305			L
94770V-10-2	WEBMD HEALTH CORP		09/29/2011	ITG	1,100.000	33,071			L
947684-10-6	WEBSENSE		09/29/2011	ITG	700.000	12,541			L
947890-10-9	WEBSTER FINANCIAL CORP		09/29/2011	ITG	1,100.000	17,064			L
948626-10-6	WEIGHT WATCHERS INTL INC		09/29/2011	Loop Capital	600.000	35,461			L
948741-10-3	WEINGARTEN REALTY		09/29/2011	Loop Capital	2,300.000	50,358			L
948849-10-4	WEIS MARKETS, INC.		09/29/2011	ITG	300.000	11,164			L
94946T-10-6	WELLCARE HEALTH PLANS		09/29/2011	Loop Capital	900.000	34,690			L
94973V-10-7	WELLPOINT INC		09/29/2011	ITG	7,300.000	471,457			L
949746-10-1	WELLS FARGO CO		09/29/2011	ITG	101,300.000	2,510,417			L
95058W-10-0	WENDY'S COMPANY (THE)		09/29/2011	ITG	6,000.000	29,005			L
950755-10-8	WERNER ENTERPRISES INC		09/29/2011	ITG	700.000	14,854			L
950810-10-1	WESBANCO INC		09/29/2011	ITG	400.000	6,823			L
95082P-10-5	WESCO INTERNATIONAL INC		09/29/2011	ITG	800.000	28,644			L
952145-20-9	WEST COAST BANCORP OREGON		09/29/2011	Various	3,560.000	50,029			L
955306-10-5	WEST PHARMACEUTICAL SERVICES		09/29/2011	ITG	700.000	26,047			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
957090-10-3	WESTAMERICA BANCORPORATION		09/29/2011	Various	500.000	19,311			L
95709T-10-0	WESTAR ENERGY INC		09/29/2011	Loop Capital	2,200.000	58,956			L
957638-10-9	WESTERN ALLIANCE BANCORP		09/29/2011	ITG	1,000.000	5,438			L
958102-10-5	WESTERN DIGITAL CORP.		09/29/2011	Loop Capital	4,600.000	123,308			L
959319-10-4	WESTERN REFINING INC		09/29/2011	ITG	1,100.000	14,058			L
959802-10-9	WESTERN UN CO COM		09/29/2011	ITG	12,300.000	193,616			L
96008P-10-4	WESTFIELD FINANCIAL INC		09/29/2011	ITG	200.000	1,318			L
960413-10-2	WESTLAKE CHEMICAL CORP		09/29/2011	ITG	400.000	14,472			L
961765-10-4	WESTWOOD HOLDINGS GROUP		09/29/2011	ITG	100.000	3,461			L
961840-10-5	WET SEAL		09/29/2011	ITG	1,800.000	8,393			L
962166-10-4	WEYERHAEUSER CO		09/29/2011	Loop Capital	10,600.000	169,987			L
92924F-10-6	WGL HOLDINGS INC		09/29/2011	Loop Capital	1,000.000	39,604			L
963320-10-6	WHIRLPOOL CORP COM		09/29/2011	Loop Capital	1,500.000	76,436			L
G9618E-10-7	WHITE MTNS INS GROUP LTD		09/29/2011	Various	945.000	379,542			L
966387-10-2	WHITING PETROLEUM CORP		09/29/2011	Various	14,080.000	510,007			L
966837-10-6	WHOLE FOODS MKT INC		09/29/2011	ITG	3,000.000	204,338			L
968223-20-6	WILEY JOHN & SONS INC		09/29/2011	Loop Capital	900.000	40,093			L
969203-10-8	WILL BROS GRP INC		09/29/2011	ITG	500.000	2,153			L
969457-10-0	WILLIAMS COS INC		09/29/2011	ITG	11,600.000	287,828			L
969904-10-1	WILLIAMS SONOMA, INC.		09/29/2011	Loop Capital	1,800.000	57,870			L
G96666-10-5	WILLIS GROUP HOLDINGS,INC	R	09/29/2011	Various	4,980.000	171,797			L
97186T-10-8	WILSHIRE BANCORP INC		09/29/2011	ITG	400.000	1,052			L
97381W-10-4	WINDSTREAM CORP		09/29/2011	Loop Capital	10,800.000	128,031			L
974280-30-7	WINN-DIXIE STORES INC		09/29/2011	ITG	1,300.000	8,128			L
974637-10-0	WINNEBAGO INDUSTRIES, INC.		09/29/2011	ITG	300.000	2,117			L
976391-30-0	WINTHROP REALTY TRUST		09/29/2011	Various	6,700.000	59,755			L
97650W-10-8	WINTRUST FINANCIAL CORP		09/29/2011	ITG	600.000	16,211			L
976657-10-6	WISCONSIN ENERGY		09/29/2011	Loop Capital	4,700.000	147,883			L
929297-10-9	WMS INDUSTRIES		09/29/2011	ITG	1,000.000	18,331			L
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/29/2011	Loop Capital	1,000.000	34,328			L
980745-10-3	WOODWARD INC		09/29/2011	ITG	1,100.000	31,163			L
981419-10-4	WORLD ACCEPTANCE CORP		09/29/2011	ITG	300.000	16,877			L
981475-10-6	WORLD FUEL SERVICES CORP		09/29/2011	Loop Capital	1,400.000	46,527			L
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		09/29/2011	ITG	400.000	3,684			L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		09/29/2011	ITG	1,200.000	16,824			L
982330-10-5	WRIGHT EXPRESS CORP		09/29/2011	ITG	700.000	26,574			L
98235T-10-7	WRIGHT MEDICAL GRP INC		09/29/2011	ITG	800.000	14,639			L
929328-10-2	WSFS FINANCIAL CORP		09/29/2011	ITG	100.000	3,125			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/29/2011	Loop Capital	3,300.000	98,167			L
983134-10-7	WYNN RESOR TS LTD COM		09/29/2011	ITG	1,605.000	201,297			L
98389B-10-0	XCEL ENERGY INC		09/29/2011	ITG	9,700.000	241,612			L
98411C-10-0	XENOPORT INC		09/29/2011	ITG	600.000	3,607			L
98416J-11-8	XERIUM TECHNOLOGIES INC		09/29/2011	ITG	200.000	2,034			L
984121-10-3	XEROX CORP COM		09/29/2011	ITG	27,700.000	206,215			L
983919-10-1	XILINX INC COM		09/29/2011	Loop Capital	5,200.000	147,332			L
45071R-10-9	XIXIA		09/29/2011	ITG	800.000	6,284			L
G98290-10-2	XL GROUP PLC	R	09/29/2011	Loop Capital	6,800.000	130,778			L
983772-10-4	Xo Group Inc		09/29/2011	ITG	400.000	3,420			L
984332-10-6	YAHOO INC COM		09/29/2011	ITG	24,200.000	330,374			L
988498-10-1	YUM! BRANDS INC		09/29/2011	ITG	9,100.000	455,104			L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		09/29/2011	ITG	900.000	27,419			L
98944B-10-8	ZEP INC		09/29/2011	ITG	400.000	5,881			L
98956P-10-2	ZIMMER HOLDINGS INC		09/29/2011	ITG	3,800.000	209,945			L
989701-10-7	ZIONS BANCORP		09/29/2011	Various	4,420.000	66,450			L
98973P-10-1	ZIOPHARM ONCOLOGY INC		09/29/2011	ITG	1,000.000	4,310			L
989922-10-9	ZOLL MED CORP		09/29/2011	ITG	500.000	19,495			L
98975W-10-4	ZOLTEK COS INC		09/29/2011	ITG	600.000	4,027			L
989817-10-1	ZUMIEZ INC		09/29/2011	ITG	400.000	7,239			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						532,928,081	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		09/01/2011	VARIOUS	1,922.000	1,922			K
L54483-82-8	INVESTEC EM MARKET LC DEBT S SHARES INC	F	07/18/2011	STOCK DIV.	41,621.120	814,525			L
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						816,447	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9799997. Total - Common Stocks - Part 3						533,744,529	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						533,744,529	XXX		XXX
9899999. Total - Preferred and Common Stocks						533,784,943	XXX		XXX
9999999 - Totals						4,480,652,863	XXX	12,361,798	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 40

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
3135G0-BA-0	FANNIE MAE		08/09/2011	SALOMON SMITH BARNEY		14,104,733	13,500,000	13,472,460			2,211		2,211		13,474,671		630,062	630,062	138,938	04/11/2016	1FE
31315P-A2-5	FARMER MAC		08/10/2011	SALOMON SMITH BARNEY		12,337,920	12,000,000	11,947,800			498		498		11,948,298		389,622	389,622	12,000	07/27/2016	1FE
3137EA-CM-9	FREDDIE MAC		08/09/2011	Various		15,240,279	15,000,000	14,957,100	14,959,640		4,801		4,801		14,964,441		275,838	275,838	233,042	09/10/2015	1FE
3137EA-CT-4	FREDDIE MAC		08/09/2011	J. P. MORGAN SECURITIES, INC.		22,893,161	21,800,000	21,742,012			3,599		3,599		21,745,611		1,147,550	1,147,550	184,694	05/27/2016	1FE
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		09/01/2011	SCHEDULED REDEMPTION		5,065	5,065	5,302	5,314		(249)		(249)		5,065				341	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		09/01/2011	SCHEDULED REDEMPTION		10	10	11	11						10				1	03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		09/01/2011	SCHEDULED REDEMPTION		270	270	280	282		(12)		(12)		270				18	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		09/01/2011	SCHEDULED REDEMPTION		224	224	240	239		(14)		(14)		224				15	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		09/01/2011	SCHEDULED REDEMPTION		452	452	474	482		(30)		(30)		452				29	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		09/13/2011	Various		296,237	259,782	255,212	253,127		1,707		1,707		254,834		41,403	41,403	15,127	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		09/01/2011	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		09/01/2011	SCHEDULED REDEMPTION		37	37	37	37		(1)		(1)		37				2	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		09/01/2011	SCHEDULED REDEMPTION		4,952	4,952	4,867	4,829		122		122		4,952				268	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		09/01/2011	SCHEDULED REDEMPTION		3,932	3,932	3,871	3,845		87		87		3,932				213	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		09/01/2011	SCHEDULED REDEMPTION		201	201	210	214		(13)		(13)		201				12	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		09/01/2011	SCHEDULED REDEMPTION		226	226	229	228		(2)		(2)		226				11	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		09/01/2011	SCHEDULED REDEMPTION		580	580	597	605		(26)		(26)		580				31	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		09/01/2011	SCHEDULED REDEMPTION		5,205	5,205	5,367	5,349		(144)		(144)		5,205				284	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		09/01/2011	SCHEDULED REDEMPTION		11,153	11,153	11,187	11,197		(44)		(44)		11,153				567	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		09/01/2011	SCHEDULED REDEMPTION		239	239	246	248		(9)		(9)		239				13	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		09/01/2011	SCHEDULED REDEMPTION		3,606	3,606	3,426	3,389		217		217		3,606				172	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		09/01/2011	Various		724,829	634,482	635,237	635,605		(391)		(391)		635,214		89,615	89,615	35,254	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		09/01/2011	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				4	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2011	SCHEDULED REDEMPTION		5,165	5,165	5,085	5,088		77		77		5,165				232	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		09/01/2011	SCHEDULED REDEMPTION		22	22	22	22						22				1	05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		09/01/2011	SCHEDULED REDEMPTION		36	36	36	36						36				2	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		09/01/2011	SCHEDULED REDEMPTION		237	237	239	239		(3)		(3)		237				12	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		09/01/2011	SCHEDULED REDEMPTION		6,591	6,591	6,268	6,261		330		330		6,591				309	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		09/01/2011	SCHEDULED REDEMPTION		19,170	19,170	19,480	19,412		(242)		(242)		19,170				915	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		09/01/2011	SCHEDULED REDEMPTION		1,773	1,773	1,685	1,676		97		97		1,773				83	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		09/01/2011	SCHEDULED REDEMPTION		46,417	46,417	45,702	45,744		672		672		46,417				2,258	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		09/01/2011	SCHEDULED REDEMPTION		12,823	12,823	13,235	13,194		(371)		(371)		12,823				719	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		09/01/2011	SCHEDULED REDEMPTION		852	852	880	882		(30)		(30)		852				46	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		09/01/2011	SCHEDULED REDEMPTION		402	402	415	424		(21)		(21)		402				22	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		09/01/2011	SCHEDULED REDEMPTION		6,537	6,537	6,212	6,267		271		271		6,537				308	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		09/01/2011	SCHEDULED REDEMPTION		2,375	2,375	2,338	2,338		37		37		2,375				111	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		09/14/2011	Various		99,780	85,299	87,047	87,739		(581)		(581)		87,157		12,622	12,622	5,453	06/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		09/01/2011	SCHEDULED REDEMPTION		545	545	556	552		(8)		(8)		545				28	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		09/01/2011	SCHEDULED REDEMPTION		3,377	3,377	3,300	3,311		66		66		3,377				146	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		09/15/2011	Various		169,362	147,516	149,912	149,945		(43)		(43)		149,902		19,460	19,460	8,232	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		09/01/2011	SCHEDULED REDEMPTION		4,986	4,986	5,068	5,083		(96)		(96)		4,986				261	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		09/01/2011	SCHEDULED REDEMPTION		1,539	1,539	1,564	1,561		(23)		(23)		1,539				77	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		09/01/2011	SCHEDULED REDEMPTION		62	62	64	64		(3)		(3)		62				4	08/15/2024	1
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11				1	11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		09/01/2011	SCHEDULED REDEMPTION		462	462	462	462						462				22	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		09/01/2011	SCHEDULED REDEMPTION		73	73	76	95		(22)		(22)		73				4	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		09/01/2011	SCHEDULED REDEMPTION		5,285	5,285	5,520	5,456		(171)		(171)		5,285				310	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		09/01/2011	SCHEDULED REDEMPTION		26	26	27	27						26				1	09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		09/01/2011	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		09/01/2011	SCHEDULED REDEMPTION		1,542	1,542	1,590	1,610		(68)		(68)		1,542				86	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		09/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		09/01/2011	SCHEDULED REDEMPTION		175	175	179	179		(4)		(4)		175				9	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		09/01/2011	SCHEDULED REDEMPTION		220	220	229	240		(20)		(20)		220				13	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		09/01/2011	SCHEDULED REDEMPTION		921	921	962	993		(72)		(72)		921				53	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					12/15/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		09/01/2011	SCHEDULED REDEMPTION		342	342	357	366		(24)		(24)		342				20	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		09/01/2011	SCHEDULED REDEMPTION		44	44	44	45		(1)		(1)		44				2	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		09/01/2011	SCHEDULED REDEMPTION		243	243	243	243						243				11	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		09/01/2011	SCHEDULED REDEMPTION		199	199	203	202		(3)		(3)		199				10	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		09/01/2011	SCHEDULED REDEMPTION		433	433	452	460		(26)		(26)		433				25	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		09/01/2011	SCHEDULED REDEMPTION		785	785	820	864		(79)		(79)		785				45	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		09/01/2011	SCHEDULED REDEMPTION		985	985	985	986						985				47	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		09/01/2011	SCHEDULED REDEMPTION		192	192	200	201		(9)		(9)		192				11	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		09/01/2011	SCHEDULED REDEMPTION		69	69	72	73		(4)		(4)		69				4	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		09/01/2011	SCHEDULED REDEMPTION		103	103	107	112		(9)		(9)		103				6	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		08/01/2011	SCHEDULED REDEMPTION		669	669	677	681		(12)		(12)		669				31	03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		09/01/2011	SCHEDULED REDEMPTION		168	168	168	168						168				8	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		09/01/2011	SCHEDULED REDEMPTION		160	160	167	170		(10)		(10)		160				9	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		09/01/2011	SCHEDULED REDEMPTION		57	57	59	61		(5)		(5)		57				3	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		09/01/2011	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		09/01/2011	SCHEDULED REDEMPTION		36,017	36,017	35,880	35,898		119		119		36,017				1,741	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		09/01/2011	SCHEDULED REDEMPTION		191	191	199	202		(11)		(11)		191				11	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		09/01/2011	SCHEDULED REDEMPTION		3,953	3,953	4,020	4,028		(75)		(75)		3,953				207	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		09/01/2011	SCHEDULED REDEMPTION		366	366	383	385		(18)		(18)		366				21	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		09/01/2011	SCHEDULED REDEMPTION		172	172	179	182		(10)		(10)		172				10	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		09/01/2011	SCHEDULED REDEMPTION		218	218	228	236		(18)		(18)		218				13	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		09/01/2011	SCHEDULED REDEMPTION		41	41	42	43		(1)		(1)		41				2	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		09/01/2011	SCHEDULED REDEMPTION		154	154	157	158		(4)		(4)		154				8	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		09/01/2011	SCHEDULED REDEMPTION		327	327	333	335		(8)		(8)		327				17	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		09/01/2011	SCHEDULED REDEMPTION		154	154	156	157		(4)		(4)		154				8	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		09/01/2011	SCHEDULED REDEMPTION		113	113	112	119		(6)		(6)		113				6	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		09/01/2011	SCHEDULED REDEMPTION		233	233	230	228		6		6		233				11	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		09/01/2011	SCHEDULED REDEMPTION		109	109	111	111		(2)		(2)		109				5	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		09/01/2011	SCHEDULED REDEMPTION		651	651	678	692		(41)		(41)		651				39	12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		09/01/2011	SCHEDULED REDEMPTION		321	321	336	347		(26)		(26)		321				19	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		09/01/2011	SCHEDULED REDEMPTION		253	253	257	258		(5)		(5)		253				13	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		09/01/2011	SCHEDULED REDEMPTION		8	8	8	9						8				1	11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		09/01/2011	SCHEDULED REDEMPTION		1,059	1,059	1,106	1,158		(99)		(99)		1,059				63	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		09/01/2011	SCHEDULED REDEMPTION		185	185	189	190		(4)		(4)		185				9	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		09/01/2011	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		09/01/2011	SCHEDULED REDEMPTION		189	189	192	194		(5)		(5)		189				10	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		09/01/2011	SCHEDULED REDEMPTION		323	323	329	330		(7)		(7)		323				16	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		09/01/2011	SCHEDULED REDEMPTION		454	454	450	449		6		6		454				23	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		09/01/2011	SCHEDULED REDEMPTION		168	168	171	171		(3)		(3)		168				8	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		09/01/2011	SCHEDULED REDEMPTION		273	273	277	278		(5)		(5)		273				14	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		09/01/2011	SCHEDULED REDEMPTION		215	215	218	219		(4)		(4)		215				11	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		09/01/2011	SCHEDULED REDEMPTION		4,929	4,929	5,006	5,011		(82)		(82)		4,929				257	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2011	SCHEDULED REDEMPTION		318	318	322	325		(8)		(8)		318				16	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		09/01/2011	SCHEDULED REDEMPTION		264	264	262	260		4		4		264				13	04/15/2028	1
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		09/01/2011	SCHEDULED REDEMPTION		119	119	121	122		(3)		(3)		119				6	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		09/01/2011	SCHEDULED REDEMPTION		264	264	269	268		(4)		(4)		264				13	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		09/01/2011	SCHEDULED REDEMPTION		369	369	375	376		(7)		(7)		369				19	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2011	SCHEDULED REDEMPTION		130	130	123	122		8		8		130				6	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		09/01/2011	SCHEDULED REDEMPTION		391	391	380	378		14		14		391				17	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		09/01/2011	SCHEDULED REDEMPTION		276	276	280	282		(7)		(7)		276				14	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		09/01/2011	SCHEDULED REDEMPTION		295	295	299	304		(10)		(10)		295				15	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		09/15/2011	Various		109,051	94,019	96,105	96,489		(63)		(63)		96,426		12,625	12,625	5,285	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		09/01/2011	SCHEDULED REDEMPTION		256	256	253	249		7		7		256				12	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		09/01/2011	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				2	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		09/13/2011	Various		151,097	131,669	126,546	126,035		(106)		(106)		125,930		25,167	25,167	7,378	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		09/01/2011	SCHEDULED REDEMPTION		500	500	510	510		(10)		(10)		500				25	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		09/01/2011	SCHEDULED REDEMPTION		318	318	324	325		(7)		(7)		318				16	11/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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-JW-8	GOVT NATL MTG ASSOC I #461177		09/01/2011	SCHEDULED REDEMPTION		156	156	159	160		(4)		(4)		156				8	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		09/01/2011	SCHEDULED REDEMPTION		112	112	114	115		(3)		(3)		112				4	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		09/01/2011	SCHEDULED REDEMPTION		123	123	126	126		(3)		(3)		123				6	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		09/01/2011	SCHEDULED REDEMPTION		178	178	181	182		(4)		(4)		178				9	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		09/01/2011	SCHEDULED REDEMPTION		93	93	95	96		(2)		(2)		93				5	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2011	SCHEDULED REDEMPTION		1,690	1,690	1,719	1,731		(41)		(41)		1,690				80	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		09/01/2011	SCHEDULED REDEMPTION		1,332	1,332	1,355	1,363		(30)		(30)		1,332				66	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		09/01/2011	SCHEDULED REDEMPTION		323	323	329	330		(7)		(7)		323				17	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		09/01/2011	SCHEDULED REDEMPTION		251	251	255	255		(4)		(4)		251				13	01/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		09/15/2011	Various		124,101	107,111	106,006	105,963		55		55		106,018		18,083	18,083	6,020	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		09/01/2011	SCHEDULED REDEMPTION		79	79	80	80		(1)		(1)		79				4	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		09/01/2011	SCHEDULED REDEMPTION		651	651	668	669		(17)		(17)		651				33	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		09/01/2011	SCHEDULED REDEMPTION		394	394	400	405		(11)		(11)		394				20	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		09/01/2011	SCHEDULED REDEMPTION		284	284	289	290		(6)		(6)		284				14	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		09/01/2011	SCHEDULED REDEMPTION		357	357	363	364		(7)		(7)		357				18	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		09/01/2011	SCHEDULED REDEMPTION		175	175	177	179		(4)		(4)		175				9	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		09/01/2011	SCHEDULED REDEMPTION		880	880	901	896		(16)		(16)		880				44	07/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		09/01/2011	SCHEDULED REDEMPTION		128	128	131	132		(4)		(4)		128				6	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		09/01/2011	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	08/15/2029	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		09/01/2011	SCHEDULED REDEMPTION		2,279	2,279	2,249	2,236		43		43		2,279				111	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		09/01/2011	SCHEDULED REDEMPTION		230	230	227	240		(10)		(10)		230				12	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		09/01/2011	SCHEDULED REDEMPTION		122	122	124	124		(3)		(3)		122				6	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		09/01/2011	SCHEDULED REDEMPTION		69	69	70	70		(2)		(2)		69				3	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		09/01/2011	SCHEDULED REDEMPTION		774	774	792	792		(17)		(17)		774				39	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		09/01/2011	SCHEDULED REDEMPTION		335	335	343	342		(7)		(7)		335				17	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		09/01/2011	SCHEDULED REDEMPTION		5,600	5,600	5,739	5,753		(154)		(154)		5,600				264	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		09/01/2011	SCHEDULED REDEMPTION		185	185	189	189		(4)		(4)		185				9	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		09/01/2011	SCHEDULED REDEMPTION		108	108	107	106		2		2		108				5	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		09/01/2011	SCHEDULED REDEMPTION		190	190	181	179		11		11		190				9	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		09/01/2011	SCHEDULED REDEMPTION		211	211	208	207		4		4		211				10	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		09/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		09/01/2011	SCHEDULED REDEMPTION		138	138	140	145		(8)		(8)		138				7	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		09/01/2011	SCHEDULED REDEMPTION		23	23	24	23						23				1	07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		09/15/2011	Various		123,987	106,859	105,214	105,335		24		24		105,358		18,629	18,629	6,001	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		09/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		09/01/2011	SCHEDULED REDEMPTION		5,821	5,821	5,821	5,822		(1)		(1)		5,821				283	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		09/01/2011	SCHEDULED REDEMPTION		563	563	555	554		9		9		563				26	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		09/01/2011	SCHEDULED REDEMPTION		127	127	125	125		2		2		127				6	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		09/01/2011	SCHEDULED REDEMPTION		4,905	4,905	4,519	4,791		114		114		4,905				195	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		09/01/2011	SCHEDULED REDEMPTION		9,670	9,670	8,909	9,463		207		207		9,670				392	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		09/01/2011	SCHEDULED REDEMPTION		370	370	383	460		(90)		(90)		370				20	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		09/01/2011	SCHEDULED REDEMPTION		64	64	65	67		(3)		(3)		64				3	08/15/2029	1
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		09/01/2011	SCHEDULED REDEMPTION		2,032	2,032	1,872	1,980		52		52		2,032				81	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		09/01/2011	SCHEDULED REDEMPTION		2,243	2,243	2,067	2,185		58		58		2,243				89	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		09/01/2011	SCHEDULED REDEMPTION		24,758	24,758	22,809	24,181		577		577		24,758				1,015	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		09/01/2011	SCHEDULED REDEMPTION		94	94	97	101		(7)		(7)		94				5	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		09/01/2011	SCHEDULED REDEMPTION		6,545	6,545	6,029	6,351		194		194		6,545				260	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		09/01/2011	SCHEDULED REDEMPTION		112	112	113	115		(3)		(3)		112				6	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		09/01/2011	SCHEDULED REDEMPTION		159	159	162	164		(5)		(5)		159				9	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		09/01/2011	SCHEDULED REDEMPTION		36	36	36	36						36				1	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		09/01/2011	SCHEDULED REDEMPTION		56	56	57	59		(3)		(3)		56				3	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		09/01/2011	SCHEDULED REDEMPTION		188	188	194	206		(18)		(18)		188				11	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		09/01/2011	SCHEDULED REDEMPTION		3,329	3,329	3,067	3,231		98		98		3,329				132	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		09/01/2011	SCHEDULED REDEMPTION		10,015	10,015	9,226	9,770		245		245		10,015				398	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		09/01/2011	SCHEDULED REDEMPTION		2,097	2,097	1,932	2,044		53		53		2,097				83	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		09/01/2011	SCHEDULED REDEMPTION		1,004	1,004	925	980		25		25		1,004				40	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		09/01/2011	SCHEDULED REDEMPTION		477	477	455	458		19		19		477				22	11/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		09/01/2011	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		09/01/2011	SCHEDULED REDEMPTION		56	56	52	55		2		2		56				2	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		09/01/2011	SCHEDULED REDEMPTION		42	42	43	45		(4)		(4)		42				2	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		09/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		09/01/2011	SCHEDULED REDEMPTION		85	85	87	89		(4)		(4)		85				5	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		09/01/2011	SCHEDULED REDEMPTION		192	192	200	199		(6)		(6)		192				11	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		09/01/2011	SCHEDULED REDEMPTION		5,068	5,068	4,669	4,935		133		133		5,068				201	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		09/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		09/01/2011	SCHEDULED REDEMPTION		7,183	7,183	6,618	6,993		191		191		7,183				285	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		09/01/2011	SCHEDULED REDEMPTION		85	85	88	91		(6)		(6)		85				5	12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		09/01/2011	SCHEDULED REDEMPTION		70	70	71	73		(3)		(3)		70				4	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		08/01/2011	SCHEDULED REDEMPTION		18,933	18,933	17,442	18,454		479		479		18,933				670	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		09/01/2011	SCHEDULED REDEMPTION		170	170	174	175		(5)		(5)		170				9	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2011	SCHEDULED REDEMPTION		33	33	32	32						33				2	06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		09/01/2011	SCHEDULED REDEMPTION		106	106	110	115		(9)		(9)		106				6	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		09/01/2011	SCHEDULED REDEMPTION		80	80	82	213		(134)		(134)		80				4	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		09/01/2011	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		09/01/2011	SCHEDULED REDEMPTION		316	316	327	339		(23)		(23)		316				17	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		09/01/2011	SCHEDULED REDEMPTION		565	565	588	590		(25)		(25)		565				30	01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		09/01/2011	SCHEDULED REDEMPTION		10	10	11	30		(20)		(20)		10				1	12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		09/01/2011	SCHEDULED REDEMPTION		195	195	202	212		(17)		(17)		195				11	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		09/01/2011	SCHEDULED REDEMPTION		125	125	132	131		(6)		(6)		125				7	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		09/01/2011	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		09/01/2011	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20				1	01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		09/01/2011	SCHEDULED REDEMPTION		135	135	141	142		(7)		(7)		135				8	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		09/01/2011	SCHEDULED REDEMPTION		95	95	97	98		(4)		(4)		95				5	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		09/01/2011	SCHEDULED REDEMPTION		111	111	114	117		(6)		(6)		111				6	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		09/01/2011	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		09/01/2011	SCHEDULED REDEMPTION		63	63	64	65		(3)		(3)		63				3	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		09/01/2011	SCHEDULED REDEMPTION		184	184	188	191		(7)		(7)		184				9	02/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		09/01/2011	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2011	SCHEDULED REDEMPTION		106,737	106,737	109,022	108,258		(1,521)		(1,521)		106,737				3,902	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		09/01/2011	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		09/01/2011	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		09/01/2011	SCHEDULED REDEMPTION		2,231	2,231	2,278	2,342		(111)		(111)		2,231				117	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		09/01/2011	SCHEDULED REDEMPTION		237	237	245	254		(17)		(17)		237				12	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		09/01/2011	SCHEDULED REDEMPTION		68	68	66	66		2		2		68				3	06/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		09/13/2011	Various		182,571	156,882	161,245	174,265		(10,209)		(10,209)		164,056		18,515	18,515	8,755	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		09/01/2011	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		09/01/2011	Various		1,726,104	1,487,082	1,529,836	1,536,197		(6,735)		(6,735)		1,529,462		196,643	196,643	83,372	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		09/01/2011	SCHEDULED REDEMPTION		535	535	561	556		(20)		(20)		535				25	01/15/2032	1
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		09/01/2011	SCHEDULED REDEMPTION		86	86	85	85						86				3	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		09/01/2011	SCHEDULED REDEMPTION		102	102	105	108		(6)		(6)		102				5	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		09/01/2011	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22				1	04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		09/01/2011	SCHEDULED REDEMPTION		761	761	758	758		3		3		761				30	12/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		09/01/2011	SCHEDULED REDEMPTION		53	53	56	60		(7)		(7)		53				3	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		09/01/2011	SCHEDULED REDEMPTION		674	674	671	671		3		3		674				28	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		09/01/2011	SCHEDULED REDEMPTION		166	166	165	165		1		1		166				7	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		09/01/2011	SCHEDULED REDEMPTION		75	75	75	74						75				3	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2011	SCHEDULED REDEMPTION		663	663	689	702		(39)		(39)		663				31	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		09/01/2011	SCHEDULED REDEMPTION		583	583	580	579		3		3		583				23	02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		09/01/2011	SCHEDULED REDEMPTION		498	498	524	566		(68)		(68)		498				24	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		09/01/2011	SCHEDULED REDEMPTION		295	295	294	294		1		1		295				12	03/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		09/01/2011	SCHEDULED REDEMPTION		187,170	187,170	193,911	193,311		(6,140)		(6,140)		187,170				8,242	08/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		09/01/2011	SCHEDULED REDEMPTION		32	32	32	32						32				1	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		09/01/2011	SCHEDULED REDEMPTION		679	679	676	676		3		3		679				27	04/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		08/23/2011	Various		5,615,193	5,016,027	5,083,430	5,071,519		6,679		6,679		5,078,198		536,995	536,995	200,568	07/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		09/01/2011	Various		5,561,403	4,982,060	5,150,983	5,106,609		28,493		28,493		5,135,101		426,302	426,302	237,246	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		09/01/2011	SCHEDULED REDEMPTION		686	686	707	715		(30)		(30)		686				30	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		09/01/2011	SCHEDULED REDEMPTION		2,423	2,423	2,497	2,521		(98)		(98)		2,423				105	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		09/01/2011	SCHEDULED REDEMPTION		180,937	180,937	188,090	193,759		(12,823)		(12,823)		180,937				7,588	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		09/01/2011	SCHEDULED REDEMPTION		1,010	1,010	1,041	1,034		(24)		(24)		1,010				49	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		09/01/2011	SCHEDULED REDEMPTION		967	967	964	964		4		4		967				40	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		09/01/2011	SCHEDULED REDEMPTION		35,454	35,454	36,545	36,674		(1,220)		(1,220)		35,454				1,594	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		09/01/2011	SCHEDULED REDEMPTION		63,072	63,072	65,359	65,215		(2,142)		(2,142)		63,072				2,543	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		09/01/2011	SCHEDULED REDEMPTION		347	347	346	347		1		1		347				13	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		09/01/2011	SCHEDULED REDEMPTION		1,245	1,245	1,294	1,307		(61)		(61)		1,245				59	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13					11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		09/01/2011	SCHEDULED REDEMPTION		24	24	24	24						24				1	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		09/01/2011	SCHEDULED REDEMPTION		49	49	49	49						49				2	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		09/01/2011	SCHEDULED REDEMPTION		330	330	343	341		(12)		(12)		330				15	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		09/01/2011	SCHEDULED REDEMPTION		37,840	37,840	38,503	38,475		(635)		(635)		37,840				1,477	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		09/01/2011	SCHEDULED REDEMPTION		116	116	121	123		(7)		(7)		116				5	02/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		09/01/2011	SCHEDULED REDEMPTION		5,491	5,491	5,585	5,571		(80)		(80)		5,491				242	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		09/01/2011	SCHEDULED REDEMPTION		75	75	77	83		(9)		(9)		75				3	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		09/01/2011	SCHEDULED REDEMPTION		1,046	1,046	1,087	1,126		(80)		(80)		1,046				49	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		09/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		09/01/2011	SCHEDULED REDEMPTION		3,746	3,746	3,894	3,963		(217)		(217)		3,746				175	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		09/01/2011	SCHEDULED REDEMPTION		34	34	36	37		(3)		(3)		34				2	05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		09/01/2011	SCHEDULED REDEMPTION		2,847	2,847	2,960	2,918		(70)		(70)		2,847				134	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		09/01/2011	SCHEDULED REDEMPTION		128	128	133	139		(10)		(10)		128				6	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		09/01/2011	SCHEDULED REDEMPTION		505	505	514	516		(11)		(11)		505				20	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		09/01/2011	SCHEDULED REDEMPTION		1,775	1,775	1,830	1,832		(57)		(57)		1,775				82	07/15/2037	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		09/01/2011	SCHEDULED REDEMPTION		322	322	332	328		(6)		(6)		322				16	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2011	SCHEDULED REDEMPTION		1,044	1,044	1,077	1,074		(30)		(30)		1,044				48	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		09/01/2011	SCHEDULED REDEMPTION		69	69	70	70		(1)		(1)		69				3	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		09/01/2011	SCHEDULED REDEMPTION		204	204	211	212		(8)		(8)		204				10	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		09/01/2011	SCHEDULED REDEMPTION		868	868	895	895		(27)		(27)		868				42	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		09/01/2011	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20				1	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		09/01/2011	SCHEDULED REDEMPTION		566	566	584	588		(21)		(21)		566				28	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		09/01/2011	SCHEDULED REDEMPTION		2,617	2,617	2,699	2,712		(94)		(94)		2,617				122	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		09/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	02/15/2038	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		09/01/2011	SCHEDULED REDEMPTION		2,766	2,766	2,905	2,852		(86)		(86)		2,766				160	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		09/01/2011	SCHEDULED REDEMPTION		25,091	25,091	26,446	26,347		(1,256)		(1,256)		25,091				1,647	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		09/01/2011	SCHEDULED REDEMPTION		16,717	16,717	17,528	17,694		(977)		(977)		16,717				1,107	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		09/01/2011	SCHEDULED REDEMPTION		247	247	257	259		(12)		(12)		247				14	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		09/01/2011	SCHEDULED REDEMPTION		2,835	2,835	2,976	2,927		(93)		(93)		2,835				165	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		09/01/2011	SCHEDULED REDEMPTION		48	48	48	49		(1)		(1)		48				2	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		09/15/2011	Various		81,217	71,105	68,339	67,582		347		347		67,929		13,288	13,288	3,926	06/15/2027	1
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		09/01/2011	SCHEDULED REDEMPTION		1,451	1,451	1,483	1,489		(38)		(38)		1,451				74	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		09/01/2011	SCHEDULED REDEMPTION		2,251	2,251	2,297	2,309		(58)		(58)		2,251				114	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		09/01/2011	SCHEDULED REDEMPTION		371	371	378	380		(9)		(9)		371				19	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		09/01/2011	SCHEDULED REDEMPTION		446	446	451	457		(11)		(11)		446				23	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		09/01/2011	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				2	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		09/01/2011	SCHEDULED REDEMPTION		623	623	621	621		2		2		623				25	07/15/2033	1
49549C-AA-6	KING INTL LEASING LLC		07/15/2011	SCHEDULED REDEMPTION		89,548	89,548	89,548	89,548						89,548				1,630	10/15/2022	1
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	08/06/2011	SCHEDULED REDEMPTION		356,260	356,260	356,260	356,260						356,260				9,555	02/06/2022	1
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	07/10/2011	SCHEDULED REDEMPTION		190,149	190,149	190,149	190,149						190,149				5,058	04/10/2022	1
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2011	SCHEDULED REDEMPTION		179,529	179,529	179,529	179,529						179,529				4,511	06/07/2022	1
880591-EL-2	TENN VALLEY AUTHORITY		08/09/2011	BARCLAYS BANK		16,301,835	15,000,000	14,884,200			4,815		4,815		14,889,015		1,412,820	1,412,820	293,854	02/15/2021	1
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2011	SCHEDULED REDEMPTION		139,249	139,249	139,249	139,249						139,249				3,910	02/26/2022	1
912810-EH-7	US TREASURY N/B		08/08/2011	UNION BANK OF SWITZERLAND		4,147,270	2,800,000	3,540,141	3,369,578		(26,283)		(26,283)		3,343,294		803,976	803,976	216,845	02/15/2021	1
912810-QS-0	US TREASURY N/B		09/19/2011	J. P. MORGAN SECURITIES, INC.		27,738,183	25,000,000	26,765,725			(94)		(94)		26,765,631		972,551	972,551	91,712	08/15/2041	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
912828-MH-0	US TREASURY N/B		08/05/2011	J. P. MORGAN SECURITIES, INC.		18,979,393	18,000,000	18,372,013			(33,235)		(33,235)		18,338,778		640,614	640,614	211,304	01/31/2015	1
912828-NW-6	US TREASURY N/B		07/27/2011	Various		84,584,816	85,000,000	84,534,327	84,551,253		35,661		35,661		84,586,914		(2,098)	(2,098)	1,430,197	08/31/2017	1
912828-PC-8	US TREASURY N/B		08/08/2011	GOLDMAN, SACHS & CO.		10,100,000	10,000,000	9,434,415	9,436,962		29,462		29,462		9,466,424		633,576	633,576	192,595	11/15/2020	1
912828-PE-4	US TREASURY N/B		08/05/2011	HSBC SECURITIES, INC.		50,622,880	50,000,000	48,332,200			150,883		150,883		48,483,083		2,139,797	2,139,797	482,337	10/31/2015	1
912828-PM-6	US TREASURY N/B		08/05/2011	Various		78,656,978	75,000,000	75,022,628			(1,892)		(1,892)		75,020,736		3,636,242	3,636,242	965,778	12/31/2015	1
912828-PS-3	US TREASURY N/B		08/09/2011	Various		146,519,708	140,500,000	139,083,773			130,005		130,005		139,213,778		7,305,930	7,305,930	1,471,304	01/31/2016	1
912828-QA-1	US TREASURY N/B		08/08/2011	BARCLAYS BANK		52,849,440	50,000,000	49,976,485			1,600		1,600		49,978,085		2,871,355	2,871,355	402,664	03/31/2016	1
912828-QJ-2	US TREASURY N/B		08/05/2011	Various		215,060,255	205,000,000	204,309,482			55,090		55,090		204,364,572		10,695,683	10,695,683	1,905,859	02/29/2016	1
912828-QN-3	US TREASURY N/B		09/09/2011	Various		109,550,780	100,000,000	106,476,560			(12,901)		(12,901)		106,463,659		3,087,121	3,087,121	904,382	05/15/2021	1
912828-QT-0	US TREASURY N/B		08/05/2011	Various		61,892,727	60,000,000	60,592,037			(3,888)		(3,888)		60,588,149		1,304,578	1,304,578	151,019	06/30/2018	1
912828-QY-9	US TREASURY N/B		08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		25,767,478	25,000,000	24,904,540			275		275		24,904,815		862,663	862,663	13,757	07/31/2018	1
912828-RC-6	US TREASURY N/B		09/27/2011	Various		75,676,760	75,000,000	74,711,915			3,030		3,030		74,714,945		961,815	961,815	127,038	08/15/2021	1
0599999. Bonds - U.S. Governments						1,059,988,180	1,013,878,547	1,018,630,036	127,859,252		336,058		336,058		1,018,789,138		41,199,042	41,199,042	10,123,178	XXX	XXX
298785-FK-7	EUROPEAN INVESTMENT BANK	F	07/21/2011	CANTOR, FITZGERALD & CO.		10,240,850	10,000,000	9,950,700			4,884		4,884		9,955,584		285,266	285,266	120,000	03/15/2016	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2011	SCHEDULED REDEMPTION		166,667	166,667	191,417	187,736		(21,069)		(21,069)		166,667				13,333	01/15/2018	2FE
50065W-AA-4	KOREA NATIONAL OIL CORP	F	07/19/2011	CITIBANK		4,958,700	5,000,000	4,991,900	4,992,119		851		851		4,992,970		(34,270)	(34,270)	101,024	11/09/2015	1FE
028191-69-0	LANDWIRTSCH. RENTENBANK	F	09/08/2011	J. P. MORGAN SECURITIES, INC.		10,978,900	10,000,000	11,037,700	10,907,348		(206,227)		(206,227)		10,701,121		277,779	277,779	816,563	01/10/2014	1FE
55276V-AA-0	MUBADALA DEVELOPMENT CO	F	09/21/2011	Various		13,650,000	12,500,000	12,523,750	12,516,858		(3,409)		(3,409)		12,513,448		1,136,552	1,136,552	628,507	05/06/2014	1FE
683234-8H-4	ONTARIO (PROVINCE OF)	A	09/13/2011	WARBURG DILLION READ LLC		31,821,000	30,000,000	29,965,500	29,971,380		4,708		4,708		29,976,089		1,844,912	1,844,912	985,792	02/05/2015	1FE
68323A-AE-4	ONTARIO (PROVINCE OF)	A	07/19/2011	SCOTIA CAPITAL MARKETS (USA)		20,215,200	20,000,000	19,939,800			9,576		9,576		19,949,376		265,824	265,824	133,681	01/27/2014	1FE
748148-RU-9	QUEBEC PROVINCE	A	08/18/2011	NATIONAL BANK OF CANADA		10,784,400	10,000,000	9,960,700	9,962,097		2,169		2,169		9,964,266		820,134	820,134	373,333	07/29/2020	1FE
X74344-DM-5	RUSSIA 5 03/31/30	F	08/16/2011	CHASE SECURITIES		12,287,325	10,380,000	10,252,413	10,263,550		4,599		4,599		10,268,150		2,019,175	2,019,175	689,838	03/31/2030	2FE
74727P-AF-8	STATE OF QATAR	F	09/13/2011	Various		16,310,000	15,000,000	15,082,500	15,058,479		(11,827)		(11,827)		15,046,652		1,263,348	1,263,348	721,715	04/09/2014	1FE
910860-AY-4	UNITED MEXICAN STATES	F	09/13/2011	GOLDMAN SACHS INTERNATIONAL		11,137,500	10,000,000	9,999,650	10,000,177		(53)		(53)		10,000,125		1,137,375	1,137,375	598,628	01/15/2020	2FE
1099999. Bonds - All Other Governments						142,550,542	133,046,667	133,896,029	103,859,745		(215,798)		(215,798)		133,534,447		9,016,095	9,016,095	5,182,414	XXX	XXX
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		09/13/2011	PRAGER MCCARTHY & SEALY		1,073,039	1,000,000	1,007,983	1,005,490		(494)		(494)		1,004,996		68,043	68,043	33,263	06/01/2026	1FE
13062R-X4-5	CALIFORNIA ST G O VAR PURP 2005 DEC		07/07/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,806,568	1,825,000	1,801,786	1,806,065		511		511		1,806,576		(8)	(8)	70,947	03/01/2025	1FE
34153P-ZA-9	FLORIDA ST GO BRD OF ED REF-CAP OUTLAY 2		09/21/2011	MESIROW FINANCIAL, INC.		6,693,935	6,070,000	6,000,316			2,720		2,720		6,003,036		690,899	690,899	133,540	06/01/2022	1FE
574193-BP-2	MARYLAND ST SERIES B		09/29/2011	PRAGER MCCARTHY & SEALY		206,692	200,000	201,410			(22)		(22)		201,388		5,304	5,304	983	08/01/2022	1FE
641458-6Z-2	NEVADA LTD TAX MUN BOND BK 38-39 92A		07/01/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				680	07/01/2012	1FE
646039-FW-2	NEW JERSEY ST G O REF 2002 J		07/15/2011	MATURED		15,125,000	15,125,000	16,276,466	15,310,571		(185,571)		(185,571)		15,125,000				756,250	07/15/2011	1FE
646039-LB-1	NEW JERSEY ST G O REF 2005 N		07/15/2011	MATURED		1,010,000	1,010,000	1,079,700	1,023,134		(13,134)		(13,134)		1,010,000				53,025	07/15/2011	1FE
677520-PX-0	OHIO ST G O COMMON SCHOOLS 2006 D		07/20/2011	PRAGER MCCARTHY & SEALY		213,915	200,000	183,319	184,751		531		531		185,282		28,633	28,633	12,163	09/15/2022	1FE
76222N-GF-2	RHODE ISLAND G O CONS CAP DEV LN 04 A		08/30/2011	GRIGSBY & ASSOCIATES		967,256	920,000	922,898	921,039		(213)		(213)		920,826		46,430	46,430	44,840	02/01/2022	1FE
97705L-E8-6	WISCONSIN ST G O REF-2011 SER 1		08/09/2011	CITIGROUP GLOBAL MARKETS		13,732,150	11,500,000	13,416,475			(32,408)		(32,408)		13,384,067		348,083	348,083	111,806	05/01/2021	1FE
1799999. Bonds - U.S. States, Territories and Possessions						40,838,555	37,860,000	40,900,354	20,261,050		(228,080)		(228,080)		39,651,171		1,187,383	1,187,383	1,217,496	XXX	XXX
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		07/07/2011	PRAGER MCCARTHY & SEALY		108,331	100,000	105,720	103,372		(316)		(316)		103,056		5,275	5,275	7,042	02/15/2022	1FE
566795-JN-1	MARICOPA CNTY AZ CMNTY CLG DIST 2009C		07/01/2011	MATURED		13,000,000	13,000,000	13,755,170	13,171,077		(171,077)		(171,077)		13,000,000				520,000	07/01/2011	1FE
567313-AF-8	MARICOPA CNTY AZ USD 60 HIGLEY 04 A		07/15/2011	PRAGER MCCARTHY & SEALY		213,002	200,000	192,101	191,142		403		403		191,545		21,457	21,457	10,001	07/01/2020	1FE
567430-JC-8	MARICOPA CNTY AZ USD 95 QUEEN 02		07/01/2011	MATURED		410,000	410,000	452,171	412,917		(2,917)		(2,917)		410,000				20,500	07/01/2011	1FE
639149-FV-0	NAVAJO CNTY AZ USD NO 32 BLUE RIDGE 06A		08/09/2011	PRAGER MCCARTHY & SEALY		210,648	200,000	178,989	180,930		599		599		181,528		29,120	29,120	10,025	07/01/2024	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)
537360-LY-3	LITTLE ROCK AR G O LIBR CONSTR 04 A		07/22/2011	PRAGER MCCARTHY & SEALY		300,195	300,000	278,322	282,136		784		784		282,920		17,275	17,275	11,546	03/01/2021	1FE
850272-RM-9	SPRINGDALE AR S 50-B 2003		08/01/2011	CALLED @ 100		4,290,000	4,290,000	4,272,626	4,277,470		445		445		4,277,916		12,084	12,084	128,700	06/01/2024	1FE
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011		08/15/2011	Various		207,265	200,000	200,746			(12)		(12)		200,734		6,531	6,531	1,201	06/01/2020	1FE
850272-ZJ-7	SPRINGDALE AR SD 50-A REF & CONST 2011		08/09/2011	STIFEL NICOLAUS & CO, INC.		2,334,313	2,210,000	2,310,710			(1,859)		(1,859)		2,308,851		25,462	25,462	17,434	06/01/2021	1FE
630360-DP-7	NAPA VALLEY CA CMNTY CLGE 02 ELECT 07C		09/22/2011	Various		5,817,795	9,820,000	4,570,130	5,288,692		202,449		202,449		5,491,141		326,654	326,654		08/01/2022	2FE
672325-SM-0	OAKLAND CA UNI SCH DIST 2007		08/05/2011	MORGAN STANLEY DEAN WITTER		16,609,941	16,210,000	16,592,232	16,482,215		(21,781)		(21,781)		16,460,434		149,507	149,507	830,485	08/01/2023	2FE
797355-WG-5	SAN DIEGO CA USD ELECT 98 2005 D-2		08/03/2011	Various		9,299,824	9,050,000	8,498,493	8,535,310		12,048		12,048		8,547,357		752,467	752,467	473,305	07/01/2027	1FE
845389-AU-9	SOUTHWESTERN CA CMNTY CLG DIST 01		08/01/2011	CALLED @ 101.00000000		3,555,200	3,520,000	3,507,891	3,550,348		4,852		4,852		3,555,200				189,200	08/01/2025	1FE
952347-LZ-3	WEST CONTRA COSTA CA USD G O 2003 C		09/26/2011	CALLED @ 101.00		3,646,100	3,610,000	3,374,706	3,366,482		9,972		9,972		3,376,453		269,647	269,647	208,076	08/01/2023	1FE
108151-L6-6	BRIDGEPORT CT G O 2006 B		08/08/2011	PRAGER MCCARTHY & SEALY		109,326	100,000	99,111	99,315		30		30		99,345		9,981	9,981	3,125	12/01/2021	1FE
108151-L7-4	BRIDGEPORT CT G O 2006 B		07/15/2011	PRAGER MCCARTHY & SEALY		106,987	100,000	98,844	99,087		32		32		99,120		7,867	7,867	2,863	12/01/2022	1FE
107403-QS-9	BREVARD CNTY FL PKS REC SOUTH LTD 07		08/02/2011	SEIBERT BRANFORD		2,547,513	2,570,000	2,670,237			(5,477)		(5,477)		2,664,760		(117,247)	(117,247)	76,386	07/01/2024	1
107403-QT-7	BREVARD CNTY FL PKS REC SOUTH LTD 07		08/02/2011	SEIBERT BRANFORD		2,114,594	2,155,000	2,237,013			(4,479)		(4,479)		2,232,534		(117,941)	(117,941)	64,051	07/01/2025	1
107403-QU-4	BREVARD CNTY FL PKS REC SOUTH LTD 07		08/02/2011	SEIBERT BRANFORD		1,991,319	2,045,000	2,120,860			(4,141)		(4,141)		2,116,719		(125,400)	(125,400)	60,782	07/01/2026	1
23867H-BN-5	DAVIE FL G O LTD 2006		07/21/2011	PRAGER MCCARTHY & SEALY		103,349	100,000	88,560	89,718		294		294		90,012		13,337	13,337	4,438	08/01/2024	1FE
803276-LM-4	SARASOTA CNTY FL ENVIR SENS G O 2008		07/26/2011	SEIBERT BRANFORD		2,345,300	2,350,000	2,399,632	2,388,789		(2,409)		(2,409)		2,386,380		(41,080)	(41,080)	102,127	10/01/2028	2FE
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008		07/26/2011	SEIBERT BRANFORD		1,322,350	1,325,000	1,349,711	1,344,319		(1,198)		(1,198)		1,343,121		(20,771)	(20,771)	57,582	10/01/2029	2FE
215457-BX-9	COOK CNTY IL HSD 201 J STERLING MORTON 0		08/02/2011	PRAGER MCCARTHY & SEALY		375,154	580,000	377,052			5,755		5,755		382,807		(7,653)	(7,653)		12/01/2019	1FE
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		09/06/2011	PRAGER MCCARTHY & SEALY		108,255	100,000	99,294	99,452		25		25		99,476		8,779	8,779	3,850	11/01/2022	1FE
400316-CV-5	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF		08/04/2011	MESIROW FINANCIAL, INC.		2,244,803	1,755,000	2,132,571	2,032,168		(13,185)		(13,185)		2,018,983		225,820	225,820	99,450	12/01/2020	1FE
400316-CW-3	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF		08/04/2011	MESIROW FINANCIAL, INC.		2,515,381	1,955,000	2,391,708	2,286,154		(13,861)		(13,861)		2,272,293		243,089	243,089	110,783	12/01/2021	1FE
557738-GW-5	MADISON CNTY IL CMNTY CLG 536 LEWIS 05A		09/30/2011	PRAGER MCCARTHY & SEALY		1,113,833	1,100,000	1,099,920	1,099,928		2		2		1,099,930		13,903	13,903	41,221	11/01/2027	1FE
968852-XW-8	WILL CNTY IL CUSD NO 122 NEW LENOX 05B		09/26/2011	PRAGER MCCARTHY & SEALY		968,670	900,000	906,884	905,258		(753)		(753)		904,505		64,165	64,165	40,275	10/01/2021	1FE
968767-JW-4	WILL CNTY IL SD NO 86 JOLIET G O 06B		09/30/2011	Various		2,148,795	2,000,000	2,085,900	2,051,182		(5,622)		(5,622)		2,045,560		103,235	103,235	92,431	03/01/2021	1FE
228485-GB-8	CROWN POINT IN MULTI SCH BLDG CORP 07		09/14/2011	PRAGER MCCARTHY & SEALY		108,483	100,000	101,243	100,890		(85)		(85)		100,805		7,678	7,678	5,594	07/15/2025	1FE
426494-CS-7	HENRY CNTY IN GOVT CTR BLDG CORP 01		07/05/2011	CALLED @ 100.00		890,000	890,000	876,517	882,182		394		394		882,576		7,424	7,424	44,500	07/05/2019	1
46263R-DS-1	IPS MULTI-SCH BLDG CORP IN 2006 B		09/14/2011	PRAGER MCCARTHY & SEALY		106,684	100,000	100,307	100,191		(22)		(22)		100,168		6,516	6,516	5,300	07/15/2024	1FE
522521-FB-4	LEBANON IN MID SCH BLDG CORP 2001		07/15/2011	CALLED @ 100.00000000		2,585,000	2,585,000	2,578,563	2,584,314		686		686		2,585,000				140,883	01/15/2021	1FE
604805-AZ-4	MISHAWAKA IN SCH BLDG CORP 2001		07/15/2011	CALLED @ 100.00000000		880,000	880,000	868,569	879,216		784		784		880,000				44,000	01/15/2022	1FE
623619-BZ-5	MOUNT VERNON HANCOCK CNTY IN SCH 01B		07/15/2011	CALLED @ 100.00000000		3,500,000	3,500,000	3,434,410	3,494,298		5,702		5,702		3,500,000				179,375	01/15/2021	1FE
623619-CA-9	MOUNT VERNON HANCOCK CNTY IN SCH 01B		07/15/2011	CALLED @ 100.00000000		1,550,000	1,550,000	1,513,498	1,546,741		3,259		3,259		1,550,000				79,438	01/15/2023	1FE
626388-GT-3	MUNSTER IN SCH BLDG CORP 2001		07/15/2011	CALLED @ 100.00000000		1,125,000	1,125,000	1,125,000	1,125,000						1,125,000				56,250	07/15/2019	1
663280-AV-0	NORTH WEST HENDRICKS IN MID SCH BLDG 01		07/15/2011	CALLED @ 100.00000000		1,350,000	1,350,000	1,326,929	1,347,834		2,166		2,166		1,350,000				67,500	07/15/2018	1FE
836481-BD-2	SOUTH BEND IN CMNTY SCH BLDG CORP 2003		08/03/2011	Various		556,754	530,000	553,765	537,166		(1,535)		(1,535)		535,632		21,122	21,122	26,376	08/01/2020	2FE
929390-BA-9	WA-NEE IN MID SCH BLDG CORP 01		07/15/2011	CALLED @ 100.00000000		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				107,250	01/15/2020	1FE
96023P-AU-9	WESTFIELD-WASHINGTON IN MULTI SCH 04A		08/04/2011	PRAGER MCCARTHY & SEALY		216,192	200,000	212,726	204,752		(901)		(901)		203,852		12,340	12,340	10,667	07/15/2018	1FE
96023P-AV-7	WESTFIELD-WASHINGTON IN MULTI SCH 04A		07/26/2011	PRAGER MCCARTHY & SEALY		1,671,713	1,565,000	1,656,363	1,599,294		(5,777)		(5,777)		1,593,516		78,197	78,197	75,821	07/15/2019	1FE
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A		07/20/2011	PRAGER MCCARTHY & SEALY		690,509	650,000	672,031	655,308		(896)		(896)		654,412		36,097	36,097	30,174	07/15/2020	1FE
368347-AS-9	GEARY CNTY KS USD 475 G O 2005		09/06/2011	PRAGER MCCARTHY & SEALY		790,781	750,000	687,024	694,296		2,127		2,127		696,424		94,358	94,358	34,050	09/01/2023	2FE
647634-5D-2	NEW ORLEANS LA G O 1998 REF		08/25/2011	GOLDMAN, SACHS & CO.		1,876,645	1,535,000	1,745,083	1,658,772		(8,867)		(8,867)		1,649,905		226,739	226,739	63,084	12/01/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64763F-FL-8	NEW ORLEANS LA G O PUB IMPT 2003		07/13/2011	PRAGER MCCARTHY & SEALY		105,552	100,000	103,294	101,105		(197)		(197)		100,909		4,643	4,643	3,153	12/01/2020	1FE
64763F-FM-6	NEW ORLEANS LA G O PUB IMPT 2003		08/03/2011	PRAGER MCCARTHY & SEALY		157,958	150,000	153,716	151,250		(245)		(245)		151,005		6,952	6,952	5,146	12/01/2021	1FE
163357-FM-3	CHELSEA MI SCH DIST G O BLDG 04		07/15/2011	PRAGER MCCARTHY & SEALY		295,680	275,000	275,024	271,965		143		143		272,108		23,572	23,572	9,892	05/01/2020	1FE
443114-QR-7	HOWELL MI PUB SCHS G O 2004 REF		07/25/2011	PRAGER MCCARTHY & SEALY		134,310	125,000	128,225	126,294		(211)		(211)		126,083		8,227	8,227	4,172	05/01/2018	1FE
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06		09/27/2011	FIDELITY CAPITAL MARKETS		108,443	100,000	101,156	100,707		(89)		(89)		100,617		7,826	7,826	4,113	05/01/2022	1FE
472538-GQ-4	JEFFERSON CITY MO SCH DIST 2007		09/21/2011	PRAGER MCCARTHY & SEALY		982,362	875,000	846,553	846,864		1,148		1,148		848,012		134,350	134,350	44,535	03/01/2023	2FE
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 SER G		08/01/2011	MATURED		5,000	5,000	5,316	5,062		(62)		(62)		5,000				263	08/01/2011	1FE
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		09/15/2011	PRAGER MCCARTHY & SEALY		236,931	225,000	227,750	225,806		(208)		(208)		225,599		11,332	11,332	8,233	12/01/2020	1FE
363838-AX-1	GALLIPOLIS CITY OH SCH DIST IMPT 06		09/08/2011	PRAGER MCCARTHY & SEALY		221,936	210,000	189,042	191,000		596		596		191,596		30,340	30,340	7,403	12/01/2025	1FE
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004		08/18/2011	PRAGER MCCARTHY & SEALY		269,975	250,000	251,980	250,778		(138)		(138)		250,641		19,334	19,334	8,642	12/01/2020	1FE
531677-EA-6	LICKING HEIGHTS OH LOC SCH DIST 2004		09/21/2011	Various		1,125,017	1,050,000	1,051,638	1,050,645		(117)		(117)		1,050,528		74,489	74,489	37,142	12/01/2021	1FE
667689-QQ-9	NORTHWEST OH LOC SCH DIST G O 05 REF		08/26/2011	PRAGER MCCARTHY & SEALY		207,037	190,000	189,776	189,831		8		8		189,839		17,198	17,198	6,413	12/01/2021	1FE
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF		09/21/2011	PRAGER MCCARTHY & SEALY		222,833	205,000	203,784	204,059		45		45		204,104		18,729	18,729	2,947	12/01/2022	1FE
889294-MD-3	TOLEDO OH CITY SCH DIST G O IMPT 03 B		09/15/2011	PRAGER MCCARTHY & SEALY		914,786	850,000	824,991	819,317		1,407		1,407		820,725		94,061	94,061	31,931	12/01/2021	1FE
178882-HK-5	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A		09/15/2011	GMS GROUP		8,695,472	10,585,000	4,978,119	7,091,350		245,848		245,848		7,337,198		1,358,274	1,358,274		06/15/2019	1FE
01728V-JQ-4	ALLEGHENY CNTY PA G O 2008 C-61		09/19/2011	PRAGER MCCARTHY & SEALY		163,565	150,000	149,100	149,191		28		28		149,219		14,345	14,345	5,456	12/01/2025	1FE
717883-HQ-8	PHILADELPHIA PA SCH DIST G O 09 B		09/16/2011	WELLS FARGO BROKERAGE SERVICES		5,258,543	4,705,000	5,076,460	4,985,497		(42,987)		(42,987)		4,942,510		316,033	316,033	189,507	06/01/2015	1FE
725209-FB-1	PITTSBURGH PA G O SER 2006 B REF		09/20/2011	LOOP CAPITAL MARKETS		8,138,549	7,455,000	7,898,945	7,674,296		(40,935)		(40,935)		7,633,361		505,188	505,188	395,529	09/01/2014	1FE
755638-PZ-0	READING PA SCH DIST G O 2001 CAP		07/15/2011	CALLED @ 65.223		5,674,401	8,700,000	3,207,603	5,502,786		171,574		171,574		5,674,361		40	40		01/15/2019	1FE
755638-QA-4	READING PA SCH DIST G O 2001 CAP		07/15/2011	CALLED @ 61.45760000		5,697,120	9,270,000	3,211,035	5,523,959		173,132		173,132		5,697,091		29	29		01/15/2020	1FE
160069-QK-9	CHARLESTON CNTY SC G O 07		07/28/2011	PRAGER MCCARTHY & SEALY		107,001	100,000	100,550	100,405		(30)		(30)		100,375		6,626	6,626	3,388	11/01/2025	1FE
160069-QL-7	CHARLESTON CNTY SC G O 07		09/26/2011	PRAGER MCCARTHY & SEALY		218,471	200,000	200,466	200,343		(31)		(31)		200,312		18,159	18,159	7,838	11/01/2026	1FE
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		07/25/2011	P.R. GILBOY AND ASSOCIATES		104,910	100,000	89,105	90,083		271		271		90,354		14,556	14,556	4,088	03/01/2025	1FE
011415-LS-3	ALAMO TX CMNTY COLLEGE DIST 2007A		07/15/2011	PRAGER MCCARTHY & SEALY		121,919	110,000	106,822	106,862		98		98		106,960		14,958	14,958	5,118	08/15/2023	1FE
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A		09/20/2011	PRAGER MCCARTHY & SEALY		1,393,453	1,250,000	1,202,060	1,203,286		1,548		1,548		1,204,834		188,618	188,618	68,507	08/15/2025	1FE
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		08/15/2011	PRAGER MCCARTHY & SEALY		1,236,117	1,170,000	1,046,790	1,058,461		3,010		3,010		1,061,472		174,645	174,645	22,680	08/01/2025	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06 (PSF)		08/04/2011	PRAGER MCCARTHY & SEALY		290,719	275,000	266,846	268,244		207		207		268,451		22,268	22,268	9,919	02/15/2025	1FE
194738-Q3-7	COLLIN CNTY TX G O ROAD 06		09/19/2011	PRAGER MCCARTHY & SEALY		367,217	340,000	311,364	314,420		1,002		1,002		315,422		51,795	51,795	16,873	02/15/2024	1FE
194738-Q5-2	COLLIN CNTY TX G O ROAD 06		07/13/2011	PRAGER MCCARTHY & SEALY		313,569	300,000	296,493	297,061		75		75		297,136		16,433	16,433	12,488	02/15/2026	1FE
217489-YG-2	COPPELL TX INDPT SCH DIST BLDG & REF 92		08/15/2011	MATURED		435,000	435,000	335,315	354,403		80,597		80,597		435,000					08/15/2011	2FE
270083-YV-4	EANES TX INDPT SCH DIST G O 2006		09/29/2011	PRAGER MCCARTHY & SEALY		272,598	250,000	248,818	249,040		44		44		249,084		23,513	23,513	13,219	08/01/2023	1FE
386154-Q2-7	GRAND PRAIRIE TX ISD 2000 A REF		08/15/2011	CALLED @ 100.00000000		2,470,000	2,470,000	2,420,711	2,465,580		(30,402)		(30,402)		2,435,178		34,822	34,822	143,260	02/15/2023	1FE
516840-TN-5	LAREDO TX ISD SCH BLDG 2006 (PSF)		09/22/2011	PRAGER MCCARTHY & SEALY		357,461	325,000	297,711	300,965		1,017		1,017		301,982		55,479	55,479	14,650	08/01/2023	1FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
516840-TP-0	LAREDO TX ISD SCH BLDG 2006 (PSF)		09/08/2011	PRAGER MCCARTHY & SEALY		216,066	200,000	181,867	183,863		575		575		184,438		31,628	31,628	5,500	08/01/2024	1FE
549187-Y6-3	LUBBOCK TX G O 2006 REF		08/31/2011	Various		985,288	925,000	853,007	859,832		1,865		1,865		861,697		123,591	123,591	51,966	02/15/2025	1FE
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		07/11/2011	PRAGER MCCARTHY & SEALY		106,889	100,000	93,309	93,670		213		213		93,883		13,006	13,006	6,716	08/15/2022	1FE
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B (PSF		09/27/2011	PRAGER MCCARTHY & SEALY		379,118	355,000	323,143	326,313		986		986		327,299		51,819	51,819	17,893	02/01/2025	1FE
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B (PSF		08/16/2011	PRAGER MCCARTHY & SEALY		317,670	300,000	297,303	297,714		68		68		297,782		19,888	19,888	7,425	02/01/2026	1FE
796269-PR-3	SAN ANTONIO TX ISD G O SCH BLDG 2001A		08/15/2011	CALLED @ 100.00000000		17,200,000	17,200,000	18,729,596	17,592,916		(389,404)		(389,404)		17,203,512		(3,512)	(3,512)	860,000	08/15/2031	1FE
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		08/02/2011	PRAGER MCCARTHY & SEALY		335,121	315,000	291,393	293,865		735		735		294,600		40,521	40,521	8,464	03/01/2023	1FE
89438V-E5-1	TRAVIS CNTY TX PERM IMPT 2006		08/02/2011	PRAGER MCCARTHY & SEALY		1,837,792	1,740,000	1,742,662	1,741,538		(158)		(158)		1,741,380		96,412	96,412	72,261	03/01/2024	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		09/28/2011	PRAGER MCCARTHY & SEALY		322,007	300,000	299,607	299,676		12		12		299,689		22,318	22,318	13,450	03/01/2025	1FE
918135-GZ-1	UVALDE TX CONS INDPT SCH DIST 2000 (PSF)		07/20/2011	CALLED @ 100		3,260,000	3,260,000	2,958,483	3,041,263		5,998		5,998		3,047,261		212,739	212,739	158,019	08/01/2025	1FE
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		09/16/2011	PRAGER MCCARTHY & SEALY		617,973	580,000	517,094	523,199		1,970		1,970		525,169		92,803	92,803	26,460	02/15/2025	1FE
983064-NR-3	WYLIE TX G O 2006		09/28/2011	PRAGER MCCARTHY & SEALY		1,145,040	1,085,000	1,076,776	1,078,219		234		234		1,078,453		66,587	66,587	41,088	02/15/2025	1FE
983068-NN-3	WYLIE TX INDPT SCH DIST SCH BLDG 94 (PSF		08/15/2011	CALLED @ 100.00000000		2,415,000	2,415,000	2,384,933	2,412,922		2,060		2,060		2,414,981		19	19	169,050	08/15/2024	1
983068-QB-6	WYLIE TX INDPT SCH DIST SCH BLDG 94 (PSF		08/15/2011	CALLED @ 100.00000000		1,160,000	1,160,000	1,146,435	1,158,687		1,301		1,301		1,159,988		12	12	81,200	08/15/2024	1
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06		07/15/2011	PRAGER MCCARTHY & SEALY		212,713	200,000	184,984	186,943		442		442		187,385		25,328	25,328	1,200	12/01/2022	1FE
720611-QP-0	PIERCE CNTY WA SD NO 403 BETHEL 06		09/15/2011	Various		7,535,725	7,000,000	6,875,610	6,898,516		4,206		4,206		6,902,722		633,003	633,003	252,525	12/01/2023	1FE
720611-QQ-8	PIERCE CNTY WA SD NO 403 BETHEL 06		09/22/2011	SEATTLE NORTHWEST SECURITIES CORP.		2,147,340	2,000,000	1,958,320	1,965,378		1,334		1,334		1,966,712		180,628	180,628	74,000	12/01/2024	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						186,463,645	193,450,000	173,760,407	169,123,149		184,220		184,220		179,223,987		7,239,658	7,239,658	7,090,856	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		09/01/2011	SCHEDULED REDEMPTION		356,178	356,178	355,858	356,147		31		31		356,178				8,788	05/25/2014	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		09/01/2011	SCHEDULED REDEMPTION		1,012	1,012	964	992		21		21		1,012				37	10/01/2035	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		09/20/2011	Various		4,745	4,282	4,389	4,453		(21)		(21)		4,432		313	313	208	09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2011	SCHEDULED REDEMPTION		3,390	3,390	3,508	3,459		(69)		(69)		3,390				165	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		09/20/2011	Various		13,064	11,848	12,214	12,095		28		28		12,123		941	941	565	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/20/2011	Various		31,151	29,655	30,011	29,999		(184)		(184)		29,815		1,335	1,335	1,225	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		09/20/2011	Various		6,231	5,623	5,772	5,738		6		6		5,745		486	486	272	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		09/20/2011	Various		13,545	12,272	12,540	12,493		(12)		(12)		12,481		1,064	1,064	589	09/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		09/01/2011	SCHEDULED REDEMPTION		539	539	562	574		(36)		(36)		539				22	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		09/01/2011	SCHEDULED REDEMPTION		6	6	7	7						6					10/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		09/01/2011	SCHEDULED REDEMPTION		77,684	77,684	81,034	81,159		(3,475)		(3,475)		77,684				3,781	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		09/22/2011	Various		1,951,998	1,752,014	1,803,206	1,804,622		(11,109)		(11,109)		1,793,514		158,485	158,485	86,282	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		09/20/2011	Various		5,989	5,434	5,552	5,519		6		6		5,525		464	464	256	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		09/20/2011	Various		13,430	12,123	12,268	12,264						12,264		1,166	1,166	588	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		09/20/2011	Various		8,497	7,701	7,870	7,854		(18)		(18)		7,836		661	661	366	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		09/20/2011	Various		4,065	3,706	3,819	3,801		2		2		3,803		262	262	177	11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		09/20/2011	Various		27,517	25,018	25,565	25,495		(98)		(98)		25,397		2,120	2,120	1,193	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		09/01/2011	SCHEDULED REDEMPTION		256	256	261	259		(3)		(3)		256				10	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2011	SCHEDULED REDEMPTION		271	271	277	274		(3)		(3)		271				12	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2011	SCHEDULED REDEMPTION		92	92	95	95		(3)		(3)		92				4	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		09/20/2011	Various		41,146	37,281	38,095	37,976		67		67		38,043		3,103	3,103	1,811	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		09/01/2011	SCHEDULED REDEMPTION		5,939	5,939	6,045	6,048		(109)		(109)		5,939				237	02/01/2034	1
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		09/20/2011	Various		239,310	226,034	231,426	227,530		64		64		227,594		11,716	11,716	8,516	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		09/01/2011	SCHEDULED REDEMPTION		200,888	200,888	205,157	203,849		(2,961)		(2,961)		200,888				7,287	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		09/20/2011	Various		16,273	14,745	15,067	14,920		52		52		14,972		1,301	1,301	704	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		09/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12				1	04/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		09/20/2011	Various		13,938	12,818	13,098	12,989		3		3		12,991		947	947	596	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2011	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	06/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		09/20/2011	Various		6,112	5,569	5,629	5,625		(3)		(3)		5,622		490	490	266	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		09/20/2011	Various		131,334	119,001	120,295	120,200						120,200		11,134	11,134	5,779	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		09/20/2011	Various		20,712	19,364	19,787	19,818		(119)		(119)		19,699		1,013	1,013	864	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		09/20/2011	Various		6,689	6,061	6,194	6,187		(22)		(22)		6,165		524	524	291	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		09/20/2011	Various		11,172	10,167	10,379	10,327		12		12		10,339		833	833	479	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		09/01/2011	SCHEDULED REDEMPTION		69	69	72	73		(4)		(4)		69				3	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		09/01/2011	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2011	SCHEDULED REDEMPTION		2,012	2,012	2,083	2,130		(117)		(117)		2,012				88	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2011	SCHEDULED REDEMPTION		1,487	1,487	1,538	1,562		(76)		(76)		1,487				70	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2011	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		09/01/2011	SCHEDULED REDEMPTION		638	638	660	663		(24)		(24)		638				28	08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		09/20/2011	Various		39,139	35,461	35,846	35,807		1		1		35,808		3,331	3,331	1,723	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		09/20/2011	Various		179,830	165,466	167,264	167,084		(260)		(260)		166,824		13,006	13,006	7,804	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		09/01/2011	SCHEDULED REDEMPTION		123	123	127	127		(4)		(4)		123				6	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2011	SCHEDULED REDEMPTION		56	56	58	57		(1)		(1)		56				3	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2011	SCHEDULED REDEMPTION		696	696	720	725		(29)		(29)		696				30	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		09/01/2011	SCHEDULED REDEMPTION		91	91	94	93		(2)		(2)		91				4	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		09/01/2011	SCHEDULED REDEMPTION		2,163	2,163	2,198	2,200		(37)		(37)		2,163				78	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		09/01/2011	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		09/20/2011	Various		75,069	68,020	69,505	69,666		(50)		(50)		69,616		5,453	5,453	3,302	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		09/20/2011	Various		3,716	3,367	3,440	3,450						3,450		266	266	149	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2011	SCHEDULED REDEMPTION		42	42	44	43		(1)		(1)		42				2	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		09/01/2011	SCHEDULED REDEMPTION		93	93	97	97		(4)		(4)		93				4	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		09/01/2011	SCHEDULED REDEMPTION		737	737	694	698		39		39		737				24	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		08/23/2011	Various		5,812,311	5,267,482	5,226,111	5,230,134		1,297		1,297		5,231,431		580,880	580,880	210,782	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		09/01/2011	SCHEDULED REDEMPTION		1,033	1,033	973	979		54		54		1,033				35	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		09/01/2011	Various		3,762,421	3,405,664	3,407,792	3,407,084		80		80		3,407,164		355,257	355,257	145,055	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		09/01/2011	SCHEDULED REDEMPTION		3,785	3,785	3,820	3,824		(39)		(39)		3,785				150	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		09/20/2011	Various		6,004	5,620	5,742	5,833		(73)		(73)		5,759		244	244	266	05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		09/01/2011	SCHEDULED REDEMPTION		16,081	16,081	16,186	16,142		(62)		(62)		16,081				640	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		09/01/2011	SCHEDULED REDEMPTION		175,214	175,214	176,364	175,671		(457)		(457)		175,214				7,214	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		09/01/2011	SCHEDULED REDEMPTION		28,401	28,401	26,750	26,914		1,488		1,488		28,401				957	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		09/20/2011	Various		12,584	11,402	11,713	11,623		30		30		11,652		932	932	538	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2011	SCHEDULED REDEMPTION		13	13	13	15		(2)		(2)		13				1	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		09/01/2011	SCHEDULED REDEMPTION		27,962	27,962	27,119	27,586		376		376		27,962				917	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		09/01/2011	SCHEDULED REDEMPTION		35,707	35,707	36,271	36,182		(475)		(475)		35,707				1,471	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		09/01/2011	SCHEDULED REDEMPTION		9	9	9	12		(3)		(3)		9				1	05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2011	SCHEDULED REDEMPTION		7,655	7,655	7,740	7,704		(49)		(49)		7,655				303	01/01/2036	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		09/01/2011	SCHEDULED REDEMPTION		6,595	6,595	6,336	6,439		156		156		6,595				237	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		09/01/2011	SCHEDULED REDEMPTION		11,926	11,926	12,059	11,991		(64)		(64)		11,926				490	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		09/01/2011	SCHEDULED REDEMPTION		28,979	28,979	27,878	28,386		593		593		28,979				1,025	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		09/01/2011	SCHEDULED REDEMPTION		106,160	106,160	98,812	103,861		2,299		2,299		106,160				3,204	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		09/01/2011	SCHEDULED REDEMPTION		35,765	35,765	33,289	34,822		943		943		35,765				1,152	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		09/01/2011	SCHEDULED REDEMPTION		59,204	59,204	55,106	57,612		1,591		1,591		59,204				1,931	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2011	SCHEDULED REDEMPTION		750	750	759	758		(8)		(8)		750				35	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		09/01/2011	SCHEDULED REDEMPTION		3,207	3,207	3,291	3,258		(51)		(51)		3,207				114	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		09/01/2011	SCHEDULED REDEMPTION		10,131	10,131	10,397	10,304		(173)		(173)		10,131				368	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		09/01/2011	SCHEDULED REDEMPTION		4,673	4,673	4,795	4,715		(43)		(43)		4,673				169	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2011	SCHEDULED REDEMPTION		94,408	94,408	96,912	97,247		(2,839)		(2,839)		94,408				2,915	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		09/01/2011	SCHEDULED REDEMPTION		416	416	397	402		14		14		416				12	04/01/2019	1
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		09/01/2011	SCHEDULED REDEMPTION		4,587	4,587	4,489	4,525		62		62		4,587				136	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		09/01/2011	SCHEDULED REDEMPTION		14,607	14,607	13,948	14,124		483		483		14,607				429	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		09/01/2011	SCHEDULED REDEMPTION		40,218	40,218	38,403	38,876		1,342		1,342		40,218				1,192	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		09/01/2011	SCHEDULED REDEMPTION		20,717	20,717	19,783	20,032		685		685		20,717				610	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		09/01/2011	SCHEDULED REDEMPTION		4,669	4,669	4,458	4,515		154		154		4,669				137	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		09/01/2011	SCHEDULED REDEMPTION		38,684	38,684	36,939	37,411		1,273		1,273		38,684				1,151	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		09/01/2011	SCHEDULED REDEMPTION		19,882	19,882	18,985	19,228		655		655		19,882				584	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		09/01/2011	SCHEDULED REDEMPTION		13,824	13,824	13,200	13,365		459		459		13,824				406	05/01/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		09/01/2011	SCHEDULED REDEMPTION		9,308	9,308	8,888	9,000		308		308		9,308				274	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		09/01/2011	SCHEDULED REDEMPTION		15,523	15,523	14,823	15,006		517		517		15,523				434	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		09/01/2011	SCHEDULED REDEMPTION		29,991	29,991	28,638	29,000		990		990		29,991				879	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		09/01/2011	SCHEDULED REDEMPTION		1,074	1,074	1,050	1,059		15		15		1,074				31	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		09/01/2011	SCHEDULED REDEMPTION		11,363	11,363	10,858	10,997		366		366		11,363				337	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		09/01/2011	SCHEDULED REDEMPTION		10,116	10,116	9,660	9,779		337		337		10,116				292	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		09/01/2011	SCHEDULED REDEMPTION		11,441	11,441	10,924	11,060		381		381		11,441				331	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		09/01/2011	SCHEDULED REDEMPTION		7,047	7,047	6,729	6,812		235		235		7,047				207	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		09/01/2011	SCHEDULED REDEMPTION		25,496	25,496	24,897	25,109		387		387		25,496				751	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		09/01/2011	SCHEDULED REDEMPTION		16,503	16,503	15,759	15,955		548		548		16,503				483	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		09/01/2011	SCHEDULED REDEMPTION		41,675	41,675	39,795	40,286		1,388		1,388		41,675				1,238	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		09/01/2011	SCHEDULED REDEMPTION		1,448	1,448	1,383	1,400		48		48		1,448				42	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		09/01/2011	SCHEDULED REDEMPTION		24,050	24,050	22,965	23,252		799		799		24,050				716	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		09/01/2011	SCHEDULED REDEMPTION		2,334	2,334	2,283	2,302		32		32		2,334				69	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		09/01/2011	SCHEDULED REDEMPTION		414	414	405	407		7		7		414				12	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		09/01/2011	SCHEDULED REDEMPTION		10,775	10,775	10,524	10,585		190		190		10,775				299	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		09/01/2011	SCHEDULED REDEMPTION		22,795	22,795	22,298	22,421		374		374		22,795				641	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		09/01/2011	SCHEDULED REDEMPTION		14,283	14,283	13,975	14,121		162		162		14,283				413	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		09/01/2011	SCHEDULED REDEMPTION		25,502	25,502	24,881	25,068		434		434		25,502				756	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		09/01/2011	SCHEDULED REDEMPTION		12,445	12,445	12,182	12,301		144		144		12,445				365	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		09/01/2011	SCHEDULED REDEMPTION		55,052	55,052	53,773	54,207		845		845		55,052				1,606	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		09/01/2011	SCHEDULED REDEMPTION		53,616	53,616	52,481	53,044		572		572		53,616				1,550	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		09/01/2011	SCHEDULED REDEMPTION		23,512	23,512	22,994	23,126		386		386		23,512				656	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		09/01/2011	SCHEDULED REDEMPTION		17,803	17,803	17,388	17,554		249		249		17,803				531	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		09/01/2011	SCHEDULED REDEMPTION		10,731	10,731	10,493	10,590		140		140		10,731				310	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		09/01/2011	SCHEDULED REDEMPTION		2,585	2,585	2,528	2,561		24		24		2,585				75	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		09/01/2011	SCHEDULED REDEMPTION		18,448	18,448	18,051	18,249		199		199		18,448				533	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		09/01/2011	SCHEDULED REDEMPTION		13,589	13,589	13,276	13,418		170		170		13,589				391	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		09/01/2011	SCHEDULED REDEMPTION		19,270	19,270	18,854	18,990		280		280		19,270				565	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		09/01/2011	SCHEDULED REDEMPTION		7,797	7,797	7,607	7,708		90		90		7,797				227	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		09/01/2011	SCHEDULED REDEMPTION		21,120	21,120	20,668	20,835		285		285		21,120				619	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		09/01/2011	Various		208,396	178,813	184,561	185,997		(1,375)		(1,375)		184,622		23,774	23,774	10,291	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2011	SCHEDULED REDEMPTION		101	101	104	104		(3)		(3)		101				6	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2011	SCHEDULED REDEMPTION		4,305	4,305	4,400	4,440		(134)		(134)		4,305				220	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2011	SCHEDULED REDEMPTION		8,483	8,483	8,137	8,150		333		333		8,483				394	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2011	SCHEDULED REDEMPTION		5,663	5,663	5,783	5,830		(168)		(168)		5,663				291	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2011	SCHEDULED REDEMPTION		2,757	2,757	2,812	2,838		(80)		(80)		2,757				143	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2011	SCHEDULED REDEMPTION		1,343	1,343	1,376	1,371		(28)		(28)		1,343				59	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2011	SCHEDULED REDEMPTION		2,481	2,481	2,541	2,621		(140)		(140)		2,481				126	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2011	SCHEDULED REDEMPTION		86	86	88	88		(2)		(2)		86				4	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2011	SCHEDULED REDEMPTION		2,165	2,165	2,219	2,229		(65)		(65)		2,165				94	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2011	SCHEDULED REDEMPTION		2,966	2,966	3,039	3,047		(81)		(81)		2,966				125	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		09/01/2011	SCHEDULED REDEMPTION		7,312	7,312	7,513	7,771		(460)		(460)		7,312				390	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		09/01/2011	SCHEDULED REDEMPTION		546	546	562	591		(45)		(45)		546				29	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2011	SCHEDULED REDEMPTION		1,057	1,057	1,085	1,129		(72)		(72)		1,057				57	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2011	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		09/01/2011	SCHEDULED REDEMPTION		35	35	37	39		(4)		(4)		35				2	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		09/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9				1	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		09/01/2011	SCHEDULED REDEMPTION		6,084	6,084	6,309	6,709		(625)		(625)		6,084				340	04/01/2030	1
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		09/01/2011	SCHEDULED REDEMPTION		242	242	249	260		(18)		(18)		242				13	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		09/01/2011	SCHEDULED REDEMPTION		137	137	141	150		(13)		(13)		137				7	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		09/01/2011	SCHEDULED REDEMPTION		55	55	56	60		(5)		(5)		55				3	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		09/01/2011	Various		267,378	227,935	235,470	250,485		(150)		(150)		250,335		17,043	17,043	13,264	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		09/01/2011	SCHEDULED REDEMPTION		117	117	120	125		(9)		(9)		117				6	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		09/01/2011	SCHEDULED REDEMPTION		1,562	1,562	1,609	1,670		(108)		(108)		1,562				85	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		09/01/2011	SCHEDULED REDEMPTION		28	28	29	31		(3)		(3)		28				2	03/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		09/01/2011	SCHEDULED REDEMPTION		88	88	91	94		(6)		(6)		88				5	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2011	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		09/01/2011	SCHEDULED REDEMPTION		236	236	246	259		(23)		(23)		236				12	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		09/01/2011	SCHEDULED REDEMPTION		366	366	379	398		(32)		(32)		366				20	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2011	SCHEDULED REDEMPTION		1,062	1,062	1,103	1,139		(77)		(77)		1,062				54	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2011	SCHEDULED REDEMPTION		1,200	1,200	1,230	1,271		(71)		(71)		1,200				63	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		09/01/2011	SCHEDULED REDEMPTION		14,640	14,640	15,228	15,847		(1,208)		(1,208)		14,640				822	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		09/20/2011	Various		137,963	125,177	128,306	129,576		(1,017)		(1,017)		128,560		9,403	9,403	5,927	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		09/20/2011	Various		64,890	58,887	60,750	60,449		22		22		60,471		4,419	4,419	2,782	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2011	SCHEDULED REDEMPTION		224	224	231	245		(22)		(22)		224				11	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		09/01/2011	SCHEDULED REDEMPTION		986	986	1,016	1,042		(56)		(56)		986				55	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		09/09/2011	Various		356,456	311,368	318,958	326,910		(2,644)		(2,644)		324,266		32,190	32,190	16,820	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2011	SCHEDULED REDEMPTION		373	373	382	430		(57)		(57)		373				18	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2011	SCHEDULED REDEMPTION		214	214	221	221		(7)		(7)		214				10	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		09/20/2011	Various		482,728	439,087	445,854	445,214		(538)		(538)		444,676		38,052	38,052	20,704	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		09/13/2011	Various		367,134	318,803	329,936	344,391		(4,326)		(4,326)		340,065		27,069	27,069	17,380	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		09/01/2011	SCHEDULED REDEMPTION		4,212	4,212	4,337	4,441		(229)		(229)		4,212				213	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		09/01/2011	SCHEDULED REDEMPTION		4,072	4,072	4,240	4,460		(388)		(388)		4,072				211	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2011	SCHEDULED REDEMPTION		427	427	442	440		(12)		(12)		427				20	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		09/20/2011	Various		617,414	561,344	580,201	580,340		(1,010)		(1,010)		579,330		38,083	38,083	26,522	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		09/20/2011	Various		151,842	137,911	142,012	142,747		(1,167)		(1,167)		141,579		10,262	10,262	6,518	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		09/20/2011	Various		90,790	82,359	84,418	84,391		7		7		84,398		6,392	6,392	3,905	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		09/01/2011	SCHEDULED REDEMPTION		5,048	5,048	5,148	5,108		(60)		(60)		5,048				202	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		08/23/2011	Various		9,244,942	8,728,446	8,388,855	8,464,028		34,490		34,490		8,498,519		746,423	746,423	283,336	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		09/20/2011	Various		11,552	10,505	10,735	10,719		(40)		(40)		10,679		873	873	501	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2011	SCHEDULED REDEMPTION		9,885	9,885	10,112	10,073		(188)		(188)		9,885				442	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		09/01/2011	SCHEDULED REDEMPTION		45,622	45,622	46,743	45,908		(286)		(286)		45,622				2,052	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		07/01/2011	SCHEDULED REDEMPTION		1,666	1,666	1,606	1,636		29		29		1,666				61	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2011	SCHEDULED REDEMPTION		74,199	74,199	71,556	72,041		2,158		2,158		74,199				2,726	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		09/01/2011	SCHEDULED REDEMPTION		1,096	1,096	1,057	1,063		33		33		1,096				44	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2011	SCHEDULED REDEMPTION		2,398	2,398	2,456	2,434		(37)		(37)		2,398				107	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		08/01/2011	SCHEDULED REDEMPTION		100,232	100,232	96,661	98,314		1,918		1,918		100,232				3,378	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2011	SCHEDULED REDEMPTION		511	511	522	529		(19)		(19)		511				22	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2011	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		09/01/2011	SCHEDULED REDEMPTION		167	167	171	172		(5)		(5)		167				7	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2011	SCHEDULED REDEMPTION		248	248	254	256		(8)		(8)		248				11	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2011	SCHEDULED REDEMPTION		4,249	4,249	4,347	4,388		(139)		(139)		4,249				172	04/01/2029	1
31293O-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2011	SCHEDULED REDEMPTION		113	113	110	110		3		3		113				6	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		09/01/2011	SCHEDULED REDEMPTION		190	190	184	187		3		3		190				10	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2011	SCHEDULED REDEMPTION		23	23	23	23						23				1	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		09/01/2011	SCHEDULED REDEMPTION		780	780	798	803		(23)		(23)		780				33	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2011	SCHEDULED REDEMPTION		431	431	428	422		8		8		431				20	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		09/01/2011	SCHEDULED REDEMPTION		101	101	101	99		2		2		101				5	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		09/01/2011	SCHEDULED REDEMPTION		719	719	714	715		4		4		719				34	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		09/01/2011	SCHEDULED REDEMPTION		93	93	96	99		(6)		(6)		93				5	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		09/01/2011	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		09/01/2011	SCHEDULED REDEMPTION		68	68	71	73		(5)		(5)		68				4	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		09/01/2011	SCHEDULED REDEMPTION		24	24	24	26		(3)		(3)		24				1	11/01/2029	1
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		09/01/2011	SCHEDULED REDEMPTION		382	382	396	410		(27)		(27)		382				21	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		09/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		09/01/2011	SCHEDULED REDEMPTION		80	80	82	84		(4)		(4)		80				4	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		09/01/2011	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		09/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		09/01/2011	SCHEDULED REDEMPTION		25	25	26	28		(2)		(2)		25				1	12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		09/01/2011	SCHEDULED REDEMPTION		998	998	1,025	1,095		(98)		(98)		998				56	01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2011	SCHEDULED REDEMPTION		73	73	75	78		(5)		(5)		73				4	01/01/2030	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)
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		09/01/2011	SCHEDULED REDEMPTION		262	262	270	284		(22)		(22)		262				14	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		09/01/2011	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10				1	01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2011	SCHEDULED REDEMPTION		97	97	99	103		(6)		(6)		97				5	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		09/01/2011	SCHEDULED REDEMPTION		55	55	57	60		(5)		(5)		55				3	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		09/01/2011	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		09/01/2011	SCHEDULED REDEMPTION		4	4	5	5						4					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		09/01/2011	SCHEDULED REDEMPTION		3,449	3,449	3,544	3,678		(229)		(229)		3,449				194	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2011	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				2	04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		09/01/2011	SCHEDULED REDEMPTION		1,357	1,357	1,395	1,476		(119)		(119)		1,357				68	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		07/01/2011	SCHEDULED REDEMPTION		2,907	2,907	2,983	3,075		(168)		(168)		2,907				109	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		09/01/2011	SCHEDULED REDEMPTION		47	47	48	51		(4)		(4)		47				3	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2011	SCHEDULED REDEMPTION		83	83	85	89		(6)		(6)		83				4	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		09/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		09/01/2011	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		09/01/2011	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		09/01/2011	SCHEDULED REDEMPTION		38	38	39	41		(3)		(3)		38				2	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		09/01/2011	SCHEDULED REDEMPTION		1,903	1,903	1,956	2,079		(176)		(176)		1,903				106	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		09/01/2011	SCHEDULED REDEMPTION		55	55	57	60		(5)		(5)		55				3	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		09/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		09/01/2011	SCHEDULED REDEMPTION		6	6	6	7						6					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		09/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		09/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		09/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		09/01/2011	SCHEDULED REDEMPTION		702	702	723	747		(45)		(45)		702				38	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		09/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		09/01/2011	SCHEDULED REDEMPTION		80	80	82	85		(5)		(5)		80				4	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		09/01/2011	SCHEDULED REDEMPTION		537	537	565	574		(37)		(37)		537				29	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		09/01/2011	SCHEDULED REDEMPTION		487	487	503	626		(139)		(139)		487				26	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		09/01/2011	SCHEDULED REDEMPTION		271	271	278	284		(13)		(13)		271				15	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		09/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		08/01/2011	SCHEDULED REDEMPTION		30	30	31	32		(1)		(1)		30				2	11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		09/01/2011	SCHEDULED REDEMPTION		70	70	73	74		(4)		(4)		70				4	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		09/01/2011	SCHEDULED REDEMPTION		478	478	491	510		(32)		(32)		478				25	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		09/01/2011	SCHEDULED REDEMPTION		38	38	39	41		(3)		(3)		38				2	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		09/01/2011	SCHEDULED REDEMPTION		4,860	4,860	4,987	5,091		(232)		(232)		4,860				273	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		09/01/2011	SCHEDULED REDEMPTION		111	111	114	116		(5)		(5)		111				6	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		09/01/2011	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				2	12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		09/01/2011	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25				1	12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		09/01/2011	SCHEDULED REDEMPTION		110	110	114	116		(6)		(6)		110				6	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		09/01/2011	SCHEDULED REDEMPTION		85	85	87	92		(7)		(7)		85				5	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		09/01/2011	SCHEDULED REDEMPTION		343	343	352	362		(19)		(19)		343				19	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		09/01/2011	SCHEDULED REDEMPTION		155	155	160	167		(12)		(12)		155				8	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		09/01/2011	SCHEDULED REDEMPTION		151	151	155	160		(9)		(9)		151				8	12/01/2030	1
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		09/01/2011	SCHEDULED REDEMPTION		219	219	226	239		(19)		(19)		219				12	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2011	SCHEDULED REDEMPTION		6,389	6,389	6,535	6,528		(139)		(139)		6,389				280	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		09/01/2011	SCHEDULED REDEMPTION		57	57	58	62		(6)		(6)		57				3	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		09/01/2011	SCHEDULED REDEMPTION		7	7	7	8						7					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		09/01/2011	SCHEDULED REDEMPTION		102	102	105	108		(6)		(6)		102				5	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		09/01/2011	SCHEDULED REDEMPTION		197	197	205	217		(19)		(19)		197				11	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		09/01/2011	SCHEDULED REDEMPTION		97	97	100	102		(5)		(5)		97				5	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		09/01/2011	SCHEDULED REDEMPTION		23,183	23,183	22,614	22,258		925		925		23,183				1,043	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		09/01/2011	SCHEDULED REDEMPTION		124	124	127	132		(8)		(8)		124				7	01/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		09/01/2011	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				2	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		09/01/2011	SCHEDULED REDEMPTION		864	864	898	972		(108)		(108)		864				45	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		09/01/2011	SCHEDULED REDEMPTION		43	43	45	46		(3)		(3)		43				2	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		09/01/2011	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11				1	01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		09/01/2011	SCHEDULED REDEMPTION		179	179	184	188		(9)		(9)		179				10	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		09/01/2011	SCHEDULED REDEMPTION		459	459	473	491		(31)		(31)		459				25	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		09/01/2011	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				2	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		09/01/2011	SCHEDULED REDEMPTION		153	153	157	165		(12)		(12)		153				8	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		09/01/2011	SCHEDULED REDEMPTION		664	664	682	692		(28)		(28)		664				31	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		09/01/2011	SCHEDULED REDEMPTION		91	91	95	102		(11)		(11)		91				5	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2011	SCHEDULED REDEMPTION		14	14	13	13		1		1		14				1	02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		09/01/2011	SCHEDULED REDEMPTION		100	100	104	111		(11)		(11)		100				5	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		09/01/2011	SCHEDULED REDEMPTION		100	100	103	104		(4)		(4)		100				5	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		09/01/2011	SCHEDULED REDEMPTION		70	70	72	74		(5)		(5)		70				4	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		09/01/2011	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		09/01/2011	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16				1	03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		09/01/2011	SCHEDULED REDEMPTION		205	205	210	216		(11)		(11)		205				11	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		09/01/2011	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		09/01/2011	SCHEDULED REDEMPTION		31	31	33	32		(1)		(1)		31				2	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		09/01/2011	SCHEDULED REDEMPTION		140	140	143	148		(8)		(8)		140				8	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		09/01/2011	Various		159,805	136,110	139,932	142,540		(479)		(479)		142,062		17,743	17,743	7,982	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		09/01/2011	SCHEDULED REDEMPTION		23	23	23	23		(1)		(1)		23				1	05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		09/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2011	SCHEDULED REDEMPTION		27	27	28	28		(2)		(2)		27				1	05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		09/01/2011	Various		146,122	124,463	129,344	134,234		(870)		(870)		133,364		12,758	12,758	7,298	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		09/01/2011	SCHEDULED REDEMPTION		343	343	352	359		(16)		(16)		343				19	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		09/01/2011	SCHEDULED REDEMPTION		340	340	349	353		(13)		(13)		340				19	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		09/01/2011	SCHEDULED REDEMPTION		88	88	91	93		(5)		(5)		88				5	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		09/01/2011	Various		266,914	227,432	236,565	242,916		(1,581)		(1,581)		241,335		25,579	25,579	13,321	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2011	SCHEDULED REDEMPTION		1,526	1,526	1,518	1,513		13		13		1,526				74	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		09/01/2011	SCHEDULED REDEMPTION		179	179	185	192		(13)		(13)		179				10	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		09/01/2011	SCHEDULED REDEMPTION		91	91	94	96		(5)		(5)		91				5	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		09/01/2011	SCHEDULED REDEMPTION		154	154	158	160		(7)		(7)		154				8	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		09/01/2011	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				2	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		09/01/2011	SCHEDULED REDEMPTION		79	79	82	85		(6)		(6)		79				4	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		09/01/2011	SCHEDULED REDEMPTION		84	84	86	90		(6)		(6)		84				5	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2011	SCHEDULED REDEMPTION		459	459	470	477		(18)		(18)		459				23	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		09/01/2011	SCHEDULED REDEMPTION		470	470	489	534		(64)		(64)		470				26	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2011	SCHEDULED REDEMPTION		2,874	2,874	2,858	2,838		36		36		2,874				135	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		09/01/2011	SCHEDULED REDEMPTION		708	708	727	744		(37)		(37)		708				38	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		09/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		09/01/2011	SCHEDULED REDEMPTION		148	148	152	159		(12)		(12)		148				8	08/01/2031	1
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		09/01/2011	SCHEDULED REDEMPTION		105	105	108	111		(5)		(5)		105				6	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		09/01/2011	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				2	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		09/01/2011	SCHEDULED REDEMPTION		94	94	96	101		(7)		(7)		94				5	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		09/01/2011	SCHEDULED REDEMPTION		168	168	172	173		(5)		(5)		168				8	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		09/01/2011	SCHEDULED REDEMPTION		37	37	38	41		(4)		(4)		37				2	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		09/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		09/01/2011	SCHEDULED REDEMPTION		42	42	43	46		(4)		(4)		42				2	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2011	SCHEDULED REDEMPTION		20	20	20	20						20				1	10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		09/01/2011	SCHEDULED REDEMPTION		55	55	56	57		(2)		(2)		55				3	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		09/01/2011	SCHEDULED REDEMPTION		135	135	138	143		(8)		(8)		135				7	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					10/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		09/01/2011	SCHEDULED REDEMPTION		453	453	466	472		(19)		(19)		453				24	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		09/01/2011	SCHEDULED REDEMPTION		178	178	183	186		(8)		(8)		178				10	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		09/01/2011	SCHEDULED REDEMPTION		382	382	391	403		(21)		(21)		382				19	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		09/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		09/01/2011	SCHEDULED REDEMPTION		35	35	35	37		(2)		(2)		35				2	12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		09/01/2011	SCHEDULED REDEMPTION		525	525	546	560		(35)		(35)		525				28	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		09/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		09/01/2011	Various		914,685	813,263	833,086	837,461		71		71		837,532		77,153	77,153	43,604	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2011	SCHEDULED REDEMPTION		14	14	15	15						14				1	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		09/20/2011	Various		113,852	104,541	105,916	106,001		(530)		(530)		105,471		8,381	8,381	4,792	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2011	SCHEDULED REDEMPTION		375	375	388	399		(24)		(24)		375				18	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		09/20/2011	Various		171,887	155,248	158,887	159,712		(1,346)		(1,346)		158,365		13,521	13,521	7,245	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		09/01/2011	SCHEDULED REDEMPTION		7,336	7,336	7,541	7,658		(321)		(321)		7,336				412	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		09/01/2011	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				3	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		09/20/2011	Various		18,355	16,606	17,014	17,071		(136)		(136)		16,934		1,421	1,421	801	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2011	SCHEDULED REDEMPTION		326	326	337	335		(9)		(9)		326				15	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		09/22/2011	Various		1,547,863	1,374,111	1,395,796	1,394,070		(3,597)		(3,597)		1,390,473		157,390	157,390	72,832	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		09/20/2011	Various		18,538	17,202	17,418	17,411		(58)		(58)		17,353		1,184	1,184	807	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		09/01/2011	SCHEDULED REDEMPTION		817	817	849	885		(68)		(68)		817				43	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		09/01/2011	SCHEDULED REDEMPTION		4,212	4,212	4,358	4,357		(145)		(145)		4,212				183	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		09/01/2011	SCHEDULED REDEMPTION		58,683	58,683	60,703	62,896		(4,213)		(4,213)		58,683				3,079	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2011	SCHEDULED REDEMPTION		81	81	84	89		(7)		(7)		81				4	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		09/01/2011	SCHEDULED REDEMPTION		25,017	25,017	26,021	25,998		(982)		(982)		25,017				1,257	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		09/20/2011	Various		31,252	28,520	28,877	28,867		(38)		(38)		28,830		2,422	2,422	1,373	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		09/20/2011	Various		1,542	1,406	1,438	1,439						1,439		103	103	65	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		09/01/2011	SCHEDULED REDEMPTION		82	82	85	88		(6)		(6)		82				4	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		09/01/2011	SCHEDULED REDEMPTION		91	91	94	97		(6)		(6)		91				5	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25				1	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2011	SCHEDULED REDEMPTION		157	157	162	161		(4)		(4)		157				8	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2011	SCHEDULED REDEMPTION		13,729	13,729	14,216	14,730		(1,001)		(1,001)		13,729				719	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		09/09/2011	Various		581,877	504,143	524,939	536,545		85		85		536,630		45,246	45,246	27,593	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2011	Various		597,634	516,479	534,798	543,859		494		494		544,353		53,280	53,280	28,258	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		09/01/2011	Various		382,441	325,753	343,873	350,773		(1,165)		(1,165)		349,608		32,833	32,833	19,102	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		09/08/2011	Various		659,065	567,383	588,837	611,078		(9,247)		(9,247)		601,832		57,233	57,233	31,047	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		09/01/2011	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		09/01/2011	SCHEDULED REDEMPTION		154	154	159	156		(2)		(2)		154				7	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		09/01/2011	SCHEDULED REDEMPTION		793	793	821	830		(36)		(36)		793				37	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		09/01/2011	SCHEDULED REDEMPTION		51	51	53	56		(5)		(5)		51				2	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2011	SCHEDULED REDEMPTION		685	685	708	703		(19)		(19)		685				32	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		09/20/2011	Various		3,272	3,056	3,123	3,093		2		2		3,096		176	176	128	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2011	SCHEDULED REDEMPTION		79	79	79	79		1		1		79				4	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2011	SCHEDULED REDEMPTION		67	67	67	66		1		1		67				3	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		09/20/2011	Various		3,271	2,997	3,070	3,068		(16)		(16)		3,052		219	219	139	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2011	SCHEDULED REDEMPTION		456	456	454	452		4		4		456				21	09/01/2032	1
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		09/20/2011	Various		206,468	186,458	188,797	188,716		(13)		(13)		188,703		17,764	17,764	8,808	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		09/20/2011	Various		154,431	140,125	143,185	142,852		126		126		142,977		11,453	11,453	6,566	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		09/20/2011	Various		110,026	99,729	102,222	103,118		(852)		(852)		102,266		7,759	7,759	4,735	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/20/2011	Various		74,980	68,275	69,982	69,875		(88)		(88)		69,787		5,193	5,193	3,160	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		09/20/2011	Various		177,187	160,017	163,693	163,784		(888)		(888)		162,896		14,290	14,290	7,706	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2011	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	01/01/2033	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		09/20/2011	Various		152,624	137,748	139,399	139,345		(7)		(7)		139,338		13,286	13,286	6,690	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		09/01/2011	SCHEDULED REDEMPTION		452	452	449	449		2		2		452				18	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		09/20/2011	Various		5,148	4,671	4,773	4,743		2		2		4,745		403	403	221	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		09/20/2011	Various		7,565	6,860	7,021	7,029		(37)		(37)		6,992		573	573	329	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		09/01/2011	SCHEDULED REDEMPTION		29,142	29,142	28,978	28,986		156		156		29,142				1,129	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		09/20/2011	Various		11,381	10,273	10,530	10,559		(10)		(10)		10,549		832	832	492	02/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		09/01/2011	SCHEDULED REDEMPTION		97	97	100	102		(6)		(6)		97				5	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2011	SCHEDULED REDEMPTION		280	280	289	288		(8)		(8)		280				13	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		09/01/2011	SCHEDULED REDEMPTION		31,627	31,627	32,007	31,997		(369)		(369)		31,627				1,422	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2011	SCHEDULED REDEMPTION		26,142	26,142	26,563	26,736		(594)		(594)		26,142				928	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2011	SCHEDULED REDEMPTION		1,263	1,263	1,290	1,299		(37)		(37)		1,263				64	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2011	SCHEDULED REDEMPTION		1,371	1,371	1,399	1,416		(45)		(45)		1,371				69	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2011	SCHEDULED REDEMPTION		1,109	1,109	1,130	1,137		(28)		(28)		1,109				56	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		09/01/2011	SCHEDULED REDEMPTION		919	919	936	942		(24)		(24)		919				47	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2011	SCHEDULED REDEMPTION		939	939	957	963		(24)		(24)		939				48	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		09/01/2011	SCHEDULED REDEMPTION		22	22	23	22		(1)		(1)		22				1	07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2011	SCHEDULED REDEMPTION		231	231	239	240		(9)		(9)		231				11	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		09/01/2011	SCHEDULED REDEMPTION		992	992	981	988		4		4		992				50	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2011	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	09/01/2022	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		09/01/2011	SCHEDULED REDEMPTION		28	28	28	28						28				2	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		09/01/2011	SCHEDULED REDEMPTION		93	93	96	94		(1)		(1)		93				5	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		09/01/2011	SCHEDULED REDEMPTION		10,593	10,593	10,580	10,604		(11)		(11)		10,593				459	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		09/01/2011	SCHEDULED REDEMPTION		1,599	1,599	1,651	1,629		(29)		(29)		1,599				92	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		09/01/2011	SCHEDULED REDEMPTION		2,153	2,153	2,223	2,204		(52)		(52)		2,153				124	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		09/01/2011	SCHEDULED REDEMPTION		2,047	2,047	2,114	2,084		(37)		(37)		2,047				118	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2011	SCHEDULED REDEMPTION		2,258	2,258	2,336	2,331		(73)		(73)		2,258				131	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2011	SCHEDULED REDEMPTION		32,187	32,187	33,545	33,218		(1,030)		(1,030)		32,187				1,365	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		09/01/2011	SCHEDULED REDEMPTION		6,531	6,531	6,776	6,718		(187)		(187)		6,531				237	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		09/01/2011	SCHEDULED REDEMPTION		6,395	6,395	6,635	6,610		(216)		(216)		6,395				233	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		09/01/2011	SCHEDULED REDEMPTION		27,859	27,859	29,234	29,394		(1,535)		(1,535)		27,859				1,100	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		09/01/2011	SCHEDULED REDEMPTION		33,052	33,052	34,684	34,257		(1,205)		(1,205)		33,052				1,313	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		09/01/2011	SCHEDULED REDEMPTION		7,864	7,864	8,253	8,195		(330)		(330)		7,864				317	06/01/2018	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		09/01/2011	SCHEDULED REDEMPTION		2,215	2,215	2,258	2,219		(4)		(4)		2,215				111	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		09/01/2011	SCHEDULED REDEMPTION		784	784	799	786		(2)		(2)		784				38	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2011	SCHEDULED REDEMPTION		15,615	15,615	15,082	15,461		154		154		15,615				575	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		09/01/2011	SCHEDULED REDEMPTION		1,597	1,597	1,649	1,636		(39)		(39)		1,597				90	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2011	SCHEDULED REDEMPTION		603	603	624	619		(16)		(16)		603				35	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		09/01/2011	SCHEDULED REDEMPTION		1,329	1,329	1,395	1,368		(39)		(39)		1,329				53	05/01/2017	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		09/01/2011	SCHEDULED REDEMPTION		8,369	8,369	8,683	8,614		(245)		(245)		8,369				304	09/01/2012	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		09/01/2011	SCHEDULED REDEMPTION		28,664	28,664	29,416	29,148		(485)		(485)		28,664				1,049	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		09/01/2011	SCHEDULED REDEMPTION		753	753	781	772		(19)		(19)		753				27	01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		09/01/2011	SCHEDULED REDEMPTION		1,324	1,324	1,390	1,364		(39)		(39)		1,324				53	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		09/01/2011	SCHEDULED REDEMPTION		15,518	15,518	15,925	15,818		(301)		(301)		15,518				558	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		09/01/2011	SCHEDULED REDEMPTION		1,299	1,299	1,333	1,316		(17)		(17)		1,299				48	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		09/01/2011	SCHEDULED REDEMPTION		987	987	1,022	1,022		(34)		(34)		987				36	08/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		09/01/2011	Various		4,763,470	4,453,255	4,519,359	4,494,564		(7,463)		(7,463)		4,487,101		276,370	276,370	173,166	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		09/01/2011	SCHEDULED REDEMPTION		12,204	12,204	12,524	12,380		(176)		(176)		12,204				452	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		09/01/2011	SCHEDULED REDEMPTION		803	803	824	816		(13)		(13)		803				29	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2011	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21				1	09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2011	SCHEDULED REDEMPTION		641	641	650	654		(13)		(13)		641				32	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2011	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19				1	12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2011	SCHEDULED REDEMPTION		539	539	554	581		(42)		(42)		539				29	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		09/01/2011	SCHEDULED REDEMPTION		2,846	2,846	2,960	3,131		(285)		(285)		2,846				160	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		09/01/2011	SCHEDULED REDEMPTION		313	313	323	343		(31)		(31)		313				17	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		09/01/2011	SCHEDULED REDEMPTION		1,028	1,028	1,057	1,121		(93)		(93)		1,028				52	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		09/01/2011	Various		356,131	305,181	315,313	334,881		(5,893)		(5,893)		328,988		27,143	27,143	17,698	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		09/01/2011	SCHEDULED REDEMPTION		136	136	141	149		(13)		(13)		136				7	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		09/01/2011	SCHEDULED REDEMPTION		280	280	288	301		(21)		(21)		280				15	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2011	SCHEDULED REDEMPTION		111	111	114	120		(9)		(9)		111				6	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2011	SCHEDULED REDEMPTION		4,856	4,856	5,023	5,298		(443)		(443)		4,856				245	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2011	SCHEDULED REDEMPTION		1,278	1,278	1,322	1,418		(140)		(140)		1,278				65	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2011	SCHEDULED REDEMPTION		1,130	1,130	1,169	1,163		(33)		(33)		1,130				53	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2011	SCHEDULED REDEMPTION		20,890	20,890	22,026	23,176		(2,286)		(2,286)		20,890				1,062	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		09/20/2011	Various		67,863	61,524	63,034	62,877		(91)		(91)		62,785		5,078	5,078	2,919	08/01/2029	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)
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		09/20/2011	Various		91,103	82,709	84,557	84,513		(109)		(109)		84,404		6,699	6,699	3,917	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		09/20/2011	Various		293,081	265,680	271,588	270,297		341		341		270,638		22,443	22,443	12,550	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		09/20/2011	Various		829,906	752,890	778,568	776,963		(1,361)		(1,361)		775,603		54,303	54,303	35,630	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		09/20/2011	Various		63,708	57,797	59,124	59,635		(410)		(410)		59,224		4,484	4,484	2,735	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		09/20/2011	Various		1,434,793	1,301,542	1,345,730	1,351,854		(3,804)		(3,804)		1,348,050		86,743	86,743	61,571	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		09/20/2011	Various		41,073	37,238	38,169	38,458		(113)		(113)		38,345		2,728	2,728	1,770	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2011	SCHEDULED REDEMPTION		144	144	147	147		(3)		(3)		144				6	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2011	SCHEDULED REDEMPTION		171	171	177	177		(6)		(6)		171				8	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		09/20/2011	Various		40,544	36,932	37,776	37,758		(132)		(132)		37,626		2,917	2,917	1,747	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		09/01/2011	SCHEDULED REDEMPTION		19,022	19,022	18,300	18,656		366		366		19,022				699	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2011	SCHEDULED REDEMPTION		573	573	580	579		(6)		(6)		573				27	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		09/01/2011	SCHEDULED REDEMPTION		82,296	82,296	83,620	83,853		(1,557)		(1,557)		82,296				2,985	07/01/2038	1
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		09/01/2011	Various		19,512,463	18,237,824	18,556,254	18,588,119		(29,110)		(29,110)		18,559,009		953,454	953,454	693,419	10/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2011	SCHEDULED REDEMPTION		74,346	74,346	71,523	72,379		1,967		1,967		74,346				2,691	08/01/2035	1
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		09/06/2011	Various		9,126,656	8,501,814	8,666,631	8,665,802		2,553		2,553		8,668,354		458,301	458,301	324,910	04/01/2037	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		09/01/2011	SCHEDULED REDEMPTION		5,701	5,701	5,307	5,570		131		131		5,701				173	02/01/2037	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		09/01/2011	SCHEDULED REDEMPTION		664	664	686	667		(3)		(3)		664				30	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		09/01/2011	SCHEDULED REDEMPTION		12,702	12,702	13,063	12,789		(87)		(87)		12,702				687	09/01/2012	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		09/01/2011	SCHEDULED REDEMPTION		26,465	26,465	25,871	26,043		422		422		26,465				771	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		09/01/2011	SCHEDULED REDEMPTION		3,293	3,293	3,416	3,390		(98)		(98)		3,293				119	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		09/01/2011	SCHEDULED REDEMPTION		14,324	14,324	14,568	14,457		(133)		(133)		14,324				521	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		09/01/2011	SCHEDULED REDEMPTION		4,531	4,531	4,696	4,670		(139)		(139)		4,531				164	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		09/01/2011	SCHEDULED REDEMPTION		1,630	1,630	1,673	1,670		(40)		(40)		1,630				53	03/01/2021	1
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		09/01/2011	SCHEDULED REDEMPTION		31,230	31,230	32,772	32,770		(1,540)		(1,540)		31,230				1,235	05/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		09/01/2011	SCHEDULED REDEMPTION		3,457	3,457	3,601	3,627		(170)		(170)		3,457				137	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		09/01/2011	SCHEDULED REDEMPTION		5,849	5,849	6,138	6,141		(292)		(292)		5,849				231	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		09/01/2011	SCHEDULED REDEMPTION		3,309	3,309	3,447	3,459		(150)		(150)		3,309				131	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		09/01/2011	SCHEDULED REDEMPTION		829	829	851	856		(27)		(27)		829				27	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		09/01/2011	SCHEDULED REDEMPTION		26,099	26,099	27,380	27,664		(1,565)		(1,565)		26,099				1,041	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		09/01/2011	SCHEDULED REDEMPTION		36,280	36,280	38,041	38,288		(2,007)		(2,007)		36,280				1,444	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		09/01/2011	SCHEDULED REDEMPTION		21,298	21,298	22,207	22,620		(1,322)		(1,322)		21,298				845	09/01/2021	1
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		09/01/2011	SCHEDULED REDEMPTION		433,309	433,309	457,209	457,166		(23,857)		(23,857)		433,309				17,189	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2011	SCHEDULED REDEMPTION		125,071	125,071	131,165	131,819		(6,748)		(6,748)		125,071				4,971	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		09/01/2011	SCHEDULED REDEMPTION		3,501	3,501	3,647	3,701		(200)		(200)		3,501				139	11/01/2021	1
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		09/07/2011	Various		15,880,690	14,803,743	15,534,677	15,512,438		(22,114)		(22,114)		15,490,324		390,366	390,366	569,916	12/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		09/01/2011	SCHEDULED REDEMPTION		1,072	1,072	1,125	1,144		(72)		(72)		1,072				43	01/01/2022	1
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		09/01/2011	SCHEDULED REDEMPTION		20,217	20,217	21,077	21,380		(1,163)		(1,163)		20,217				803	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		09/01/2011	SCHEDULED REDEMPTION		29,150	29,150	30,366	30,789		(1,639)		(1,639)		29,150				1,163	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		09/01/2011	SCHEDULED REDEMPTION		21,657	21,657	22,560	22,819		(1,162)		(1,162)		21,657				856	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		09/01/2011	SCHEDULED REDEMPTION		22,971	22,971	23,948	24,236		(1,265)		(1,265)		22,971				910	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		09/01/2011	SCHEDULED REDEMPTION		27,267	27,267	28,404	28,824		(1,557)		(1,557)		27,267				1,088	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		09/01/2011	SCHEDULED REDEMPTION		39,342	39,342	41,284	41,581		(2,240)		(2,240)		39,342				1,567	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		09/01/2011	SCHEDULED REDEMPTION		15,598	15,598	16,264	16,460		(862)		(862)		15,598				618	04/01/2022	1
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		09/01/2011	SCHEDULED REDEMPTION		3,368	3,368	3,534	3,544		(176)		(176)		3,368				136	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		09/01/2011	SCHEDULED REDEMPTION		18,753	18,753	19,679	19,739		(986)		(986)		18,753				742	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		09/01/2011	SCHEDULED REDEMPTION		14,641	14,641	15,364	15,483		(841)		(841)		14,641				578	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		09/01/2011	SCHEDULED REDEMPTION		56,230	56,230	58,211	58,607		(2,377)		(2,377)		56,230				2,015	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		09/01/2011	SCHEDULED REDEMPTION		545	545	567	576		(32)		(32)		545				22	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2011	SCHEDULED REDEMPTION		23,190	23,190	24,023	24,285		(1,094)		(1,094)		23,190				842	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		09/01/2011	SCHEDULED REDEMPTION		2,568	2,568	2,695	2,703		(135)		(135)		2,568				101	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		09/01/2011	SCHEDULED REDEMPTION		11,449	11,449	11,938	12,084		(635)		(635)		11,449				450	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		09/01/2011	SCHEDULED REDEMPTION		20,358	20,358	21,075	21,454		(1,096)		(1,096)		20,358				736	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		09/01/2011	SCHEDULED REDEMPTION		1,578	1,578	1,644	1,665		(87)		(87)		1,578				63	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2011	SCHEDULED REDEMPTION		101,396	101,396	105,722	107,680		(6,285)		(6,285)		101,396				4,013	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2011	SCHEDULED REDEMPTION		62,657	62,657	65,276	66,163		(3,505)		(3,505)		62,657				2,487	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		09/01/2011	SCHEDULED REDEMPTION		1,592	1,592	1,670	1,700		(109)		(109)		1,592				63	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		09/01/2011	SCHEDULED REDEMPTION		1,332	1,332	1,367	1,361		(29)		(29)		1,332				42	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2011	SCHEDULED REDEMPTION		128,700	128,700	133,773	134,402		(5,701)		(5,701)		128,700				4,656	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		09/01/2011	SCHEDULED REDEMPTION		34,688	34,688	35,608	35,689		(1,001)		(1,001)		34,688				1,121	10/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2011	SCHEDULED REDEMPTION		2,506	2,506	2,572	2,577		(71)		(71)		2,506				82	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		09/01/2011	SCHEDULED REDEMPTION		20,967	20,967	21,703	22,142		(1,175)		(1,175)		20,967				764	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		09/01/2011	SCHEDULED REDEMPTION		6,151	6,151	6,367	6,499		(349)		(349)		6,151				223	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2011	SCHEDULED REDEMPTION		44,411	44,411	46,323	47,143		(2,732)		(2,732)		44,411				1,749	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		09/01/2011	SCHEDULED REDEMPTION		51,373	51,373	53,516	54,938		(3,565)		(3,565)		51,373				2,051	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		09/01/2011	SCHEDULED REDEMPTION		42,370	42,370	44,244	45,035		(2,666)		(2,666)		42,370				1,684	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		09/01/2011	SCHEDULED REDEMPTION		29,171	29,171	30,388	30,615		(1,444)		(1,444)		29,171				1,158	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		09/01/2011	SCHEDULED REDEMPTION		40,679	40,679	42,387	42,926		(2,246)		(2,246)		40,679				1,602	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		09/01/2011	SCHEDULED REDEMPTION		1,124	1,124	1,179	1,200		(76)		(76)		1,124				45	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2011	SCHEDULED REDEMPTION		1,102,848	1,102,848	1,146,316	1,155,216		(52,368)		(52,368)		1,102,848				39,860	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		09/01/2011	SCHEDULED REDEMPTION		68,303	68,303	70,995	71,761		(3,458)		(3,458)		68,303				2,477	02/01/2023	1
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		09/01/2011	SCHEDULED REDEMPTION		43,893	43,893	45,724	46,968		(3,076)		(3,076)		43,893				1,740	02/01/2023	1
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		09/01/2011	SCHEDULED REDEMPTION		38,994	38,994	40,920	41,243		(2,249)		(2,249)		38,994				1,552	10/01/2022	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		09/01/2011	SCHEDULED REDEMPTION		14,234	14,234	14,842	15,080		(845)		(845)		14,234				568	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		09/01/2011	SCHEDULED REDEMPTION		30,586	30,586	31,862	32,415		(1,829)		(1,829)		30,586				1,211	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		09/01/2011	SCHEDULED REDEMPTION		24,553	24,553	25,765	25,919		(1,366)		(1,366)		24,553				973	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2011	SCHEDULED REDEMPTION		53,458	53,458	55,401	56,496		(3,038)		(3,038)		53,458				1,928	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		09/01/2011	SCHEDULED REDEMPTION		13,829	13,829	14,512	14,665		(835)		(835)		13,829				547	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2011	SCHEDULED REDEMPTION		215,072	215,072	222,844	228,004		(12,932)		(12,932)		215,072				7,804	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2011	SCHEDULED REDEMPTION		42,135	42,135	43,253	43,174		(1,038)		(1,038)		42,135				1,368	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		09/01/2011	SCHEDULED REDEMPTION		12,880	12,880	13,425	13,639		(759)		(759)		12,880				509	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		09/01/2011	SCHEDULED REDEMPTION		7,725	7,725	7,996	8,076		(351)		(351)		7,725				278	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2011	SCHEDULED REDEMPTION		104,544	104,544	108,464	111,045		(6,501)		(6,501)		104,544				3,788	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		09/01/2011	SCHEDULED REDEMPTION		201,057	201,057	206,390	206,696		(5,639)		(5,639)		201,057				6,582	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2011	SCHEDULED REDEMPTION		214,290	214,290	222,233	225,742		(11,452)		(11,452)		214,290				7,785	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2011	SCHEDULED REDEMPTION		2,136	2,136	2,211	2,239		(103)		(103)		2,136				77	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		09/01/2011	SCHEDULED REDEMPTION		59,046	59,046	61,950	62,997		(3,950)		(3,950)		59,046				2,342	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		09/01/2011	SCHEDULED REDEMPTION		29,320	29,320	30,748	31,087		(1,768)		(1,768)		29,320				1,162	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		09/01/2011	SCHEDULED REDEMPTION		18,724	18,724	19,649	19,868		(1,144)		(1,144)		18,724				738	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		09/01/2011	SCHEDULED REDEMPTION		1,948	1,948	2,029	2,066		(118)		(118)		1,948				77	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		09/01/2011	SCHEDULED REDEMPTION		50,812	50,812	53,099	53,862		(3,050)		(3,050)		50,812				2,028	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		09/01/2011	SCHEDULED REDEMPTION		2,952	2,952	3,075	3,127		(176)		(176)		2,952				116	12/01/2021	1
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		09/01/2011	SCHEDULED REDEMPTION		66,183	66,183	69,451	71,304		(5,122)		(5,122)		66,183				2,619	05/01/2023	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		09/01/2011	SCHEDULED REDEMPTION		1,145	1,145	1,202	1,219		(74)		(74)		1,145				45	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2011	SCHEDULED REDEMPTION		274,956	274,956	284,635	291,253		(16,297)		(16,297)		274,956				10,064	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		09/01/2011	SCHEDULED REDEMPTION		23,617	23,617	24,503	25,013		(1,396)		(1,396)		23,617				854	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		09/01/2011	SCHEDULED REDEMPTION		19,264	19,264	20,067	20,411		(1,147)		(1,147)		19,264				762	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		09/01/2011	SCHEDULED REDEMPTION		34,355	34,355	35,709	35,963		(1,608)		(1,608)		34,355				1,240	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		09/01/2011	SCHEDULED REDEMPTION		3,997	3,997	4,147	4,199		(202)		(202)		3,997				145	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2011	SCHEDULED REDEMPTION		2,758	2,758	2,862	2,889		(131)		(131)		2,758				99	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		09/01/2011	SCHEDULED REDEMPTION		911,364	911,364	938,420	960,553		(49,189)		(49,189)		911,364				29,801	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2011	SCHEDULED REDEMPTION		94,983	94,983	98,494	102,530		(7,547)		(7,547)		94,983				3,489	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		09/01/2011	SCHEDULED REDEMPTION		9,154	9,154	9,498	9,727		(573)		(573)		9,154				332	02/01/2024	1
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		09/01/2011	SCHEDULED REDEMPTION		13,096	13,096	13,743	13,801		(705)		(705)		13,096				518	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2011	SCHEDULED REDEMPTION		173,683	173,683	180,409	183,596		(9,913)		(9,913)		173,683				6,250	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2011	SCHEDULED REDEMPTION		215,805	215,805	224,311	229,800		(13,995)		(13,995)		215,805				7,800	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		09/01/2011	SCHEDULED REDEMPTION		54,095	54,095	56,123	56,990		(2,896)		(2,896)		54,095				1,952	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2011	SCHEDULED REDEMPTION		72,760	72,760	75,443	76,177		(3,417)		(3,417)		72,760				2,645	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		09/01/2011	SCHEDULED REDEMPTION		21,172	21,172	22,218	22,779		(1,607)		(1,607)		21,172				851	01/01/2024	1
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		09/01/2011	Various		29,657,291	28,018,049	28,747,654	28,707,256		(59,703)		(59,703)		28,647,554		1,009,737	1,009,737	976,673	04/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		09/01/2011	SCHEDULED REDEMPTION		67,378	67,378	70,705	70,727		(3,350)		(3,350)		67,378				2,625	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2011	SCHEDULED REDEMPTION		289,151	289,151	300,547	307,051		(17,900)		(17,900)		289,151				10,593	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		09/01/2011	SCHEDULED REDEMPTION		7,417	7,417	7,783	7,857		(440)		(440)		7,417				293	12/01/2023	1
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		09/07/2011	Various		21,450,338	20,028,592	20,917,361	21,006,459		(62,384)		(62,384)		20,944,074		506,263	506,263	769,613	01/01/2024	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		09/01/2011	SCHEDULED REDEMPTION		34,170	34,170	35,857	36,175		(2,005)		(2,005)		34,170				1,353	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		09/01/2011	SCHEDULED REDEMPTION		15,375	15,375	14,681	14,866		508		508		15,375				436	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2011	SCHEDULED REDEMPTION		2,580	2,580	2,677	2,668		(88)		(88)		2,580				94	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		09/01/2011	SCHEDULED REDEMPTION		22,278	22,278	21,772	21,956		321		321		22,278				636	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		09/01/2011	SCHEDULED REDEMPTION		1,416	1,416	1,486	1,469		(53)		(53)		1,416				57	04/01/2020	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)
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		09/01/2011	SCHEDULED REDEMPTION		38,571	38,571	37,742	38,002		569		569		38,571				1,116	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		09/01/2011	SCHEDULED REDEMPTION		25,051	25,051	24,501	24,715		335		335		25,051				717	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		09/01/2011	SCHEDULED REDEMPTION		11,240	11,240	10,987	11,111		129		129		11,240				329	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		09/01/2011	SCHEDULED REDEMPTION		3,437	3,437	3,581	3,601		(163)		(163)		3,437				136	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		09/01/2011	SCHEDULED REDEMPTION		13,275	13,275	13,743	13,832		(558)		(558)		13,275				476	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		09/01/2011	SCHEDULED REDEMPTION		1,892	1,892	1,971	1,992		(100)		(100)		1,892				75	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		09/01/2011	SCHEDULED REDEMPTION		72,928	72,928	75,970	76,583		(3,655)		(3,655)		72,928				2,914	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		09/01/2011	SCHEDULED REDEMPTION		7,425	7,425	7,792	7,834		(409)		(409)		7,425				300	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		09/01/2011	SCHEDULED REDEMPTION		3,847	3,847	4,037	4,115		(269)		(269)		3,847				154	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		09/01/2011	SCHEDULED REDEMPTION		28,560	28,560	29,752	30,328		(1,768)		(1,768)		28,560				1,154	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		09/01/2011	SCHEDULED REDEMPTION		10,114	10,114	10,471	10,647		(533)		(533)		10,114				370	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2011	SCHEDULED REDEMPTION		56,339	56,339	58,724	59,891		(3,552)		(3,552)		56,339				2,256	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		09/01/2011	SCHEDULED REDEMPTION		10,696	10,696	11,224	11,220		(524)		(524)		10,696				434	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		09/01/2011	SCHEDULED REDEMPTION		2,330	2,330	2,417	2,449		(119)		(119)		2,330				85	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		09/01/2011	SCHEDULED REDEMPTION		827	827	858	873		(46)		(46)		827				30	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2011	SCHEDULED REDEMPTION		29,101	29,101	30,126	30,662		(1,562)		(1,562)		29,101				1,033	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		09/01/2011	SCHEDULED REDEMPTION		16,909	16,909	17,744	17,836		(927)		(927)		16,909				673	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		09/01/2011	SCHEDULED REDEMPTION		4,396	4,396	4,597	4,655		(259)		(259)		4,396				177	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		09/01/2011	SCHEDULED REDEMPTION		2,754	2,754	2,890	2,932		(178)		(178)		2,754				112	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		09/01/2011	SCHEDULED REDEMPTION		12,793	12,793	13,339	13,682		(888)		(888)		12,793				513	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		09/01/2011	SCHEDULED REDEMPTION		1,591	1,591	1,658	1,706		(115)		(115)		1,591				62	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2011	SCHEDULED REDEMPTION		4,243	4,243	4,392	4,506		(263)		(263)		4,243				151	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2011	SCHEDULED REDEMPTION		34,303	34,303	35,508	36,455		(2,152)		(2,152)		34,303				1,257	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		09/01/2011	SCHEDULED REDEMPTION		18,820	18,820	19,750	19,850		(1,029)		(1,029)		18,820				756	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		09/01/2011	SCHEDULED REDEMPTION		29,998	29,998	31,479	31,384		(1,386)		(1,386)		29,998				1,186	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		09/01/2011	SCHEDULED REDEMPTION		36,778	36,778	37,754	37,536		(758)		(758)		36,778				1,210	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2011	SCHEDULED REDEMPTION		8,669	8,669	8,994	9,131		(462)		(462)		8,669				313	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		09/01/2011	SCHEDULED REDEMPTION		1,059	1,059	1,112	1,121		(61)		(61)		1,059				42	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		09/01/2011	SCHEDULED REDEMPTION		54,497	54,497	57,049	57,709		(3,212)		(3,212)		54,497				2,117	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		09/01/2011	SCHEDULED REDEMPTION		20,494	20,494	21,349	22,074		(1,580)		(1,580)		20,494				821	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		09/01/2011	SCHEDULED REDEMPTION		30,112	30,112	31,598	32,399		(2,287)		(2,287)		30,112				1,201	09/01/2023	1
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		09/01/2011	SCHEDULED REDEMPTION		1,018	1,018	1,068	1,093		(75)		(75)		1,018				41	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		09/01/2011	SCHEDULED REDEMPTION		3,208	3,208	3,329	3,430		(222)		(222)		3,208				118	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		09/01/2011	SCHEDULED REDEMPTION		12,860	12,860	13,409	13,842		(982)		(982)		12,860				503	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		09/01/2011	SCHEDULED REDEMPTION		27,747	27,747	28,904	29,330		(1,584)		(1,584)		27,747				1,098	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2011	SCHEDULED REDEMPTION		397,181	397,181	407,715	406,279		(9,098)		(9,098)		397,181				12,945	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2011	Various		7,847,642	7,325,263	7,596,131	7,646,618		(93,519)		(93,519)		7,553,099		294,543	294,543	287,832	04/01/2024	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		09/01/2011	SCHEDULED REDEMPTION		8,470	8,470	8,382	8,426		44		44		8,470				429	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		09/01/2011	SCHEDULED REDEMPTION		7,324	7,324	7,248	7,279		46		46		7,324				365	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		09/01/2011	SCHEDULED REDEMPTION		2,004	2,004	1,984	1,991		13		13		2,004				78	10/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		09/02/2011	Various		5,234,617	4,829,074	4,780,784	4,799,688		(8,980)		(8,980)		4,790,708		443,908	443,908	204,555	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		09/02/2011	Various		4,231,663	3,903,842	3,864,803	3,890,854		(11,761)		(11,761)		3,879,094		352,569	352,569	166,560	12/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		09/01/2011	SCHEDULED REDEMPTION		6,445	6,445	6,763	6,676		(231)		(231)		6,445				259	12/01/2020	1
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		09/01/2011	SCHEDULED REDEMPTION		29,227	29,227	30,670	30,686		(1,459)		(1,459)		29,227				1,158	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		09/01/2011	SCHEDULED REDEMPTION		430	430	445	441		(10)		(10)		430				16	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		09/01/2011	SCHEDULED REDEMPTION		1,766	1,766	1,828	1,832		(66)		(66)		1,766				66	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		09/01/2011	SCHEDULED REDEMPTION		4,263	4,263	4,474	4,603		(340)		(340)		4,263				163	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		09/01/2011	SCHEDULED REDEMPTION		26,586	26,586	25,999	26,070		515		515		26,586				794	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		09/01/2011	SCHEDULED REDEMPTION		301	301	294	298		3		3		301				9	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		09/01/2011	SCHEDULED REDEMPTION		63,987	63,987	62,521	62,810		1,177		1,177		63,987				1,843	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		09/01/2011	SCHEDULED REDEMPTION		6,705	6,705	6,552	6,629		76		76		6,705				194	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		09/01/2011	SCHEDULED REDEMPTION		37,510	37,510	39,362	39,122		(1,612)		(1,612)		37,510				1,433	07/01/2019	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		09/01/2011	SCHEDULED REDEMPTION		878	878	909	900		(22)		(22)		878				32	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		09/01/2011	SCHEDULED REDEMPTION		2,419	2,419	2,520	2,573		(154)		(154)		2,419				96	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		09/01/2011	SCHEDULED REDEMPTION		26,882	26,882	28,003	29,409		(2,528)		(2,528)		26,882				1,000	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		09/01/2011	SCHEDULED REDEMPTION		23,795	23,795	24,970	25,413		(1,618)		(1,618)		23,795				971	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		09/01/2011	SCHEDULED REDEMPTION		803	803	843	886		(83)		(83)		803				33	09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		09/01/2011	SCHEDULED REDEMPTION		35,210	35,210	36,949	36,747		(1,537)		(1,537)		35,210				1,371	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		09/01/2011	SCHEDULED REDEMPTION		4,332	4,332	4,522	4,588		(256)		(256)		4,332				174	10/01/2021	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)
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		09/01/2011	SCHEDULED REDEMPTION		7,806	7,806	8,081	8,141		(336)		(336)		7,806				289	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		09/01/2011	SCHEDULED REDEMPTION		689	689	714	733		(44)		(44)		689				25	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		09/01/2011	SCHEDULED REDEMPTION		1,635	1,635	1,716	1,743		(108)		(108)		1,635				66	12/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		09/01/2011	SCHEDULED REDEMPTION		337	337	350	344		(6)		(6)		337				12	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		09/01/2011	SCHEDULED REDEMPTION		2,077	2,077	2,164	2,175		(98)		(98)		2,077				83	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		09/01/2011	SCHEDULED REDEMPTION		14,276	14,276	14,981	15,149		(872)		(872)		14,276				581	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		09/01/2011	SCHEDULED REDEMPTION		47,453	47,453	49,796	50,174		(2,722)		(2,722)		47,453				1,900	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		09/01/2011	SCHEDULED REDEMPTION		74,847	74,847	78,543	77,650		(2,803)		(2,803)		74,847				3,048	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		09/01/2011	SCHEDULED REDEMPTION		738	738	769	784		(46)		(46)		738				29	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		09/01/2011	SCHEDULED REDEMPTION		657	657	681	685		(29)		(29)		657				23	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		09/01/2011	SCHEDULED REDEMPTION		1,603	1,603	1,669	1,738		(135)		(135)		1,603				66	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		09/01/2011	SCHEDULED REDEMPTION		2,130	2,130	2,219	2,300		(170)		(170)		2,130				87	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		09/01/2011	SCHEDULED REDEMPTION		5,460	5,460	5,665	5,610		(150)		(150)		5,460				197	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		09/01/2011	SCHEDULED REDEMPTION		9,426	9,426	9,828	9,883		(457)		(457)		9,426				366	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		09/01/2011	SCHEDULED REDEMPTION		3,848	3,848	4,018	4,034		(187)		(187)		3,848				146	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		09/01/2011	SCHEDULED REDEMPTION		2,755	2,755	2,858	2,979		(224)		(224)		2,755				94	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		09/01/2011	SCHEDULED REDEMPTION		114,358	114,358	118,573	119,958		(5,599)		(5,599)		114,358				4,176	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		09/01/2011	SCHEDULED REDEMPTION		25,512	25,512	26,642	27,528		(2,016)		(2,016)		25,512				1,011	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		09/01/2011	SCHEDULED REDEMPTION		3,721	3,721	3,876	3,868		(147)		(147)		3,721				145	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		09/01/2011	SCHEDULED REDEMPTION		696	696	725	792		(96)		(96)		696				28	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		09/01/2011	SCHEDULED REDEMPTION		17,957	17,957	18,724	19,380		(1,423)		(1,423)		17,957				706	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		09/01/2011	SCHEDULED REDEMPTION		85,169	85,169	88,722	90,864		(5,695)		(5,695)		85,169				3,407	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		09/01/2011	SCHEDULED REDEMPTION		2,041	2,041	2,127	2,178		(137)		(137)		2,041				77	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		09/01/2011	SCHEDULED REDEMPTION		5,246	5,246	5,465	5,520		(274)		(274)		5,246				208	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		09/01/2011	SCHEDULED REDEMPTION		6,397	6,397	6,664	6,679		(282)		(282)		6,397				263	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		09/01/2011	SCHEDULED REDEMPTION		1,191	1,191	1,241	1,256		(65)		(65)		1,191				46	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		09/01/2011	SCHEDULED REDEMPTION		1,121	1,121	1,167	1,182		(61)		(61)		1,121				44	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		09/01/2011	SCHEDULED REDEMPTION		411	411	428	443		(33)		(33)		411				16	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		09/01/2011	SCHEDULED REDEMPTION		990	990	1,027	1,097		(107)		(107)		990				36	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		09/01/2011	SCHEDULED REDEMPTION		69,086	69,086	72,497	71,949		(2,863)		(2,863)		69,086				2,817	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		09/01/2011	SCHEDULED REDEMPTION		569	569	593	603		(34)		(34)		569				23	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		09/01/2011	SCHEDULED REDEMPTION		495	495	518	521		(25)		(25)		495				20	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2011	SCHEDULED REDEMPTION		58,967	58,967	61,037	61,227		(2,260)		(2,260)		58,967				2,150	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		09/01/2011	SCHEDULED REDEMPTION		19,994	19,994	20,744	21,235		(1,241)		(1,241)		19,994				722	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		09/01/2011	SCHEDULED REDEMPTION		31,070	31,070	32,604	32,175		(1,105)		(1,105)		31,070				1,162	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		09/01/2011	SCHEDULED REDEMPTION		3,768	3,768	3,954	4,015		(247)		(247)		3,768				150	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		09/01/2011	SCHEDULED REDEMPTION		38,855	38,855	40,221	40,131		(1,276)		(1,276)		38,855				1,371	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		09/01/2011	SCHEDULED REDEMPTION		19,081	19,081	19,753	20,566		(1,485)		(1,485)		19,081				704	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2011	SCHEDULED REDEMPTION		1,706	1,706	1,773	1,791		(85)		(85)		1,706				61	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		09/01/2011	SCHEDULED REDEMPTION		28,033	28,033	29,023	29,468		(1,434)		(1,434)		28,033				1,019	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		09/01/2011	SCHEDULED REDEMPTION		13,572	13,572	14,107	14,110		(537)		(537)		13,572				491	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2011	SCHEDULED REDEMPTION		54,663	54,663	56,113	56,118		(1,454)		(1,454)		54,663				1,773	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2011	SCHEDULED REDEMPTION		319,711	319,711	330,978	343,350		(23,639)		(23,639)		319,711				11,447	05/01/2023	1
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		09/01/2011	SCHEDULED REDEMPTION		50,353	50,353	52,241	52,542		(2,189)		(2,189)		50,353				1,812	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2011	SCHEDULED REDEMPTION		2,761	2,761	2,858	2,976		(214)		(214)		2,761				99	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		09/01/2011	SCHEDULED REDEMPTION		27,132	27,132	28,085	28,418		(1,285)		(1,285)		27,132				988	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		09/01/2011	SCHEDULED REDEMPTION		4,126	4,126	4,280	4,355		(230)		(230)		4,126				152	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2011	SCHEDULED REDEMPTION		178,833	178,833	187,663	190,945		(12,111)		(12,111)		178,833				7,045	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		09/01/2011	SCHEDULED REDEMPTION		16,685	16,685	17,509	18,097		(1,412)		(1,412)		16,685				652	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		09/01/2011	SCHEDULED REDEMPTION		1,111	1,111	1,157	1,170		(60)		(60)		1,111				45	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2011	SCHEDULED REDEMPTION		231,438	231,438	242,866	256,671		(25,233)		(25,233)		231,438				9,109	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		09/01/2011	SCHEDULED REDEMPTION		1,234	1,234	1,295	1,348		(114)		(114)		1,234				49	09/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		09/01/2011	SCHEDULED REDEMPTION		6,544	6,544	6,824	6,999		(455)		(455)		6,544				260	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		09/01/2011	SCHEDULED REDEMPTION		1,400	1,400	1,469	1,548		(148)		(148)		1,400				57	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		09/01/2011	SCHEDULED REDEMPTION		11,399	11,399	11,962	12,270		(871)		(871)		11,399				440	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		09/01/2011	SCHEDULED REDEMPTION		23,174	23,174	24,141	26,603		(3,429)		(3,429)		23,174				931	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		09/01/2011	SCHEDULED REDEMPTION		3,318	3,318	3,434	3,490		(172)		(172)		3,318				124	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		09/01/2011	SCHEDULED REDEMPTION		3,190	3,190	3,337	3,481		(290)		(290)		3,190				128	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		09/01/2011	SCHEDULED REDEMPTION		41,936	41,936	43,409	44,468		(2,531)		(2,531)		41,936				1,532	10/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2011	SCHEDULED REDEMPTION		155,888	155,888	161,377	173,196		(17,308)		(17,308)		155,888				5,411	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2011	SCHEDULED REDEMPTION		104,840	104,840	108,576	115,074		(10,234)		(10,234)		104,840				3,815	11/01/2023	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		09/01/2011	SCHEDULED REDEMPTION		9,308	9,308	9,767	9,721		(413)		(413)		9,308				372	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		09/01/2011	SCHEDULED REDEMPTION		31,822	31,822	33,181	34,048		(2,226)		(2,226)		31,822				1,306	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		09/01/2011	SCHEDULED REDEMPTION		4,584	4,584	4,756	5,453		(869)		(869)		4,584				160	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		09/01/2011	SCHEDULED REDEMPTION		1,857	1,857	1,949	1,971		(114)		(114)		1,857				74	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		09/01/2011	SCHEDULED REDEMPTION		12,019	12,019	12,441	12,365		(347)		(347)		12,019				434	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		09/01/2011	SCHEDULED REDEMPTION		51,096	51,096	52,896	52,661		(1,566)		(1,566)		51,096				1,741	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		09/01/2011	SCHEDULED REDEMPTION		7,160	7,160	7,466	7,371		(211)		(211)		7,160				284	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		09/01/2011	SCHEDULED REDEMPTION		39,535	39,535	41,488	42,838		(3,302)		(3,302)		39,535				1,616	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2011	SCHEDULED REDEMPTION		1,056	1,056	1,093	1,106		(50)		(50)		1,056				38	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		09/01/2011	SCHEDULED REDEMPTION		35,804	35,804	37,135	37,266		(1,462)		(1,462)		35,804				1,219	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		09/01/2011	SCHEDULED REDEMPTION		68,051	68,051	70,603	71,520		(3,469)		(3,469)		68,051				2,486	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		09/01/2011	SCHEDULED REDEMPTION		2,157	2,157	2,238	2,224		(67)		(67)		2,157				78	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		09/01/2011	SCHEDULED REDEMPTION		78,451	78,451	82,325	84,691		(6,240)		(6,240)		78,451				3,215	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2011	SCHEDULED REDEMPTION		12,122	12,122	12,443	12,367		(246)		(246)		12,122				393	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		09/01/2011	SCHEDULED REDEMPTION		25,798	25,798	26,765	26,431		(633)		(633)		25,798				963	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2011	SCHEDULED REDEMPTION		44,225	44,225	45,398	45,143		(918)		(918)		44,225				1,354	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2011	SCHEDULED REDEMPTION		70,462	70,462	72,330	71,878		(1,417)		(1,417)		70,462				2,172	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		09/01/2011	SCHEDULED REDEMPTION		2,315	2,315	2,396	2,371		(56)		(56)		2,315				84	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		09/01/2011	SCHEDULED REDEMPTION		4,700	4,700	4,885	4,857		(157)		(157)		4,700				170	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2011	SCHEDULED REDEMPTION		226,199	226,199	237,367	234,446		(8,247)		(8,247)		226,199				9,294	07/01/2024	1
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		09/01/2011	SCHEDULED REDEMPTION		205,441	205,441	213,530	212,813		(7,372)		(7,372)		205,441				6,574	04/01/2022	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2011	SCHEDULED REDEMPTION		7,982	7,982	7,797	7,846		135		135		7,982				355	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		09/01/2011	SCHEDULED REDEMPTION		1,662	1,662	1,644	1,647		15		15		1,662				84	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2011	SCHEDULED REDEMPTION		9,047	9,047	8,838	8,870		176		176		9,047				387	08/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		09/09/2011	Various		372,789	327,286	323,297	325,083		(403)		(403)		324,680		48,110	48,110	17,486	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		09/08/2011	Various		559,262	480,658	480,808	480,801		(15)		(15)		480,786		78,475	78,475	28,150	08/01/2029	1
31361C-U9-0	FED NATL MTG ASSOC #027608		09/01/2011	SCHEDULED REDEMPTION		769	769	787	778		(9)		(9)		769				47	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		09/01/2011	SCHEDULED REDEMPTION		299	299	312	310		(11)		(11)		299				20	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2011	SCHEDULED REDEMPTION		37	37	38	39		(2)		(2)		37				2	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2011	SCHEDULED REDEMPTION		313	313	321	321		(9)		(9)		313				18	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2011	SCHEDULED REDEMPTION		78	78	81	82		(4)		(4)		78				4	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		09/01/2011	SCHEDULED REDEMPTION		692	692	724	721		(29)		(29)		692				42	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		09/01/2011	SCHEDULED REDEMPTION		260	260	258	258		2		2		260				12	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		09/01/2011	SCHEDULED REDEMPTION		243	243	255	255		(13)		(13)		243				11	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		09/01/2011	SCHEDULED REDEMPTION		283	283	284	284		(1)		(1)		283				13	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		09/01/2011	SCHEDULED REDEMPTION		1,032	1,032	1,079	1,146		(114)		(114)		1,032				52	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		09/01/2011	SCHEDULED REDEMPTION		178	178	181	181		(3)		(3)		178				9	03/01/2023	1
31370F-5C-3	FED NATL MTG ASSOC #230443		09/01/2011	SCHEDULED REDEMPTION		112	112	116	116		(3)		(3)		112				5	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		09/01/2011	SCHEDULED REDEMPTION		5,128	5,128	5,299	5,796		(668)		(668)		5,128				260	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2011	SCHEDULED REDEMPTION		468	468	481	483		(14)		(14)		468				27	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		09/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				2	01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		09/01/2011	SCHEDULED REDEMPTION		54	54	57	56		(3)		(3)		54				3	02/01/2015	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2011	SCHEDULED REDEMPTION		373	373	371	373						373				16	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		09/01/2011	SCHEDULED REDEMPTION		20	20	19	19						20				1	05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		09/01/2011	SCHEDULED REDEMPTION		383	383	365	359		24		24		383				18	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		09/01/2011	SCHEDULED REDEMPTION		10,620	10,620	10,091	10,289		331		331		10,620				433	02/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		09/01/2011	SCHEDULED REDEMPTION		135	135	142	143		(8)		(8)		135				6	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		09/01/2011	SCHEDULED REDEMPTION		557	557	559	561		(3)		(3)		557				27	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2011	SCHEDULED REDEMPTION		603	603	625	622		(19)		(19)		603				28	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		09/01/2011	SCHEDULED REDEMPTION		502	502	528	532		(30)		(30)		502				23	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		09/01/2011	SCHEDULED REDEMPTION		332	332	348	354		(22)		(22)		332				15	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		09/01/2011	SCHEDULED REDEMPTION		1,064	1,064	1,057	1,073		(9)		(9)		1,064				54	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		09/01/2011	SCHEDULED REDEMPTION		173	173	179	178		(5)		(5)		173				8	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		09/01/2011	SCHEDULED REDEMPTION		629	629	607	602		27		27		629				33	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		09/01/2011	SCHEDULED REDEMPTION		2,194	2,194	2,279	2,277		(83)		(83)		2,194				111	02/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (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-BM-5	FED NATL MTG ASSOC #253044		09/01/2011	SCHEDULED REDEMPTION		681	681	687	684		(4)		(4)		681				39	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		09/01/2011	SCHEDULED REDEMPTION		227	227	233	233		(5)		(5)		227				11	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2011	SCHEDULED REDEMPTION		2,257	2,257	2,343	2,479		(222)		(222)		2,257				121	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		09/01/2011	SCHEDULED REDEMPTION		777	777	783	786		(9)		(9)		777				42	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		09/01/2011	SCHEDULED REDEMPTION		228	228	230	229		(2)		(2)		228				13	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2011	Various		25,154	21,546	22,819	24,740		(553)		(553)		24,187		967	967	1,405	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2011	SCHEDULED REDEMPTION		2,233	2,233	2,318	2,435		(202)		(202)		2,233				121	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		09/01/2011	SCHEDULED REDEMPTION		783	783	813	818		(35)		(35)		783				39	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2011	SCHEDULED REDEMPTION		1,630	1,630	1,688	1,700		(70)		(70)		1,630				83	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		09/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		09/14/2011	Various		176,695	152,447	154,162	152,123		3,925		3,925		156,048		20,647	20,647	9,710	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		09/01/2011	SCHEDULED REDEMPTION		2,422	2,422	2,489	2,495		(73)		(73)		2,422				123	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		09/01/2011	SCHEDULED REDEMPTION		832	832	870	946		(114)		(114)		832				42	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2011	SCHEDULED REDEMPTION		3,687	3,687	3,828	4,018		(332)		(332)		3,687				196	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2011	SCHEDULED REDEMPTION		103	103	106	112		(9)		(9)		103				5	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2011	SCHEDULED REDEMPTION		32	32	33	34		(3)		(3)		32				2	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		09/01/2011	SCHEDULED REDEMPTION		2,189	2,189	2,235	2,230		(41)		(41)		2,189				103	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		09/01/2011	SCHEDULED REDEMPTION		1,038	1,038	1,079	1,068		(30)		(30)		1,038				45	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		09/01/2011	SCHEDULED REDEMPTION		1,622	1,622	1,684	1,677		(54)		(54)		1,622				83	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		09/20/2011	Various		36,436	33,130	33,955	33,888		(57)		(57)		33,830		2,606	2,606	1,570	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2011	SCHEDULED REDEMPTION		1,805	1,805	1,865	1,960		(155)		(155)		1,805				91	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		09/01/2011	SCHEDULED REDEMPTION		4,328	4,328	4,545	4,648		(321)		(321)		4,328				202	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		09/01/2011	SCHEDULED REDEMPTION		194	194	204	208		(14)		(14)		194				9	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2011	SCHEDULED REDEMPTION		4,054	4,054	4,294	4,452		(398)		(398)		4,054				230	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		09/01/2011	SCHEDULED REDEMPTION		2,728	2,728	2,744	2,769		(42)		(42)		2,728				129	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		09/01/2011	SCHEDULED REDEMPTION		225	225	229	229		(4)		(4)		225				11	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2011	SCHEDULED REDEMPTION		4,631	4,631	4,774	4,833		(203)		(203)		4,631				201	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		09/01/2011	SCHEDULED REDEMPTION		1,662	1,662	1,705	1,671		(8)		(8)		1,662				66	02/01/2012	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2011	SCHEDULED REDEMPTION		3,571	3,571	3,682	3,730		(159)		(159)		3,571				157	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		09/01/2011	SCHEDULED REDEMPTION		4,794	4,794	4,913	4,902		(108)		(108)		4,794				214	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		09/13/2011	Various		230,480	204,650	205,537	206,642		(350)		(350)		206,291		24,189	24,189	10,308	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		09/01/2011	Various		2,167,684	1,914,516	2,010,275	2,073,116		(23,293)		(23,293)		2,049,823		117,862	117,862	103,195	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2011	SCHEDULED REDEMPTION		176	176	182	184		(8)		(8)		176				8	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2011	SCHEDULED REDEMPTION		2,795	2,795	2,881	2,928		(134)		(134)		2,795				123	08/01/2022	1
31371K-WF-4	FED NATL MTG ASSOC #254546		09/01/2011	SCHEDULED REDEMPTION		7,928	7,928	8,090	8,040		(111)		(111)		7,928				317	12/01/2017	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2011	SCHEDULED REDEMPTION		17,084	17,084	17,818	17,678		(594)		(594)		17,084				723	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		09/01/2011	SCHEDULED REDEMPTION		783	783	796	791		(9)		(9)		783				31	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2011	SCHEDULED REDEMPTION		19,288	19,288	20,117	19,912		(624)		(624)		19,288				846	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2011	SCHEDULED REDEMPTION		19,591	19,591	20,433	20,212		(621)		(621)		19,591				844	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		09/01/2011	SCHEDULED REDEMPTION		394	394	402	399		(5)		(5)		394				14	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		09/01/2011	SCHEDULED REDEMPTION		2,731	2,731	2,712	2,712		19		19		2,731				109	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		09/01/2011	Various		4,545,708	4,285,467	4,182,496	4,210,384		9,683		9,683		4,220,067		325,641	325,641	149,809	10/01/2018	1
31371L-E2-1	FED NATL MTG ASSOC #254953		09/01/2011	SCHEDULED REDEMPTION		1,658	1,658	1,640	1,646		12		12		1,658				59	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		09/01/2011	SCHEDULED REDEMPTION		9,762	9,762	9,597	9,664		98		98		9,762				384	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		09/01/2011	SCHEDULED REDEMPTION		2,253	2,253	2,302	2,287		(34)		(34)		2,253				81	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		09/01/2011	SCHEDULED REDEMPTION		3,227	3,227	3,121	3,162		65		65		3,227				93	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		09/01/2011	SCHEDULED REDEMPTION		1,171	1,171	1,184	1,181		(10)		(10)		1,171				42	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		09/01/2011	SCHEDULED REDEMPTION		5,914	5,914	5,974	5,970		(56)		(56)		5,914				251	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		09/01/2011	SCHEDULED REDEMPTION		3,194	3,194	3,243	3,225		(31)		(31)		3,194				117	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		09/01/2011	SCHEDULED REDEMPTION		1,399	1,399	1,359	1,371		28		28		1,399				45	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		09/01/2011	SCHEDULED REDEMPTION		24,866	24,866	24,416	24,511		355		355		24,866				914	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2011	Various		5,632,675	5,224,266	5,145,902	5,190,108		(16,636)		(16,636)		5,173,472		459,203	459,203	218,464	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2011	SCHEDULED REDEMPTION		839	839	770	821		17		17		839				27	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		09/01/2011	SCHEDULED REDEMPTION		31,855	31,855	33,176	33,414		(1,559)		(1,559)		31,855				1,286	12/01/2021	1
31371N-GR-0	FED NATL MTG ASSOC #256808		09/01/2011	Various		3,880,134	3,597,966	3,610,896	3,616,408		(7,287)		(7,287)		3,609,121		271,013	271,013	151,294	07/01/2037	1
31371N-HW-8	FED NATL MTG ASSOC #256845		09/01/2011	SCHEDULED REDEMPTION		1,142	1,142	1,162	1,161		(19)		(19)		1,142				53	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		09/01/2011	SCHEDULED REDEMPTION		1,107	1,107	1,154	1,201		(94)		(94)		1,107				44	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		09/01/2011	SCHEDULED REDEMPTION		8,140	8,140	8,382	8,299		(159)		(159)		8,140				262	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		09/01/2011	SCHEDULED REDEMPTION		11,106	11,106	11,567	11,841		(735)		(735)		11,106				439	12/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31371N-SH-9	FED NATL MTG ASSOC #257120		09/01/2011	SCHEDULED REDEMPTION		46,145	46,145	47,319	48,004		(1,859)		(1,859)		46,145				1,530	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2011	SCHEDULED REDEMPTION		41,642	41,642	42,701	43,109		(1,467)		(1,467)		41,642				1,354	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		09/01/2011	SCHEDULED REDEMPTION		1,593	1,593	1,648	1,681		(88)		(88)		1,593				57	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		09/01/2011	SCHEDULED REDEMPTION		5,346	5,346	5,535	5,587		(241)		(241)		5,346				193	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		09/01/2011	SCHEDULED REDEMPTION		10,402	10,402	10,666	10,771		(369)		(369)		10,402				339	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2011	SCHEDULED REDEMPTION		65,011	65,011	67,336	70,319		(5,308)		(5,308)		65,011				2,349	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		09/01/2011	SCHEDULED REDEMPTION		5,625	5,625	5,768	5,816		(191)		(191)		5,625				183	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		09/01/2011	SCHEDULED REDEMPTION		465	465	474	478		(13)		(13)		465				24	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		09/01/2011	SCHEDULED REDEMPTION		41	41	42	44		(3)		(3)		41				2	06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		09/01/2011	SCHEDULED REDEMPTION		42	42	43	44		(3)		(3)		42				2	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		09/01/2011	SCHEDULED REDEMPTION		121	121	126	136		(14)		(14)		121				7	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		09/01/2011	SCHEDULED REDEMPTION		2,980	2,980	2,982	2,983		(2)		(2)		2,980				148	08/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		09/01/2011	SCHEDULED REDEMPTION		543	543	558	558		(15)		(15)		543				31	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2011	SCHEDULED REDEMPTION		882	882	927	934		(52)		(52)		882				57	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2011	SCHEDULED REDEMPTION		133	133	136	136		(3)		(3)		133				8	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2011	SCHEDULED REDEMPTION		142	142	147	159		(16)		(16)		142				8	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		09/01/2011	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				5	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(2)		(2)		21				1	09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		09/01/2011	SCHEDULED REDEMPTION		4,066	4,066	4,146	4,077		(12)		(12)		4,066				204	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		09/20/2011	Various		228,935	207,467	213,650	219,907		(941)		(941)		218,967		9,968	9,968	9,932	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		09/01/2011	SCHEDULED REDEMPTION		10,648	10,648	11,182	11,603		(955)		(955)		10,648				505	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		09/20/2011	Various		84,181	76,558	78,944	80,458		(378)		(378)		80,080		4,101	4,101	3,614	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		09/01/2011	SCHEDULED REDEMPTION		54	54	55	56		(1)		(1)		54				3	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		09/01/2011	SCHEDULED REDEMPTION		139	139	137	136		3		3		139				7	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		09/20/2011	Various		2,345	2,132	2,194	2,200		(5)		(5)		2,195		150	150	101	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		09/01/2011	SCHEDULED REDEMPTION		294	294	309	316		(22)		(22)		294				14	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		09/20/2011	Various		3,008	2,744	2,829	2,918		(52)		(52)		2,865		143	143	129	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		09/01/2011	SCHEDULED REDEMPTION		247	247	260	263		(15)		(15)		247				12	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		09/20/2011	Various		4,674	4,244	4,375	4,440		(15)		(15)		4,425		250	250	200	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		09/01/2011	SCHEDULED REDEMPTION		4,631	4,631	4,863	4,960		(329)		(329)		4,631				216	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		09/20/2011	Various		4,811	4,378	4,514	5,210		(438)		(438)		4,772		39	39	207	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		09/01/2011	SCHEDULED REDEMPTION		184	184	179	182		1		1		184				9	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		09/20/2011	Various		71,419	64,817	66,711	67,235		(489)		(489)		66,746		4,673	4,673	3,067	10/01/2029	1
31374V-TB-0	FED NATL MTG ASSOC #325546		09/01/2011	SCHEDULED REDEMPTION		1,451	1,451	1,414	1,409		43		43		1,451				73	10/01/2025	1
31374W-2H-4	FED NATL MTG ASSOC #326676		09/01/2011	SCHEDULED REDEMPTION		19	19	18	18						19				1	11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2011	SCHEDULED REDEMPTION		97	97	100	100		(3)		(3)		97				6	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		09/01/2011	SCHEDULED REDEMPTION		149	149	142	140		9		9		149				7	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		09/01/2011	SCHEDULED REDEMPTION		196	196	186	184		12		12		196				9	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		09/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		09/01/2011	SCHEDULED REDEMPTION		63	63	59	59		5		5		63				3	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		09/01/2011	SCHEDULED REDEMPTION		64	64	63	63		1		1		64				3	04/01/2026	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		09/20/2011	Various		797,936	725,486	684,973	697,286		7,185		7,185		704,471		93,465	93,465	34,898	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		09/01/2011	SCHEDULED REDEMPTION		653	653	660	652		1		1		653				38	06/01/2026	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2011	SCHEDULED REDEMPTION		108	108	112	114		(6)		(6)		108				6	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		09/01/2011	SCHEDULED REDEMPTION		863	863	855	855		8		8		863				47	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		09/01/2011	SCHEDULED REDEMPTION		304	304	318	349		(45)		(45)		304				15	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		09/01/2011	SCHEDULED REDEMPTION		25	25	27	27		(2)		(2)		25				1	01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		09/01/2011	SCHEDULED REDEMPTION		7,000	7,000	6,882	6,939		61		61		7,000				280	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		09/01/2011	SCHEDULED REDEMPTION		385	385	389	388		(3)		(3)		385				14	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		09/01/2011	SCHEDULED REDEMPTION		805	805	816	813		(8)		(8)		805				28	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		09/01/2011	SCHEDULED REDEMPTION		184	184	187	187		(3)		(3)		184				10	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		09/01/2011	SCHEDULED REDEMPTION		50	50	53	53		(3)		(3)		50				2	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		09/01/2011	SCHEDULED REDEMPTION		26	26	26	26						26				1	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		09/01/2011	SCHEDULED REDEMPTION		514	514	507	513		1		1		514				22	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		09/20/2011	Various		328,489	298,470	305,854	304,090		(774)		(774)		303,315		25,174	25,174	14,235	05/01/2027	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31378H-KV-2	FED NATL MTG ASSOC #399108		09/01/2011	SCHEDULED REDEMPTION		83	83	84	83						83				3	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		09/01/2011	SCHEDULED REDEMPTION		4,125	4,125	4,142	4,146		(21)		(21)		4,125				192	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		08/01/2011	SCHEDULED REDEMPTION		939	939	967	950		(10)		(10)		939				32	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2011	SCHEDULED REDEMPTION		3,067	3,067	3,043	3,056		10		10		3,067				133	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		09/01/2011	SCHEDULED REDEMPTION		2,444	2,444	2,479	2,453		(9)		(9)		2,444				115	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		09/01/2011	SCHEDULED REDEMPTION		696	696	731	742		(46)		(46)		696				32	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		09/01/2011	SCHEDULED REDEMPTION		1,003	1,003	977	996		6		6		1,003				51	12/01/2012	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		09/20/2011	Various		6,939	6,272	6,456	6,475		11		11		6,485		454	454	291	03/01/2028	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		09/20/2011	Various		1,424	1,286	1,314	1,329		(1)		(1)		1,328		95	95	62	03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		09/01/2011	SCHEDULED REDEMPTION		6,058	6,058	6,143	6,083		(25)		(25)		6,058				285	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		09/20/2011	Various		1,986	1,796	1,852	1,866		(3)		(3)		1,863		123	123	87	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		09/01/2011	SCHEDULED REDEMPTION		2,353	2,353	2,289	2,334		19		19		2,353				110	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		09/01/2011	SCHEDULED REDEMPTION		2,117	2,117	2,087	2,113		4		4		2,117				93	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		09/01/2011	SCHEDULED REDEMPTION		986	986	1,000	990		(4)		(4)		986				46	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		09/01/2011	SCHEDULED REDEMPTION		203	203	205	203						203				10	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		09/20/2011	Various		68,277	61,691	63,602	62,841		63		63		62,904		5,374	5,374	2,993	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		09/20/2011	Various		10,989	9,934	10,244	9,987		77		77		10,064		925	925	481	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		09/01/2011	SCHEDULED REDEMPTION		1,574	1,574	1,578	1,575		(1)		(1)		1,574				69	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2011	SCHEDULED REDEMPTION		503	503	521	521		(18)		(18)		503				29	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2011	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				3	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		09/20/2011	Various		29,703	26,841	27,626	27,226		108		108		27,334		2,369	2,369	1,286	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		09/01/2011	SCHEDULED REDEMPTION		67	67	68	68		(1)		(1)		67				3	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		09/01/2011	SCHEDULED REDEMPTION		28,687	28,687	26,656	27,926		761		761		28,687				1,145	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2011	SCHEDULED REDEMPTION		21,707	21,707	22,379	22,447		(740)		(740)		21,707				975	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		09/01/2011	SCHEDULED REDEMPTION		2,388	2,388	2,402	2,393		(5)		(5)		2,388				112	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		09/01/2011	SCHEDULED REDEMPTION		71	71	72	71						71				3	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		09/01/2011	SCHEDULED REDEMPTION		570	570	584	585		(15)		(15)		570				30	07/01/2026	1
31379T-2S-2	FED NATL MTG ASSOC #429285		09/01/2011	SCHEDULED REDEMPTION		1,279	1,279	1,286	1,281		(2)		(2)		1,279				60	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		09/01/2011	SCHEDULED REDEMPTION		61	61	63	63		(2)		(2)		61				3	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		09/01/2011	SCHEDULED REDEMPTION		118	118	117	117						118				5	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		09/01/2011	SCHEDULED REDEMPTION		559	559	560	559						559				24	06/01/2013	1
31379U-S5-1	FED NATL MTG ASSOC #429940		09/01/2011	SCHEDULED REDEMPTION		498	498	500	499						498				19	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		09/01/2011	SCHEDULED REDEMPTION		783	783	771	775		8		8		783				41	08/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		09/01/2011	SCHEDULED REDEMPTION		75	75	75	75						75				3	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		09/01/2011	SCHEDULED REDEMPTION		2,415	2,415	2,397	2,407		8		8		2,415				106	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		09/01/2011	SCHEDULED REDEMPTION		786	786	780	783		2		2		786				34	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2011	SCHEDULED REDEMPTION		64	64	64	64						64				3	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		09/20/2011	Various		6,606	6,307	6,491	6,543		(149)		(149)		6,394		211	211	274	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		09/01/2011	SCHEDULED REDEMPTION		158	158	163	163		(5)		(5)		158				7	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		09/01/2011	SCHEDULED REDEMPTION		621	621	612	613		8		8		621				32	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		09/20/2011	Various		1,540	1,398	1,442	1,525		(40)		(40)		1,486		55	55	66	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2011	SCHEDULED REDEMPTION		618	618	633	629		(11)		(11)		618				34	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		09/01/2011	SCHEDULED REDEMPTION		122	122	120	121		2		2		122				6	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		09/20/2011	Various		12,919	11,683	11,933	12,269		(142)		(142)		12,127		792	792	565	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		09/01/2011	SCHEDULED REDEMPTION		1,262	1,262	1,214	1,239		23		23		1,262				50	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		09/01/2011	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				3	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		09/20/2011	Various		22,500	20,330	20,965	20,617		105		105		20,722		1,778	1,778	971	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		09/01/2011	SCHEDULED REDEMPTION		436	436	437	437		(1)		(1)		436				20	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		09/20/2011	Various		37,604	34,010	35,073	34,215		248		248		34,463		3,141	3,141	1,644	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		09/20/2011	Various		21,624	19,536	20,147	20,274		(139)		(139)		20,135		1,489	1,489	948	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9				1	11/01/2029	1
31380S-CR-2	FED NATL MTG ASSOC #448380		09/01/2011	SCHEDULED REDEMPTION		3,270	3,270	3,306	3,282		(11)		(11)		3,270				154	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		09/01/2011	SCHEDULED REDEMPTION		244	244	245	246		(1)		(1)		244				11	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		09/20/2011	Various		11,949	10,889	11,226	11,495		(169)		(169)		11,325		623	623	518	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		09/01/2011	SCHEDULED REDEMPTION		279	279	269	270		9		9		279				11	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		09/20/2011	Various		4,385	3,973	4,069	4,123		(13)		(13)		4,109		276	276	190	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		09/20/2011	Various		2,341	2,129	2,195	2,255		(36)		(36)		2,219		122	122	101	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		09/01/2011	SCHEDULED REDEMPTION		807	807	776	793		14		14		807				32	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		09/01/2011	SCHEDULED REDEMPTION		9,705	9,705	9,736	9,731		(27)		(27)		9,705				447	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31380X-QV-7	FED NATL MTG ASSOC #453268		09/20/2011	Various		4,707	4,264	4,370	4,363		(5)		(5)		4,358		349	349	197	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		09/01/2011	SCHEDULED REDEMPTION		297	297	305	301		(4)		(4)		297				12	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		09/01/2011	SCHEDULED REDEMPTION		34,864	34,864	33,106	33,869		995		995		34,864				1,436	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		09/01/2011	SCHEDULED REDEMPTION		879	879	889	883		(3)		(3)		879				42	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		09/01/2011	SCHEDULED REDEMPTION		425	425	409	418		7		7		425				17	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		09/01/2011	SCHEDULED REDEMPTION		101	101	104	104		(3)		(3)		101				5	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		09/01/2011	SCHEDULED REDEMPTION		5,532	5,532	5,544	5,563		(31)		(31)		5,532				268	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		09/01/2011	SCHEDULED REDEMPTION		91,021	91,021	93,776	93,674		(2,653)		(2,653)		91,021				3,952	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		09/01/2011	SCHEDULED REDEMPTION		169	169	163	164		5		5		169				7	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		09/01/2011	SCHEDULED REDEMPTION		320	320	308	313		7		7		320				13	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		09/01/2011	SCHEDULED REDEMPTION		107	107	106	106		1		1		107				5	06/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		09/01/2011	SCHEDULED REDEMPTION		429	429	451	453		(24)		(24)		429				21	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		09/01/2011	SCHEDULED REDEMPTION		2,171	2,171	2,088	2,132		40		40		2,171				86	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		09/20/2011	Various		40,389	36,736	37,604	38,437		(184)		(184)		38,253		2,137	2,137	1,728	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		09/01/2011	SCHEDULED REDEMPTION		54	54	53	53		1		1		54				3	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		09/20/2011	Various		18,024	16,294	16,798	17,202		(200)		(200)		17,002		1,022	1,022	772	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		09/01/2011	SCHEDULED REDEMPTION		113	113	116	116		(3)		(3)		113				5	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		09/01/2011	SCHEDULED REDEMPTION		49	49	47	47		2		2		49				2	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		09/01/2011	SCHEDULED REDEMPTION		100	100	97	95		5		5		100				5	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		09/01/2011	SCHEDULED REDEMPTION		35	35	34	33		2		2		35				2	04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		09/20/2011	Various		30,552	27,606	25,432	26,285		(76)		(76)		26,209		4,343	4,343	1,329	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		09/01/2011	SCHEDULED REDEMPTION		442	442	421	434		8		8		442				20	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		09/01/2011	SCHEDULED REDEMPTION		666	666	699	725		(60)		(60)		666				31	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		09/20/2011	Various		4,390	3,968	4,091	4,443		(169)		(169)		4,274		116	116	192	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		09/01/2011	SCHEDULED REDEMPTION		22,490	22,490	21,504	21,513		977		977		22,490				1,093	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		09/01/2011	SCHEDULED REDEMPTION		619	619	598	589		30		30		619				30	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		09/01/2011	SCHEDULED REDEMPTION		23	23	22	22		2		2		23				1	04/01/2029	1
31382U-0Y-5	FED NATL MTG ASSOC #492871		09/01/2011	SCHEDULED REDEMPTION		7,364	7,364	7,339	7,364						7,364				319	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2011	SCHEDULED REDEMPTION		43	43	43	42		1		1		43				2	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9		1		1		9				1	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		09/01/2011	SCHEDULED REDEMPTION		2,615	2,615	2,493	2,495		120		120		2,615				115	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2011	SCHEDULED REDEMPTION		162	162	169	174		(11)		(11)		162				9	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		09/01/2011	SCHEDULED REDEMPTION		56	56	58	59		(3)		(3)		56				3	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		09/01/2011	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		09/01/2011	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				2	08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		09/01/2011	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22				1	06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		09/01/2011	SCHEDULED REDEMPTION		1,488	1,488	1,411	1,388		100		100		1,488				72	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		09/01/2011	SCHEDULED REDEMPTION		109	109	105	104		5		5		109				5	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		09/01/2011	SCHEDULED REDEMPTION		25,748	25,748	25,804	25,908		(159)		(159)		25,748				1,118	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		09/01/2011	SCHEDULED REDEMPTION		64	64	61	61		3		3		64				3	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		09/01/2011	SCHEDULED REDEMPTION		259	259	242	245		14		14		259				12	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		09/01/2011	SCHEDULED REDEMPTION		323	323	333	332		(9)		(9)		323				15	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		09/20/2011	Various		2,658	2,403	2,473	2,477		(7)		(7)		2,470		189	189	116	07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		09/01/2011	SCHEDULED REDEMPTION		104	104	100	99		4		4		104				5	06/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		09/01/2011	SCHEDULED REDEMPTION		1,116	1,116	1,088	1,107		10		10		1,116				56	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		09/01/2011	SCHEDULED REDEMPTION		389	389	383	384		5		5		389				20	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2011	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2011	SCHEDULED REDEMPTION		411	411	427	431		(20)		(20)		411				24	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		09/01/2011	SCHEDULED REDEMPTION		104	104	100	101		3		3		104				5	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		09/01/2011	SCHEDULED REDEMPTION		417	417	403	406		11		11		417				21	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2011	SCHEDULED REDEMPTION		64	64	66	69		(5)		(5)		64				4	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		09/01/2011	SCHEDULED REDEMPTION		461	461	478	483		(22)		(22)		461				23	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		09/01/2011	SCHEDULED REDEMPTION		40	40	40	40						40				2	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		09/01/2011	SCHEDULED REDEMPTION		166	166	160	160		5		5		166				8	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2011	SCHEDULED REDEMPTION		154	154	160	167		(13)		(13)		154				9	10/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383U-H5-7	FED NATL MTG ASSOC #513352		09/01/2011	SCHEDULED REDEMPTION		463	463	477	476		(13)		(13)		463				22	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		09/01/2011	SCHEDULED REDEMPTION		809	809	849	855		(47)		(47)		809				38	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		09/01/2011	SCHEDULED REDEMPTION		2,689	2,689	2,716	2,707		(17)		(17)		2,689				156	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		09/01/2011	SCHEDULED REDEMPTION		4,540	4,540	4,585	4,563		(23)		(23)		4,540				262	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		09/01/2011	SCHEDULED REDEMPTION		386	386	374	369		17		17		386				20	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18				1	09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		09/01/2011	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				2	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		09/01/2011	SCHEDULED REDEMPTION		902	902	911	906		(4)		(4)		902				52	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		09/01/2011	SCHEDULED REDEMPTION		7,987	7,987	8,062	8,046		(59)		(59)		7,987				431	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		09/01/2011	SCHEDULED REDEMPTION		820	820	861	857		(37)		(37)		820				39	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2011	SCHEDULED REDEMPTION		420	420	436	455		(35)		(35)		420				22	02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		09/01/2011	SCHEDULED REDEMPTION		82	82	85	85		(2)		(2)		82				4	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2011	SCHEDULED REDEMPTION		41	41	43	45		(3)		(3)		41				2	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		09/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		09/01/2011	SCHEDULED REDEMPTION		37	37	39	42		(5)		(5)		37				2	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		09/01/2011	SCHEDULED REDEMPTION		379	379	366	369		10		10		379				19	02/01/2030	1
31384F-QS-9	FED NATL MTG ASSOC #522565		09/20/2011	Various		67,750	61,581	63,380	63,977		(163)		(163)		63,814		3,936	3,936	2,959	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		09/01/2011	SCHEDULED REDEMPTION		23	23	24	36		(13)		(13)		23				1	12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		09/01/2011	SCHEDULED REDEMPTION		1,187	1,187	1,212	1,208		(21)		(21)		1,187				56	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		09/01/2011	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				2	01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		09/01/2011	SCHEDULED REDEMPTION		147	147	153	168		(22)		(22)		147				8	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		09/01/2011	SCHEDULED REDEMPTION		618	618	624	623		(5)		(5)		618				36	07/01/2015	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		09/01/2011	SCHEDULED REDEMPTION		851	851	859	857		(5)		(5)		851				49	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		09/01/2011	SCHEDULED REDEMPTION		326	326	335	349		(24)		(24)		326				16	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2011	SCHEDULED REDEMPTION		69	69	72	74		(5)		(5)		69				4	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		09/01/2011	SCHEDULED REDEMPTION		251	251	261	262		(11)		(11)		251				13	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		09/01/2011	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				3	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		09/01/2011	SCHEDULED REDEMPTION		331	331	344	343		(12)		(12)		331				17	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2011	SCHEDULED REDEMPTION		43	43	45	47		(4)		(4)		43				3	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2011	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		09/01/2011	SCHEDULED REDEMPTION		1,484	1,484	1,523	1,484						1,484				72	05/01/2015	1
31384P-NF-8	FED NATL MTG ASSOC #529690		09/01/2011	SCHEDULED REDEMPTION		98	98	101	106		(8)		(8)		98				6	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		09/01/2011	SCHEDULED REDEMPTION		43	43	44	46		(3)		(3)		43				2	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		09/01/2011	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2011	SCHEDULED REDEMPTION		107	107	111	116		(9)		(9)		107				6	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		09/01/2011	SCHEDULED REDEMPTION		183	183	185	183						183				10	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		09/01/2011	SCHEDULED REDEMPTION		43	43	45	46		(3)		(3)		43				3	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		09/01/2011	SCHEDULED REDEMPTION		1,119	1,119	1,129	1,128		(9)		(9)		1,119				65	04/01/2015	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		09/01/2011	SCHEDULED REDEMPTION		258	258	261	261		(2)		(2)		258				15	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		09/01/2011	SCHEDULED REDEMPTION		206	206	215	225		(19)		(19)		206				10	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		09/01/2011	SCHEDULED REDEMPTION		6,468	6,468	6,717	7,006		(538)		(538)		6,468				363	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		09/01/2011	SCHEDULED REDEMPTION		346	346	349	348		(2)		(2)		346				20	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		09/01/2011	SCHEDULED REDEMPTION		146	146	150	146						146				8	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		09/01/2011	SCHEDULED REDEMPTION		673	673	679	675		(2)		(2)		673				39	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		09/01/2011	SCHEDULED REDEMPTION		760	760	789	790		(30)		(30)		760				39	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2011	SCHEDULED REDEMPTION		186	186	193	199		(13)		(13)		186				11	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		09/01/2011	SCHEDULED REDEMPTION		4	4	5	5						4					03/01/2030	1
31384U-EA-8	FED NATL MTG ASSOC #533929		09/01/2011	SCHEDULED REDEMPTION		1,251	1,251	1,263	1,257		(6)		(6)		1,251				68	04/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384U-EQ-3	FED NATL MTG ASSOC #533943		09/01/2011	SCHEDULED REDEMPTION		314	314	322	325		(12)		(12)		314				16	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		09/01/2011	SCHEDULED REDEMPTION		45	45	45	45						45				3	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		09/01/2011	SCHEDULED REDEMPTION		72	72	72	72						72				4	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2011	SCHEDULED REDEMPTION		555	555	560	559		(5)		(5)		555				32	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		09/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(3)		(3)		24				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2011	SCHEDULED REDEMPTION		42	42	44	45		(3)		(3)		42				2	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		09/01/2011	SCHEDULED REDEMPTION		81	81	81	81						81				4	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2011	SCHEDULED REDEMPTION		48	48	50	53		(5)		(5)		48				3	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		09/01/2011	SCHEDULED REDEMPTION		454	454	443	450		5		5		454				23	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		09/20/2011	Various		163,557	148,741	151,993	154,504		(1,350)		(1,350)		153,154		10,403	10,403	7,028	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		09/01/2011	SCHEDULED REDEMPTION		552	552	573	572		(20)		(20)		552				28	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		09/01/2011	SCHEDULED REDEMPTION		3,104	3,104	3,185	3,177		(73)		(73)		3,104				157	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		09/01/2011	SCHEDULED REDEMPTION		248	248	257	256		(9)		(9)		248				12	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		09/01/2011	SCHEDULED REDEMPTION		398	398	415	448		(51)		(51)		398				21	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		09/01/2011	SCHEDULED REDEMPTION		277	277	289	307		(30)		(30)		277				13	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2011	SCHEDULED REDEMPTION		128	128	133	140		(12)		(12)		128				7	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		09/01/2011	SCHEDULED REDEMPTION		2,717	2,717	2,726	2,738		(21)		(21)		2,717				128	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		09/01/2011	SCHEDULED REDEMPTION		45	45	47	51		(6)		(6)		45				2	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		09/01/2011	SCHEDULED REDEMPTION		91	91	96	101		(9)		(9)		91				4	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2011	SCHEDULED REDEMPTION		169	169	175	185		(16)		(16)		169				9	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		09/01/2011	SCHEDULED REDEMPTION		2,927	2,927	3,074	3,139		(212)		(212)		2,927				139	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		09/01/2011	SCHEDULED REDEMPTION		4,114	4,114	4,273	4,265		(150)		(150)		4,114				210	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2011	SCHEDULED REDEMPTION		801	801	832	893		(92)		(92)		801				42	08/01/2030	1
31384V-2H-4	FED NATL MTG ASSOC #535476		09/01/2011	SCHEDULED REDEMPTION		697	697	718	717		(21)		(21)		697				33	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		09/01/2011	SCHEDULED REDEMPTION		3,412	3,412	3,420	3,430		(18)		(18)		3,412				162	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2011	SCHEDULED REDEMPTION		566	566	579	580		(14)		(14)		566				29	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		09/01/2011	SCHEDULED REDEMPTION		666	666	691	696		(30)		(30)		666				34	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2011	SCHEDULED REDEMPTION		3,356	3,356	3,485	3,509		(153)		(153)		3,356				171	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		09/01/2011	SCHEDULED REDEMPTION		2,122	2,122	2,204	2,207		(84)		(84)		2,122				107	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		09/01/2011	SCHEDULED REDEMPTION		2,006	2,006	2,010	2,019		(14)		(14)		2,006				95	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		09/01/2011	SCHEDULED REDEMPTION		454	454	463	464		(10)		(10)		454				21	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		09/01/2011	SCHEDULED REDEMPTION		15,107	15,107	15,629	15,335		(227)		(227)		15,107				656	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		09/01/2011	SCHEDULED REDEMPTION		4,333	4,333	4,499	4,542		(209)		(209)		4,333				220	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2011	SCHEDULED REDEMPTION		426	426	442	461		(36)		(36)		426				24	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		09/01/2011	SCHEDULED REDEMPTION		1,126	1,126	1,169	1,185		(59)		(59)		1,126				56	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		09/01/2011	SCHEDULED REDEMPTION		267	267	280	289		(22)		(22)		267				13	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2011	SCHEDULED REDEMPTION		1,262	1,262	1,288	1,290		(28)		(28)		1,262				59	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		09/01/2011	SCHEDULED REDEMPTION		1,314	1,314	1,341	1,346		(32)		(32)		1,314				62	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2011	SCHEDULED REDEMPTION		28	28	29	31		(2)		(2)		28				2	03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		09/01/2011	SCHEDULED REDEMPTION		202	202	212	218		(16)		(16)		202				9	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2011	SCHEDULED REDEMPTION		106	106	110	116		(10)		(10)		106				6	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2011	SCHEDULED REDEMPTION		38	38	39	42		(4)		(4)		38				2	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		09/01/2011	SCHEDULED REDEMPTION		103	103	105	105		(2)		(2)		103				5	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		09/01/2011	SCHEDULED REDEMPTION		1,057	1,057	1,098	1,093		(36)		(36)		1,057				54	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		09/01/2011	SCHEDULED REDEMPTION		399	399	408	405		(5)		(5)		399				20	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2011	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2011	SCHEDULED REDEMPTION		48	48	51	53		(5)		(5)		48				3	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2011	SCHEDULED REDEMPTION		62	62	64	69		(7)		(7)		62				4	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2011	SCHEDULED REDEMPTION		410	410	414	413		(2)		(2)		410				24	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		09/01/2011	SCHEDULED REDEMPTION		717	717	723	721		(4)		(4)		717				42	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		09/01/2011	SCHEDULED REDEMPTION		755	755	784	798		(43)		(43)		755				38	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2011	SCHEDULED REDEMPTION		61	61	63	67		(6)		(6)		61				4	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		08/01/2011	SCHEDULED REDEMPTION		2,933	2,933	3,045	3,198		(265)		(265)		2,933				146	05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		09/01/2011	SCHEDULED REDEMPTION		131	131	133	132		(1)		(1)		131				8	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2011	SCHEDULED REDEMPTION		36	36	37	40		(4)		(4)		36				2	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2011	SCHEDULED REDEMPTION		32	32	33	36		(4)		(4)		32				2	04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		09/01/2011	SCHEDULED REDEMPTION		37	37	38	41		(4)		(4)		37				2	05/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2011	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10				1	04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		09/01/2011	SCHEDULED REDEMPTION		399	399	403	402		(3)		(3)		399				23	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)
31384Y-TY-2	FED NATL MTG ASSOC #537967		09/01/2011	SCHEDULED REDEMPTION		617	617	641	642		(25)		(25)		617				31	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		09/01/2011	SCHEDULED REDEMPTION		787	787	793	787						787				43	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		09/01/2011	SCHEDULED REDEMPTION		130	130	131	131		(1)		(1)		130				8	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		09/01/2011	SCHEDULED REDEMPTION		386	386	390	388		(2)		(2)		386				22	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2011	SCHEDULED REDEMPTION		68	68	70	77		(10)		(10)		68				4	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		09/01/2011	SCHEDULED REDEMPTION		504	504	508	506		(2)		(2)		504				29	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		09/01/2011	SCHEDULED REDEMPTION		61	61	62	62						61				4	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		09/01/2011	SCHEDULED REDEMPTION		251	251	253	253		(2)		(2)		251				14	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2011	SCHEDULED REDEMPTION		23	23	23	24		(2)		(2)		23				1	05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		09/01/2011	SCHEDULED REDEMPTION		23	23	24	26		(2)		(2)		23				1	06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		09/01/2011	SCHEDULED REDEMPTION		254	254	260	259		(6)		(6)		254				13	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		09/01/2011	SCHEDULED REDEMPTION		176	176	178	178		(2)		(2)		176				10	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2011	SCHEDULED REDEMPTION		29	29	30	33		(4)		(4)		29				2	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		09/01/2011	SCHEDULED REDEMPTION		241	241	247	247		(6)		(6)		241				12	09/01/2015	1
31385D-EA-5	FED NATL MTG ASSOC #541129		09/01/2011	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		09/01/2011	SCHEDULED REDEMPTION		4,576	4,576	4,619	4,613		(37)		(37)		4,576				273	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		09/01/2011	SCHEDULED REDEMPTION		609	609	615	610		(1)		(1)		609				35	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		09/01/2011	SCHEDULED REDEMPTION		1,192	1,192	1,203	1,199		(8)		(8)		1,192				65	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		09/01/2011	SCHEDULED REDEMPTION		107	107	111	116		(9)		(9)		107				6	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		09/01/2011	SCHEDULED REDEMPTION		94	94	97	104		(11)		(11)		94				5	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		09/01/2011	SCHEDULED REDEMPTION		372	372	375	372						372				20	07/01/2015	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2011	SCHEDULED REDEMPTION		152	152	158	164		(12)		(12)		152				9	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		09/01/2011	SCHEDULED REDEMPTION		73	73	75	82		(10)		(10)		73				4	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2011	SCHEDULED REDEMPTION		21	21	22	24		(4)		(4)		21				1	07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		09/01/2011	SCHEDULED REDEMPTION		27	27	28	31		(3)		(3)		27				2	06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2011	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2011	SCHEDULED REDEMPTION																09/01/2030	1
31385H-AD-4	FED NATL MTG ASSOC #544604		09/01/2011	SCHEDULED REDEMPTION		297	297	309	308		(11)		(11)		297				15	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		09/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18				1	06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		09/01/2011	SCHEDULED REDEMPTION		1,778	1,778	1,815	1,817		(39)		(39)		1,778				84	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		09/20/2011	Various		2,015	1,833	1,872	1,885		(6)		(6)		1,879		136	136	87	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		09/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(2)		(2)		17				1	07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		09/01/2011	SCHEDULED REDEMPTION		220	220	231	235		(15)		(15)		220				10	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2011	SCHEDULED REDEMPTION		1,165	1,165	1,198	1,257		(92)		(92)		1,165				62	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		09/01/2011	SCHEDULED REDEMPTION		2,094	2,094	2,181	2,161		(67)		(67)		2,094				91	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		09/01/2011	SCHEDULED REDEMPTION		788	788	818	824		(36)		(36)		788				40	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		09/01/2011	SCHEDULED REDEMPTION		44	44	46	49		(5)		(5)		44				2	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		09/01/2011	SCHEDULED REDEMPTION		133	133	138	139		(6)		(6)		133				7	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		09/01/2011	SCHEDULED REDEMPTION		230	230	240	256		(26)		(26)		230				11	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		09/01/2011	SCHEDULED REDEMPTION		961	961	1,000	994		(33)		(33)		961				42	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		09/01/2011	SCHEDULED REDEMPTION		371	371	385	389		(18)		(18)		371				19	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		09/01/2011	SCHEDULED REDEMPTION		12,479	12,479	13,093	13,262		(784)		(784)		12,479				585	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2011	SCHEDULED REDEMPTION		663	663	689	684		(21)		(21)		663				29	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		09/01/2011	SCHEDULED REDEMPTION		220	220	231	233		(13)		(13)		220				10	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		09/01/2011	SCHEDULED REDEMPTION		10,420	10,420	10,582	10,524		(105)		(105)		10,420				416	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		09/01/2011	SCHEDULED REDEMPTION		3,402	3,402	3,411	3,425		(23)		(23)		3,402				160	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		09/01/2011	SCHEDULED REDEMPTION		697	697	701	706		(9)		(9)		697				33	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		09/01/2011	SCHEDULED REDEMPTION		8,043	8,043	8,366	8,319		(275)		(275)		8,043				350	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		09/01/2011	SCHEDULED REDEMPTION		3,647	3,647	3,655	3,665		(18)		(18)		3,647				171	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		09/01/2011	SCHEDULED REDEMPTION		827	827	866	907		(80)		(80)		827				42	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		09/01/2011	SCHEDULED REDEMPTION		9,353	9,353	9,604	9,509		(156)		(156)		9,353				371	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		09/01/2011	SCHEDULED REDEMPTION		123	123	129	131		(8)		(8)		123				6	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		09/01/2011	SCHEDULED REDEMPTION		163	163	164	164		(1)		(1)		163				9	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		09/01/2011	SCHEDULED REDEMPTION		234	234	237	237		(2)		(2)		234				14	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		09/01/2011	SCHEDULED REDEMPTION		297	297	309	302		(5)		(5)		297				15	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		09/01/2011	SCHEDULED REDEMPTION		123	123	127	130		(7)		(7)		123				7	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2011	SCHEDULED REDEMPTION		5	5	6	6		(1)		(1)		5					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)
31385K-YD-1	FED NATL MTG ASSOC #547108		09/01/2011	SCHEDULED REDEMPTION		882	882	890	888		(6)		(6)		882				51	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2011	SCHEDULED REDEMPTION		254	254	260	262		(8)		(8)		254				13	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2011	SCHEDULED REDEMPTION		45	45	47	50		(5)		(5)		45				3	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		09/01/2011	SCHEDULED REDEMPTION		73	73	76	78		(5)		(5)		73				4	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		09/01/2011	SCHEDULED REDEMPTION		3,756	3,756	3,841	3,850		(94)		(94)		3,756				196	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		09/01/2011	SCHEDULED REDEMPTION		167	167	171	173		(6)		(6)		167				8	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		09/01/2011	SCHEDULED REDEMPTION		1,451	1,451	1,488	1,480		(30)		(30)		1,451				73	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2011	SCHEDULED REDEMPTION		521	521	547	551		(30)		(30)		521				24	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		09/01/2011	SCHEDULED REDEMPTION		43	43	44	43						43				2	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		09/01/2011	SCHEDULED REDEMPTION		2,405	2,405	2,497	2,702		(297)		(297)		2,405				144	08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		09/01/2011	SCHEDULED REDEMPTION		128	128	133	135		(7)		(7)		128				7	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2011	SCHEDULED REDEMPTION		2,352	2,352	2,442	2,585		(233)		(233)		2,352				132	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		09/01/2011	SCHEDULED REDEMPTION		372	372	381	383		(11)		(11)		372				19	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2011	SCHEDULED REDEMPTION		702	702	709	700		2		2		702				40	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		09/01/2011	SCHEDULED REDEMPTION		216	216	224	247		(31)		(31)		216				12	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		09/01/2011	SCHEDULED REDEMPTION		26	26	26	28		(2)		(2)		26				1	11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		09/01/2011	SCHEDULED REDEMPTION		3,149	3,149	3,232	3,149						3,149				171	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2011	SCHEDULED REDEMPTION		92	92	94	93		(1)		(1)		92				4	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		09/01/2011	SCHEDULED REDEMPTION		2,561	2,561	2,690	2,735		(174)		(174)		2,561				119	01/01/2033	1
31385W-XJ-3	FED NATL MTG ASSOC #555181		09/01/2011	SCHEDULED REDEMPTION		150	150	158	161		(10)		(10)		150				7	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2011	SCHEDULED REDEMPTION		21,726	21,726	22,634	22,455		(729)		(729)		21,726				945	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		09/09/2011	Various		1,033,386	913,391	965,340	992,356		(14,214)		(14,214)		978,142		55,244	55,244	49,427	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		09/01/2011	SCHEDULED REDEMPTION		7,918	7,918	8,055	8,007		(89)		(89)		7,918				372	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		09/01/2011	SCHEDULED REDEMPTION		1,478	1,478	1,501	1,494		(16)		(16)		1,478				59	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		09/01/2011	Various		2,980,754	2,781,010	2,756,960	2,763,801		2,600		2,600		2,766,401		214,353	214,353	107,037	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2011	SCHEDULED REDEMPTION		4,205	4,205	4,229	4,295		(89)		(89)		4,205				204	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		09/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2011	SCHEDULED REDEMPTION		105	105	109	112		(8)		(8)		105				6	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		09/01/2011	SCHEDULED REDEMPTION		272	272	279	278		(5)		(5)		272				14	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15				1	10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2011	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		09/01/2011	SCHEDULED REDEMPTION		1,954	1,954	1,970	1,954						1,954				106	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		09/01/2011	SCHEDULED REDEMPTION		6,633	6,633	6,888	6,955		(323)		(323)		6,633				346	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2011	SCHEDULED REDEMPTION		122	122	122	122						122				7	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2011	SCHEDULED REDEMPTION		1,148	1,148	1,162	1,148						1,148				62	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		09/01/2011	SCHEDULED REDEMPTION		318	318	330	333		(15)		(15)		318				16	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		09/01/2011	SCHEDULED REDEMPTION		233	233	234	234						233				13	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		08/01/2011	SCHEDULED REDEMPTION		425	425	441	466		(41)		(41)		425				21	02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2011	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2011	SCHEDULED REDEMPTION		1,787	1,787	1,856	1,990		(203)		(203)		1,787				95	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		09/01/2011	SCHEDULED REDEMPTION		142	142	148	145		(2)		(2)		142				7	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2011	SCHEDULED REDEMPTION		5,593	5,593	5,924	6,206		(613)		(613)		5,593				356	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		09/01/2011	SCHEDULED REDEMPTION		11,383	11,383	11,639	11,735		(352)		(352)		11,383				594	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2011	SCHEDULED REDEMPTION		41	41	42	45		(4)		(4)		41				2	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		09/01/2011	SCHEDULED REDEMPTION		26	26	28	30		(4)		(4)		26				1	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		09/01/2011	SCHEDULED REDEMPTION		1,684	1,684	1,749	1,763		(79)		(79)		1,684				87	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		09/01/2011	SCHEDULED REDEMPTION		12,356	12,356	12,976	13,522		(1,166)		(1,166)		12,356				602	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		09/01/2011	SCHEDULED REDEMPTION		234	234	236	237		(2)		(2)		234				11	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		09/01/2011	SCHEDULED REDEMPTION		27	27	27	27						27				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		09/01/2011	SCHEDULED REDEMPTION		516	516	528	528		(11)		(11)		516				26	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		09/01/2011	SCHEDULED REDEMPTION		450	450	462	464		(14)		(14)		450				23	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2011	SCHEDULED REDEMPTION		490	490	509	551		(60)		(60)		490				28	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		09/01/2011	SCHEDULED REDEMPTION		123	123	129	139		(16)		(16)		123				6	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2011	SCHEDULED REDEMPTION		8,694	8,694	9,028	9,473		(779)		(779)		8,694				435	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		09/01/2011	SCHEDULED REDEMPTION		185	185	192	195		(10)		(10)		185				9	12/01/2015	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2011	SCHEDULED REDEMPTION		12	12	13	13						12				1	01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		09/01/2011	SCHEDULED REDEMPTION		553	553	575	595		(41)		(41)		553				30	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		09/01/2011	SCHEDULED REDEMPTION		284	284	295	299		(14)		(14)		284				14	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		09/01/2011	SCHEDULED REDEMPTION		1,650	1,650	1,724	1,828		(178)		(178)		1,650				77	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2011	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8				1	02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		09/01/2011	SCHEDULED REDEMPTION		120	120	124	128		(9)		(9)		120				6	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		09/20/2011	Various		1,186	1,071	1,044	1,030		14		14		1,044		142	142	52	02/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		09/01/2011	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28				2	01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		09/01/2011	SCHEDULED REDEMPTION		50	50	52	55		(5)		(5)		50				3	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		09/01/2011	SCHEDULED REDEMPTION		113	113	115	116		(3)		(3)		113				6	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		09/01/2011	SCHEDULED REDEMPTION		190	190	197	200		(9)		(9)		190				9	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		09/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2011	SCHEDULED REDEMPTION		271	271	282	301		(30)		(30)		271				15	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2011	SCHEDULED REDEMPTION		844	844	876	888		(44)		(44)		844				49	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2011	SCHEDULED REDEMPTION		4,872	4,872	5,068	5,108		(236)		(236)		4,872				160	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		09/01/2011	SCHEDULED REDEMPTION		1,846	1,846	1,894	1,892		(46)		(46)		1,846				93	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2011	SCHEDULED REDEMPTION		192	192	199	201		(10)		(10)		192				11	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2011	SCHEDULED REDEMPTION		90	90	93	94		(3)		(3)		90				5	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		09/01/2011	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32				2	12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		09/01/2011	SCHEDULED REDEMPTION		383	383	397	399		(17)		(17)		383				19	02/01/2016	1
31386S-N7-8	FED NATL MTG ASSOC #572014		09/01/2011	SCHEDULED REDEMPTION		1,549	1,549	1,609	1,588		(38)		(38)		1,549				78	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2011	SCHEDULED REDEMPTION		16	16	16	18		(2)		(2)		16				1	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		09/01/2011	SCHEDULED REDEMPTION		254	254	259	259		(5)		(5)		254				12	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		09/01/2011	SCHEDULED REDEMPTION		424	424	435	434		(10)		(10)		424				21	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2011	SCHEDULED REDEMPTION		630	630	648	664		(35)		(35)		630				27	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		09/01/2011	SCHEDULED REDEMPTION		321	321	328	328		(7)		(7)		321				15	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		09/01/2011	SCHEDULED REDEMPTION		127	127	133	143		(16)		(16)		127				7	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		09/01/2011	SCHEDULED REDEMPTION		1,169	1,169	1,193	1,199		(30)		(30)		1,169				54	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		09/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		09/01/2011	SCHEDULED REDEMPTION		264	264	277	282		(18)		(18)		264				11	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		09/01/2011	SCHEDULED REDEMPTION		1,417	1,417	1,472	1,456		(39)		(39)		1,417				72	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		09/01/2011	SCHEDULED REDEMPTION		2,556	2,556	2,663	2,633		(77)		(77)		2,556				113	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2011	SCHEDULED REDEMPTION		248	248	258	256		(8)		(8)		248				13	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		09/01/2011	SCHEDULED REDEMPTION		2,402	2,402	2,503	2,468		(66)		(66)		2,402				101	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		09/01/2011	SCHEDULED REDEMPTION		128	128	131	130		(2)		(2)		128				6	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		09/01/2011	SCHEDULED REDEMPTION		923	923	942	943		(20)		(20)		923				44	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2011	SCHEDULED REDEMPTION		45	45	47	49		(4)		(4)		45				2	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		09/01/2011	SCHEDULED REDEMPTION		56	56	59	58		(2)		(2)		56				3	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2011	SCHEDULED REDEMPTION		191	191	200	211		(20)		(20)		191				11	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		09/01/2011	SCHEDULED REDEMPTION		2,315	2,315	2,377	2,359		(43)		(43)		2,315				92	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		09/01/2011	SCHEDULED REDEMPTION		518	518	526	526		(8)		(8)		518				21	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		09/01/2011	SCHEDULED REDEMPTION		33	33	33	33		(1)		(1)		33				2	04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		09/01/2011	SCHEDULED REDEMPTION		613	613	626	624		(11)		(11)		613				27	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		09/01/2011	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		09/01/2011	SCHEDULED REDEMPTION		338	338	352	350		(12)		(12)		338				15	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		09/01/2011	SCHEDULED REDEMPTION		637	637	652	652		(14)		(14)		637				32	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		09/01/2011	SCHEDULED REDEMPTION		92	92	94	94		(2)		(2)		92				4	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		09/01/2011	SCHEDULED REDEMPTION		566	566	589	588		(21)		(21)		566				24	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		09/01/2011	SCHEDULED REDEMPTION		866	866	909	921		(55)		(55)		866				41	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2011	SCHEDULED REDEMPTION		168	168	175	179		(11)		(11)		168				10	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		09/01/2011	SCHEDULED REDEMPTION		896	896	930	931		(35)		(35)		896				45	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		09/01/2011	SCHEDULED REDEMPTION		44	44	44	44		(1)		(1)		44				2	05/01/2016	1
31387D-SW-0	FED NATL MTG ASSOC #581133		09/01/2011	SCHEDULED REDEMPTION		3,847	3,847	3,994	3,968		(122)		(122)		3,847				195	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		09/01/2011	SCHEDULED REDEMPTION		2,621	2,621	2,752	2,830		(209)		(209)		2,621				114	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		09/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		09/01/2011	SCHEDULED REDEMPTION		1,617	1,617	1,697	1,715		(98)		(98)		1,617				76	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		09/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	06/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (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-CT-2	FED NATL MTG ASSOC #581582		09/01/2011	SCHEDULED REDEMPTION		223	223	234	238		(15)		(15)		223				11	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		09/01/2011	SCHEDULED REDEMPTION		1,823	1,823	1,861	1,851		(28)		(28)		1,823				86	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		09/01/2011	SCHEDULED REDEMPTION		391	391	400	398		(8)		(8)		391				20	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		09/01/2011	SCHEDULED REDEMPTION		86	86	90	97		(11)		(11)		86				4	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		09/01/2011	SCHEDULED REDEMPTION		52	52	55	60		(7)		(7)		52				3	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		09/01/2011	SCHEDULED REDEMPTION		339	339	352	351		(12)		(12)		339				17	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		09/01/2011	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				2	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		09/01/2011	SCHEDULED REDEMPTION		146	146	150	149		(2)		(2)		146				6	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		09/01/2011	SCHEDULED REDEMPTION		8,658	8,658	8,466	8,571		87		87		8,658				351	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		09/01/2011	SCHEDULED REDEMPTION		743	743	762	759		(16)		(16)		743				38	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		09/01/2011	SCHEDULED REDEMPTION		43	43	44	44		(1)		(1)		43				2	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		09/01/2011	SCHEDULED REDEMPTION		493	493	512	510		(16)		(16)		493				25	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		09/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		09/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		09/01/2011	SCHEDULED REDEMPTION		1,292	1,292	1,321	1,314		(22)		(22)		1,292				65	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		09/01/2011	SCHEDULED REDEMPTION		870	870	880	875		(5)		(5)		870				41	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		09/01/2011	SCHEDULED REDEMPTION		8,182	8,182	8,352	8,334		(152)		(152)		8,182				360	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		09/01/2011	SCHEDULED REDEMPTION		384	384	392	391		(7)		(7)		384				18	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		09/01/2011	SCHEDULED REDEMPTION		560	560	574	578		(18)		(18)		560				28	08/01/2016	1
31387Q-6Y-1	FED NATL MTG ASSOC #591387		09/01/2011	SCHEDULED REDEMPTION		1,493	1,493	1,555	1,540		(47)		(47)		1,493				64	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		09/01/2011	SCHEDULED REDEMPTION		28	28	29	34		(7)		(7)		28				1	08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		09/01/2011	SCHEDULED REDEMPTION		24,317	24,317	24,822	24,807		(491)		(491)		24,317				1,175	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		09/01/2011	SCHEDULED REDEMPTION		213	213	218	217		(4)		(4)		213				10	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2011	SCHEDULED REDEMPTION		68	68	70	72		(4)		(4)		68				4	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		09/01/2011	SCHEDULED REDEMPTION		79	79	80	81		(3)		(3)		79				4	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		09/01/2011	SCHEDULED REDEMPTION		277	277	289	303		(27)		(27)		277				14	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		09/01/2011	SCHEDULED REDEMPTION		90	90	93	98		(8)		(8)		90				5	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		09/01/2011	SCHEDULED REDEMPTION		52	52	54	54		(1)		(1)		52				3	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		09/01/2011	SCHEDULED REDEMPTION		1,257	1,257	1,283	1,287		(31)		(31)		1,257				59	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		09/01/2011	SCHEDULED REDEMPTION		990	990	1,016	1,010		(19)		(19)		990				50	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		09/01/2011	SCHEDULED REDEMPTION		81	81	85	90		(9)		(9)		81				4	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		09/01/2011	SCHEDULED REDEMPTION		95	95	99	108		(13)		(13)		95				5	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		09/01/2011	SCHEDULED REDEMPTION		96	96	101	109		(13)		(13)		96				5	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		09/01/2011	SCHEDULED REDEMPTION		3,991	3,991	4,074	4,056		(65)		(65)		3,991				188	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2011	SCHEDULED REDEMPTION		90	90	95	101		(11)		(11)		90				5	06/01/2031	1
31387V-WR-6	FED NATL MTG ASSOC #595656		09/01/2011	SCHEDULED REDEMPTION		157	157	163	158		(2)		(2)		157				8	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		09/01/2011	SCHEDULED REDEMPTION		1,333	1,333	1,361	1,360		(27)		(27)		1,333				63	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		09/01/2011	SCHEDULED REDEMPTION		521	521	545	560		(39)		(39)		521				26	09/01/2031	1
31387W-LT-2	FED NATL MTG ASSOC #596238		09/01/2011	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		09/01/2011	SCHEDULED REDEMPTION		3,230	3,230	3,298	3,292		(61)		(61)		3,230				154	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		09/01/2011	SCHEDULED REDEMPTION		1,395	1,395	1,424	1,422		(27)		(27)		1,395				65	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		09/01/2011	SCHEDULED REDEMPTION		301	301	316	324		(22)		(22)		301				15	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		09/01/2011	SCHEDULED REDEMPTION		5,247	5,247	5,356	5,389		(143)		(143)		5,247				255	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		09/01/2011	SCHEDULED REDEMPTION		462	462	471	471		(9)		(9)		462				22	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		09/01/2011	SCHEDULED REDEMPTION		208	208	217	230		(23)		(23)		208				10	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		09/01/2011	SCHEDULED REDEMPTION		73	73	75	75		(2)		(2)		73				3	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2011	SCHEDULED REDEMPTION		85	85	88	91		(6)		(6)		85				5	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		09/01/2011	SCHEDULED REDEMPTION		72	72	73	74		(2)		(2)		72				3	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		09/01/2011	SCHEDULED REDEMPTION		67	67	70	74		(7)		(7)		67				3	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		09/01/2011	SCHEDULED REDEMPTION		253	253	259	259		(6)		(6)		253				11	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		09/01/2011	SCHEDULED REDEMPTION		34	34	36	40		(6)		(6)		34				2	08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		09/01/2011	SCHEDULED REDEMPTION		158	158	162	162		(3)		(3)		158				7	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		09/01/2011	SCHEDULED REDEMPTION		47	47	49	56		(9)		(9)		47				2	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		09/01/2011	SCHEDULED REDEMPTION		841	841	858	856		(15)		(15)		841				39	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		09/01/2011	SCHEDULED REDEMPTION		1,323	1,323	1,401	1,465		(141)		(141)		1,323				75	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		09/01/2011	SCHEDULED REDEMPTION		3,028	3,028	3,154	3,125		(98)		(98)		3,028				129	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		09/01/2011	SCHEDULED REDEMPTION		2,439	2,439	2,490	2,498		(59)		(59)		2,439				116	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		09/01/2011	SCHEDULED REDEMPTION		58	58	59	61		(4)		(4)		58				3	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		09/01/2011	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				3	10/01/2016	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-DW-5	FED NATL MTG ASSOC #601417		09/01/2011	SCHEDULED REDEMPTION		298	298	311	323		(25)		(25)		298				15	11/01/2031	1
31388D-P4-4	FED NATL MTG ASSOC #601743		09/01/2011	SCHEDULED REDEMPTION		124	124	126	126		(2)		(2)		124				6	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		09/01/2011	SCHEDULED REDEMPTION		1,298	1,298	1,327	1,323		(25)		(25)		1,298				66	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2011	SCHEDULED REDEMPTION		43	43	44	46		(4)		(4)		43				2	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		09/01/2011	SCHEDULED REDEMPTION		1,295	1,295	1,321	1,323		(28)		(28)		1,295				61	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		09/01/2011	SCHEDULED REDEMPTION		1,595	1,595	1,628	1,627		(31)		(31)		1,595				75	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		09/01/2011	SCHEDULED REDEMPTION		89	89	93	93		(3)		(3)		89				4	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		09/01/2011	SCHEDULED REDEMPTION		628	628	641	644		(17)		(17)		628				29	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		09/01/2011	SCHEDULED REDEMPTION		790	790	825	902		(113)		(113)		790				37	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2011	SCHEDULED REDEMPTION		61	61	64	64		(4)		(4)		61				4	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		09/01/2011	SCHEDULED REDEMPTION		54	54	57	59		(5)		(5)		54				3	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		09/01/2011	SCHEDULED REDEMPTION		955	955	1,003	1,001		(46)		(46)		955				46	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		09/01/2011	SCHEDULED REDEMPTION		265	265	271	271		(5)		(5)		265				12	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		09/01/2011	SCHEDULED REDEMPTION		5,834	5,834	5,852	5,851		(18)		(18)		5,834				271	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		09/01/2011	SCHEDULED REDEMPTION		338	338	353	384		(46)		(46)		338				17	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		09/01/2011	SCHEDULED REDEMPTION		224	224	225	225		(1)		(1)		224				11	11/01/2031	1
31388K-4F-6	FED NATL MTG ASSOC #607522		09/01/2011	SCHEDULED REDEMPTION		399	399	400	401		(2)		(2)		399				19	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		09/01/2011	SCHEDULED REDEMPTION		63	63	65	65		(1)		(1)		63				3	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		09/01/2011	SCHEDULED REDEMPTION		608	608	614	615		(7)		(7)		608				29	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		09/01/2011	SCHEDULED REDEMPTION		18,580	18,580	18,876	18,792		(212)		(212)		18,580				897	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		09/01/2011	SCHEDULED REDEMPTION		3,355	3,355	3,409	3,391		(36)		(36)		3,355				158	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		09/01/2011	SCHEDULED REDEMPTION		1,101	1,101	1,123	1,128		(27)		(27)		1,101				51	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		09/01/2011	SCHEDULED REDEMPTION		143	143	146	146		(3)		(3)		143				7	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2011	SCHEDULED REDEMPTION		170	170	180	185		(15)		(15)		170				10	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		09/01/2011	SCHEDULED REDEMPTION		95	95	100	106		(10)		(10)		95				5	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		09/01/2011	SCHEDULED REDEMPTION		865	865	883	884		(19)		(19)		865				41	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		09/01/2011	SCHEDULED REDEMPTION		2,540	2,540	2,592	2,585		(46)		(46)		2,540				122	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		09/01/2011	SCHEDULED REDEMPTION		111	111	116	120		(9)		(9)		111				6	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		09/01/2011	SCHEDULED REDEMPTION		695	695	710	713		(18)		(18)		695				33	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		09/01/2011	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26				2	05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		09/01/2011	SCHEDULED REDEMPTION		65	65	68	68		(3)		(3)		65				3	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		09/01/2011	SCHEDULED REDEMPTION		7,311	7,311	7,671	7,607		(295)		(295)		7,311				356	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2011	SCHEDULED REDEMPTION		14,404	14,404	15,254	15,760		(1,357)		(1,357)		14,404				918	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		09/01/2011	SCHEDULED REDEMPTION		3,686	3,686	3,785	3,742		(56)		(56)		3,686				141	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		09/01/2011	SCHEDULED REDEMPTION		84	84	86	86		(2)		(2)		84				4	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		09/01/2011	SCHEDULED REDEMPTION		14,531	14,531	14,758	14,676		(145)		(145)		14,531				576	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		09/01/2011	SCHEDULED REDEMPTION		4,065	4,065	4,149	4,137		(72)		(72)		4,065				191	11/01/2016	1
31388W-R2-4	FED NATL MTG ASSOC #617105		09/01/2011	SCHEDULED REDEMPTION		237	237	240	241		(4)		(4)		237				11	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		09/01/2011	SCHEDULED REDEMPTION		807	807	839	834		(28)		(28)		807				35	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		09/01/2011	SCHEDULED REDEMPTION		11,496	11,496	11,615	11,642		(146)		(146)		11,496				558	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		09/01/2011	SCHEDULED REDEMPTION		8,907	8,907	9,092	9,073		(166)		(166)		8,907				430	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		09/01/2011	SCHEDULED REDEMPTION		71	71	73	73		(2)		(2)		71				3	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		09/01/2011	SCHEDULED REDEMPTION		140	140	146	157		(17)		(17)		140				7	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		09/01/2011	SCHEDULED REDEMPTION		11	11	12	13		(1)		(1)		11				1	02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		09/01/2011	SCHEDULED REDEMPTION		347	347	350	353		(6)		(6)		347				16	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		09/01/2011	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		09/01/2011	SCHEDULED REDEMPTION		185	185	187	188		(3)		(3)		185				9	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		09/01/2011	SCHEDULED REDEMPTION		92	92	92	92						92				4	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2011	SCHEDULED REDEMPTION		4,010	4,010	4,010	4,010						4,010				174	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		09/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		09/01/2011	SCHEDULED REDEMPTION		849	849	875	879		(30)		(30)		849				33	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		09/01/2011	SCHEDULED REDEMPTION		42	42	44	49		(6)		(6)		42				2	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		09/01/2011	SCHEDULED REDEMPTION		2,578	2,578	2,647	2,625		(47)		(47)		2,578				102	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2011	SCHEDULED REDEMPTION		74	74	77	79		(5)		(5)		74				4	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		09/01/2011	SCHEDULED REDEMPTION		931	931	935	940		(9)		(9)		931				44	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		09/01/2011	SCHEDULED REDEMPTION		273	273	281	279		(6)		(6)		273				12	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		09/01/2011	SCHEDULED REDEMPTION		390	390	399	399		(10)		(10)		390				18	01/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31389N-NF-1	FED NATL MTG ASSOC #625990		09/01/2011	SCHEDULED REDEMPTION		30,429	30,429	31,243	30,871		(443)		(443)		30,429				1,197	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		09/01/2011	SCHEDULED REDEMPTION		2,139	2,139	2,164	2,197		(58)		(58)		2,139				94	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		09/01/2011	SCHEDULED REDEMPTION		427	427	448	466		(39)		(39)		427				20	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		09/01/2011	SCHEDULED REDEMPTION		9,556	9,556	10,027	10,238		(682)		(682)		9,556				465	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		09/01/2011	SCHEDULED REDEMPTION		39	39	41	46		(6)		(6)		39				2	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		09/01/2011	SCHEDULED REDEMPTION		187	187	196	199		(13)		(13)		187				9	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		09/01/2011	SCHEDULED REDEMPTION		829	829	862	861		(32)		(32)		829				35	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		09/01/2011	SCHEDULED REDEMPTION		3,494	3,494	3,666	3,785		(291)		(291)		3,494				163	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		09/01/2011	SCHEDULED REDEMPTION		130	130	137	140		(10)		(10)		130				6	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		09/01/2011	SCHEDULED REDEMPTION		88	88	92	98		(10)		(10)		88				4	04/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		09/01/2011	SCHEDULED REDEMPTION		236	236	247	264		(27)		(27)		236				12	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		09/01/2011	SCHEDULED REDEMPTION		2,042	2,042	2,066	2,093		(51)		(51)		2,042				99	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		09/01/2011	SCHEDULED REDEMPTION		473	473	492	492		(19)		(19)		473				20	04/01/2017	1
31389R-VP-8	FED NATL MTG ASSOC #633422		09/01/2011	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				2	03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		09/01/2011	SCHEDULED REDEMPTION		35,244	35,244	35,797	35,628		(384)		(384)		35,244				1,312	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2011	SCHEDULED REDEMPTION		3,086	3,086	3,086	3,086						3,086				134	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		09/01/2011	SCHEDULED REDEMPTION		194	194	203	208		(14)		(14)		194				8	01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		09/01/2011	SCHEDULED REDEMPTION		9,561	9,561	9,809	9,720		(159)		(159)		9,561				379	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		09/01/2011	SCHEDULED REDEMPTION		8,455	8,455	8,587	8,534		(79)		(79)		8,455				335	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		09/01/2011	SCHEDULED REDEMPTION		301	301	315	329		(28)		(28)		301				15	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		09/01/2011	SCHEDULED REDEMPTION		291	291	305	308		(18)		(18)		291				14	04/01/2032	1
31389U-7A-1	FED NATL MTG ASSOC #636389		09/01/2011	SCHEDULED REDEMPTION		5,525	5,525	5,802	6,010		(486)		(486)		5,525				240	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		09/01/2011	SCHEDULED REDEMPTION		246	246	251	259		(14)		(14)		246				12	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2011	SCHEDULED REDEMPTION		590	590	613	623		(33)		(33)		590				32	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		09/01/2011	SCHEDULED REDEMPTION		88	88	91	92		(5)		(5)		88				5	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		09/01/2011	SCHEDULED REDEMPTION		1,122	1,122	1,124	1,124		(3)		(3)		1,122				54	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		09/01/2011	SCHEDULED REDEMPTION		267	267	277	281		(14)		(14)		267				14	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2011	SCHEDULED REDEMPTION		27,769	27,769	28,835	29,232		(1,463)		(1,463)		27,769				1,491	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		09/01/2011	SCHEDULED REDEMPTION		273	273	287	294		(21)		(21)		273				13	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		09/01/2011	SCHEDULED REDEMPTION		13,899	13,899	14,273	14,468		(569)		(569)		13,899				630	08/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2011	SCHEDULED REDEMPTION		486	486	505	511		(25)		(25)		486				26	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		09/01/2011	SCHEDULED REDEMPTION		45	45	46	46						45				2	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		09/01/2011	SCHEDULED REDEMPTION		258	258	260	260		(2)		(2)		258				12	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		09/01/2011	SCHEDULED REDEMPTION		286	286	294	294		(8)		(8)		286				13	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		09/01/2011	SCHEDULED REDEMPTION		1,143	1,143	1,194	1,225		(82)		(82)		1,143				58	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		09/01/2011	SCHEDULED REDEMPTION		899	899	901	904		(5)		(5)		899				43	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		09/01/2011	SCHEDULED REDEMPTION		130	130	131	131		(1)		(1)		130				6	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		09/01/2011	SCHEDULED REDEMPTION		334	334	351	364		(29)		(29)		334				15	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		09/01/2011	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2011	SCHEDULED REDEMPTION		790	790	822	815		(25)		(25)		790				34	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		09/01/2011	SCHEDULED REDEMPTION		13,557	13,557	13,586	13,615		(58)		(58)		13,557				660	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		09/01/2011	SCHEDULED REDEMPTION		179	179	187	197		(18)		(18)		179				9	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		09/01/2011	SCHEDULED REDEMPTION		225	225	237	244		(18)		(18)		225				11	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		09/01/2011	SCHEDULED REDEMPTION		82	82	85	91		(9)		(9)		82				4	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		09/01/2011	SCHEDULED REDEMPTION		2,641	2,641	2,718	2,719		(78)		(78)		2,641				112	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2011	SCHEDULED REDEMPTION		32	32	33	34		(2)		(2)		32				2	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		09/01/2011	SCHEDULED REDEMPTION		106	106	109	107						106				5	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		09/01/2011	SCHEDULED REDEMPTION		329	329	329	330		(2)		(2)		329				15	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		09/01/2011	SCHEDULED REDEMPTION		3,052	3,052	3,203	3,161		(109)		(109)		3,052				143	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		09/01/2011	SCHEDULED REDEMPTION		142	142	147	147		(5)		(5)		142				7	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		09/01/2011	SCHEDULED REDEMPTION		2,383	2,383	2,483	2,467		(84)		(84)		2,383				100	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		09/01/2011	SCHEDULED REDEMPTION		38	38	38	38						38				2	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		09/01/2011	SCHEDULED REDEMPTION		178	178	183	183		(5)		(5)		178				9	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		09/14/2011	Various		153,318	133,201	139,216	141,915		(470)		(470)		141,445		11,872	11,872	7,445	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		09/01/2011	SCHEDULED REDEMPTION		712	712	747	757		(45)		(45)		712				35	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		09/01/2011	SCHEDULED REDEMPTION		199	199	208	215		(17)		(17)		199				10	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		09/01/2011	SCHEDULED REDEMPTION		6,386	6,386	6,706	6,724		(339)		(339)		6,386				311	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		09/01/2011	SCHEDULED REDEMPTION		175	175	184	201		(26)		(26)		175				8	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)
31390H-QN-8	FED NATL MTG ASSOC #646761		09/01/2011	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		09/01/2011	SCHEDULED REDEMPTION		489	489	513	522		(33)		(33)		489				24	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		09/01/2011	SCHEDULED REDEMPTION		86	86	87	90		(4)		(4)		86				4	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		09/01/2011	SCHEDULED REDEMPTION		331	331	333	333		(2)		(2)		331				16	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		09/01/2011	SCHEDULED REDEMPTION		522	522	525	526		(4)		(4)		522				25	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		09/01/2011	SCHEDULED REDEMPTION		536	536	545	544		(8)		(8)		536				25	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		09/01/2011	SCHEDULED REDEMPTION		122	122	128	133		(11)		(11)		122				6	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		09/01/2011	SCHEDULED REDEMPTION		975	975	981	986		(10)		(10)		975				47	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2011	SCHEDULED REDEMPTION		676	676	714	758		(83)		(83)		676				37	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		09/01/2011	SCHEDULED REDEMPTION		25	25	26	26						25				1	07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		09/01/2011	SCHEDULED REDEMPTION		3,279	3,279	3,429	3,427		(148)		(148)		3,279				159	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		09/01/2011	SCHEDULED REDEMPTION		260	260	272	264		(4)		(4)		260				12	06/01/2032	1
31390L-WA-0	FED NATL MTG ASSOC #649641		09/01/2011	SCHEDULED REDEMPTION		36	36	36	36						36				2	07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		09/01/2011	SCHEDULED REDEMPTION		469	469	493	499		(30)		(30)		469				22	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		09/01/2011	SCHEDULED REDEMPTION		25	25	25	25						25				1	07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		09/01/2011	SCHEDULED REDEMPTION		86	86	90	92		(6)		(6)		86				4	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		09/01/2011	SCHEDULED REDEMPTION		58	58	58	58		(1)		(1)		58				3	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		09/01/2011	SCHEDULED REDEMPTION		748	748	752	755		(8)		(8)		748				36	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		09/01/2011	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30				1	08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		09/01/2011	SCHEDULED REDEMPTION		507	507	533	553		(46)		(46)		507				24	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		09/01/2011	SCHEDULED REDEMPTION		1,664	1,664	1,674	1,687		(23)		(23)		1,664				80	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		09/01/2011	SCHEDULED REDEMPTION		3,864	3,864	4,054	4,227		(362)		(362)		3,864				174	09/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		09/01/2011	SCHEDULED REDEMPTION		512	512	538	556		(44)		(44)		512				24	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		09/01/2011	SCHEDULED REDEMPTION		16,465	16,465	17,276	17,542		(1,076)		(1,076)		16,465				802	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2011	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		09/01/2011	SCHEDULED REDEMPTION		40	40	42	47		(7)		(7)		40				2	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2011	SCHEDULED REDEMPTION		428	428	432	430		(2)		(2)		428				20	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		09/01/2011	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30				1	08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		09/01/2011	SCHEDULED REDEMPTION		357	357	374	381		(24)		(24)		357				17	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		09/01/2011	SCHEDULED REDEMPTION		21,202	21,202	22,266	22,783		(1,581)		(1,581)		21,202				948	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		09/01/2011	SCHEDULED REDEMPTION		496	496	499	501		(5)		(5)		496				23	08/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		09/01/2011	SCHEDULED REDEMPTION		446	446	468	467		(22)		(22)		446				21	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		09/01/2011	SCHEDULED REDEMPTION		475	475	488	484		(9)		(9)		475				19	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2011	SCHEDULED REDEMPTION		53	53	53	54		(1)		(1)		53				2	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		09/01/2011	SCHEDULED REDEMPTION		395	395	415	419		(24)		(24)		395				19	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		09/01/2011	SCHEDULED REDEMPTION		161,371	161,371	166,675	165,009		(3,638)		(3,638)		161,371				6,558	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		09/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25				1	08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		09/01/2011	SCHEDULED REDEMPTION		20,211	20,211	20,426	20,356		(144)		(144)		20,211				830	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		09/01/2011	SCHEDULED REDEMPTION		1,823	1,823	1,914	1,940		(117)		(117)		1,823				88	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		09/01/2011	SCHEDULED REDEMPTION		357	357	374	388		(32)		(32)		357				17	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		09/01/2011	SCHEDULED REDEMPTION		2,326	2,326	2,384	2,382		(56)		(56)		2,326				104	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		09/01/2011	SCHEDULED REDEMPTION		4,128	4,128	4,245	4,241		(113)		(113)		4,128				180	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		09/01/2011	SCHEDULED REDEMPTION		2,749	2,749	2,885	2,943		(194)		(194)		2,749				131	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		09/01/2011	SCHEDULED REDEMPTION		21,128	21,128	21,614	21,427		(299)		(299)		21,128				811	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		09/01/2011	SCHEDULED REDEMPTION		580	580	610	613		(33)		(33)		580				27	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		09/01/2011	SCHEDULED REDEMPTION		1,989	1,989	2,039	2,034		(44)		(44)		1,989				88	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		09/01/2011	SCHEDULED REDEMPTION		17,774	17,774	18,373	18,248		(474)		(474)		17,774				690	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		09/01/2011	SCHEDULED REDEMPTION		119	119	122	122		(3)		(3)		119				5	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		09/01/2011	SCHEDULED REDEMPTION		562	562	576	572		(10)		(10)		562				20	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		09/01/2011	SCHEDULED REDEMPTION		15,381	15,381	15,807	15,616		(236)		(236)		15,381				621	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		09/01/2011	SCHEDULED REDEMPTION		246	246	258	266		(20)		(20)		246				12	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		09/01/2011	SCHEDULED REDEMPTION		492	492	506	506		(13)		(13)		492				24	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2011	SCHEDULED REDEMPTION		3,205	3,205	3,366	3,381		(176)		(176)		3,205				156	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		09/01/2011	SCHEDULED REDEMPTION		2,034	2,034	2,089	2,073		(38)		(38)		2,034				81	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2011	SCHEDULED REDEMPTION		78,781	78,781	80,545	80,086		(1,304)		(1,304)		78,781				3,167	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		09/01/2011	SCHEDULED REDEMPTION		6,543	6,543	6,865	6,922		(379)		(379)		6,543				300	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2011	SCHEDULED REDEMPTION		3,885	3,885	3,951	3,974		(89)		(89)		3,885				71	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		09/01/2011	SCHEDULED REDEMPTION		531	531	540	536		(5)		(5)		531				21	11/01/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31391P-Z9-0	FED NATL MTG ASSOC #673168		09/01/2011	SCHEDULED REDEMPTION		2,045	2,045	2,060	2,057		(12)		(12)		2,045				81	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2011	SCHEDULED REDEMPTION		72,134	72,134	75,233	74,076		(1,943)		(1,943)		72,134				3,201	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		09/01/2011	SCHEDULED REDEMPTION		653	653	658	657		(4)		(4)		653				26	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		09/01/2011	SCHEDULED REDEMPTION		408	408	427	450		(42)		(42)		408				21	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		09/01/2011	SCHEDULED REDEMPTION		267	267	279	304		(38)		(38)		267				14	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		09/01/2011	SCHEDULED REDEMPTION		1,859	1,859	1,905	1,901		(42)		(42)		1,859				79	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		09/01/2011	SCHEDULED REDEMPTION		36	36	38	39		(2)		(2)		36				2	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		09/01/2011	SCHEDULED REDEMPTION		3,938	3,938	3,987	3,974		(36)		(36)		3,938				158	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		09/01/2011	SCHEDULED REDEMPTION		12,074	12,074	12,379	12,307		(233)		(233)		12,074				204	01/01/2033	1
31391V-HB-2	FED NATL MTG ASSOC #678026		09/01/2011	SCHEDULED REDEMPTION		767	767	798	788		(21)		(21)		767				33	09/01/2017	1
31391X-RL-5	FED NATL MTG ASSOC #680091		09/01/2011	SCHEDULED REDEMPTION		325	325	327	327		(2)		(2)		325				13	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		09/01/2011	SCHEDULED REDEMPTION		685	685	701	701		(16)		(16)		685				30	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		09/01/2011	SCHEDULED REDEMPTION		9,493	9,493	9,970	10,206		(713)		(713)		9,493				413	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		09/01/2011	SCHEDULED REDEMPTION		1,436	1,436	1,447	1,444		(8)		(8)		1,436				57	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		09/01/2011	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		09/01/2011	SCHEDULED REDEMPTION		545	545	557	553		(8)		(8)		545				20	02/01/2018	1
31400E-V9-8	FED NATL MTG ASSOC #685640		09/01/2011	SCHEDULED REDEMPTION		204,894	204,894	211,169	209,671		(4,777)		(4,777)		204,894				3,712	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		09/01/2011	SCHEDULED REDEMPTION		332	332	339	336		(4)		(4)		332				15	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		09/01/2011	SCHEDULED REDEMPTION		447	447	456	454		(7)		(7)		447				17	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		09/01/2011	SCHEDULED REDEMPTION		65,650	65,650	66,348	66,050		(400)		(400)		65,650				2,701	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		09/01/2011	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		09/01/2011	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12					03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		09/01/2011	SCHEDULED REDEMPTION		624	624	617	621		3		3		624				23	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		09/01/2011	SCHEDULED REDEMPTION		908	908	917	920		(12)		(12)		908				36	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		09/01/2011	SCHEDULED REDEMPTION		41	41	42	41						41				2	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		09/01/2011	SCHEDULED REDEMPTION		1,365	1,365	1,397	1,400		(36)		(36)		1,365				59	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		09/01/2011	SCHEDULED REDEMPTION		1,680	1,680	1,733	1,713		(33)		(33)		1,680				72	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		09/01/2011	SCHEDULED REDEMPTION		16,212	16,212	16,384	16,333		(121)		(121)		16,212				647	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		09/01/2011	SCHEDULED REDEMPTION		28	28	30	31		(2)		(2)		28				1	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		09/01/2011	SCHEDULED REDEMPTION		3,769	3,769	3,816	3,806		(37)		(37)		3,769				150	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		09/01/2011	SCHEDULED REDEMPTION		2,476	2,476	2,494	2,490		(15)		(15)		2,476				98	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		09/01/2011	SCHEDULED REDEMPTION		1,706	1,706	1,687	1,694		12		12		1,706				63	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		09/01/2011	SCHEDULED REDEMPTION		1,676	1,676	1,712	1,701		(25)		(25)		1,676				61	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		09/01/2011	SCHEDULED REDEMPTION		14,802	14,802	14,959	14,899		(98)		(98)		14,802				589	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		09/01/2011	SCHEDULED REDEMPTION		1,583	1,583	1,632	1,614		(32)		(32)		1,583				68	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		09/01/2011	SCHEDULED REDEMPTION		566	566	580	580		(14)		(14)		566				25	05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		09/01/2011	SCHEDULED REDEMPTION		953	953	973	967		(14)		(14)		953				34	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		09/01/2011	SCHEDULED REDEMPTION		544	544	557	552		(8)		(8)		544				20	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		09/01/2011	SCHEDULED REDEMPTION		39	39	39	40		(1)		(1)		39				2	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		09/01/2011	SCHEDULED REDEMPTION		133	133	136	135		(2)		(2)		133				5	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		09/01/2011	SCHEDULED REDEMPTION		69,565	69,565	70,304	70,138		(573)		(573)		69,565				2,751	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		09/01/2011	SCHEDULED REDEMPTION		37,890	37,890	38,293	38,185		(295)		(295)		37,890				1,523	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		09/01/2011	SCHEDULED REDEMPTION		31,798	31,798	32,586	32,555		(757)		(757)		31,798				1,429	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		09/01/2011	SCHEDULED REDEMPTION		6,575	6,575	6,750	6,646		(71)		(71)		6,575				260	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		09/01/2011	SCHEDULED REDEMPTION		64,632	64,632	65,319	65,218		(586)		(586)		64,632				2,605	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		09/01/2011	SCHEDULED REDEMPTION		31,695	31,695	32,332	32,090		(395)		(395)		31,695				1,260	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		09/01/2011	SCHEDULED REDEMPTION		29,125	29,125	29,737	29,536		(411)		(411)		29,125				1,154	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2011	SCHEDULED REDEMPTION		820	820	837	835		(15)		(15)		820				36	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		09/01/2011	SCHEDULED REDEMPTION		7,715	7,715	7,672	7,686		29		29		7,715				251	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		09/01/2011	SCHEDULED REDEMPTION		10,507	10,507	10,773	10,773		(266)		(266)		10,507				455	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		09/01/2011	SCHEDULED REDEMPTION		26,262	26,262	26,590	26,500		(238)		(238)		26,262				1,077	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		09/01/2011	SCHEDULED REDEMPTION		999	999	987	990		8		8		999				36	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		09/01/2011	SCHEDULED REDEMPTION		421	421	431	426		(5)		(5)		421				15	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		09/01/2011	SCHEDULED REDEMPTION		18,675	18,675	18,886	18,879		(203)		(203)		18,675				838	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		09/01/2011	SCHEDULED REDEMPTION		1,231	1,231	1,245	1,239		(9)		(9)		1,231				46	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		09/01/2011	SCHEDULED REDEMPTION		730	730	746	739		(9)		(9)		730				27	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		09/01/2011	SCHEDULED REDEMPTION		17,895	17,895	18,176	18,058		(162)		(162)		17,895				727	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		09/01/2011	SCHEDULED REDEMPTION		104	104	109	115		(11)		(11)		104				5	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		09/01/2011	SCHEDULED REDEMPTION		3,644	3,644	3,714	3,685		(41)		(41)		3,644				126	09/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
31402Q-4B-4	FED NATL MTG ASSOC #735318		09/01/2011	SCHEDULED REDEMPTION		17,694	17,694	17,676	17,681		12		12		17,694				577	11/01/2019	1
31402S-QG-5	FED NATL MTG ASSOC #736755		09/01/2011	SCHEDULED REDEMPTION		1,148	1,148	1,205	1,216		(68)		(68)		1,148				54	08/01/2034	1
31402T-M7-7	FED NATL MTG ASSOC #737582		09/01/2011	SCHEDULED REDEMPTION		15,616	15,616	16,030	16,019		(403)		(403)		15,616				679	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		09/01/2011	SCHEDULED REDEMPTION		401	401	406	404		(3)		(3)		401				14	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		09/01/2011	SCHEDULED REDEMPTION		120	120	126	129		(9)		(9)		120				6	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		09/01/2011	SCHEDULED REDEMPTION		298	298	306	302		(4)		(4)		298				11	09/01/2018	1
31402X-PP-5	FED NATL MTG ASSOC #741230		09/01/2011	SCHEDULED REDEMPTION		1,880	1,880	1,859	1,870		10		10		1,880				68	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		09/01/2011	SCHEDULED REDEMPTION		910	910	933	928		(18)		(18)		910				41	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		09/01/2011	SCHEDULED REDEMPTION		3,491	3,491	3,584	3,582		(90)		(90)		3,491				164	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		09/01/2011	SCHEDULED REDEMPTION		24,541	24,541	24,372	24,343		198		198		24,541				974	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		09/01/2011	SCHEDULED REDEMPTION		3,345	3,345	3,430	3,423		(78)		(78)		3,345				109	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2011	SCHEDULED REDEMPTION		2,773	2,773	2,887	2,971		(198)		(198)		2,773				130	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		09/01/2011	SCHEDULED REDEMPTION		14,086	14,086	14,561	14,454		(368)		(368)		14,086				560	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		09/01/2011	SCHEDULED REDEMPTION		18,452	18,452	19,217	19,637		(1,185)		(1,185)		18,452				722	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		09/01/2011	SCHEDULED REDEMPTION		9,764	9,764	9,601	9,654		110		110		9,764				400	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		09/01/2011	SCHEDULED REDEMPTION		35,356	35,356	34,760	35,053		303		303		35,356				1,407	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		09/01/2011	SCHEDULED REDEMPTION		1,487	1,487	1,524	1,522		(35)		(35)		1,487				65	01/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		09/01/2011	Various		5,649,091	5,183,020	5,289,920	5,266,857		(19,829)		(19,829)		5,247,028		402,063	402,063	218,847	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		09/01/2011	SCHEDULED REDEMPTION		25,745	25,745	26,542	26,892		(1,147)		(1,147)		25,745				1,156	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		09/01/2011	SCHEDULED REDEMPTION		147	147	149	149		(2)		(2)		147				6	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		09/01/2011	SCHEDULED REDEMPTION		12,982	12,982	12,765	12,775		207		207		12,982				533	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		09/01/2011	SCHEDULED REDEMPTION		105,009	105,009	109,872	108,347		(3,338)		(3,338)		105,009				5,116	08/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		09/01/2011	SCHEDULED REDEMPTION		2,116	2,116	2,054	2,084		31		31		2,116				69	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		09/01/2011	SCHEDULED REDEMPTION		463	463	468	466		(3)		(3)		463				17	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		09/01/2011	SCHEDULED REDEMPTION		4,865	4,865	4,783	4,811		53		53		4,865				195	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		09/01/2011	SCHEDULED REDEMPTION		7,134	7,134	7,013	7,024		110		110		7,134				293	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		09/01/2011	SCHEDULED REDEMPTION		155	155	157	156		(1)		(1)		155				6	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		09/01/2011	SCHEDULED REDEMPTION		8,020	8,020	8,110	8,107		(87)		(87)		8,020				323	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		09/01/2011	SCHEDULED REDEMPTION		4,991	4,991	4,907	4,930		61		61		4,991				204	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		09/01/2011	SCHEDULED REDEMPTION		459	459	468	465		(6)		(6)		459				16	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		09/01/2011	SCHEDULED REDEMPTION		7,948	7,948	8,007	7,994		(46)		(46)		7,948				316	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		09/01/2011	SCHEDULED REDEMPTION		3,078	3,078	3,145	3,110		(33)		(33)		3,078				111	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		09/01/2011	Various		4,616,423	4,176,146	4,341,886	4,276,905		(15,443)		(15,443)		4,261,462		354,962	354,962	188,535	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		09/01/2011	SCHEDULED REDEMPTION		15,592	15,592	15,329	15,448		144		144		15,592				613	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		09/01/2011	SCHEDULED REDEMPTION		8,293	8,293	8,154	8,218		75		75		8,293				338	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		09/01/2011	SCHEDULED REDEMPTION		16,967	16,967	16,681	16,726		241		241		16,967				662	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		09/01/2011	SCHEDULED REDEMPTION		820	820	841	867		(47)		(47)		820				36	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		09/01/2011	SCHEDULED REDEMPTION		1,401	1,401	1,377	1,385		15		15		1,401				56	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		09/01/2011	SCHEDULED REDEMPTION		14,471	14,471	14,785	14,699		(228)		(228)		14,471				595	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		09/01/2011	SCHEDULED REDEMPTION		11,486	11,486	11,292	11,331		155		155		11,486				461	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		09/01/2011	SCHEDULED REDEMPTION		3,320	3,320	3,264	3,289		31		31		3,320				137	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		09/01/2011	SCHEDULED REDEMPTION		1,330	1,330	1,378	1,379		(49)		(49)		1,330				58	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		09/01/2011	SCHEDULED REDEMPTION		7,208	7,208	7,368	7,280		(71)		(71)		7,208				286	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		09/01/2011	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25				1	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		09/01/2011	SCHEDULED REDEMPTION		239	239	247	246		(8)		(8)		239				10	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		09/01/2011	SCHEDULED REDEMPTION		4,685	4,685	4,607	4,623		62		62		4,685				190	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		09/01/2011	SCHEDULED REDEMPTION		1,415	1,415	1,391	1,402		13		13		1,415				56	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		09/01/2011	SCHEDULED REDEMPTION		345	345	339	338		7		7		345				14	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		09/01/2011	SCHEDULED REDEMPTION		407	407	400	402		5		5		407				17	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		09/01/2011	SCHEDULED REDEMPTION		380	380	373	375		5		5		380				15	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		09/01/2011	SCHEDULED REDEMPTION		17,424	17,424	17,130	17,155		269		269		17,424				699	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		09/01/2011	SCHEDULED REDEMPTION		922	922	906	913		9		9		922				37	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		09/01/2011	SCHEDULED REDEMPTION		901	901	904	902		(1)		(1)		901				36	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		09/01/2011	SCHEDULED REDEMPTION		52,401	52,401	51,684	51,680		721		721		52,401				2,159	06/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		09/01/2011	SCHEDULED REDEMPTION		3,796	3,796	3,896	3,889		(93)		(93)		3,796				179	07/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		09/01/2011	SCHEDULED REDEMPTION		620	620	630	630		(10)		(10)		620				29	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		09/01/2011	SCHEDULED REDEMPTION		3,460	3,460	3,501	3,492		(31)		(31)		3,460				126	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		09/01/2011	SCHEDULED REDEMPTION		89,934	89,934	92,303	92,090		(2,156)		(2,156)		89,934				4,382	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		09/01/2011	SCHEDULED REDEMPTION		4,358	4,358	4,574	4,470		(112)		(112)		4,358				205	10/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31405S-JS-4	FED NATL MTG ASSOC #797773		09/01/2011	SCHEDULED REDEMPTION		2,311	2,311	2,347	2,334		(23)		(23)		2,311				84	03/01/2020	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		09/01/2011	SCHEDULED REDEMPTION		5,366	5,366	5,534	5,493		(127)		(127)		5,366				234	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		09/01/2011	SCHEDULED REDEMPTION		3,514	3,514	3,484	3,487		27		27		3,514				140	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		09/01/2011	SCHEDULED REDEMPTION		3,660	3,660	3,701	3,703		(43)		(43)		3,660				145	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		09/01/2011	SCHEDULED REDEMPTION		16,838	16,838	17,085	17,044		(206)		(206)		16,838				602	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		09/01/2011	SCHEDULED REDEMPTION		956	956	999	989		(33)		(33)		956				45	02/01/2035	1
31406J-L9-2	FED NATL MTG ASSOC #811352		09/01/2011	SCHEDULED REDEMPTION		4,100	4,100	4,148	4,134		(34)		(34)		4,100				147	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		09/01/2011	SCHEDULED REDEMPTION		3,926	3,926	3,891	3,892		34		34		3,926				136	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		09/01/2011	SCHEDULED REDEMPTION		5,826	5,826	6,068	6,459		(633)		(633)		5,826				233	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		09/01/2011	SCHEDULED REDEMPTION		1,217	1,217	1,255	1,262		(45)		(45)		1,217				53	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		09/01/2011	SCHEDULED REDEMPTION		29,239	29,239	30,153	30,223		(984)		(984)		29,239				1,307	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		09/22/2011	Various		1,925,098	1,745,093	1,730,296	1,731,734		682		682		1,732,417		192,682	192,682	78,643	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		09/01/2011	SCHEDULED REDEMPTION		2,610	2,610	2,588	2,590		20		20		2,610				104	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		09/01/2011	SCHEDULED REDEMPTION		7,575	7,575	7,696	7,628		(52)		(52)		7,575				301	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		09/01/2011	SCHEDULED REDEMPTION		74,574	74,574	73,941	74,003		571		571		74,574				3,073	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		09/01/2011	SCHEDULED REDEMPTION		49,912	49,912	49,489	49,532		380		380		49,912				2,047	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		09/01/2011	SCHEDULED REDEMPTION		1,091	1,091	1,125	1,133		(41)		(41)		1,091				47	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		09/01/2011	SCHEDULED REDEMPTION		2,697	2,697	2,781	2,793		(96)		(96)		2,697				117	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		09/01/2011	SCHEDULED REDEMPTION		2,837	2,837	2,778	2,793		44		44		2,837				80	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		09/06/2011	Various		3,153,400	2,852,513	2,828,326	2,830,800		1,187		1,187		2,831,987		321,413	321,413	120,955	03/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		08/23/2011	Various		6,543,876	6,002,785	6,050,620	6,034,281		(114)		(114)		6,034,167		509,709	509,709	236,932	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		09/01/2011	SCHEDULED REDEMPTION		129,293	129,293	130,747	131,000		(1,707)		(1,707)		129,293				4,755	03/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		09/06/2011	Various		2,461,798	2,225,675	2,206,804	2,208,637		562		562		2,209,199		252,599	252,599	94,508	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		09/01/2011	SCHEDULED REDEMPTION		1,537	1,537	1,493	1,496		41		41		1,537				51	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		09/01/2011	SCHEDULED REDEMPTION		362	362	369	367		(5)		(5)		362				16	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		09/01/2011	SCHEDULED REDEMPTION		133,717	133,717	132,583	132,699		1,018		1,018		133,717				5,507	03/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2011	SCHEDULED REDEMPTION		119,855	119,855	119,855	119,855						119,855				4,469	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		09/01/2011	SCHEDULED REDEMPTION		1,330	1,330	1,345	1,349		(20)		(20)		1,330				53	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		09/01/2011	SCHEDULED REDEMPTION		31,770	31,770	30,852	31,091		679		679		31,770				1,033	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		09/01/2011	SCHEDULED REDEMPTION		4,026	4,026	4,118	4,097		(70)		(70)		4,026				175	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		09/01/2011	SCHEDULED REDEMPTION		3,213	3,213	3,262	3,248		(35)		(35)		3,213				113	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		09/01/2011	SCHEDULED REDEMPTION		2,432	2,432	2,351	2,365		67		67		2,432				78	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		09/01/2011	SCHEDULED REDEMPTION		2,972	2,972	2,886	2,888		84		84		2,972				92	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		09/01/2011	SCHEDULED REDEMPTION		3,487	3,487	3,530	3,520		(33)		(33)		3,487				127	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2011	SCHEDULED REDEMPTION		9,277	9,277	9,277	9,277						9,277				335	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		09/01/2011	SCHEDULED REDEMPTION		489	489	495	493		(4)		(4)		489				17	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		09/01/2011	SCHEDULED REDEMPTION		1,770	1,770	1,790	1,785		(16)		(16)		1,770				63	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		09/01/2011	SCHEDULED REDEMPTION		10,383	10,383	10,083	10,151		231		231		10,383				337	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		09/01/2011	SCHEDULED REDEMPTION		1,037	1,037	1,050	1,047		(10)		(10)		1,037				38	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		09/01/2011	SCHEDULED REDEMPTION		48	48	50	49		(1)		(1)		48				2	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		09/01/2011	SCHEDULED REDEMPTION		5,272	5,272	5,161	5,206		66		66		5,272				152	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		09/01/2011	SCHEDULED REDEMPTION		50,101	50,101	51,435	51,565		(1,465)		(1,465)		50,101				2,252	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		09/01/2011	SCHEDULED REDEMPTION		5,145	5,145	4,997	5,002		144		144		5,145				172	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		09/01/2011	SCHEDULED REDEMPTION		494	494	501	498		(4)		(4)		494				18	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		09/01/2011	SCHEDULED REDEMPTION		2,198	2,198	2,233	2,224		(26)		(26)		2,198				78	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2011	SCHEDULED REDEMPTION		83,710	83,710	83,710	83,710						83,710				2,805	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		09/01/2011	SCHEDULED REDEMPTION		15,973	15,973	15,512	15,592		381		381		15,973				529	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		09/01/2011	SCHEDULED REDEMPTION		799	799	793	794		5		5		799				32	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		09/01/2011	SCHEDULED REDEMPTION		881	881	918	947		(66)		(66)		881				34	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		09/01/2011	SCHEDULED REDEMPTION		524	524	531	529		(5)		(5)		524				18	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		09/01/2011	SCHEDULED REDEMPTION		712	712	706	705		7		7		712				26	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		09/01/2011	SCHEDULED REDEMPTION		2,817	2,817	2,736	2,748		69		69		2,817				88	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		09/01/2011	SCHEDULED REDEMPTION		1,303	1,303	1,320	1,316		(13)		(13)		1,303				46	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		09/01/2011	SCHEDULED REDEMPTION		956	956	925	924		32		32		956				32	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2011	SCHEDULED REDEMPTION		8,331	8,331	8,331	8,331						8,331				301	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2011	SCHEDULED REDEMPTION		131,668	131,668	131,668	131,668						131,668				4,437	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2011	SCHEDULED REDEMPTION		3,906	3,906	3,906	3,906						3,906				141	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2011	SCHEDULED REDEMPTION		9,387	9,387	9,155	9,128		259		259		9,387				351	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		09/01/2011	SCHEDULED REDEMPTION		667	667	695	700		(33)		(33)		667				27	12/01/2020	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)
31408G-WX-1	FED NATL MTG ASSOC #851262		09/01/2011	SCHEDULED REDEMPTION		43,762	43,762	45,400	45,282		(1,520)		(1,520)		43,762				1,508	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		09/01/2011	SCHEDULED REDEMPTION		1,489	1,489	1,479	1,473		16		16		1,489				60	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		09/01/2011	SCHEDULED REDEMPTION		2,501	2,501	2,484	2,492		10		10		2,501				103	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		09/01/2011	SCHEDULED REDEMPTION		3,177	3,177	3,155	3,148		29		29		3,177				130	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		09/01/2011	SCHEDULED REDEMPTION		241	241	252	256		(15)		(15)		241				10	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		09/01/2011	SCHEDULED REDEMPTION		1,251	1,251	1,236	1,243		8		8		1,251				46	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		09/01/2011	SCHEDULED REDEMPTION		33,953	33,953	35,388	35,336		(1,383)		(1,383)		33,953				1,275	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		09/01/2011	SCHEDULED REDEMPTION		1,404	1,404	1,394	1,394		10		10		1,404				58	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		09/01/2011	SCHEDULED REDEMPTION		929	929	944	941		(13)		(13)		929				45	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		09/01/2011	SCHEDULED REDEMPTION		19,685	19,685	19,550	19,570		115		115		19,685				802	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		09/01/2011	SCHEDULED REDEMPTION		2,983	2,983	2,963	2,973		10		10		2,983				119	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		09/22/2011	Various		200,796	182,368	187,725	186,721		987		987		187,707		13,089	13,089	8,745	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2011	SCHEDULED REDEMPTION		19,844	19,844	19,844	19,844						19,844				717	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		09/01/2011	SCHEDULED REDEMPTION		1,182	1,182	1,232	1,235		(54)		(54)		1,182				45	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2011	SCHEDULED REDEMPTION		2,842	2,842	2,925	2,907		(65)		(65)		2,842				122	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		09/01/2011	SCHEDULED REDEMPTION		13,788	13,788	14,262	14,435		(647)		(647)		13,788				505	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		09/01/2011	SCHEDULED REDEMPTION		20,744	20,744	21,605	21,606		(861)		(861)		20,744				782	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		09/01/2011	SCHEDULED REDEMPTION		5,979	5,979	6,049	6,015		(36)		(36)		5,979				216	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		09/22/2011	Various		86,972	79,264	81,593	80,889		400		400		81,289		5,684	5,684	3,820	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		09/01/2011	SCHEDULED REDEMPTION		473	473	481	477		(4)		(4)		473				23	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		09/01/2011	SCHEDULED REDEMPTION		607	607	617	616		(9)		(9)		607				29	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		09/01/2011	SCHEDULED REDEMPTION		577	577	601	609		(32)		(32)		577				24	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		09/01/2011	SCHEDULED REDEMPTION		1,894	1,894	1,942	1,945		(51)		(51)		1,894				60	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		09/01/2011	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33				1	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		09/01/2011	SCHEDULED REDEMPTION		126	126	129	128		(2)		(2)		126				6	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		09/01/2011	SCHEDULED REDEMPTION		9,316	9,316	9,478	9,367		(50)		(50)		9,316				454	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		09/01/2011	SCHEDULED REDEMPTION		3,533	3,533	3,682	3,728		(196)		(196)		3,533				141	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		09/01/2011	SCHEDULED REDEMPTION		39,577	39,577	40,584	40,630		(1,052)		(1,052)		39,577				1,270	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		09/01/2011	SCHEDULED REDEMPTION		385,032	385,032	400,253	399,652		(14,620)		(14,620)		385,032				12,466	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		09/01/2011	SCHEDULED REDEMPTION		37,282	37,282	38,677	39,183		(1,901)		(1,901)		37,282				1,347	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		09/01/2011	SCHEDULED REDEMPTION		6,776	6,776	6,978	7,008		(232)		(232)		6,776				222	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2011	SCHEDULED REDEMPTION		589,096	589,096	615,606	617,328		(28,231)		(28,231)		589,096				21,236	05/01/2023	1
31410K-4Y-7	FED NATL MTG ASSOC #890139		09/07/2011	Various		18,981,123	17,794,047	18,557,940	18,687,143		(207,619)		(207,619)		18,479,524		501,599	501,599	619,576	08/01/2021	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		09/01/2011	SCHEDULED REDEMPTION		9,858	9,858	10,267	10,545		(687)		(687)		9,858				401	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		09/01/2011	SCHEDULED REDEMPTION		3,504	3,504	3,565	3,545		(40)		(40)		3,504				171	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		09/01/2011	SCHEDULED REDEMPTION		565	565	574	574		(9)		(9)		565				27	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		09/01/2011	SCHEDULED REDEMPTION		834	834	848	848		(14)		(14)		834				39	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		09/01/2011	SCHEDULED REDEMPTION		154	154	157	157		(3)		(3)		154				7	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		09/01/2011	SCHEDULED REDEMPTION		3,630	3,630	3,605	3,613		18		18		3,630				145	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		09/01/2011	SCHEDULED REDEMPTION		1,090	1,090	1,108	1,108		(18)		(18)		1,090				53	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2011	SCHEDULED REDEMPTION		70,410	70,410	70,410	70,410						70,410				2,630	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2011	SCHEDULED REDEMPTION		2,890	2,890	2,890	2,890						2,890				104	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		09/01/2011	SCHEDULED REDEMPTION		1,145	1,145	1,164	1,163		(18)		(18)		1,145				54	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		09/01/2011	SCHEDULED REDEMPTION		892	892	926	929		(36)		(36)		892				32	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		09/01/2011	SCHEDULED REDEMPTION		116	116	118	118		(2)		(2)		116				5	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2011	SCHEDULED REDEMPTION		5,256	5,256	5,256	5,256						5,256				191	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2011	SCHEDULED REDEMPTION		78,721	78,721	78,721	78,721						78,721				2,940	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		09/01/2011	SCHEDULED REDEMPTION		811	811	826	823		(13)		(13)		811				35	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		09/01/2011	SCHEDULED REDEMPTION		2,703	2,703	2,815	2,854		(151)		(151)		2,703				107	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2011	SCHEDULED REDEMPTION		12,484	12,484	12,146	12,257		227		227		12,484				454	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		09/01/2011	SCHEDULED REDEMPTION		7,721	7,721	7,668	7,682		39		39		7,721				302	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		09/01/2011	SCHEDULED REDEMPTION		483	483	492	491		(8)		(8)		483				22	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		09/01/2011	SCHEDULED REDEMPTION		1,359	1,359	1,416	1,437		(78)		(78)		1,359				52	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2011	SCHEDULED REDEMPTION		11,737	11,737	12,087	12,246		(509)		(509)		11,737				381	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		09/01/2011	SCHEDULED REDEMPTION		12,640	12,640	12,961	12,819		(179)		(179)		12,640				425	04/01/2022	1
31410W-JU-3	FED NATL MTG ASSOC #899475		09/01/2011	SCHEDULED REDEMPTION		2,183	2,183	2,264	2,292		(109)		(109)		2,183				80	06/01/2022	1
31410W-KL-1	FED NATL MTG ASSOC #899499		09/22/2011	Various		676,636	616,915	635,036	631,725		1,134		1,134		632,859		43,777	43,777	29,318	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	05/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		09/01/2011	SCHEDULED REDEMPTION		2,001	2,001	1,988	1,990		11		11		2,001				81	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
31410X-2E-5	FED NATL MTG ASSOC #900873		09/01/2011	SCHEDULED REDEMPTION		2,864	2,864	2,937	2,946		(82)		(82)		2,864				93	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		09/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		09/01/2011	SCHEDULED REDEMPTION		1,156	1,156	1,148	1,151		5		5		1,156				46	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		09/01/2011	SCHEDULED REDEMPTION		32	32	32	33		(1)		(1)		32				1	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		09/01/2011	SCHEDULED REDEMPTION		70	70	71	71		(1)		(1)		70				3	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		09/01/2011	SCHEDULED REDEMPTION		591	591	601	599		(8)		(8)		591				29	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		09/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		09/01/2011	SCHEDULED REDEMPTION		66	66	67	67						66				3	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		09/01/2011	SCHEDULED REDEMPTION		25,224	25,224	25,866	25,776		(552)		(552)		25,224				782	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		09/01/2011	SCHEDULED REDEMPTION		8,070	8,070	8,404	8,481		(411)		(411)		8,070				309	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11				1	11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		09/01/2011	SCHEDULED REDEMPTION		16,494	16,494	17,112	17,434		(939)		(939)		16,494				607	01/01/2022	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		09/01/2011	SCHEDULED REDEMPTION		53,956	53,956	55,673	55,473		(1,517)		(1,517)		53,956				1,773	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		09/01/2011	SCHEDULED REDEMPTION		24,985	24,985	25,620	25,741		(756)		(756)		24,985				761	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		09/01/2011	SCHEDULED REDEMPTION		59,802	59,802	62,330	63,697		(3,894)		(3,894)		59,802				2,366	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		09/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24				1	09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		09/01/2011	SCHEDULED REDEMPTION		1,981	1,981	2,032	2,013		(32)		(32)		1,981				64	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		09/01/2011	SCHEDULED REDEMPTION		351	351	358	358		(7)		(7)		351				17	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		09/01/2011	SCHEDULED REDEMPTION		14,142	14,142	14,502	14,926		(784)		(784)		14,142				453	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2011	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				2	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		09/01/2011	SCHEDULED REDEMPTION		36,235	36,235	37,481	38,670		(2,436)		(2,436)		36,235				1,329	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		09/01/2011	SCHEDULED REDEMPTION		11,554	11,554	11,986	11,931		(378)		(378)		11,554				369	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		09/01/2011	SCHEDULED REDEMPTION		2,369	2,369	2,468	2,505		(136)		(136)		2,369				97	06/01/2022	1
31411N-QE-0	FED NATL MTG ASSOC #912253		09/22/2011	Various		163,422	148,218	152,572	152,935		(1,050)		(1,050)		151,885		11,537	11,537	7,222	03/01/2037	1
31411N-XA-0	FED NATL MTG ASSOC #912473		09/01/2011	SCHEDULED REDEMPTION		2,841	2,841	2,913	2,874		(33)		(33)		2,841				86	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		09/01/2011	SCHEDULED REDEMPTION		6,026	6,026	6,281	6,358		(332)		(332)		6,026				247	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		09/01/2011	SCHEDULED REDEMPTION		15	15	16	16						15				1	03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2011	SCHEDULED REDEMPTION		12,080	12,080	12,532	12,316		(236)		(236)		12,080				437	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		09/01/2011	SCHEDULED REDEMPTION		127	127	132	134		(8)		(8)		127				5	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		09/01/2011	SCHEDULED REDEMPTION		21,460	21,460	22,198	22,168		(707)		(707)		21,460				769	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		09/01/2011	SCHEDULED REDEMPTION		362	362	376	376		(13)		(13)		362				13	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		09/01/2011	SCHEDULED REDEMPTION		32	32	33	34		(1)		(1)		32				2	05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		09/01/2011	SCHEDULED REDEMPTION		282	282	287	295		(13)		(13)		282				14	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		09/01/2011	SCHEDULED REDEMPTION		374	374	380	382		(8)		(8)		374				18	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		09/01/2011	SCHEDULED REDEMPTION		878	878	915	949		(71)		(71)		878				34	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		09/01/2011	SCHEDULED REDEMPTION		765	765	778	805		(40)		(40)		765				37	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2011	SCHEDULED REDEMPTION		30,792	30,792	31,944	32,378		(1,586)		(1,586)		30,792				1,147	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2011	SCHEDULED REDEMPTION		22,927	22,927	23,739	24,119		(1,192)		(1,192)		22,927				847	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		09/01/2011	SCHEDULED REDEMPTION		39	39	40	41		(2)		(2)		39				2	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		09/01/2011	SCHEDULED REDEMPTION		28	28	29	29						28				1	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2011	SCHEDULED REDEMPTION		5,601	5,601	5,601	5,601						5,601				202	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		09/22/2011	Various		60,324	54,789	56,399	55,806		230		230		56,037		4,287	4,287	2,656	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		09/22/2011	Various		55,720	50,420	51,901	52,399		(498)		(498)		51,901		3,819	3,819	2,427	02/01/2037	1
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2011	SCHEDULED REDEMPTION		219,788	219,788	228,906	235,203		(15,416)		(15,416)		219,788				8,792	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		09/01/2011	SCHEDULED REDEMPTION		900,650	900,650	941,321	938,701		(38,051)		(38,051)		900,650				32,328	03/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		09/01/2011	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		09/01/2011	SCHEDULED REDEMPTION		10,064	10,064	10,410	10,282		(219)		(219)		10,064				364	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		09/01/2011	SCHEDULED REDEMPTION		180	180	186	185		(5)		(5)		180				7	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		09/01/2011	SCHEDULED REDEMPTION		1,884	1,884	1,949	2,012		(127)		(127)		1,884				68	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		09/01/2011	SCHEDULED REDEMPTION		6,217	6,217	6,375	6,296		(79)		(79)		6,217				187	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		09/01/2011	SCHEDULED REDEMPTION		123	123	128	137		(14)		(14)		123				5	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		09/01/2011	SCHEDULED REDEMPTION		718	718	749	763		(44)		(44)		718				28	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		09/01/2011	SCHEDULED REDEMPTION		574	574	599	603		(28)		(28)		574				22	04/01/2022	1
31412L-QC-7	FED NATL MTG ASSOC #928451		09/01/2011	SCHEDULED REDEMPTION		24,743	24,743	25,662	26,323		(1,580)		(1,580)		24,743				882	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		09/01/2011	SCHEDULED REDEMPTION		999	999	1,041	1,082		(83)		(83)		999				37	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		09/01/2011	SCHEDULED REDEMPTION		19,114	19,114	19,907	20,255		(1,141)		(1,141)		19,114				778	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		09/01/2011	SCHEDULED REDEMPTION		8,910	8,910	9,280	9,823		(912)		(912)		8,910				363	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		09/01/2011	SCHEDULED REDEMPTION		15,686	15,686	16,226	16,659		(973)		(973)		15,686				567	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		09/01/2011	SCHEDULED REDEMPTION		30,551	30,551	31,328	31,542		(992)		(992)		30,551				980	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)
31412M-XM-5	FED NATL MTG ASSOC #929584		09/01/2011	SCHEDULED REDEMPTION		4,838	4,838	5,019	5,115		(277)		(277)		4,838				172	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		09/01/2011	SCHEDULED REDEMPTION		4,839	4,839	4,962	4,966		(127)		(127)		4,839				160	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2011	SCHEDULED REDEMPTION		474,486	474,486	491,278	510,667		(36,181)		(36,181)		474,486				17,648	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		09/01/2011	SCHEDULED REDEMPTION		439	439	458	470		(31)		(31)		439				18	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		09/01/2011	SCHEDULED REDEMPTION		20,892	20,892	21,759	23,050		(2,158)		(2,158)		20,892				824	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2011	SCHEDULED REDEMPTION		298,320	298,320	309,368	314,130		(15,810)		(15,810)		298,320				10,757	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		09/01/2011	SCHEDULED REDEMPTION		740	740	772	813		(73)		(73)		740				29	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		09/01/2011	SCHEDULED REDEMPTION		954	954	986	1,068		(114)		(114)		954				33	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		09/01/2011	SCHEDULED REDEMPTION		51,159	51,159	52,460	53,234		(2,075)		(2,075)		51,159				1,669	02/01/2024	1
31412N-Y2-6	FED NATL MTG ASSOC #930529		09/07/2011	Various		11,652,831	10,863,828	11,266,560	11,587,901		(300,850)		(300,850)		11,287,051		365,779	365,779	421,402	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		09/01/2011	SCHEDULED REDEMPTION		522,870	522,870	539,210	543,661		(20,791)		(20,791)		522,870				17,360	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		09/01/2011	SCHEDULED REDEMPTION		208,901	208,901	216,898	217,281		(8,380)		(8,380)		208,901				6,832	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		09/01/2011	SCHEDULED REDEMPTION		8,579	8,579	8,797	8,840		(261)		(261)		8,579				283	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		09/01/2011	SCHEDULED REDEMPTION		7,138	7,138	7,384	7,389		(251)		(251)		7,138				259	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		09/01/2011	SCHEDULED REDEMPTION		113,294	113,294	116,469	116,469		(3,175)		(3,175)		113,294				3,755	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		09/01/2011	SCHEDULED REDEMPTION		3,948	3,948	4,066	4,061		(113)		(113)		3,948				125	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		09/01/2011	SCHEDULED REDEMPTION		8,618	8,618	8,976	9,317		(699)		(699)		8,618				341	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		09/01/2011	SCHEDULED REDEMPTION		4,752	4,752	4,893	4,918		(166)		(166)		4,752				150	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		09/01/2011	SCHEDULED REDEMPTION		32,656	32,656	34,037	35,058		(2,401)		(2,401)		32,656				1,308	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		09/01/2011	SCHEDULED REDEMPTION		6,413	6,413	6,604	6,604		(191)		(191)		6,413				215	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		09/01/2011	SCHEDULED REDEMPTION		22,321	22,321	23,088	23,351		(1,030)		(1,030)		22,321				795	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		09/01/2011	SCHEDULED REDEMPTION		7,469	7,469	7,692	7,607		(138)		(138)		7,469				241	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		09/01/2011	SCHEDULED REDEMPTION		1,001	1,001	1,027	1,045		(44)		(44)		1,001				32	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		09/01/2011	SCHEDULED REDEMPTION		100,198	100,198	103,648	106,509		(6,311)		(6,311)		100,198				3,591	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		09/01/2011	SCHEDULED REDEMPTION		27,729	27,729	28,612	28,440		(710)		(710)		27,729				873	09/01/2024	1
31412U-L5-7	FED NATL MTG ASSOC #935148		09/01/2011	Various		8,183,086	7,670,517	7,951,570	7,920,991		(28,315)		(28,315)		7,892,675		290,411	290,411	270,757	04/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		09/01/2011	SCHEDULED REDEMPTION		585,934	585,934	607,037	602,980		(17,047)		(17,047)		585,934				18,961	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		09/01/2011	SCHEDULED REDEMPTION		1,378	1,378	1,414	1,438		(60)		(60)		1,378				45	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		09/01/2011	SCHEDULED REDEMPTION		8,187	8,187	8,395	8,307		(120)		(120)		8,187				265	05/01/2022	1
31412V-3M-8	FED NATL MTG ASSOC #936504		09/22/2011	Various		199,291	181,552	186,885	186,513		(354)		(354)		186,160		13,131	13,131	8,715	06/01/2037	1
31412W-FF-8	FED NATL MTG ASSOC #936766		09/22/2011	Various		191,859	173,606	178,706	180,249		(1,342)		(1,342)		178,907		12,953	12,953	8,552	05/01/2037	1
31412W-J2-3	FED NATL MTG ASSOC #936881		09/01/2011	SCHEDULED REDEMPTION		1,919	1,919	2,001	2,022		(103)		(103)		1,919				73	07/01/2022	1
31412W-UL-8	FED NATL MTG ASSOC #937187		09/22/2011	Various		928,513	841,938	866,670	861,111		2,368		2,368		863,479		65,034	65,034	40,830	05/01/2037	1
31412X-7D-0	FED NATL MTG ASSOC #938392		09/01/2011	SCHEDULED REDEMPTION		23,876	23,876	24,483	24,284		(408)		(408)		23,876				799	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		09/01/2011	SCHEDULED REDEMPTION		5,529	5,529	5,719	5,783		(254)		(254)		5,529				194	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		09/01/2011	SCHEDULED REDEMPTION		3,299	3,299	3,438	3,540		(242)		(242)		3,299				130	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2011	SCHEDULED REDEMPTION		896	896	923	944		(48)		(48)		896				29	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		09/01/2011	SCHEDULED REDEMPTION		7,021	7,021	7,262	7,293		(272)		(272)		7,021				250	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		09/01/2011	SCHEDULED REDEMPTION		2,877	2,877	2,996	2,995		(118)		(118)		2,877				109	07/01/2022	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		09/22/2011	Various		151,372	137,533	141,573	141,296		132		132		141,428		9,944	9,944	6,584	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		09/22/2011	Various		476,227	433,549	446,284	444,986		(288)		(288)		444,698		31,529	31,529	20,791	06/01/2037	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		09/01/2011	SCHEDULED REDEMPTION		304	304	313	312		(8)		(8)		304				10	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		09/01/2011	SCHEDULED REDEMPTION		221	221	229	232		(11)		(11)		221				8	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		09/01/2011	SCHEDULED REDEMPTION		2,062	2,062	2,149	2,187		(125)		(125)		2,062				84	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		09/01/2011	SCHEDULED REDEMPTION		48,098	48,098	50,131	52,295		(4,197)		(4,197)		48,098				1,827	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		09/01/2011	SCHEDULED REDEMPTION		3,879	3,879	3,977	4,020		(141)		(141)		3,879				112	07/01/2022	1
31413B-5R-8	FED NATL MTG ASSOC #941056		09/22/2011	Various		42,600	38,547	39,679	39,378		94		94		39,473		3,127	3,127	1,876	08/01/2037	1
31413D-DE-4	FED NATL MTG ASSOC #942101		09/01/2011	SCHEDULED REDEMPTION		40,762	40,762	41,798	41,613		(851)		(851)		40,762				1,365	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2011	SCHEDULED REDEMPTION		77,846	77,846	81,076	82,932		(5,086)		(5,086)		77,846				3,067	08/01/2022	1
31413F-BC-5	FED NATL MTG ASSOC #943835		09/22/2011	Various		125,520	114,180	117,534	117,395		(160)		(160)		117,234		8,286	8,286	5,545	07/01/2037	1
31413G-GD-6	FED NATL MTG ASSOC #944896		09/01/2011	SCHEDULED REDEMPTION		1,047	1,047	1,074	1,058		(11)		(11)		1,047				35	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		09/01/2011	SCHEDULED REDEMPTION		14,031	14,031	14,624	15,126		(1,095)		(1,095)		14,031				562	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		09/01/2011	SCHEDULED REDEMPTION		23,646	23,646	24,248	24,308		(662)		(662)		23,646				795	07/01/2022	1
31413G-JH-4	FED NATL MTG ASSOC #944964		09/01/2011	SCHEDULED REDEMPTION		1,307	1,307	1,362	1,432		(126)		(126)		1,307				53	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		09/01/2011	SCHEDULED REDEMPTION		631	631	658	685		(54)		(54)		631				25	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		09/01/2011	SCHEDULED REDEMPTION		1,933	1,933	1,966	1,958		(25)		(25)		1,933				84	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		09/01/2011	SCHEDULED REDEMPTION		5,213	5,213	5,345	5,362		(149)		(149)		5,213				169	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		09/01/2011	SCHEDULED REDEMPTION		12,355	12,355	12,564	12,564		(208)		(208)		12,355				573	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		09/01/2011	SCHEDULED REDEMPTION		28,321	28,321	29,041	29,024		(703)		(703)		28,321				915	03/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2011	SCHEDULED REDEMPTION		79,079	79,079	82,038	83,101		(4,023)		(4,023)		79,079				2,882	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		09/01/2011	SCHEDULED REDEMPTION		32,118	32,118	32,935	32,926		(808)		(808)		32,118				1,023	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		09/01/2011	SCHEDULED REDEMPTION		38,892	38,892	40,051	40,193		(1,301)		(1,301)		38,892				1,294	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2011	SCHEDULED REDEMPTION		810	810	838	838		(28)		(28)		810				29	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		09/01/2011	SCHEDULED REDEMPTION		1,021	1,021	1,064	1,076		(55)		(55)		1,021				38	08/01/2022	1
31413U-XU-8	FED NATL MTG ASSOC #956191		09/01/2011	SCHEDULED REDEMPTION		561	561	584	637		(77)		(77)		561				22	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		09/01/2011	SCHEDULED REDEMPTION		136,380	136,380	139,848	141,731		(5,351)		(5,351)		136,380				4,426	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		09/01/2011	SCHEDULED REDEMPTION		2,531	2,531	2,596	2,575		(44)		(44)		2,531				82	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		09/01/2011	SCHEDULED REDEMPTION		2,166	2,166	2,231	2,214		(48)		(48)		2,166				71	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		09/01/2011	SCHEDULED REDEMPTION		15,516	15,516	16,049	16,245		(729)		(729)		15,516				574	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2011	SCHEDULED REDEMPTION		12,121	12,121	12,538	12,758		(637)		(637)		12,121				441	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		09/01/2011	SCHEDULED REDEMPTION		587	587	609	626		(39)		(39)		587				21	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		09/01/2011	SCHEDULED REDEMPTION		20,934	20,934	21,466	21,517		(583)		(583)		20,934				673	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		09/01/2011	SCHEDULED REDEMPTION		961	961	990	998		(36)		(36)		961				31	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		09/01/2011	SCHEDULED REDEMPTION		82,166	82,166	84,615	85,169		(3,003)		(3,003)		82,166				2,744	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		09/01/2011	SCHEDULED REDEMPTION		13,049	13,049	13,497	13,645		(596)		(596)		13,049				472	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		09/01/2011	SCHEDULED REDEMPTION		31,657	31,657	32,462	32,530		(873)		(873)		31,657				1,020	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		09/01/2011	SCHEDULED REDEMPTION		24,783	24,783	25,522	25,504		(722)		(722)		24,783				824	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		09/01/2011	SCHEDULED REDEMPTION		9,485	9,485	9,726	9,699		(214)		(214)		9,485				316	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		09/01/2011	SCHEDULED REDEMPTION		2,721	2,721	2,802	2,788		(67)		(67)		2,721				91	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		09/01/2011	SCHEDULED REDEMPTION		2,300	2,300	2,358	2,363		(63)		(63)		2,300				75	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		09/01/2011	SCHEDULED REDEMPTION		18,106	18,106	18,858	19,061		(954)		(954)		18,106				732	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		09/01/2011	SCHEDULED REDEMPTION		1,125	1,125	1,154	1,153		(28)		(28)		1,125				37	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		09/01/2011	SCHEDULED REDEMPTION		36,746	36,746	38,111	38,489		(1,743)		(1,743)		36,746				1,352	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		09/01/2011	SCHEDULED REDEMPTION		52,006	52,006	53,794	54,290		(2,284)		(2,284)		52,006				1,858	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		09/01/2011	SCHEDULED REDEMPTION		7,515	7,515	7,706	7,653		(138)		(138)		7,515				253	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		09/01/2011	SCHEDULED REDEMPTION		5,285	5,285	5,443	5,466		(180)		(180)		5,285				170	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		09/01/2011	SCHEDULED REDEMPTION		2,542	2,542	2,629	2,666		(124)		(124)		2,542				90	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		09/01/2011	SCHEDULED REDEMPTION		728	728	755	771		(43)		(43)		728				26	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		09/01/2011	SCHEDULED REDEMPTION		4,860	4,860	5,062	5,304		(444)		(444)		4,860				193	11/01/2022	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		09/22/2011	Various		146,705	134,209	138,151	138,434		(136)		(136)		138,298		8,407	8,407	6,241	12/01/2037	1
31414H-F6-9	FED NATL MTG ASSOC #966489		09/01/2011	SCHEDULED REDEMPTION		8,293	8,293	8,601	8,694		(401)		(401)		8,293				289	01/01/2023	1
31414H-MB-7	FED NATL MTG ASSOC #966683		09/01/2011	SCHEDULED REDEMPTION		1,097	1,097	1,125	1,126		(30)		(30)		1,097				36	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		09/01/2011	SCHEDULED REDEMPTION		6,268	6,268	6,483	6,488		(220)		(220)		6,268				232	03/01/2023	1
31414H-6T-9	FED NATL MTG ASSOC #967182		09/22/2011	Various		71,959	65,844	67,778	67,229		175		175		67,404		4,554	4,554	3,084	12/01/2037	1
31414J-CD-3	FED NATL MTG ASSOC #967268		09/01/2011	SCHEDULED REDEMPTION		12,774	12,774	13,304	13,550		(777)		(777)		12,774				521	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		09/01/2011	SCHEDULED REDEMPTION		25,192	25,192	26,135	26,289		(1,097)		(1,097)		25,192				916	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		09/01/2011	SCHEDULED REDEMPTION		1,765	1,765	1,840	1,827		(62)		(62)		1,765				73	02/01/2023	1
31414K-FS-4	FED NATL MTG ASSOC #968277		09/22/2011	Various		233,638	213,394	219,662	221,436		(2,040)		(2,040)		219,396		14,242	14,242	10,276	02/01/2038	1
31414K-TF-7	FED NATL MTG ASSOC #968650		09/01/2011	SCHEDULED REDEMPTION		1,053	1,053	1,098	1,126		(73)		(73)		1,053				41	01/01/2023	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		09/01/2011	SCHEDULED REDEMPTION		84,455	84,455	86,936	87,058		(2,603)		(2,603)		84,455				3,568	02/01/2038	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		09/01/2011	SCHEDULED REDEMPTION		9,325	9,325	9,646	9,581		(256)		(256)		9,325				338	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		09/01/2011	SCHEDULED REDEMPTION		7,938	7,938	8,235	8,528		(590)		(590)		7,938				266	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2011	SCHEDULED REDEMPTION		13,381	13,381	13,881	14,578		(1,197)		(1,197)		13,381				476	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		09/01/2011	SCHEDULED REDEMPTION		14,263	14,263	14,753	14,815		(553)		(553)		14,263				524	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		09/01/2011	SCHEDULED REDEMPTION		4,827	4,827	4,949	4,917		(90)		(90)		4,827				154	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		09/01/2011	SCHEDULED REDEMPTION		14,582	14,582	15,046	15,044		(461)		(461)		14,582				467	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		09/01/2011	SCHEDULED REDEMPTION		33,217	33,217	34,061	33,994		(777)		(777)		33,217				1,018	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2011	SCHEDULED REDEMPTION		227,643	227,643	237,265	240,805		(13,162)		(13,162)		227,643				8,669	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		09/01/2011	SCHEDULED REDEMPTION		1,963	1,963	2,021	1,998		(35)		(35)		1,963				64	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		09/01/2011	SCHEDULED REDEMPTION		7,513	7,513	7,825	7,938		(425)		(425)		7,513				294	02/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2011	SCHEDULED REDEMPTION		23,294	23,294	23,887	23,942		(648)		(648)		23,294				739	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		09/01/2011	SCHEDULED REDEMPTION		2,890	2,890	2,992	3,038		(148)		(148)		2,890				106	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		09/01/2011	SCHEDULED REDEMPTION		359	359	372	416		(57)		(57)		359				13	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		09/01/2011	SCHEDULED REDEMPTION		1,437	1,437	1,480	1,500		(63)		(63)		1,437				47	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		09/01/2011	SCHEDULED REDEMPTION		794,579	794,579	825,120	832,381		(37,803)		(37,803)		794,579				26,043	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		09/01/2011	SCHEDULED REDEMPTION		422	422	433	437		(15)		(15)		422				14	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		09/01/2011	SCHEDULED REDEMPTION		11,161	11,161	11,445	11,472		(311)		(311)		11,161				357	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		09/01/2011	SCHEDULED REDEMPTION		113,719	113,719	116,611	117,397		(3,678)		(3,678)		113,719				3,670	04/01/2023	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)
31414S-Q2-2	FED NATL MTG ASSOC #974873		09/01/2011	SCHEDULED REDEMPTION		91,783	91,783	94,117	95,064		(3,281)		(3,281)		91,783				2,768	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		09/01/2011	SCHEDULED REDEMPTION		88,773	88,773	91,419	92,411		(3,638)		(3,638)		88,773				2,831	05/01/2023	1
31414S-4K-6	FED NATL MTG ASSOC #975226		09/01/2011	SCHEDULED REDEMPTION		72,463	72,463	74,306	74,373		(1,910)		(1,910)		72,463				2,358	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		09/01/2011	SCHEDULED REDEMPTION		21,236	21,236	21,776	21,815		(580)		(580)		21,236				698	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		09/01/2011	SCHEDULED REDEMPTION		414	414	427	421		(6)		(6)		414				13	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		09/01/2011	SCHEDULED REDEMPTION		2,516	2,516	2,591	2,572		(57)		(57)		2,516				84	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		09/01/2011	SCHEDULED REDEMPTION		58,931	58,931	60,957	62,030		(3,099)		(3,099)		58,931				2,064	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		09/01/2011	SCHEDULED REDEMPTION		520,014	520,014	540,002	541,545		(21,530)		(21,530)		520,014				17,082	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		09/01/2011	SCHEDULED REDEMPTION		243,831	243,831	252,022	251,129		(7,298)		(7,298)		243,831				7,959	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		09/01/2011	SCHEDULED REDEMPTION		66,802	66,802	69,301	70,170		(3,368)		(3,368)		66,802				2,361	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		09/01/2011	SCHEDULED REDEMPTION		372,605	372,605	385,413	385,569		(12,964)		(12,964)		372,605				12,156	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		09/01/2011	SCHEDULED REDEMPTION		5,873	5,873	6,048	6,007		(134)		(134)		5,873				195	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		09/01/2011	SCHEDULED REDEMPTION		675,182	675,182	693,723	697,130		(21,949)		(21,949)		675,182				21,986	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		09/01/2011	SCHEDULED REDEMPTION		523,164	523,164	543,265	540,089		(16,926)		(16,926)		523,164				17,439	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		09/01/2011	SCHEDULED REDEMPTION		253	253	260	258		(5)		(5)		253				8	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		09/01/2011	SCHEDULED REDEMPTION		13,159	13,159	13,493	13,563		(405)		(405)		13,159				429	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		09/01/2011	SCHEDULED REDEMPTION		5,479	5,479	5,642	5,707		(228)		(228)		5,479				179	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		09/01/2011	SCHEDULED REDEMPTION		621	621	637	639		(18)		(18)		621				20	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		09/01/2011	SCHEDULED REDEMPTION		576,278	576,278	592,103	594,427		(18,150)		(18,150)		576,278				18,641	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		09/01/2011	SCHEDULED REDEMPTION		810	810	834	835		(26)		(26)		810				26	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		09/01/2011	SCHEDULED REDEMPTION		46,559	46,559	48,159	48,588		(2,029)		(2,029)		46,559				1,736	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		09/01/2011	SCHEDULED REDEMPTION		3,915	3,915	4,014	4,042		(127)		(127)		3,915				127	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2011	SCHEDULED REDEMPTION		35,879	35,879	37,212	37,424		(1,546)		(1,546)		35,879				1,278	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		09/01/2011	SCHEDULED REDEMPTION		29,341	29,341	30,087	29,703		(362)		(362)		29,341				986	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		09/01/2011	SCHEDULED REDEMPTION		1,976	1,976	2,035	2,021		(45)		(45)		1,976				65	06/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		09/01/2011	SCHEDULED REDEMPTION		17,409	17,409	17,928	18,075		(666)		(666)		17,409				542	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		09/01/2011	SCHEDULED REDEMPTION		7,995	7,995	8,294	8,465		(470)		(470)		7,995				289	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		09/01/2011	SCHEDULED REDEMPTION		6,131	6,131	6,348	6,389		(259)		(259)		6,131				223	06/01/2023	1
31415C-M3-8	FED NATL MTG ASSOC #982878		09/01/2011	Various		4,532,668	4,241,741	4,392,853	4,381,995		(9,474)		(9,474)		4,372,521		160,147	160,147	149,364	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2011	SCHEDULED REDEMPTION		5,542	5,542	5,750	5,766		(224)		(224)		5,542				198	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		09/01/2011	SCHEDULED REDEMPTION		6,988	6,988	7,196	7,206		(218)		(218)		6,988				231	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		09/01/2011	SCHEDULED REDEMPTION		29,228	29,228	30,233	31,027		(1,799)		(1,799)		29,228				1,048	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2011	SCHEDULED REDEMPTION		58,088	58,088	60,144	61,799		(3,711)		(3,711)		58,088				2,014	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2011	SCHEDULED REDEMPTION		131,992	131,992	134,611	134,084		(2,092)		(2,092)		131,992				4,887	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		09/01/2011	SCHEDULED REDEMPTION		8,256	8,256	8,565	9,018		(762)		(762)		8,256				293	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		09/01/2011	SCHEDULED REDEMPTION		56,722	56,722	58,165	58,556		(1,834)		(1,834)		56,722				1,830	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		09/01/2011	SCHEDULED REDEMPTION		37,080	37,080	38,185	39,279		(2,199)		(2,199)		37,080				1,209	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		09/01/2011	SCHEDULED REDEMPTION		48,632	48,632	50,082	50,459		(1,826)		(1,826)		48,632				1,567	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		09/01/2011	SCHEDULED REDEMPTION		5,143	5,143	5,336	5,398		(254)		(254)		5,143				187	06/01/2023	1
31415M-L8-6	FED NATL MTG ASSOC #984251		09/01/2011	Various		4,197,702	3,925,093	4,060,018	4,068,680		(26,982)		(26,982)		4,041,698		156,004	156,004	139,066	05/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		09/01/2011	SCHEDULED REDEMPTION		3,952	3,952	4,070	4,040		(88)		(88)		3,952				124	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		09/01/2011	SCHEDULED REDEMPTION		16,161	16,161	16,572	16,419		(258)		(258)		16,161				537	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2011	SCHEDULED REDEMPTION		9,319	9,319	9,639	9,987		(669)		(669)		9,319				335	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		09/01/2011	SCHEDULED REDEMPTION		342,500	342,500	355,611	358,902		(16,402)		(16,402)		342,500				11,068	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		09/01/2011	SCHEDULED REDEMPTION		858	858	883	918		(60)		(60)		858				28	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		09/01/2011	SCHEDULED REDEMPTION		18,612	18,612	19,100	19,425		(813)		(813)		18,612				605	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		09/01/2011	SCHEDULED REDEMPTION		30,508	30,508	31,773	32,359		(1,851)		(1,851)		30,508				1,252	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		09/01/2011	SCHEDULED REDEMPTION		26,526	26,526	27,627	27,751		(1,225)		(1,225)		26,526				1,090	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		09/01/2011	SCHEDULED REDEMPTION		61,522	61,522	63,087	63,599		(2,077)		(2,077)		61,522				2,037	07/01/2023	1
31415Q-SC-1	FED NATL MTG ASSOC #986215		09/01/2011	SCHEDULED REDEMPTION		34,745	34,745	35,939	36,302		(1,557)		(1,557)		34,745				1,228	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2011	SCHEDULED REDEMPTION		257	257	265	262		(4)		(4)		257				8	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		09/01/2011	SCHEDULED REDEMPTION		248	248	256	253		(5)		(5)		248				8	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		09/01/2011	SCHEDULED REDEMPTION		1,874	1,874	1,944	1,948		(74)		(74)		1,874				68	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2011	SCHEDULED REDEMPTION		1,009	1,009	1,047	1,050		(42)		(42)		1,009				36	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		09/01/2011	SCHEDULED REDEMPTION		54,606	54,606	56,566	56,865		(2,259)		(2,259)		54,606				1,834	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		09/01/2011	SCHEDULED REDEMPTION		21,353	21,353	22,087	22,370		(1,017)		(1,017)		21,353				742	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		09/01/2011	SCHEDULED REDEMPTION		8,361	8,361	8,674	8,991		(630)		(630)		8,361				293	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		09/01/2011	SCHEDULED REDEMPTION		165,560	165,560	171,420	174,033		(8,472)		(8,472)		165,560				5,731	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2011	SCHEDULED REDEMPTION		22,196	22,196	23,005	23,099		(903)		(903)		22,196				785	09/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415T-H7-8	FED NATL MTG ASSOC #988654		09/01/2011	SCHEDULED REDEMPTION		2,867	2,867	2,986	3,093		(226)		(226)		2,867				111	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2011	SCHEDULED REDEMPTION		105,422	105,422	109,367	113,890		(8,468)		(8,468)		105,422				3,812	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		09/01/2011	SCHEDULED REDEMPTION		37,333	37,333	38,445	38,483		(1,151)		(1,151)		37,333				1,219	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2011	SCHEDULED REDEMPTION		131,043	131,043	135,759	140,494		(9,451)		(9,451)		131,043				4,722	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		09/01/2011	SCHEDULED REDEMPTION		35,531	35,531	36,799	38,795		(3,264)		(3,264)		35,531				1,305	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		09/01/2011	SCHEDULED REDEMPTION		22,956	22,956	23,540	23,506		(550)		(550)		22,956				771	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		09/01/2011	SCHEDULED REDEMPTION		19,988	19,988	20,817	20,600		(612)		(612)		19,988				818	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		09/01/2011	SCHEDULED REDEMPTION		117,951	117,951	122,149	128,607		(10,656)		(10,656)		117,951				4,188	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		09/01/2011	SCHEDULED REDEMPTION		529,817	529,817	549,022	559,356		(29,539)		(29,539)		529,817				16,457	12/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2011	SCHEDULED REDEMPTION		186,332	186,332	194,062	199,933		(13,601)		(13,601)		186,332				7,370	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2011	SCHEDULED REDEMPTION		193,825	193,825	202,018	205,400		(11,575)		(11,575)		193,825				7,690	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		09/01/2011	SCHEDULED REDEMPTION		26,656	26,656	27,334	27,673		(1,017)		(1,017)		26,656				858	12/01/2022	1
31416B-2F-4	FED NATL MTG ASSOC #995474		09/07/2011	Various		10,638,980	9,923,379	10,271,862	10,397,065		(113,343)		(113,343)		10,283,722		355,258	355,258	383,493	02/01/2024	1
31416B-7J-1	FED NATL MTG ASSOC #995597		09/01/2011	SCHEDULED REDEMPTION		1,594	1,594	1,661	1,688		(95)		(95)		1,594				64	03/01/2024	1
31416C-J5-6	FED NATL MTG ASSOC #995884		09/13/2011	Various		7,011,549	6,505,369	6,790,487	6,800,353		(36,327)		(36,327)		6,764,026		247,523	247,523	250,751	01/01/2025	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		09/22/2011	Various		1,817,622	1,661,540	1,681,531	1,679,166		(3,698)		(3,698)		1,675,467		142,155	142,155	73,865	11/01/2033	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		09/01/2011	SCHEDULED REDEMPTION		7,679	7,679	7,943	8,273		(594)		(594)		7,679				272	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		09/01/2011	SCHEDULED REDEMPTION		26,899	26,899	27,755	27,965		(1,066)		(1,066)		26,899				867	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		09/01/2011	SCHEDULED REDEMPTION		4,658	4,658	4,822	4,883		(226)		(226)		4,658				168	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		09/01/2011	SCHEDULED REDEMPTION		70,689	70,689	72,940	72,342		(1,653)		(1,653)		70,689				2,304	08/01/2024	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		09/01/2011	SCHEDULED REDEMPTION		15,041	15,041	15,520	15,407		(367)		(367)		15,041				500	07/01/2024	1
31418M-EK-4	FED NATL MTG ASSOC #AD0137		09/07/2011	Various		12,794,036	12,101,788	12,524,406	12,528,837		(86,264)		(86,264)		12,442,572		351,464	351,464	374,878	12/01/2020	1
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		09/13/2011	Various		19,016,849	17,852,975	18,661,938	18,541,751		(60,683)		(60,683)		18,481,068		535,781	535,781	623,851	09/01/2019	1
31337S-NW-1	FHR 1948 PJ		09/15/2011	Various		1,871,931	1,669,694	1,696,826	1,678,889		8,890		8,890		1,687,778		184,152	184,152	87,637	03/15/2027	1
31393V-P9-6	FHR 2628 LE		09/01/2011	SCHEDULED REDEMPTION		122,928	122,928	115,226	122,056		872		872		122,928				2,900	06/15/2033	1
31394K-K6-0	FHR 2682 LC		08/30/2011	BANK OF AMERICA		2,155,000	2,000,000	1,906,250	1,956,499		7,686		7,686		1,964,185		190,815	190,815	67,750	07/15/2032	1
31394T-TV-7	FHR 2764 JA		09/01/2011	SCHEDULED REDEMPTION		642,871	642,871	609,523	624,490		18,381		18,381		642,871				21,080	03/15/2019	1
31392F-ES-2	FNR 2002-71 AP		09/01/2011	SCHEDULED REDEMPTION		126,793	126,793	128,972	127,530		(737)		(737)		126,793				4,635	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		09/01/2011	SCHEDULED REDEMPTION		784,091	784,091	728,224	757,995		26,096		26,096		784,091				25,472	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		09/01/2011	SCHEDULED REDEMPTION		261,755	261,755	250,303	259,764		1,991		1,991		261,755				8,325	06/25/2018	1
62888U-AA-8	NGN 2010-R2 1A		09/26/2011	DISTRIBUTION																11/06/2017	1FE
62888W-AB-2	NGN 2010-R3 2A		09/26/2011	DISTRIBUTION																12/08/2020	1FE
62888W-AC-0	NGN 2010-R3 3A		09/15/2011	Various		23,878,267	23,245,516	23,188,179	23,188,820		103		103		23,188,923		689,344	689,344	422,269	12/08/2020	1FE
010608-YU-5	ALABAMA PUB SCH & CLG CAP IMPT 03		08/04/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,758,825	3,605,000	3,530,521	3,549,383		1,937		1,937		3,551,320		207,506	207,506	111,755	12/01/2023	1FE
086395-HM-5	BESSEMER AL MED BESSEMER MED CTR 96A		07/12/2011	CREWS & ASSOC.		340,688	345,000	337,669	340,084		145		145		340,229		458	458	13,512	05/15/2026	2FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2011	CALLED @ 100.00000000		195,000	195,000	190,552	190,922		50		50		190,972		4,028	4,028	17,550	02/01/2029	2
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A		09/12/2011	PRAGER MCCARTHY & SEALY		1,194,740	1,100,000	1,114,916	1,109,642		(1,007)		(1,007)		1,108,635		86,105	86,105	38,388	12/01/2023	1FE
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A		09/20/2011	DUNCAN WILLIAMS, INC.		1,071,780	1,000,000	1,011,950	1,007,727		(849)		(849)		1,006,879		64,901	64,901	36,500	12/01/2024	1FE
914845-LT-7	UNIVERSITY OF SOUTH ALABAMA TUITION 04		07/14/2011	WELLS FARGO BROKERAGE SERVICES		1,555,412	1,455,000	1,532,903	1,485,983		(4,872)		(4,872)		1,481,111		74,301	74,301	60,242	03/15/2020	1FE
040625-M7-7	ARIZONA MUN FIN COP 2004 SER 18		08/02/2011	BLAIR, WILLIAM, & COMPANY, L.L.C.		217,072	200,000	206,528	202,679		(415)		(415)		202,265		14,807	14,807	10,111	08/01/2018	1FE
04057P-BT-4	ARIZONA SCH FACS BRD COP 2003 B		09/29/2011	J. P. MORGAN SECURITIES, INC.		5,027,984	4,600,000	4,837,314	4,674,189		(19,886)		(19,886)		4,654,303		373,681	373,681	260,954	09/01/2018	1FE
04057P-DR-6	ARIZONA SCH FACS BRD COP 2004 C		07/01/2011	PRAGER MCCARTHY & SEALY		332,270	310,000	322,870	315,839		(770)		(770)		315,068		17,202	17,202	12,516	09/01/2018	1FE
040660-HQ-8	ARIZONA STATE UNIV COP RESEARCH 2005 A		08/31/2011	PRAGER MCCARTHY & SEALY		2,350,630	2,200,000	2,339,766	2,264,882		(9,741)		(9,741)		2,255,141		95,489	95,489	110,861	09/01/2022	1FE
26116P-AX-8	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB		08/31/2011	PRAGER MCCARTHY & SEALY		2,143,700	2,000,000	2,053,200	2,030,903		(3,808)		(3,808)		2,027,095		116,605	116,605	118,056	07/01/2022	1FE
26116P-AY-6	DOWNTOWN PHOENIX AZ HOTEL CORP 05B SUB		09/06/2011	Various		5,528,481	5,170,000	5,295,528	5,242,959		(9,053)		(9,053)		5,233,906		294,575	294,575	306,494	07/01/2023	1FE
391577-KV-4	GREATER AZ DEV INFRA PINAL CNTY 06-1		07/06/2011	PRAGER MCCARTHY & SEALY		103,657	100,000	98,524	98,794		34		34		98,828		4,829	4,829	6,500	08/01/2024	1FE
590545-JH-3	MESA AZ UTIL SYS 2002		07/01/2011	CALLED @ 100.00000000		360,000	360,000	360,000	360,000						360,000				18,000	07/01/2021	1FE
76716N-AQ-7	RIO NUEVO AZ MULTI PURP TUCSON CONV COPO		07/01/2011	MATURED		2,885,000	2,885,000	2,966,386	2,890,345		(5,345)		(5,345)		2,885,000				144,250	07/01/2011	1FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		07/01/2011	SCHEDULED REDEMPTION		144,979	144,979	112,862	109,523	34,218	1,238		35,456		144,979				8,699	07/01/2030	3
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		07/01/2011	CALLED @ 100.00000000		135,000	135,000	135,000	135,000						135,000				3,977	12/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2011	CALLED @ 100.00000000		40,000	40,000	40,000	40,000						40,000				925	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		07/01/2011	CALLED @ 100.00000000		195,000	195,000	195,000	195,000						195,000				9,165	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		07/01/2011	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,000	07/01/2022	1FE
348761-CB-1	FORT SMITH AR SALES & USE TAX 2006		09/01/2011	MATURED		2,730,000	2,730,000	2,876,328	2,751,323		(21,323)		(21,323)		2,730,000				136,500	09/01/2011	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		08/03/2011	MORGAN KEEGAN & COMPANY, INC.		697,525	650,000	657,759	654,144		(458)		(458)		653,687		43,838	43,838	22,000	11/01/2021	1FE
00827N-AM-2	AFFORDABLE HSG AGY CA VALLEY I-IV 01		07/01/2011	Various		4,006,900	3,930,000	3,930,000	3,996,220		12,380		12,380		4,008,600		(1,700)	(1,700)	294,750	07/01/2031	1
171294-DR-9	CHULA VISTA CA COPS POLICE FAC 2002		08/31/2011	PRAGER MCCARTHY & SEALY		103,705	100,000	101,675	100,649		(115)		(115)		100,534		3,171	3,171	5,486	08/01/2021	1FE
296344-CM-4	ESCONDIDO CA COP WSTWTR PROJ 05A		09/19/2011	RAMIREZ, SAMUAL A. & COMPANY		1,048,178	1,010,000	916,468	928,770		3,699		3,699		932,470		115,708	115,708	48,101	09/01/2022	2FE
296344-CN-2	ESCONDIDO CA COP WSTWTR PROJ 05A		08/12/2011	PRAGER MCCARTHY & SEALY		668,402	650,000	578,038	587,388		2,164		2,164		589,552		78,850	78,850	27,963	09/01/2023	2FE
344643-DH-1	FONTANA CA USD COP 2007		07/13/2011	RAYMOND JAMES & ASSOCIATES, INC.		5,289,075	5,625,000	5,009,417	5,026,106		12,920		12,920		5,039,026		250,049	250,049	222,891	09/01/2028	1FE
35981R-AS-8	FULLERTON CA PUB FING TAX ALLOC 05		09/22/2011	PRAGER MCCARTHY & SEALY		265,613	250,000	261,100	255,939		(759)		(759)		255,180		10,433	10,433	16,069	09/01/2022	1FE
54438E-GX-0	LOS ANGELES CA CMNTY REDEV BUNKER 04A		08/31/2011	Various		4,794,525	4,400,000	4,575,340	4,474,979		(11,252)		(11,252)		4,463,727		330,798	330,798	157,500	12/01/2019	1FE
54438E-GY-8	LOS ANGELES CA CMNTY REDEV BUNKER 04A		09/09/2011	PRAGER MCCARTHY & SEALY		430,718	400,000	412,556	405,385		(765)		(765)		404,619		26,099	26,099	13,681	12/01/2020	1FE
544663-T9-8	LOS ANGELES CNTY CA COP CHLDRN INST 92		09/07/2011	Various		2,735,000	2,735,000	2,683,938	2,712,208		851		851		2,713,059		21,941	21,941	212,348	07/01/2022	1FE
616903-AV-2	MORENO VALLEY CA CFD NO 3 AUTO MALL 00		09/01/2011	CALLED @ 100.9837		934,099	925,000	925,000	925,000						925,000		9,099	9,099	69,375	09/01/2030	3
655534-BB-0	NORCO CA CMNTY FAC DIST 2001-1 SPL TAX 0		09/01/2011	CALLED @ 100.00000000		175,000	175,000	172,114	176,292		693		693		176,986		(1,986)	(1,986)	11,025	09/01/2014	1
683038-KJ-1	ONTARIO CA AD NO 108 CA COMMERCE CTR 95		09/08/2011	Various		8,768,488	8,550,000	8,550,000	8,550,000						8,550,000		218,488	218,488	659,457	09/02/2020	3
684105-DY-2	ORANGE CA REDEV AGY TAX ALLOC 03A REF		09/13/2011	STONE & YOUNGBERG		1,007,028	980,000	963,669	962,458		1,025		1,025		963,483		43,545	43,545	47,469	09/01/2020	1FE
684105-DZ-9	ORANGE CA REDEV AGY TAX ALLOC 03A REF		09/13/2011	STONE & YOUNGBERG		1,860,847	1,815,000	1,756,019	1,759,618		2,829		2,829		1,762,446		98,401	98,401	88,859	09/01/2021	1FE
684124-DD-9	ORANGE CA UNI SCH DIST COP 2003		08/02/2011	Various		9,993,061	10,190,000	9,524,509	9,570,040		14,829		14,829		9,584,870		408,191	408,191	275,811	06/01/2029	1FE
684228-FR-5	ORANGE CNTY CA COP CIVIC CTR PKG 91		09/12/2011	STONE & YOUNGBERG		9,566,250	12,755,000	6,311,494	8,631,368		427,411		427,411		9,058,778		507,472	507,472		12/01/2018	1FE
691879-DU-1	OXNARD CA FING AUTH WTR 06		07/27/2011	Various		1,456,161	1,390,000	1,334,270	1,337,367		1,965		1,965		1,339,332		116,829	116,829	43,159	06/01/2022	2FE
691879-DV-9	OXNARD CA FING AUTH WTR 06		08/02/2011	SEATTLE NORTHWEST SECURITIES CORP.		833,592	800,000	760,456	762,907		1,285		1,285		764,193		69,399	69,399	25,756	06/01/2023	2FE
691879-DW-7	OXNARD CA FING AUTH WTR 06		08/03/2011	SEATTLE NORTHWEST SECURITIES CORP.		1,319,822	1,270,000	1,197,475	1,202,033		2,140		2,140		1,204,174		115,648	115,648	41,390	06/01/2024	2FE
696712-CZ-9	PALMDALE CA COP PRK IMPT AVE S 02		08/02/2011	Various		12,886,390	14,025,000	12,480,171	12,523,343		26,795		26,795		12,513,883		372,506	372,506	641,633	09/01/2032	1FE
76827Q-CE-1	RIVER ISLANDS CA PUB CFD NO 03-1 05A		09/01/2011	CALLED @ 100.00000000		105,000	105,000	105,000	88,746	16,254			16,254		105,000				6,300	09/01/2035	5*
76827Q-CF-8	RIVER ISLANDS CA PUB CFD NO 03-1 05B		09/01/2011	CALLED @ 100.00000000		175,000	175,000	175,000	120,558	54,443			54,443		175,000				15,750	09/01/2035	5*
773755-BW-2	ROCKLIN CA USD COP 2006		08/02/2011	E.J. DE LA ROSA & CO.		3,977,600	4,505,000	3,836,149	3,899,573		8,166		8,166		3,848,472		129,128	129,128	171,190	10/01/2035	1FE
77539R-AQ-1	ROHNERT PARK CA FIN AUTH LSE 03 REF		08/30/2011	PRAGER MCCARTHY & SEALY		101,644	100,000	90,210	91,578		372		372		91,951		9,693	9,693	5,555	07/01/2025	2FE
797300-F8-8	SAN DIEGO CA REDEV CENTRE CITY SUB 04A		07/28/2011	PRAGER MCCARTHY & SEALY		105,595	100,000	101,074	99,845		7		7		99,852		5,743	5,743	4,597	09/01/2020	1FE
79765A-DW-3	SAN FRANCISCO CA ARPT INTL 2ND SER 23A 9		09/23/2011	CALLED @ 100.00000000		4,800,000	4,800,000	4,752,000	4,756,581		1,259		1,259		4,757,839		42,161	42,161	214,667	05/01/2030	1FE
798182-EF-4	SAN JOSE CA USD COP 2002 CAP		09/22/2011	PRAGER MCCARTHY & SEALY		1,046,395	1,830,000	602,436	944,325		38,820		38,820		983,145		63,250	63,250		01/01/2023	1FE
802595-DD-7	SANTA ROSA CA COP BLDG ACQ 07 B		07/01/2011	CALLED @ 100.00000000		50,000	50,000	48,294	48,512		34		34		48,546		1,454	1,454	2,375	07/01/2037	1FE
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		09/08/2011	PRAGER MCCARTHY & SEALY		175,101	165,000	164,234	164,423		30		30		164,452		10,649	10,649	3,341	04/01/2022	1FE
870470-CR-0	SWEETWATER CA UNION HIGH SD COP 01		09/15/2011	PRAGER MCCARTHY & SEALY		525,908	515,000	534,786	521,260		(1,615)		(1,615)		519,645		6,263	6,263	27,109	09/01/2020	1FE
870470-CS-8	SWEETWATER CA UNION HIGH SD COP 01		08/08/2011	Various		2,398,447	2,350,000	2,356,745	2,352,261		(490)		(490)		2,351,771		46,676	46,676	110,681	09/01/2021	1FE
899111-CC-0	TULARE CITY CA PUB FIN LSE CAP FAC 08		09/21/2011	STONE & YOUNGBERG		4,748,473	4,595,000	4,700,041	4,648,118		(4,532)		(4,532)		4,643,586		104,887	104,887	243,551	04/01/2032	1FE
91412F-PL-5	UNIVERSITY OF CA LTD PROJ 2004 A		09/20/2011	PRAGER MCCARTHY & SEALY		918,208	900,000	900,000	900,000						900,000		18,208	18,208	35,302	05/15/2027	1FE
91412G-CB-9	UNIVERSITY OF CA MULTI PURP 03 Q		09/01/2011	CALLED @ 101.00000000		4,676,300	4,630,000	4,612,097	4,612,527		670		670		4,613,197		63,103	63,103	231,500	09/01/2023	1FE
91412G-CG-8	UNIVERSITY OF CA MULTI PURP 03 Q		09/01/2011	CALLED @ 101.00		90,900	90,000	89,652	89,660		13		13		89,673		1,227	1,227	4,500	09/01/2023	1FE
955644-CX-5	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2011	CALLED @ 103.00000000		355,350	345,000	345,000	345,000						345,000		10,350	10,350	29,325	09/02/2017	4
955644-CY-3	WEST SACRAMENTO CA AD LIGHTHOUSE 1991		09/02/2011	Various		323,000	320,000	320,000	320,000						320,000		3,000	3,000	26,880	09/02/2012	4
196711-JT-3	COLORADO COP UCDHSC FITZSIMONS 05B		07/28/2011	PRAGER MCCARTHY & SEALY		111,063	100,000	106,066	103,286		(364)		(364)		102,922		8,141	8,141	3,764	11/01/2018	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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
196458-JG-9	COLORADO EDL CULTURAL AURARIA FDN 01		09/01/2011	CALLED @ 100.00000000		195,000	195,000	195,757	195,062		(62)		(62)		195,000				9,750	09/01/2015	1
196617-FE-9	COLORADO SPRINGS CO HOSP REV 2002		08/03/2011	RBC DAIN RAUSCHER		2,494,033	2,470,000	2,439,125	2,441,063		515		515		2,441,578		52,455	52,455	79,932	12/15/2032	1FE
249181-3K-2	DENVER CO ARPT SYS REV SER 2006 A		08/15/2011	CITIGROUP GLOBAL MARKETS		10,702,426	9,340,000	9,968,878	9,732,644		(37,759)		(37,759)		9,694,886		1,007,540	1,007,540	354,142	11/15/2017	1FE
20774H-4U-5	CONNECTICUT HLTH & EDL SACRED HEART 96C		07/22/2011	CALLED @ 100.00		730,000	730,000	724,784	726,431		122		122		726,553		3,447	3,447	51,184	07/01/2026	2FE
207758-JV-6	CONNECTICUT SPL TAX TRANSN 09 A		08/15/2011	CITIGROUP GLOBAL MARKETS		14,430,360	12,000,000	13,509,780	13,318,698		(108,617)		(108,617)		13,210,082		1,220,278	1,220,278	428,333	12/01/2017	1FE
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		07/01/2011	CALLED @ 100.00000000		140,000	140,000	140,000	140,000						140,000				6,790	07/01/2032	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		09/01/2011	CALLED @ 100.00000000		90,000	90,000	90,541	90,392		(33)		(33)		90,359		(359)	(359)	5,083	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		09/01/2011	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				2,918	07/01/2028	1FE
246394-G3-8	DELAWARE ST HSG AUTH MULTI FAM 92 D		07/01/2011	CALLED @ 100.00000000		510,000	510,000	510,000	510,000						510,000				34,935	07/01/2012	1FE
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006		08/11/2011	PRAGER MCCARTHY & SEALY		112,576	100,000	100,436	99,550		24		24		99,573		13,003	13,003	3,542	06/01/2020	1FE
246412-DF-4	DELAWARE ST SOLID WST AUTH SYS 2006		08/09/2011	PRAGER MCCARTHY & SEALY		2,441,734	2,200,000	2,344,342	2,290,871		(9,273)		(9,273)		2,281,598		160,136	160,136	76,333	06/01/2021	1FE
115065-HV-9	BROWARD CNTY FL SCH BRD COP 2001 B		07/01/2011	CALLED @ 100.00000000		600,000	600,000	650,040	603,214		(3,214)		(3,214)		600,000				32,250	07/01/2012	1FE
115065-PD-0	BROWARD CNTY FL SCH BRD COP 2005 A		07/01/2011	MATURED		1,845,000	1,845,000	1,973,880	1,857,025		(12,025)		(12,025)		1,845,000				92,250	07/01/2011	1FE
13937X-DG-0	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		15,000	15,000	14,637	14,700		15		15		14,715		285	285	675	09/01/2021	2FE
13937X-DH-8	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		10,000	10,000	8,828	8,974		42		42		9,016		984	984	450	09/01/2022	2FE
13937X-DJ-4	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		15,000	15,000	14,456	14,534		18		18		14,552		448	448	675	09/01/2023	2FE
13937X-DK-1	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		15,000	15,000	12,966	13,176		60		60		13,236		1,764	1,764	675	09/01/2024	2FE
13937X-DL-9	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		20,000	20,000	19,622	19,667		11		11		19,677		323	323	950	09/01/2025	2FE
13937X-DM-7	CAPE CORAL FL ASSMT SW5 SURFSIDE 07		09/01/2011	CALLED @ 100.00000000		20,000	20,000	19,513	19,566		12		12		19,579		421	421	950	09/01/2026	2FE
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05		07/01/2011	CALLED @ 100.00000000		10,000	10,000	9,768	9,826		7		7		9,833		167	167	420	07/01/2021	2FE
194653-KS-9	COLLIER CNTY FL SCH BRD LSE COP 06		07/07/2011	PRAGER MCCARTHY & SEALY		3,216,600	3,000,000	2,905,520	2,902,187		3,917		3,917		2,906,105		310,495	310,495	136,250	02/15/2021	1FE
29087L-AS-7	EMERALD COAST FL UTILS AUTH 04		08/11/2011	PRAGER MCCARTHY & SEALY		262,835	250,000	244,037	242,804		375		375		243,179		19,656	19,656	13,359	01/01/2021	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		07/01/2011	CALLED @ 101.00000000		20,200	20,000	20,000	20,000						20,000		200	200	1,190	07/01/2020	1
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		07/01/2011	CALLED @ 100.00000000		90,000	90,000	89,550	89,594		18		18		89,612		388	388	4,230	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2011	CALLED @ 100.00000000		350,000	350,000	350,000	350,000						350,000				17,500	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		07/01/2011	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				2,340	07/01/2028	1FE
342816-WB-7	FLORIDA MUN PWR AGY ALL-REQUIR PWR 08A		08/15/2011	WELLS FARGO BROKERAGE SERVICES		7,853,160	6,755,000	7,236,564	7,130,549		(30,927)		(30,927)		7,099,622		753,539	753,539	297,408	10/01/2017	1FE
34160H-EV-5	FLORIDA ST CORR PRIVATZN COMMN 04B		09/22/2011	PRAGER MCCARTHY & SEALY		481,804	450,000	474,428	461,065		(2,038)		(2,038)		459,026		22,778	22,778	25,160	08/01/2022	1FE
34160P-AK-5	FLORIDA ST DEPT MGMT SVCS COP 06A		09/16/2011	ZIEGLER, B.C., AND COMPANY		4,525,627	4,045,000	4,282,320	4,176,913		(19,164)		(19,164)		4,157,750		367,877	367,877	230,340	08/01/2015	1FE
392886-CM-7	GREEN COVE SPRINGS FL UTIL REV CTF 78		07/01/2011	MATURED		170,000	170,000	168,873	169,958		42		42		170,000				11,560	07/01/2011	1
469363-DE-2	JACKSONVILLE FL ELEC 2ND INSTALL 73		07/01/2011	CALLED @ 100.00000000		320,000	320,000	340,336	326,113		(2,994)		(2,994)		323,119		(3,119)	(3,119)	19,200	07/01/2012	1
466130-EG-5	JEA FL ST JOHN RIV PWR PARK 3-01 07		09/08/2011	PRAGER MCCARTHY & SEALY		99,815	100,000	87,227	87,829		244		244		88,072		11,743	11,743	4,275	10/01/2032	1FE
585395-M3-7	MELBOURNE FL WTR & SWR 04 REF		09/12/2011	PRAGER MCCARTHY & SEALY		1,024,296	970,000	890,927	899,306		2,847		2,847		902,153		122,143	122,143	39,060	10/01/2022	1FE
59334H-CR-4	MIAMI-DADE CNTY FL MULTI ISLAND PL 02-9		08/23/2011	Various		903,621	1,330,000	420,774	420,774						420,774		482,847	482,847		10/01/2033	6
59334D-GU-2	MIAMI-DADE CNTY FL WTR & SWR 2010		08/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		26,293,050	25,500,000	25,363,490	25,366,082		2,005		2,005		25,368,088		924,962	924,962	1,087,292	10/01/2034	1FE
696550-WC-2	PALM BEACH CNTY FL SCH BRD COP 04A		09/07/2011	PRAGER MCCARTHY & SEALY		597,172	555,000	557,259	556,435		(226)		(226)		556,209		40,963	40,963	28,410	08/01/2021	1FE
696550-WD-0	PALM BEACH CNTY FL SCH BRD COP 04A		09/06/2011	PRAGER MCCARTHY & SEALY		967,383	900,000	900,432	900,275		(49)		(49)		900,225		67,158	67,158	49,750	08/01/2022	1FE
696550-PT-3	PALM BEACH CNTY FL SCH BRD COP 05A		09/15/2011	MESIROW FINANCIAL, INC.		5,315,183	4,700,000	4,890,726	4,835,224		(19,533)		(19,533)		4,815,692		499,491	499,491	266,986	08/01/2015	1FE
816692-FX-0	SEMINOLE CNTY FL SCH BRD COP 2004 A		08/15/2011	GRIGSBY & ASSOCIATES		993,015	925,000	970,427	943,402		(3,118)		(3,118)		940,284		52,731	52,731	52,288	07/01/2021	1FE
816692-FY-8	SEMINOLE CNTY FL SCH BRD COP 2004 A		07/08/2011	PRAGER MCCARTHY & SEALY		1,649,839	1,565,000	1,630,401	1,591,560		(3,789)		(3,789)		1,587,771		62,067	62,067	80,858	07/01/2022	1FE
816692-FZ-5	SEMINOLE CNTY FL SCH BRD COP 2004 A		07/08/2011	PRAGER MCCARTHY & SEALY		1,847,226	1,760,000	1,822,198	1,785,316		(3,607)		(3,607)		1,781,709		65,517	65,517	90,933	07/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
816692-GA-9	SEMINOLE CNTY FL SCH BRD COP 2004 A		07/08/2011	CITIGROUP GLOBAL MARKETS		1,030,143	985,000	1,013,506	996,629		(1,655)		(1,655)		994,973		35,169	35,169	50,892	07/01/2024	1FE
837860-EH-4	SOUTH FL WTR MGMT DIST SPL OBLIG 03		09/19/2011	ZIEGLER, B.C., AND COMPANY		3,657,913	3,285,000	3,584,461	3,402,298		(21,248)		(21,248)		3,381,050		276,864	276,864	168,151	10/01/2014	1FE
837860-EJ-0	SOUTH FL WTR MGMT DIST SPL OBLIG 03		09/19/2011	ZIEGLER, B.C., AND COMPANY		4,581,440	4,005,000	4,356,038	4,165,070		(22,358)		(22,358)		4,142,712		438,728	438,728	205,006	10/01/2015	1FE
047870-DA-5	ATLANTA GA WTR & WASTEWTR 2001 A		08/03/2011	ZIEGLER, B.C., AND COMPANY		5,396,947	5,405,000	5,395,703	5,396,624		92		92		5,396,716		230	230	207,942	11/01/2039	1FE
047870-FE-5	ATLANTA GA WTR & WASTEWTR 2004		08/03/2011	CITIGROUP GLOBAL MARKETS		8,457,775	8,435,000	8,243,188	8,252,101		2,091		2,091		8,254,192		203,583	203,583	324,513	11/01/2037	1FE
047870-JU-5	ATLANTA GA WTR & WSTWTR 2009 A		09/15/2011	RBC DAIN RAUSCHER		9,843,834	8,580,000	8,649,069	8,634,426		(7,324)		(7,324)		8,627,102		1,216,732	1,216,732	380,142	11/01/2015	1FE
591745-D5-0	METRO ATLANTA GA RAPID TRANS SLS TX 07B		08/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		13,936,418	13,990,000	13,581,352	13,616,925		7,190		7,190		13,624,115		312,303	312,303	694,254	07/01/2030	1FE
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		07/01/2011	CALLED @ 100.00000000		45,000	45,000	41,964	42,754		52		52		42,806		2,194	2,194	2,588	07/01/2030	1FE
09746L-BJ-1	BOISE CITY ID URBAN ADA CNTY COURT 05		08/30/2011	WELLS FARGO BROKERAGE SERVICES		4,037,648	3,565,000	3,772,447	3,677,526		(14,969)		(14,969)		3,662,557		375,091	375,091	186,667	08/15/2019	1FE
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05		08/25/2011	Various		2,323,932	2,075,000	2,121,237	2,089,366		(1,811)		(1,811)		2,087,555		236,377	236,377	95,853	08/15/2020	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		07/01/2011	CALLED @ 100.00000000		20,000	20,000	20,000	20,000						20,000				1,125	01/01/2014	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2011	CALLED @ 100.00000000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				78,225	07/01/2019	2
45200F-MT-3	ILLINOIS FIN AUTH NORWEGIAN AMERICAN 08		09/15/2011	CALLED @ 100.00000000		45,000	45,000	40,426	40,456		57		57		40,513		4,487	4,487	3,488	09/15/2038	4
45200P-ZA-8	ILLINOIS HLTH FAC SINAI HLTH 2003 FHA		07/11/2011	PRAGER MCCARTHY & SEALY		774,720	750,000	693,322	701,955		2,192		2,192		704,147		70,573	70,573	34,201	08/15/2024	1FE
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		08/01/2011	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				2,723	08/01/2021	1FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		09/01/2011	CALLED @ 100.00000000		100,000	100,000	99,000	93,466	6,163	87		6,249		99,715		285	285	5,250	03/01/2015	4Z
914331-EN-9	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A		08/15/2011	CALLED @ 100.00000000		2,970,000	2,970,000	3,213,718	2,988,629		(18,463)		(18,463)		2,970,165		(165)	(165)	159,638	08/15/2013	1FE
914331-EP-4	UNIVERSITY OF IL COP UTIL INFRA PROJ 01A		08/15/2011	CALLED @ 100.00000000		2,000,000	2,000,000	2,149,840	2,013,034		(12,918)		(12,918)		2,000,116		(116)	(116)	107,500	08/15/2014	1FE
408395-FY-2	HAMMOND IN MULTI-SCH BLDG CORP 01		07/15/2011	CALLED @ 100.00000000		1,620,000	1,620,000	1,620,000	1,620,000						1,620,000				87,480	01/15/2025	1FE
454623-Z3-6	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		07/22/2011	PRAGER MCCARTHY & SEALY		251,328	235,000	248,143	239,925		(866)		(866)		239,060		12,268	12,268	11,619	08/01/2018	1FE
454623-Z6-9	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		07/21/2011	PRAGER MCCARTHY & SEALY		696,233	660,000	686,636	670,145		(1,738)		(1,738)		668,407		27,826	27,826	32,208	08/01/2021	1FE
455057-GE-3	INDIANA FIN AUTH FORENSIC SCIENCE 06A		08/01/2011	PRAGER MCCARTHY & SEALY		952,789	920,000	911,886	913,173		200		200		913,373		39,416	39,416	45,195	07/01/2025	1FE
455280-3Y-1	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		07/01/2011	MATURED		825,000	825,000	864,122	826,249		(1,249)		(1,249)		825,000				41,250	07/01/2011	1FE
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K		09/06/2011	PRAGER MCCARTHY & SEALY		1,036,049	940,000	964,431	954,875		(1,666)		(1,666)		953,209		82,840	82,840	51,378	07/01/2023	1FE
569027-GM-1	MARION CNTY IN CONV REC EXC TAX 03A SR		08/16/2011	PRAGER MCCARTHY & SEALY		2,386,958	2,280,000	2,354,305	2,301,142		(5,076)		(5,076)		2,296,066		90,892	90,892	78,370	06/01/2021	1FE
569027-DN-2	MARION CNTY IN CONV REC EXC TAX 97A SR		07/25/2011	CALLED @ 100		1,800,000	1,800,000	1,575,414	1,634,546		4,400		4,400		1,638,946		161,054	161,054	58,500	06/01/2027	2FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2011	CALLED @ 100.00000000		415,000	415,000	415,000	380,464	34,536			34,536		415,000				22,825	01/15/2021	3
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		07/18/2011	PRAGER MCCARTHY & SEALY		377,461	350,000	353,308	352,398		(167)		(167)		352,231		25,230	25,230	12,639	11/01/2027	1FE
505392-BU-3	LABETTE CNTY KS LABETTE HEALTH 07A		09/13/2011	JEFFERIES & COMPANY, INC.		706,875	750,000	771,675	682,103	83,443	(1,401)		82,041		764,144		(57,269)	(57,269)	44,922	09/01/2037	3
890630-EK-8	TOPEKA KS PUB BLDG 10TH & JACKSN 07A		07/29/2011	PRAGER MCCARTHY & SEALY		112,316	100,000	107,636	106,088		(315)		(315)		105,773		6,543	6,543	3,361	06/01/2023	2FE
473020-LU-7	JEFFERSON CNTY KY LSE CAP PROJS 07A		08/04/2011	CITIGROUP GLOBAL MARKETS		1,042,750	1,000,000	1,004,440	1,003,016		(251)		(251)		1,002,765		39,985	39,985	30,139	06/01/2024	1FE
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		08/31/2011	PRAGER MCCARTHY & SEALY		365,575	350,000	341,015	342,985		303		303		343,288		22,287	22,287	16,513	02/01/2023	1FE
49151E-SA-2	KENTUCKY ST PPTY & BLDGS PROJ 80 2003A		08/23/2011	LEBENTHAL & COMPANY INC.		3,453,177	2,940,000	3,237,881	3,086,108		(16,198)		(16,198)		3,069,910		383,267	383,267	126,481	05/01/2016	1FE
491552-RV-9	KENTUCKY TPK AUTH ECON DEV RD 06B		09/20/2011	MESIROW FINANCIAL, INC.		9,267,153	8,700,000	8,640,242	8,648,127		2,282		2,282		8,650,409		616,744	616,744	464,925	07/01/2023	1FE
914391-ZE-0	UNIVERSITY OF LOUISVILLE KY 2008A		09/22/2011	PRAGER MCCARTHY & SEALY		114,448	100,000	100,804	100,641		(53)		(53)		100,588		13,860	13,860	4,825	09/01/2021	1FE
546279-S7-6	LOUISIANA LOC GOVT ENVIR BOSSIER CITY 07		09/12/2011	PRAGER MCCARTHY & SEALY		107,223	100,000	99,267	99,356		22		22		99,378		7,845	7,845	3,925	11/01/2025	1FE
546405-DE-8	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/04/2011	Various		6,489,997	6,110,000	6,249,491	6,156,416		(8,914)		(8,914)		6,147,501		342,496	342,496	226,122	11/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
546405-DG-3	LOUISIANA OFFICE FACS LSE CAPITOL 03		08/17/2011	Various		795,283	755,000	749,209	750,686		154		154		750,840		44,443	44,443	28,257	11/01/2023	1FE
546398-NJ-3	LOUISIANA PUB FAC LOYOLA UNIV 2006		08/15/2011	BARCLAYS BANK		18,143,241	15,515,000	16,692,123	16,242,047		(71,265)		(71,265)		16,170,782		1,972,459	1,972,459	717,246	10/01/2016	1FE
546398-CL-0	LOUISIANA PUB FAC OCHSNER CLINIC 02A		09/29/2011	GOLDMAN, SACHS & CO.		9,761,106	9,085,000	9,136,603	9,099,419		(4,366)		(4,366)		9,095,053		666,052	666,052	397,469	05/15/2021	1FE
54640A-5R-7	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0		08/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,059,080	1,004,261		(4,261)		(4,261)		1,000,000				52,500	08/01/2014	1FE
54640A-5S-5	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0		08/01/2011	CALLED @ 100.00000000		440,000	440,000	462,418	441,624		(1,624)		(1,624)		440,000				23,100	08/01/2015	1FE
54640A-5T-3	LOUISIANA PUB FAC PUB SAFETY EMERGENCY 0		08/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,043,700	1,003,177		(3,177)		(3,177)		1,000,000				52,500	08/01/2016	1FE
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		08/16/2011	PRAGER MCCARTHY & SEALY		632,037	575,000	604,762	593,091		(1,689)		(1,689)		591,402		40,635	40,635	23,684	07/01/2020	1FE
560427-BU-9	MAINE HLTH & HIGHER EDL FACS AUTH 03B		07/26/2011	PRAGER MCCARTHY & SEALY		519,161	490,000	494,290	492,719		(599)		(599)		492,120		27,041	27,041	26,350	07/01/2019	1FE
560425-Q0-6	MAINE HLTH & HIGHER EDL FACS AUTH 03D		09/12/2011	PRAGER MCCARTHY & SEALY		265,700	250,000	259,728	252,920		(793)		(793)		252,127		13,573	13,573	15,069	07/01/2019	1FE
560427-DR-4	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/18/2011	HUNTINGTON CAPITAL		167,166	155,000	162,863	153,953		38		38		153,991		13,175	13,175	8,181	07/01/2022	1FE
560427-DS-2	MAINE HLTH & HIGHER EDL FACS AUTH 05A		07/15/2011	RBC DAIN RAUSCHER		294,982	275,000	288,815	270,542		143		143		270,685		24,296	24,296	14,476	07/01/2023	1FE
560427-FK-7	MAINE HLTH & HIGHER EDL FACS AUTH 06A		09/16/2011	PRAGER MCCARTHY & SEALY		280,265	250,000	260,702	258,573		(1,017)		(1,017)		257,557		22,708	22,708	15,278	07/01/2022	1FE
560425-K8-2	MAINE HLTH & HIGHER EDL FACS AUTH 07A		08/09/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		207,896	200,000	197,665	198,756		55		55		197,784		10,112	10,112	10,569	07/01/2025	1FE
560425-K9-0	MAINE HLTH & HIGHER EDL FACS AUTH 07A		09/21/2011	Various		790,805	765,000	740,160	742,937		(1,739)		(1,739)		741,198		49,607	49,607	42,462	07/01/2026	1FE
914399-JB-7	UNIVERSITY OF MAINE SYS REV 2007		07/14/2011	PRAGER MCCARTHY & SEALY		156,605	150,000	146,471	146,923		78		78		147,001		9,603	9,603	5,963	03/01/2026	2FE
57586C-ZR-9	MASSACHUSETTS HLTH ED PARTNERS 01C		07/01/2011	CALLED @ 101.00000000		5,858,000	5,800,000	5,671,872	5,831,369		26,631		26,631		5,858,000				333,500	07/01/2032	1FE
57586P-EX-0	MASSACHUSETTS HSG FIN SGL 2006 SER 124		08/01/2011	CALLED @ 100		865,000	865,000	865,000	865,000						865,000				26,527	12/01/2014	1FE
57586P-EY-8	MASSACHUSETTS HSG FIN SGL 2006 SER 124		08/01/2011	CALLED @ 100		1,185,000	1,185,000	1,185,000	1,185,000						1,185,000				36,538	06/01/2015	1FE
57586P-EZ-5	MASSACHUSETTS HSG FIN SGL 2006 SER 124		08/01/2011	CALLED @ 100		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				60,125	12/01/2015	1FE
251237-WU-3	DETROIT MI SWR DISP SYS 2001A REF SR		07/01/2011	CALLED @ 100.00000000		2,550,000	2,550,000	2,494,614	2,543,854		6,146		6,146		2,550,000				130,688	07/01/2031	1FE
251237-J3-8	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN		09/23/2011	MESIROW FINANCIAL, INC.		3,946,633	3,620,000	3,741,741	3,705,910		(13,048)		(13,048)		3,692,862		253,771	253,771	224,742	07/01/2015	1FE
251237-J4-6	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN		09/22/2011	RICE FINANCIAL PRODUCTS CO		4,846,240	4,470,000	4,570,977	4,541,391		(10,763)		(10,763)		4,530,627		315,613	315,613	276,892	07/01/2016	1FE
251237-J5-3	DETROIT MI SWR DISP SYS 2005 C 2ND LIEN		09/22/2011	RICE FINANCIAL PRODUCTS CO		4,279,962	3,975,000	4,025,999	4,011,116		(5,428)		(5,428)		4,005,688		274,274	274,274	246,229	07/01/2017	1FE
59455T-TB-8	MICHIGAN MUN BD AUTH CLEAN WTR 07		09/16/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		9,757,074	9,210,000	9,146,543	9,153,732		1,780		1,780		9,155,512		601,562	601,562	414,130	10/01/2026	1FE
59455T-TC-6	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/03/2011	CITIGROUP GLOBAL MARKETS		11,241,409	10,725,000	10,607,561	10,619,831		2,534		2,534		10,622,365		619,044	619,044	423,004	10/01/2027	1FE
59455T-TD-4	MICHIGAN MUN BD AUTH CLEAN WTR 07		08/03/2011	CITIGROUP GLOBAL MARKETS		14,739,231	14,145,000	13,929,996	13,950,754		4,289		4,289		13,955,043		784,189	784,189	557,893	10/01/2028	1FE
59465E-Q6-3	MICHIGAN ST HOSP FIN SISTERS MERCY 93P		08/15/2011	CALLED @ 100.00000000		630,000	630,000	644,969	632,885		(855)		(855)		632,030		(2,030)	(2,030)	33,863	08/15/2014	1
59465E-2X-0	MICHIGAN ST HOSP FIN TRINITY GRP 02 C		07/13/2011	PRE-REFUNDING		7,111,784	7,240,000	7,081,010	7,109,351		2,346		2,346		7,111,696		87	87	239,976	12/01/2030	1FE
792909-BD-4	MINNEAPOLIS MN HLTH CARE ALLINA 07H		08/15/2011	JEFFERIES & COMPANY, INC.		8,908,946	7,970,000	8,544,318	8,385,762		(33,501)		(33,501)		8,352,261		556,685	556,685	302,196	11/15/2018	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/01/2011	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				3,750	07/01/2023	1FE
605343-X4-9	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01A		07/01/2011	CALLED @ 100.00000000		250,000	250,000	255,950	250,372		(372)		(372)		250,000				12,500	07/01/2013	1FE
605343-X9-8	MISSISSIPPI DEV BK INDIANOLA WTR SWR 01B		07/01/2011	CALLED @ 100.00000000		245,000	245,000	250,831	246,017		(328)		(328)		245,689		(689)	(689)	12,250	07/01/2013	1FE
605340-NV-9	MISSISSIPPI DEV BK MADISON CNTY HWY 06		09/15/2011	PRAGER MCCARTHY & SEALY		1,094,320	1,000,000	1,006,200	1,003,827		(451)		(451)		1,003,377		90,943	90,943	54,875	01/01/2022	1FE
605352-DG-5	MISSISSIPPI GULF COAST REGL WSTWTR 99		07/01/2011	MATURED		805,000	805,000	843,423	807,361		(2,361)		(2,361)		805,000				40,250	07/01/2011	2FE
467578-CB-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06		07/12/2011	Various		18,105,526	18,285,000	17,161,099	17,257,737		25,370		25,370		17,283,107		822,419	822,419	506,796	12/01/2025	1FE
484890-JC-3	KANSAS CITY MO ARPT GEN IMPT 04 E		09/01/2011	MATURED		3,160,000	3,160,000	3,358,480	3,181,019		(21,019)		(21,019)		3,160,000				165,900	09/01/2011	1FE
485041-EQ-6	KANSAS CITY MO CMNTY CLG DIST 01		07/01/2011	CALLED @ 100.00000000		885,000	885,000	911,709	886,643		(1,643)		(1,643)		885,000				44,250	07/01/2012	1FE
485041-ES-2	KANSAS CITY MO CMNTY CLG DIST 01		07/01/2011	CALLED @ 100.00000000		1,905,000	1,905,000	1,928,946	1,906,487		(1,487)		(1,487)		1,905,000				95,250	07/01/2014	1FE
485041-ET-0	KANSAS CITY MO CMNTY CLG DIST 01		07/01/2011	CALLED @ 100.00000000		1,965,000	1,965,000	1,974,196	1,965,574		(574)		(574)		1,965,000				98,250	07/01/2015	1FE
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		09/01/2011	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				4,792	09/01/2023	1FE
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		09/30/2011	PRAGER MCCARTHY & SEALY		1,485,152	1,350,000	1,432,742	1,398,210		(6,664)		(6,664)		1,391,546		93,606	93,606	84,708	01/01/2020	1FE
606341-CE-3	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		08/15/2011	PRAGER MCCARTHY & SEALY		214,648	200,000	200,312	200,197		(19)		(19)		200,178		14,470	14,470	7,925	10/01/2025	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)
60636F-BM-3	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		09/16/2011	PRAGER MCCARTHY & SEALY		533,990	500,000	449,318	454,803		1,633		1,633		456,436		77,554	77,554	21,875	10/01/2024	1FE
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		09/16/2011	PRAGER MCCARTHY & SEALY		1,062,070	1,000,000	983,190	986,169		481		481		986,651		75,419	75,419	43,750	10/01/2025	1FE
606377-AM-1	MISSOURI ST UNIV AUX ENT SYS 2007 A		09/07/2011	PRAGER MCCARTHY & SEALY		113,701	100,000	107,040	104,747		(471)		(471)		104,276		9,425	9,425	4,736	04/01/2021	1FE
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07		07/26/2011	PRAGER MCCARTHY & SEALY		106,066	100,000	102,130	101,515		(120)		(120)		101,394		4,672	4,672	3,722	05/01/2027	1FE
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A		08/05/2011	PRAGER MCCARTHY & SEALY		298,916	270,000	290,129	281,078		(1,227)		(1,227)		279,851		19,065	19,065	9,150	12/01/2019	1FE
385640-CP-0	GRAND ISLAND NE ELEC SYS SER 1977		09/01/2011	CALLED @ 100.00000000		295,000	295,000	295,000	295,000						295,000				17,995	09/01/2012	1
534272-UZ-0	LINCOLN NE ELEC SYS 2001		09/01/2011	CALLED @ 100.00000000		15,955,000	15,955,000	17,496,891	16,371,758		(416,758)		(416,758)		15,955,000				837,638	09/01/2017	1FE
681793-2G-9	OMAHA NE PUB PWR DIST ELEC SYS 07 AA		09/27/2011	PRAGER MCCARTHY & SEALY		105,812	100,000	101,179	100,664		(113)		(113)		100,551		5,261	5,261	5,238	02/01/2026	1FE
18085P-CL-6	CLARK CNTY NV ARPT SYS REV SUB LIEN 01B		07/01/2011	CALLED @ 100.00000000		3,350,000	3,350,000	3,357,437	3,350,474		(474)		(474)		3,350,000				174,200	07/01/2031	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	CALLED @ 103.00000000		20,600	20,000	20,835	20,593		(52)		(52)		20,541		59	59	1,000	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	CALLED @ 103.00000000		10,300	10,000	9,980	9,953		3		3		9,956		345	345	500	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	CALLED @ 103.00000000		25,750	25,000	24,573	24,562		22		22		24,584		1,166	1,166	1,250	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2011	CALLED @ 103.00000000		10,300	10,000	9,398	9,438		22		22		9,459		841	841	500	03/01/2023	1FE
644614-MU-0	NEW HAMPSHIRE HLTH ED UNIV SYS 01		07/01/2011	CALLED @ 101.00000000		2,227,050	2,205,000	2,150,577	2,219,241		7,809		7,809		2,227,050				113,006	07/01/2033	1FE
644614-NU-9	NEW HAMPSHIRE HLTH ED UNIV SYS 01		07/25/2011	CALLED @ 101		792,850	785,000	765,625	768,360		346		346		768,705		24,145	24,145	37,788	07/01/2033	1FE
64469D-AV-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06		08/23/2011	PRAGER MCCARTHY & SEALY		291,705	270,000	245,203	249,466		1,277		1,277		250,742		40,963	40,963	14,820	07/01/2021	1FE
64605L-Z2-7	NEW JERSEY EDL FAC AUTH HIGHER ED 06A		08/17/2011	PRAGER MCCARTHY & SEALY		108,219	100,000	100,866	100,543		(55)		(55)		100,488		7,731	7,731	4,388	09/01/2022	1FE
64579F-UP-6	NEW JERSEY HLTH CARE WARREN HOSP 08B		07/01/2011	CALLED @ 100.00000000		910,000	910,000	910,000	805,432	104,568			104,568		910,000				91,000	07/01/2018	5
64603R-TM-9	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	PRE-REFUNDING		2,482,889	2,500,000	2,479,475	2,482,035		840		840		2,482,875		14	14	117,188	09/01/2022	1FE
64603R-TP-2	NEW JERSEY ST SPORTS ST CNTRCT 08B		09/16/2011	Various		3,832,453	3,900,000	3,812,991	3,821,936		2,927		2,927		3,824,864		7,590	7,590	182,213	09/01/2024	1FE
646133-DD-7	NEW JERSEY TRANSIT COP FED GRANT 00B		09/15/2011	MATURED		40,250,000	40,250,000	43,860,128	40,734,138		(484,138)		(484,138)		40,250,000				2,213,750	09/15/2011	1FE
647370-BQ-7	NEW MEXICO PRESBYTERIAN HLTH 01 A		08/01/2011	CALLED @ 101.00000000		4,959,100	4,910,000	5,406,499	5,072,607		(113,507)		(113,507)		4,959,100				282,325	08/01/2014	1FE
647370-BT-1	NEW MEXICO PRESBYTERIAN HLTH 01 A		08/01/2011	CALLED @ 101.00000000		6,060,000	6,000,000	6,662,880	6,212,398		(152,398)		(152,398)		6,060,000				342,000	02/01/2021	1FE
592596-UL-2	METRO NY TRANSN AUTH COMTR FAC REV 98A		07/01/2011	MATURED		2,355,000	2,355,000	2,380,340	2,355,000						2,355,000				123,638	07/01/2011	1FE
592596-UM-0	METRO NY TRANSN AUTH COMTR FAC REV 98A		07/01/2011	CALLED @ 100.00000000		3,315,000	3,315,000	3,336,846	3,316,119		(1,119)		(1,119)		3,315,000				174,038	07/01/2012	1FE
592598-3B-0	METRO NY TRANSN AUTH TRAN FAC REV 98C		07/01/2011	MATURED		21,835,000	21,835,000	21,421,663	21,810,952		24,048		24,048		21,835,000				1,119,044	07/01/2011	1FE
64970M-2T-9	NEW YORK NY HSG DEV CORP MULTI FAM 09C-2		08/01/2011	CALLED @ 100.00000000		1,815,000	1,815,000	1,815,000	1,815,000						1,815,000				47,644	05/01/2013	1FE
64972F-Q6-6	NEW YORK NY MUN WTR FIN CROSSOVER 01E		07/25/2011	CALLED @ 101		4,949,000	4,900,000	4,900,000	4,900,000						4,900,000		49,000	49,000	153,465	06/15/2031	1FE
64970K-SU-2	NEW YORK NY MUN WTR FIN FISCAL 02G		07/25/2011	CALLED @ 100		15,075,000	15,075,000	14,901,713	14,929,407		2,178		2,178		14,931,586		143,414	143,414	472,141	06/15/2032	1FE
649905-SS-6	NEW YORK ST DORM NYSARC INC 2002A		07/01/2011	CALLED @ 100.00000000		35,000	35,000	35,680	35,338		(167)		(167)		35,171		(171)	(171)	1,750	07/01/2012	1FE
653424-CF-6	NIAGARA FALLS NY CITY SD HS COP 2005		07/27/2011	PRAGER MCCARTHY & SEALY		212,806	200,000	207,040	204,237		(509)		(509)		203,728		9,078	9,078	6,278	06/15/2021	1FE
653424-CG-4	NIAGARA FALLS NY CITY SD HS COP 2005		09/29/2011	PRAGER MCCARTHY & SEALY		376,524	350,000	361,610	356,991		(985)		(985)		356,006		20,518	20,518	12,729	06/15/2022	1FE
12677P-CF-6	CABARRUS CNTY NC INSTALL PYMNT COP 03		07/08/2011	PRAGER MCCARTHY & SEALY		317,619	300,000	313,518	305,124		(709)		(709)		304,415		13,204	13,204	14,963	02/01/2022	1FE
206444-CK-5	CONCORD NC COP 2005		07/18/2011	PRAGER MCCARTHY & SEALY		109,587	100,000	106,175	103,154		(366)		(366)		102,788		6,799	6,799	3,194	06/01/2019	1FE
462670-CH-1	IREDELL CNTY NC COP SCH PROJ 2006		07/08/2011	PRAGER MCCARTHY & SEALY		324,231	300,000	292,701	291,766		285		285		292,051		32,180	32,180	9,250	06/01/2022	1FE
65819H-AA-4	NORTH CAROLINA LIBERTY TIRE SOLID WST 04		07/01/2011	CALLED @ 100.00000000		100,000	100,000	100,000	91,909	8,091			8,091		100,000				6,750	07/01/2029	3
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF		07/20/2011	PRAGER MCCARTHY & SEALY		274,638	250,000	269,296	259,988		(944)		(944)		259,044		15,593	15,593	8,125	06/01/2019	1FE
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		09/23/2011	PRAGER MCCARTHY & SEALY		501,609	475,000	470,564	471,506		130		130		471,637		29,972	29,972	15,006	12/01/2023	1FE
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		09/07/2011	PRAGER MCCARTHY & SEALY		106,296	100,000	100,075	100,040		(5)		(5)		100,035		6,261	6,261	3,513	12/01/2024	1FE
680855-CZ-4	OLIVER CNTY ND PCR SQUARE BUTTE 98A		07/15/2011	CALLED @ 100.00000000		2,045,000	2,045,000	1,924,999	1,934,628		2,583		2,583		1,937,211		107,789	107,789	112,600	01/01/2027	1FE
172253-AM-8	CINCINNATI OH CITY SCH DIST COP IMPT 06		08/03/2011	PRAGER MCCARTHY & SEALY		111,520	100,000	99,857	98,971		43		43		99,014		12,506	12,506	3,236	12/15/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
172311-ER-9	CINCINNATI OH WTR SYS 2007A		07/22/2011	PRAGER MCCARTHY & SEALY		236,557	220,000	200,256	201,984		564		564		202,549		34,009	34,009	6,490	12/01/2023	1FE
186398-HG-1	CLEVELAND OH PUB PWR SYS 2008 B		08/03/2011	GUGGENHEIM CAPITAL MARKETS		1,687,373	1,695,000	1,716,340	1,711,596		(1,149)		(1,149)		1,710,447		(23,075)	(23,075)	61,915	11/15/2038	2FE
273793-CM-9	EAST MUSKINGUM OH WTR AUTH SER 1977		07/01/2011	MATURED		165,000	165,000	165,000	165,000						165,000				10,519	07/01/2011	1
353174-DL-6	FRANKLIN CNTY OH CONV AUTH ANTIC 05		08/05/2011	PRAGER MCCARTHY & SEALY		109,833	100,000	104,211	102,712		(305)		(305)		102,406		7,427	7,427	3,458	12/01/2023	1FE
67756Q-KZ-2	OHIO HIGHER EDL FAC CASE WESTERN 04A		08/04/2011	Various		3,232,869	3,105,000	3,128,381	3,113,077		(1,591)		(1,591)		3,111,486		121,383	121,383	96,043	12/01/2022	1FE
67756Q-FU-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	MATURED		905,000	905,000	901,434	904,256		744		744		905,000				37,331	09/01/2011	1FE
67756Q-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	CALLED @ 100.00		695,000	695,000	691,289	693,817		668		668		694,485		515	515	29,538	03/01/2012	1FE
67756Q-FW-2	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	CALLED @ 100.00		460,000	460,000	457,258	458,894		432		432		459,326		674	674	19,550	09/01/2012	1FE
67756Q-FX-0	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	CALLED @ 100.00		580,000	580,000	573,690	577,027		883		883		577,910		2,090	2,090	24,650	03/01/2013	1FE
67756Q-FY-8	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	CALLED @ 100.0		670,000	670,000	662,047	665,818		998		998		666,816		3,184	3,184	28,475	09/01/2013	1FE
67756Q-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		09/01/2011	CALLED @ 100.00		630,000	630,000	628,425	628,916		131		131		629,047		953	953	15,750	09/01/2017	1FE
70960U-AV-6	PENTA CAREER CTR OH COP 2004		08/24/2011	PRAGER MCCARTHY & SEALY		103,370	100,000	99,605	99,702		11		11		99,713		3,657	3,657	4,100	04/01/2024	1FE
914119-GD-8	UNIVERSITY OF CINCINNATI OH RCPT 04 D		08/03/2011	PRAGER MCCARTHY & SEALY		2,532,395	2,390,000	2,365,474	2,340,181		2,527		2,527		2,342,708		189,687	189,687	77,495	06/01/2020	1FE
03878T-AB-5	ARBUCKLE MEM HOSP OK SALES TAX 2007		09/13/2011	STERNE AGEE & LEACH		1,655,850	1,660,000	1,660,000	1,660,000						1,660,000		(4,150)	(4,150)	140,408	01/01/2018	3
03878T-AC-3	ARBUCKLE MEM HOSP OK SALES TAX 2007		09/13/2011	STERNE AGEE & LEACH		11,991,700	12,950,000	12,950,000	11,908,561	1,041,439			1,041,439		12,950,000		(958,300)	(958,300)	1,133,668	01/01/2038	3
678864-U3-1	OKLAHOMA HOUSING SINGLE FAMILY		09/01/2011	CALLED @ 100.00000000		10,000	10,000	10,000	10,000						10,000				635	09/01/2027	1FE
678864-V5-5	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2011	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				919	09/01/2020	1FE
678864-V6-3	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2011	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				930	09/01/2028	1FE
678864-V8-9	OKLAHOMA HSG FIN AGY SGL FAM MTG 00C-2		09/01/2011	CALLED @ 26.252		34,128	130,000	16,162	23,752		1,369		1,369		25,121		9,006	9,006		09/01/2031	1FE
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		09/06/2011	CALLED @ 100.00000000		300,000	300,000	278,010	279,870		586		586		280,457		19,543	19,543	1,949	12/01/2031	1FE
899674-BM-6	TULSA OK PUB FAC ASSEMBLY CTR LSE 85		07/01/2011	CALLED @ 100.00000000		710,000	710,000	710,000	710,000						710,000				46,860	07/01/2014	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		09/30/2011	CALLED @ 100.00000000		65,000	65,000	65,222	65,154		(19)		(19)		65,135		(135)	(135)	4,053	01/01/2025	1FE
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		08/01/2011	PRAGER MCCARTHY & SEALY		107,306	100,000	100,000	100,000						100,000		7,306	7,306	3,792	05/01/2029	1FE
41473M-GW-7	HARRISBURG PA AUTH WTR 2004 REF		07/08/2011	PRAGER MCCARTHY & SEALY		106,710	100,000	104,452	101,814		(256)		(256)		101,558		5,152	5,152	4,972	07/15/2020	1FE
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		09/14/2011	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				3,007	05/01/2046	1FE
71781E-AN-5	PHILADELPHIA PA AUTH FOR INDL DEV ARPT R		07/01/2011	MATURED		8,770,000	8,770,000	8,619,595	8,761,423		8,577		8,577		8,770,000				460,425	07/01/2011	1FE
717903-RS-9	PHILADELPHIA PA HOSP TEMPLE UNIV 93A		09/23/2011	Various		6,718,565	6,745,000	5,938,973	6,031,174		48,852		48,852		6,080,025		638,540	638,540	346,926	11/15/2023	2FE
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		07/07/2011	PRAGER MCCARTHY & SEALY		430,092	400,000	382,943	384,701		581		581		385,282		44,810	44,810	9,550	10/01/2021	1FE
76218T-GH-1	RHODE ISLAND CLEAN WTR REVOLV FD 05A		08/03/2011	PRAGER MCCARTHY & SEALY		536,995	500,000	501,540	500,830		(96)		(96)		500,734		36,261	36,261	19,188	10/01/2022	1FE
762243-XY-4	RHODE ISLAND HLTH PROVIDENCE SCH 07A		07/28/2011	PRAGER MCCARTHY & SEALY		399,260	400,000	388,411	391,284		(2,511)		(2,511)		388,773		10,487	10,487	12,850	05/15/2025	1FE
762243-XZ-1	RHODE ISLAND HLTH PROVIDENCE SCH 07A		09/19/2011	Various		1,459,910	1,450,000	1,394,581	1,396,930		1,633		1,633		1,397,061		62,849	62,849	52,388	05/15/2026	1FE
762224-CT-8	RHODE ISLAND LSE KENT CNTY COURTHSE 04A		09/23/2011	PRAGER MCCARTHY & SEALY		225,303	210,000	203,174	201,283		401		401		201,684		23,619	23,619	10,413	10/01/2022	1FE
396066-EC-2	GREENVILLE CNTY SC SD BEST 06		09/06/2011	PRAGER MCCARTHY & SEALY		1,600,770	1,500,000	1,477,575	1,481,604		663		663		1,482,266		118,504	118,504	52,125	12/01/2024	1FE
83712D-FV-3	SOUTH CAROLINA HSG FIN DEV MTG 00A-2		07/01/2011	CALLED @ 100.00000000		385,000	385,000	383,341	384,865		46		46		384,911		89	89	23,100	07/01/2012	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		07/01/2011	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				3,300	07/01/2027	1FE
914857-AV-9	UNIVERSITY OF SC ED FACS 2005 A REF		09/22/2011	RICE FINANCIAL PRODUCTS CO		1,947,266	1,830,000	1,840,992	1,836,037		(827)		(827)		1,835,210		112,057	112,057	67,710	06/01/2025	1FE
83755L-LA-2	SOUTH DAKOTA BLDG AUTH REV 08		09/21/2011	PRAGER MCCARTHY & SEALY		306,053	285,000	277,812	278,495		216		216		278,711		27,342	27,342	10,509	06/01/2026	1FE
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		07/01/2011	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				2,500	07/01/2023	1FE
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		07/01/2011	CALLED @ 100.00000000		30,000	30,000	30,000	30,000						30,000				1,530	07/01/2028	1FE
052422-DM-1	AUSTIN TX HOTEL OCCUPANCY TAX 2004		08/29/2011	PRAGER MCCARTHY & SEALY		215,118	200,000	211,788	204,203		(851)		(851)		203,351		11,767	11,767	7,375	11/15/2018	1FE
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		08/30/2011	PRAGER MCCARTHY & SEALY		375,064	350,000	369,304	356,948		(1,457)		(1,457)		355,490		19,573	19,573	13,285	11/15/2019	1FE
078027-CR-8	BELL CNTY TX HLTH RENAISSANCE 1996		05/18/2011	Various					49,258	5,742	(136)		5,607		(882)		882	882	1,298	09/01/2026	5
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		08/23/2011	Various		7,941,741	14,065,000	7,705,932	9,496,950		(1,240,949)		(1,240,949)		7,705,932		235,809	235,809		09/01/2047	6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		08/23/2011	Various		155,876	315,000	155,876	155,876		(3,820)		(3,820)		155,876					09/01/2017	6
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		09/01/2011	CALLED @ 100.00000000		80,000	80,000	80,000	80,969		239		239		81,208		(1,208)	(1,208)	5,800	09/01/2037	1
220121-BS-5	CORPUS CHRISTI TX BUS TAX ARENA 02		07/11/2011	PRAGER MCCARTHY & SEALY		104,349	100,000	101,438	100,580		(111)		(111)		100,469		3,880	3,880	6,676	09/01/2020	1FE
234691-AN-3	DALLAS CNTY TX MENTAL HLTH 1995 F		09/01/2011	CALLED @ 100.00000000		220,000	220,000	217,351	219,244		144		144		219,388		612	612	12,650	09/01/2016	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		08/31/2011	DISTRIBUTION																09/01/2043	6
662823-BQ-5	NORTH TX HLTH UNITED REG HLTH CARE 03		09/01/2011	CALLED @ 100.00000000		880,000	880,000	880,000	880,000						880,000				48,400	09/01/2018	1FE
799204-JB-9	SAN PATRICIO TX MUN WTR DIST 2006		07/01/2011	PRAGER MCCARTHY & SEALY		124,469	120,000	110,264	111,110		237		237		111,347		13,121	13,121	5,355	07/10/2024	1FE
799204-JC-7	SAN PATRICIO TX MUN WTR DIST 2006		07/26/2011	PRAGER MCCARTHY & SEALY		772,665	750,000	754,748	752,726		(319)		(319)		752,407		20,258	20,258	35,531	07/10/2025	1FE
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06		09/14/2011	Various		2,216,691	2,050,000	2,154,038	2,110,037		(7,212)		(7,212)		2,102,825		113,865	113,865	64,428	03/01/2027	1FE
882758-CL-7	TEXAS PROPERTY FIN CORP MENTAL HLTH		09/01/2011	CALLED @ 100.00000000		30,000	30,000	29,850		29,959	10		29,969		29,969		31	31	1,860	09/01/2016	6*
882854-NY-4	TEXAS ST WTR DEV BRD REV JR 2007 B		09/29/2011	TD SECURITIES		7,476,115	6,725,000	6,658,624	6,667,985		2,109		2,109		6,670,094		806,022	806,022	365,672	07/15/2025	1FE
882854-NZ-1	TEXAS ST WTR DEV BRD REV JR 2007 B		09/29/2011	TD SECURITIES		5,057,507	4,550,000	4,497,812	4,504,604		1,531		1,531		4,506,135		551,372	551,372	247,406	07/15/2026	1FE
45884A-RL-9	INTERMOUNTAIN PWR AGY UT PWR SUP 96A		07/01/2011	CALLED @ 100.00000000		1,385,000	1,385,000	1,432,824	1,385,000						1,385,000				85,178	07/01/2014	1
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		07/01/2011	CALLED @ 100.00000000		20,000	20,000	20,020	20,011		(1)		(1)		20,010		(10)	(10)	975	07/01/2023	1FE
95640T-AR-3	WEST VALLEY CITY UT SALES TAX 01A		07/15/2011	CALLED @ 100.00000000		3,410,000	3,410,000	3,305,245	3,398,999		11,001		11,001		3,410,000				170,500	07/15/2021	1FE
924160-6K-5	VERMONT ED HLTH HOSP FLETCHER 04A		07/25/2011	PRAGER MCCARTHY & SEALY		108,046	100,000	106,263	102,795		(383)		(383)		102,413		5,633	5,633	3,292	12/01/2018	2FE
842056-FQ-1	SOUTHEASTERN VA PUB SVC AUTH SR 98		09/29/2011	GUGGENHEIM CAPITAL MARKETS		8,034,084	7,130,000	7,414,701	7,380,981		(43,870)		(43,870)		7,337,111		696,973	696,973	444,635	07/01/2015	1FE
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		09/16/2011	MORGAN STANLEY DEAN WITTER		10,733,304	10,030,000	10,030,000	10,030,000						10,030,000		703,304	703,304	477,999	09/01/2024	1FE
927781-GS-7	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		08/03/2011	CITIGROUP GLOBAL MARKETS		13,296,780	12,600,000	12,553,380	12,559,190		1,201		1,201		12,560,391		736,389	736,389	532,425	09/01/2025	1FE
927781-GU-2	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		08/31/2011	PRAGER MCCARTHY & SEALY		138,255	130,000	128,479	128,640		38		38		128,678		9,577	9,577	5,951	09/01/2027	1FE
92812U-GT-9	VIRGINIA HSG DEV CMWLTH MTG 05 SUBA-4		07/01/2011	MATURED		3,290,000	3,290,000	3,281,940	3,289,193		807		807		3,290,000				128,310	07/01/2011	1FE
92817S-KJ-6	VIRGINIA PUB SCH AUTH SCH FING 09 A		08/01/2011	MATURED		6,355,000	6,355,000	6,889,900	6,487,379		(132,379)		(132,379)		6,355,000				317,750	08/01/2011	1FE
223777-BK-8	COWLITZ CNTY WA PUD NO 1 ELEC DIST 01		09/01/2011	MATURED		1,230,000	1,230,000	1,245,585	1,232,283		(2,283)		(2,283)		1,230,000				61,500	09/01/2011	1FE
95648M-CA-5	WEST VIRGINIA ECON CORR JUV SFTY 02A		07/29/2011	PRE-REFUNDING		1,292,323	1,310,000	1,284,599	1,291,729		583		583		1,292,312		11	11	43,303	06/01/2026	1FE
963131-AA-5	WHEELING JESUIT UNIV WV 06C		07/29/2011	CREWS & ASSOC.		18,365,300	21,355,000	20,234,503	17,885,667	2,456,122	23,071		2,479,193		20,364,860		(1,999,560)	(1,999,560)	1,112,536	06/01/2032	3
943113-JV-3	WAUKESHA WI WTRWKS SYS 2006		09/21/2011	PRAGER MCCARTHY & SEALY		304,959	280,000	290,377	286,306		(718)		(718)		285,588		19,371	19,371	13,806	10/01/2026	1FE
3199999. Bonds - U.S. Special Revenues						1,096,457,757	1,063,501,624	1,062,177,474	1,055,936,583	3,874,977	(4,952,058)		(1,077,081)		1,054,159,455		42,298,301	42,298,301	45,580,307	XXX	XXX
002819-AB-6	ABBOTT LABORATORIES		09/09/2011	WELLS FARGO BROKERAGE SERVICES		7,181,520	6,000,000	5,814,569	5,852,204		12,417		12,417		5,864,621		1,316,899	1,316,899	265,067	11/30/2017	1FE
00084D-AA-8	ABN AMRO BANK NV	F	07/29/2011	Various		10,136,660	10,000,000	9,991,700			1,312		1,312		9,993,012		143,648	143,648	147,667	01/31/2014	1FE
04541G-EU-2	ABSHE 2003-HE4 M1		09/15/2011	SCHEDULED REDEMPTION		620,835	620,835	621,417	620,862		(27)		(27)		620,835				6,668	08/15/2033	1Z*
00432C-AD-3	ACCESS GROUP, INC.		08/25/2011	SCHEDULED REDEMPTION		1,341,608	1,341,608	1,191,716			149,893		149,893		1,341,608				2,565	05/25/2029	1FE
00432C-DH-1	ACCESS GROUP, INC.		08/25/2011	SCHEDULED REDEMPTION		2,618,938	2,618,938	2,463,439			155,499		155,499		2,618,938				2,588	08/25/2026	1FE
004421-BH-5	ACE 2002-HE3, M1		09/26/2011	SCHEDULED REDEMPTION		194,548	194,548	195,399	195,265		(717)		(717)		194,548				2,910	10/25/2032	2Z*
004421-EX-7	ACE 2004-OP1, M2		09/26/2011	SCHEDULED REDEMPTION		262,932	262,932	261,864	178,585	83,873	474		84,346		262,932				3,470	04/25/2034	1Z*
004421-JX-2	ACE 2004-RM2 M2		07/25/2011	SCHEDULED REDEMPTION		65,218	65,218	65,422	65,306		(88)		(88)		65,218				446	01/25/2035	1Z*
004406-AA-2	ACE 2006-GP1, A		09/26/2011	SCHEDULED REDEMPTION		250,647	250,647	250,647	188,552	62,095			62,095		250,647				658	02/25/2031	1Z*
00442B-AD-3	ACE 2006-HE4, A2C		09/26/2011	Various		91,154	91,154	55,541	32,182	28,859	37,071		65,930		91,154				257	10/25/2036	1Z*
00442B-AE-1	ACE 2006-HE4, A2D		09/26/2011	Various		364,615	364,615	229,946	130,104	118,437	143,277		261,714		364,615				1,267	10/25/2036	1Z*
00441Y-AC-6	ACE 2006-OP2, A2B		09/26/2011	SCHEDULED REDEMPTION		505,238	505,238	438,328	505,238						505,238				1,234	08/25/2036	1Z*
00508X-AD-6	ACTUANT CORPORATION		08/16/2011	BANK OF AMERICA		1,818,538	1,805,000	1,819,163	1,818,108		(1,641)		(1,641)		1,816,467		2,070	2,070	84,108	06/15/2017	3FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2011	SCHEDULED REDEMPTION		19,853	19,853	12,427	18,373		1,480		1,480		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2011	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		09/30/2011	SCHEDULED REDEMPTION		4,391	4,391	4,439			(49)		(49)		4,391				36	12/17/2017	4FE
05377R-AB-0	AESOP FUNDING II LLC		08/23/2011	Various		40,031,640	37,500,000	41,460,157	8,253,904		(1,450,147)		(1,450,147)		39,936,570		95,070	95,070	2,230,520	10/20/2013	1FE
05377R-AC-8	AESOP FUNDING II LLC		08/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,172,500	3,000,000	3,237,656	3,220,202		(67,754)		(67,754)		3,152,448		20,052	20,052	94,193	02/20/2014	1FE
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		12,355	12,355	12,395			(40)		(40)		12,355					10/09/2016	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
02005L-AD-6	ALLY AUTO RECEIVABLES TRUST		07/21/2011	MORGAN STANLEY DEAN WITTER		12,306,094	12,000,000	12,358,594	12,341,274		(62,848)		(62,848)		12,278,425		27,668	27,668	152,657	05/15/2015	1FE
02005N-AB-6	ALLY FINANCIAL INC		08/15/2011	ROYAL BANK OF SCOTLAND PLC		1,435,000	1,400,000	1,388,786	1,390,453		1,257		1,257		1,391,710		43,290	43,290	118,224	02/12/2015	4FE
02005N-AE-0	ALLY FINANCIAL INC		08/12/2011	OPPENHEIMER & CO. INC		938,125	950,000	934,040	934,893		711		711		935,604		2,521	2,521	70,089	03/15/2020	4FE
02005N-AJ-9	ALLY FINANCIAL INC		08/17/2011	GOLDMAN, SACHS & CO.		2,977,500	3,000,000	2,973,480	2,974,171		1,188		1,188		2,975,359		2,141	2,141	231,250	09/15/2020	4FE
02076X-AB-8	ALPHA NATURAL RESOURCES		08/10/2011	MORGAN STANLEY DEAN WITTER		1,915,000	2,000,000	2,014,000			(504)		(504)		2,013,496		(98,496)	(98,496)	24,667	06/01/2019	3FE
0258M0-DA-4	AMER EXPRESS CREDIT CO		09/14/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,084,480	6,000,000	5,964,960	5,966,927		4,750		4,750		5,971,678		112,802	112,802	167,750	09/15/2015	1FE
02666Q-G6-4	AMERICAN HONDA FINANCE		07/22/2011	CANTOR, FITZGERALD & CO.		3,060,630	3,000,000	3,033,660	3,032,052		(3,705)		(3,705)		3,028,347		32,283	32,283	63,750	09/21/2015	1FE
03061L-AC-7	AMERICREDIT AUTOMOBILE RECEIVA		08/10/2011	MORGAN STANLEY DEAN WITTER		11,128,666	10,780,000	11,271,838	11,251,307		(122,517)		(122,517)		11,128,790		(124)	(124)	261,711	07/06/2017	1FE
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIVA		08/06/2011	Various		3,013,977	2,953,316	3,086,215	3,048,537		(37,029)		(37,029)		3,011,508		2,469	2,469	104,297	04/07/2014	4FE
031162-BB-5	AMGEN INC		08/15/2011	ROYAL BANK OF SCOTLAND PLC		5,491,450	5,000,000	4,997,600	4,997,756		126		126		4,997,882		493,568	493,568	208,125	03/15/2020	1FE
031652-BC-3	AMKOR TECHNOLOGIES INC		08/17/2011	OPPENHEIMER & CO. INC		2,506,250	2,500,000	2,506,250	2,505,930		(599)		(599)		2,505,330		920	920	149,036	05/01/2018	3FE
02005A-AF-5	AMOT 10 - 2 A		09/14/2011	Various		45,230,783	41,600,000	42,603,596	24,995,858		(133,067)		(133,067)		42,471,112		2,759,671	2,759,671	1,259,441	04/15/2017	1FE
03210@-AA-6	AMPLIFON S.P.A. 5YR	F	08/02/2011	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				317,500	08/02/2011	2
038521-AD-2	ARAMARK CORP		08/15/2011	JEFFERIES & COMPANY, INC.		1,275,000	1,250,000	1,303,125	1,271,426		(6,137)		(6,137)		1,265,289		9,711	9,711	111,267	02/01/2015	4FE
039380-AB-6	ARCH COAL INC		08/17/2011	BANK OF AMERICA		3,807,375	3,550,000	3,720,125	3,701,361		(18,193)		(18,193)		3,683,168		124,207	124,207	328,745	08/01/2016	4FE
007036-PC-4	ARMT 2005-6A A22		09/25/2011	SCHEDULED REDEMPTION		9,700	9,700	9,700	4,085	5,616	(1)		5,615		9,700				60	11/25/2035	1Z*
040104-MY-4	ARSI 2005-W1, A2		09/26/2011	SCHEDULED REDEMPTION		192,287	192,287	192,287	107,708	84,579			84,579		192,287				600	05/25/2035	1Z*
04013B-AB-8	ARSI 2006-M2, A2B		09/26/2011	SCHEDULED REDEMPTION		66,736	66,736	41,704	39,481		27,255		27,255		66,736				152	09/25/2036	1Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		09/26/2011	SCHEDULED REDEMPTION		318,179	318,179	320,466	238,211	80,268	(300)		79,968		318,179				4,635	04/25/2034	1Z*
00206R-AV-4	AT&T INC		08/12/2011	GOLDMAN, SACHS & CO.		49,589,420	48,250,000	48,051,375	27,173,157		22,546		22,546		48,080,463		1,508,957	1,508,957	1,263,212	08/15/2015	1FE
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	07/27/2011	SCHEDULED REDEMPTION		2,726,095	2,726,095	2,593,198	2,619,141		106,954		106,954		2,726,095				14,860	06/27/2015	1FE
991334-9A-3	AUTO PARTS HOLDINGS LTD 1ST LIEN TLB		07/28/2011	CREDIT SUISSE		1,005,000	1,000,000	995,000			43		43		995,043		9,957	9,957	1,168	07/29/2017	4FE
05329W-AJ-1	AUTONATION INC		08/17/2011	Various		5,802,500	5,500,000	5,430,726	5,434,364		4,482		4,482		5,438,846		363,654	363,654	312,844	04/15/2018	3FE
05348E-AL-3	AVALONBAY COMMUNITIES		09/16/2011	DEUTSCHE BANK SECURITIES		4,336,594	3,825,000	4,350,746			(26,205)		(26,205)		4,324,541		12,052	12,052	113,023	09/15/2016	2FE
002447-AA-8	AWAS AVIATION CAPITAL LT	F	08/10/2011	MORGAN STANLEY DEAN WITTER		1,662,192	1,713,600	1,724,310	1,698,606	25,199	(1,089)		24,110		1,722,716		(60,524)	(60,524)	98,960	10/15/2016	3FE
05946X-SC-8	BAFC 2005-B 3A3		09/20/2011	SCHEDULED REDEMPTION		19,557	19,557	19,586	20,443		(886)		(886)		19,557				75	04/20/2035	1Z*
05955Y-AM-1	BAFC 2010-R3 3A5		09/01/2011	SCHEDULED REDEMPTION		281,951	281,951	281,246	281,460		491		491		281,951				10,706	09/26/2037	1Z*
058498-AP-1	BALL CORP		08/10/2011	BANK OF AMERICA		168,000	160,000	160,000	160,000						160,000		8,000	8,000	9,900	09/15/2020	3FE
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS		07/25/2011	SCHEDULED REDEMPTION		19,553	19,553	17,988	18,435		1,117		1,117		19,553				77	07/25/2017	1FE
07386H-SQ-5	BALTA 2005-4 1A2		09/26/2011	SCHEDULED REDEMPTION		198,023	198,023	198,209	198,060		(37)		(37)		198,023				706	04/25/2035	1Z*
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		08/15/2011	DISTRIBUTION		4											4	4		08/21/2027	1FE
06051G-DY-2	BANK OF AMERICA CORP		08/29/2011	J. P. MORGAN SECURITIES, INC.		4,345,160	4,000,000	3,977,800	3,984,172		2,829		2,829		3,987,001		358,159	358,159	234,361	05/15/2014	1FE
06051G-EC-9	BANK OF AMERICA CORP		08/25/2011	BANK OF AMERICA		9,830,000	10,000,000	9,964,200	9,965,618		1,859		1,859		9,967,477		(137,477)	(137,477)	668,750	07/01/2020	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		08/17/2011	Various		29	601,900	992									29	29		11/15/2026	1FE
063679-BV-5	BANK OF MONTREAL	A	08/12/2011	MORGAN STANLEY DEAN WITTER		26,586,750	25,000,000	25,000,000	25,000,000						25,000,000		1,586,750	1,586,750	490,833	06/09/2015	1FE
06406H-BS-7	BANK OF NEW YORK MELLON		09/20/2011	Various		8,218,570	8,000,000	7,997,600	7,997,627		324		324		7,997,951		220,619	220,619	157,361	01/15/2016	1FE
064149-A6-4	BANK OF NOVA SCOTIA	A	07/07/2011	SCOTIA CAPITAL MARKETS (USA)		10,509,800	10,000,000	10,351,200			(24,968)		(24,968)		10,326,232		183,568	183,568	160,556	01/22/2015	1FE
06415A-AA-1	BANK OF NOVA SCOTIA	A	07/26/2011	SCOTIA CAPITAL MARKETS (USA)		13,908,440	14,000,000	13,975,920	13,976,718		2,740		2,740		13,979,459		(71,019)	(71,019)	175,817	10/29/2015	1FE
06739G-BP-3	BARCLAYS BANK PLC	F	09/06/2011	CITIBANK		4,530,450	5,000,000	4,555,000	4,556,463		23,091		23,091		4,579,554		(49,104)	(49,104)	232,014	10/14/2020	1FE
06741C-AA-2	BARCLAYS BANK PLC	F	07/28/2011	Various		10,038,825	10,000,000	9,988,300	9,988,914		1,299		1,299		9,990,213		48,612	48,612	215,278	09/21/2015	1FE
055381-AQ-0	BE AEROSPACE INC		08/17/2011	BANK OF AMERICA		2,160,000	2,000,000	2,110,000	2,102,467		(9,996)		(9,996)		2,092,471		67,529	67,529	194,083	07/01/2018	3FE
055381-AR-8	BE AEROSPACE INC		08/16/2011	Various		5,631,250	5,500,000	5,500,100	5,499,932		(390)		(390)		5,499,542		131,708	131,708	348,047	10/01/2020	3FE
064255-AE-2	BK TOKYO-MITSUBISHI UFJ	F	07/19/2011	PARIBAS CAPITAL MARKETS		5,092,650	5,000,000	4,999,550			60		60		4,999,610		93,040	93,040	46,250	02/24/2014	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2011	SCHEDULED REDEMPTION		192,842	192,842	192,842	192,842						192,842				2,471	07/17/2017	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)
05572F-AA-1	BNP PARIBAS HOME LOAN	F	07/26/2011	Various		14,792,450	15,000,000	14,731,950	9,996,318		24,128		24,128		14,756,196		36,254	36,254	235,583	11/02/2015	1FE
05567L-T3-1	BNP PARIBAS NEW YORK	F	08/03/2011	GOLDMAN, SACHS & CO.		2,060,460	2,000,000	1,984,660			666		666		1,985,326		75,134	75,134	55,556	01/15/2021	1FE
05948K-F9-5	BOAA 2005-6 6A1		09/01/2011	Various		362,511	362,511	349,427	356,954		7,796		7,796		362,511				13,156	07/25/2020	1Z*
05565Q-BM-9	BP CAPITAL MARKETS PLC	F	08/11/2011	MATURED		10,000,000	10,000,000	9,149,200	9,535,745		464,255		464,255		10,000,000				155,000	08/11/2011	1FE
10620N-BZ-0	BRAZOS HIGHER ED AUTH REV SR TRUST 1993		07/01/2011	DISTRIBUTION																06/01/2039	1Z
106238-MA-3	BRAZOS HIGHER ED AUTH STUD LN REV TRUST		07/07/2011	DISTRIBUTION		22,452											22,452	22,452		06/01/2042	1FE
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		08/12/2011	CALLED @ 100.00000000		1,050,000	1,050,000	1,050,000	1,050,000						1,050,000				11,814	03/01/2040	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		09/06/2011	CALLED @ 100.00000000		200,000	200,000	181,910	182,927		299		299		183,227		16,773	16,773	2,278	07/01/2038	1FE
106238-FK-9	BRAZOS TX HIGHER ED AUTH STUD LN REV TRU		08/23/2011	DISTRIBUTION		2,125									2,125		2,125	2,125		12/01/2033	6Z*
10801Q-AB-8	BRICKMAN GROUP HOLDINGS TERM LOAN B		06/30/2011	SCHEDULED REDEMPTION		5,013	5,013	5,132			(119)		(119)		5,013				12,083	10/14/2016	4FE
110394-AB-9	BRISTOW GROUP INC		08/12/2011	Various		5,265,750	5,100,000	5,355,000	5,345,178		(28,644)		(28,644)		5,316,533		(50,783)	(50,783)	352,333	09/15/2017	3FE
07388A-AB-0	BSABS 2006-HE4, IA2		09/26/2011	SCHEDULED REDEMPTION		459,197	459,197	367,199	246,440	116,450	96,307		212,757		459,197				1,289	05/25/2036	1Z*
07384M-4L-3	BSARM 2004-10 31A1		09/01/2011	SCHEDULED REDEMPTION		185,382	185,382	183,528	182,351		3,031		3,031		185,382				4,135	01/25/2035	1Z*
07384M-6H-0	BSARM 2004-12 2A1		09/01/2011	SCHEDULED REDEMPTION		125,815	125,815	123,711	123,772		2,043		2,043		125,815				2,493	06/25/2051	1Z*
07401U-AA-1	BSSLT 2007-SV1A A1		09/13/2011	Various		1,009,087	1,046,538	1,046,538	1,046,538						1,046,538		(37,451)	(37,451)	3,174	12/25/2036	1Z*
07401U-AU-7	BSSLT 2007-SV1A, A3		09/26/2011	SCHEDULED REDEMPTION		411,484	411,484	411,484	174,213	237,271			237,271		411,484				1,420	12/25/2036	1Z*
120111-BH-1	BUILDING MATERIALS CORP		08/11/2011	BANK OF AMERICA		2,935,250	2,950,000	2,964,750	2,964,068		(978)		(978)		2,963,090		(27,840)	(27,840)	207,074	02/15/2020	3FE
131347-BS-4	CALPINE CORP		08/17/2011	Various		3,865,813	3,850,000	3,848,972	3,848,857		(181)		(181)		3,848,676		17,137	17,137	327,370	07/31/2020	4FE
131347-BW-5	CALPINE CORP		09/21/2011	WARBURG DILLION READ LLC		1,002,500	1,000,000	1,000,000	985,000	15,000			15,000		1,000,000		2,500	2,500	69,583	02/15/2021	4FE
131347-BY-1	CALPINE CORP		08/11/2011	BARCLAYS BANK		787,875	825,000	825,000							825,000		(37,125)	(37,125)	38,259	01/15/2023	4FE
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT		09/23/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		31,015,118	26,000,000	29,648,879			(344,665)		(344,665)		29,304,214		1,710,904	1,710,904	1,135,504	07/15/2020	1FE
14313E-AD-4	CARMAX AUTO OWNER TRUST		08/17/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		12,326,250	12,000,000	11,998,194	11,998,429		351		351		11,998,780		327,470	327,470	167,960	10/15/2015	1FE
147446-AP-3	CASE NEW HOLLAND INC		08/12/2011	STERNE AGEE & LEACH		3,157,500	3,000,000	3,075,000	3,064,089		(14,049)		(14,049)		3,050,040		107,460	107,460	223,458	09/01/2013	3FE
14912L-3U-3	CATERPILLAR FIN SERV CRP		09/09/2011	MF GLOBAL INC		7,146,840	6,000,000	5,366,428	5,482,105		39,390		39,390		5,521,494		1,625,346	1,625,346	298,842	04/15/2018	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		08/12/2011	Various		254,452	1,788,475	483,157	134,858	445,683	(36,564)		409,119		482,762		(228,310)	(228,310)	3,605	09/25/2036	1Z*
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		08/08/2011	WELLS FARGO		1,015,000	1,000,000	1,022,375	1,020,549		(1,974)		(1,974)		1,018,575		(3,575)	(3,575)	61,469	04/30/2018	3FE
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		08/16/2011	Various		4,035,000	4,000,000	4,115,000	2,000,000		(7,565)		(7,565)		4,107,435		(72,435)	(72,435)	256,167	10/30/2017	3FE
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/30/2011	SCHEDULED REDEMPTION		8,702	8,702	7,500	7,497		1,205		1,205		8,702				234	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		09/01/2011	SCHEDULED REDEMPTION		178,026	178,026	135,520	132,916		45,110		45,110		178,026				4,919	03/25/2037	1Z*
165167-CF-2	CHESAPEAKE ENERGY CORP		08/16/2011	Various		13,324,350	13,000,000	13,337,500	3,940,000	60,000	(13,886)		46,114		13,323,614		736	736	858,350	08/15/2020	3FE
20428A-AE-9	CIE FINANCEMENT FONCIER	F	07/25/2011	RBC DOMINION SECURITIES		25,233,000	25,000,000	24,997,250			347		347		24,997,597		235,403	235,403	218,750	03/07/2014	1FE
12558M-BM-3	CITHE 2003-1		09/01/2011	SCHEDULED REDEMPTION		78,190	78,190	78,182	41,025	37,161	4		37,165		78,190				2,413	10/20/2032	1Z*
12558M-BN-1	CITHE 2003-1		07/01/2011	SCHEDULED REDEMPTION		77,995	77,995	77,971	19,203	58,781	11		58,792		77,995				2,515	09/20/2032	1Z*
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE		09/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.		57,736,591	47,894,000	54,242,872			(544,937)		(544,937)		53,697,934		4,038,656	4,038,656	2,660,911	09/20/2019	1FE
17305E-EE-1	CITIBANK CREDIT CARD ISSUANCE		09/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		57,755,523	48,445,000	54,126,350			(445,612)		(445,612)		53,680,738		4,074,786	4,074,786	2,500,918	02/07/2020	1FE
17308B-AL-2	CITIBANK OMNI MASTER TRUST		08/19/2011	BANK OF AMERICA		11,025,000	10,000,000	11,001,563			(57,003)		(57,003)		10,944,560		80,440	80,440	279,389	08/15/2018	1FE
18971W-AA-4	CLYDESDALE STRATEGIC CLO, CLASS A1 LOANS	F	08/22/2011	SCHEDULED REDEMPTION		449,197	449,197	418,315	424,771		24,426		24,426		449,197				2,027	01/20/2017	1FE
17309R-AA-0	CMLTI 2006-AR6 1A1		09/01/2011	SCHEDULED REDEMPTION		705,566	705,566	602,967	609,630		95,935		95,935		705,566				29,649	08/25/2036	1Z*
17316D-AC-8	CMLTI 2010-3 1A1		09/01/2011	SCHEDULED REDEMPTION		654,656	654,656	649,337	650,451		4,206		4,206		654,656				21,776	03/25/2046	1Z*
17316D-AV-6	CMLTI 2010-3 5A1		09/01/2011	SCHEDULED REDEMPTION		607,203	607,203	603,408	604,674		2,529		2,529		607,203				22,201	08/25/2037	1Z*
125896-BE-9	CMS ENERGY CORP		08/04/2011	CITIBANK		2,220,000	2,000,000	2,135,000	2,041,064	91,459	(6,999)		84,460		2,125,524		94,476	94,476	127,778	02/01/2020	3FE
191219-BV-5	COCA-COLA ENTERPRISES		08/31/2011	Various		5,041,570	5,000,000	5,055,700	5,041,171		400		400		5,041,570				203,150	03/01/2015	1FE
194181-AB-9	COLIS 1A A2 INVESTMENT GRADE	F	07/24/2011	SCHEDULED REDEMPTION		3,015,197	3,015,197	2,924,427	3,005,983		62,293		62,293		3,015,197				33,692	07/24/2012	1FE
20854P-AD-1	CONSOL ENERGY INC		08/31/2011	Various		6,407,223	6,109,000	6,372,016			(20,472)		(20,472)		6,351,544		55,678	55,678	433,775	04/01/2017	4FE
212015-AF-8	CONTINENTAL RESOURCES		08/15/2011	Various		3,045,000	3,000,000	3,035,948			(1,517)		(1,517)		3,034,431		10,569	10,569	196,334	04/01/2021	4FE
22025Y-AK-6	CORRECTIONS CORP OF AMER		08/16/2011	Various		3,168,750	3,000,000	3,157,500	3,144,907		(18,308)		(18,308)		3,126,599		42,151	42,151	165,979	06/01/2017	3FE
12544T-AB-0	COUNTRYWIDE HOME LOANS		09/01/2011	SCHEDULED REDEMPTION		649,940	649,940	565,448	565,547		84,393		84,393		649,940				27,342	08/25/2040	1Z*
12619M-AD-1	CPS 2007-B A4		09/15/2011	SCHEDULED REDEMPTION		510,746	510,746	474,994	496,574		14,171		14,171		510,746				20,614	01/15/2014	1FE
12615W-CR-0	CPS AUTO TRUST		07/15/2011	SCHEDULED REDEMPTION		389,264	389,264	377,099	386,010		3,253		3,253		389,264				10,195	11/15/2012	1FE
126186-AA-3	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		2,460,582	2,460,582	2,460,243			339		339		2,460,582				24,948	04/16/2018	1FE
126193-AB-7	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		794,703	794,703	795,389	597,489		(692)		(692)		794,703				14,739	03/15/2016	1FE
126193-AC-5	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		242,617	242,617	242,611	242,612		5		5		242,617				9,984	03/15/2016	2FE
12619B-AD-5	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		383,076	383,076	389,840	387,488		(4,412)		(4,412)		383,076				14,210	06/17/2013	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
12619R-AD-0	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		2,100,866	2,100,866	2,085,572	2,107,292	3,318	(9,744)		(6,426)		2,100,866				76,390	11/15/2013	1FE
12619X-AB-1	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		273,041	273,041	278,662	274,652		(1,610)		(1,610)		273,041				10,297	12/16/2013	1FE
22411F-AD-5	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		336,091	336,091	339,674	159,747		(1,331)		(1,331)		336,091				9,539	08/15/2013	1FE
22546Q-AE-7	CREDIT SUISSE NEW YORK	F	07/29/2011	Various		10,370,150	10,000,000	9,984,100	9,986,381		1,761		1,761		9,988,142		382,008	382,008	299,444	03/23/2015	1FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		08/12/2011	OPPENHEIMER & CO. INC		2,047,500	2,000,000	2,019,344	2,018,392		(2,167)		(2,167)		2,016,225		31,275	31,275	178,486	02/15/2018	4FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	07/15/2011	SCHEDULED REDEMPTION		247,986	247,986	237,186	238,843		8,784		8,784		247,986				1,373	10/15/2016	1FE
126304-AG-9	CSC HOLDINGS LLC		08/08/2011	WELLS FARGO		500,555	479,000	538,875			(3,016)		(3,016)		535,859		(35,304)	(35,304)	18,442	02/15/2018	3FE
225458-UJ-5	CSFB 2005-5 6A2		09/01/2011	SCHEDULED REDEMPTION		281,997	281,997	279,177	280,879		1,117		1,117		281,997				10,393	07/25/2035	1Z*
225470-M4-2	CSMC 2006-3 1A2		09/26/2011	SCHEDULED REDEMPTION		312,055	312,055	103,818	106,555		223,446		223,446		312,055				1,012	04/25/2036	1Z*
12642L-AA-0	CSMC 2009-13R 1A1		09/01/2011	SCHEDULED REDEMPTION		653,588	653,588	666,047	663,321		(9,733)		(9,733)		653,588				28,728	09/26/2037	1Z*
12641T-CN-4	CSMC 2009-5R 4A1		09/01/2011	SCHEDULED REDEMPTION		550,538	550,538	544,345	547,259		3,279		3,279		550,538				14,079	06/30/2036	1Z*
12667F-AK-1	CWALT 2004-2CB 1A4		09/25/2011	SCHEDULED REDEMPTION		70,188	70,188	70,177	70,185		4		4		70,188				316	03/25/2034	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		09/01/2011	SCHEDULED REDEMPTION		627,299	627,299	623,679	624,716		2,584		2,584		627,299				26,097	08/25/2036	1Z*
12668B-KC-6	CWALT 2006-J1 1A6		09/01/2011	SCHEDULED REDEMPTION		690,956	690,956	665,030	642,795		48,161		48,161		690,956				27,751	02/25/2036	1Z*
02151L-AA-4	CWALT 2007-20 A1		09/25/2011	Various		114,899	121,404	95,890	64,463	36,257	24,214		60,471		114,899				631	06/25/2047	1Z*
126685-AB-2	CWHEL 2005-B, 2A		09/15/2011	SCHEDULED REDEMPTION		77,110	77,110	58,896	36,180	21,388	19,542		40,930		77,110				234	05/15/2035	1Z*
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2011	SCHEDULED REDEMPTION		15,324	15,324	14,711	14,814		510		510		15,324				108	03/25/2035	1Z*
126694-GD-4	CWHL 2005-HYB7 3A2		09/01/2011	SCHEDULED REDEMPTION		161,050	346,185	75,828	20,422		140,628		140,628		161,050				7,659	11/20/2035	1Z*
17025A-AF-9	CWHL 2006-17 A6		09/01/2011	SCHEDULED REDEMPTION		791,960	791,960	614,264	614,270		177,690		177,690		791,960				33,711	01/25/2038	1Z*
12543W-AJ-7	CWHL 2006-18 2A7		06/20/2011	Various		3,141					9,717		9,717		2,441		700	700	159,831	12/25/2036	2
12543P-AK-9	CWHL 2006-21 A10		09/01/2011	SCHEDULED REDEMPTION		1,459,387	1,459,387	1,240,479	1,261,317		198,069		198,069		1,459,387				60,584	03/25/2039	1Z*
12544V-AD-1	CWHL 2007-5 A4		09/01/2011	Various		290,068	290,068	258,306	255,044		39,326		39,326		290,068				12,248	01/25/2039	1Z*
12544T-AC-8	CWHL 2007-7 A3		09/01/2011	SCHEDULED REDEMPTION		357,392	357,392	306,502			50,890		50,890		357,392				11,594	06/25/2037	1Z*
126673-WF-5	CWL 2005-1, MF2		08/12/2011	GLEACHER DESCAP		847,146	2,386,325	2,121,657	1,336,120	785,566	(7,350)		778,217		2,114,337		(1,267,191)	(1,267,191)	93,417	07/25/2035	1Z*
126673-WG-3	CWL 2005-1, MF3		08/12/2011	GLEACHER DESCAP		311,548	1,325,736	512,613	425,030	165,375	(25,728)		139,647		486,895		(175,347)	(175,347)	52,370	07/25/2035	1Z*
126673-WH-1	CWL 2005-1, MF4		08/12/2011	GLEACHER DESCAP		362,368	1,767,648	486,945	498,555	91,384	(41,559)		49,825		445,409		(83,041)	(83,041)	71,071	07/25/2035	1Z*
126673-WJ-7	CWL 2005-1, MF5		08/12/2011	GLEACHER DESCAP		182,289	1,104,780	216,732	269,806		(30,853)		(30,853)		177,841		4,447	4,447	45,205	07/25/2035	1Z*
126670-PA-0	CWL 2005-16 2AF5		08/17/2011	Various		13,384,877	18,814,194	15,717,875	11,238,207	4,380,057	(151,736)		4,228,321		15,466,528		(2,081,651)	(2,081,651)	746,273	05/25/2036	1Z*
126670-QS-0	CWL 2005-17, 1AF2		09/01/2011	SCHEDULED REDEMPTION		329,181	329,181	306,434	264,092	40,622	24,467		65,089		329,181				12,498	05/25/2036	1Z*
12666R-AF-7	CWL 2006-9 1AF6		09/01/2011	SCHEDULED REDEMPTION		43,415	43,415	38,520	31,523	6,719	5,173		11,892		43,415				1,875	10/25/2046	1Z*
126685-CZ-7	CWL 2006-S1, A2		09/01/2011	Various		748,921	901,669	893,301	721,528	145,816	(112,651)		33,165		748,921				36,026	08/25/2021	5Z*
126685-DW-3	CWL 2006-S2, A2		09/01/2011	SCHEDULED REDEMPTION		1,342,736	1,365,444	1,005,505	1,246,477	43,578	52,680		96,258		1,342,736				55,548	07/25/2027	4Z*
12668X-AC-9	CWL 2006-S8, A3		09/01/2011	Various		273,685	273,685	273,680	212,341	157,411	3		157,414		273,685				14,099	04/25/2036	1Z*
12669R-AC-1	CWL 2007-S1 A3		09/01/2011	SCHEDULED REDEMPTION		96,322	96,322	96,317	43,360	52,960	2		52,962		96,322				4,012	11/25/2036	1Z*
23331A-AZ-2	D.R. HORTON INC		08/17/2011	Various		8,118,750	8,000,000	7,767,500	7,789,900		21,237		21,237		7,811,136		307,614	307,614	438,931	04/15/2016	3FE
233851-AD-6	DAIMLER FINANCE NA LLC		09/08/2011	BARCLAYS BANK		10,193,100	10,000,000	9,988,500			984		984		9,989,484		203,616	203,616	137,500	03/28/2016	1FE
233835-AW-7	DAIMLERCHRYSLER NA HLDG	R	09/07/2011	U.S. BANCORP PIPER JAFFRAY		14,573,814	13,231,000	14,777,916	14,428,540		(280,949)		(280,949)		14,147,592		426,222	426,222	709,512	11/15/2013	1FE
23383F-BU-8	DAIMLERCHRYSLER NA HLDG	R	09/08/2011	MATURED		6,000,000	6,000,000	5,913,699	5,980,989		19,011		19,011		6,000,000				345,000	09/08/2011	1FE
235825-AA-4	DANA HOLDING CORP		08/11/2011	CITADEL SECURITIES		1,440,000	1,500,000	1,500,000							1,500,000		(60,000)	(60,000)	53,625	02/15/2019	4FE
23636A-AB-7	DANSKE BANK A/S	F	07/29/2011	CITIBANK		9,856,800	10,000,000	9,995,500			250		250		9,995,750		(138,950)	(138,950)	117,326	04/14/2016	1FE
237266-AD-3	DARLING INTERNATIONAL INC		08/11/2011	KEYBANC CAPITAL MARKETS		288,750	275,000	275,000	275,000						275,000		13,750	13,750	15,518	12/15/2018	4Z
23918K-AL-2	DAVITA INC		08/11/2011	J. P. MORGAN SECURITIES, INC.		1,915,000	2,000,000	2,000,000	1,990,000	10,000			10,000		2,000,000		(85,000)	(85,000)	104,833	11/01/2018	4FE
23918K-AM-0	DAVITA INC		08/08/2011	J. P. MORGAN SECURITIES, INC.		3,959,294	4,060,000	4,151,350			(5,666)		(5,666)		4,145,684		(186,391)	(186,391)	217,421	11/01/2020	4FE
25151E-AA-1	DBALT 2006-AB3 A1		09/01/2011	SCHEDULED REDEMPTION		81,698	185,922	122,711	86,852		(5,154)		(5,154)		81,698				6,781	07/25/2036	1Z*
24736V-AA-0	DELTA AIR LINES		07/02/2011	SCHEDULED REDEMPTION		135,079	135,079	139,807	139,527		(4,447)		(4,447)		135,079				8,375	07/02/2018	1FE
247916-AB-5	DENBURY RESOURCES INC		08/16/2011	BANK OF AMERICA		739,125	675,000	715,500	708,539		(4,385)		(4,385)		704,154		34,971	34,971	63,619	03/01/2016	4FE
254683-AC-9	DISCOVER CARD MASTER TRUST		09/14/2011	NOMURA SECURITIES INTERNATIONAL, INC.		53,607,551	44,813,000	50,634,310			(496,155)		(496,155)		50,138,155		3,469,397	3,469,397	1,651,422	03/16/2020	1FE
27876G-BH-0	DISH DBS CORP		08/17/2011	J. P. MORGAN SECURITIES, INC.		5,237,500	5,000,000	5,161,250	5,148,317		(18,993)		(18,993)		5,129,324		108,176	108,176	282,014	05/31/2015	3FE
25600W-AA-8	DNB NOR BOLIGKREDITT AS	F	07/26/2011	RBC DOMINION SECURITIES		9,948,300	10,000,000	9,991,000	9,991,367		994		994		9,992,361		(44,061)	(44,061)	165,958	10/14/2015	1FE
25600W-AB-6	DNB NOR BOLIGKREDITT AS	F	07/29/2011	Various		30,798,500	30,000,000	29,964,000			2,315		2,315		29,966,315		832,185	832,185	298,861	03/29/2016	1FE
260003-AJ-7	DOVER CORP		09/29/2011	GOLDMAN, SACHS & CO.		5,537,900	5,000,000	4,997,100			145		145		4,997,245		540,655	540,655	132,583	03/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
26138E-AH-2	DR PEPPER SNAPPLE GROUP		09/09/2011	MORGAN STANLEY DEAN WITTER		2,512,020	2,000,000	1,930,501	1,942,818		4,267		4,267		1,947,085		564,935	564,935	118,592	05/01/2018	2FE
26225K-AC-3	DRUMM INVESTORS LLC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		12,159	12,159	12,037			122		122		12,159				56	05/04/2018	4FE
23336D-AC-2	DT AUTO OWNER TRUST		08/09/2011	DEUTSCHE BANK SECURITIES		6,132,656	6,125,000	6,125,284	6,125,252		(102)		(102)		6,125,150		7,506	7,506	95,162	04/15/2013	1FE
92718B-AD-7	DT AUTO OWNER TRUST		09/15/2011	SCHEDULED REDEMPTION		416,478	416,478	447,389	442,863		(26,385)		(26,385)		416,478				32,426	10/15/2015	5*
27876G-AQ-1	ECHOSTAR DBS CORP		08/09/2011	STIFEL NICOLAUS & CO, INC.		2,412,000	2,400,000	2,384,927	2,398,369		1,330		1,330		2,399,699		12,301	12,301	132,175	10/01/2011	3FE
27876G-BE-7	ECHOSTAR DBS CORP		08/16/2011	J. P. MORGAN SECURITIES, INC.		8,903,125	8,750,000	8,860,313	8,852,317		(10,954)		(10,954)		8,841,363		61,762	61,762	654,609	02/01/2016	3FE
28264Q-T5-3	EKSPORTFINANS A/S	F	07/25/2011	GOLDMAN, SACHS & CO.		10,076,800	10,000,000	9,974,500	9,975,934		2,818		2,818		9,978,752		98,048	98,048	173,889	09/15/2015	1FE
28336L-BV-0	EL PASO CORP		08/15/2011	OPPENHEIMER & CO. INC		4,270,000	4,000,000	4,150,000			(6,255)		(6,255)		4,143,745		126,255	126,255	234,000	09/15/2020	3FE
28336L-BQ-1	EL PASO CORPORATION		08/16/2011	Various		7,740,000	7,000,000	7,025,000	7,023,666		(1,889)		(1,889)		7,021,777		718,223	718,223	329,194	06/15/2017	3FE
28932M-AG-0	ELM RD GENERATING STAT		07/19/2011	SCHEDULED REDEMPTION		131,707	131,707	132,624			(917)		(917)		131,707				3,077	01/19/2031	1FE
29255W-AJ-9	ENCORE ACQUISITION CO		08/12/2011	OPPENHEIMER & CO. INC		1,417,000	1,300,000	1,417,000	1,407,819		(13,651)		(13,651)		1,394,168		22,832	22,832	98,114	05/01/2016	4FE
29264F-AF-3	ENDO PHARMACEUT HLDGS IN		08/11/2011	OPPENHEIMER & CO. INC		2,002,500	2,000,000	2,037,500			(585)		(585)		2,036,915		(34,415)	(34,415)	26,444	07/15/2019	3FE
29268B-AD-3	ENEL FINANCE INTL SA	F	07/06/2011	J. P. MORGAN SECURITIES, INC.		7,724,700	7,500,000	7,479,750	7,484,389		2,052		2,052		7,486,442		238,258	238,258	221,198	10/07/2014	1FE
29273V-AC-4	ENERGY TRANSFER EQUITY		08/17/2011	Various		4,060,000	4,000,000	4,045,000	4,044,127		(2,053)		(2,053)		4,042,074		17,926	17,926	275,000	10/15/2020	3FE
29444U-AJ-5	EQUINIX INC		08/15/2011	J. P. MORGAN SECURITIES, INC.		6,507,375	6,150,000	6,375,000	6,360,628		(21,768)		(21,768)		6,338,860		168,515	168,515	480,831	03/01/2018	3FE
29444U-AK-2	EQUINIX INC		08/15/2011	J. P. MORGAN SECURITIES, INC.		1,789,375	1,750,000	1,750,000							1,750,000		39,375	39,375	11,910	07/15/2021	3FE
30704B-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2011	SCHEDULED REDEMPTION		880,000	880,000	880,000	877,887		2,113		2,113		880,000				46,112	09/27/2015	2
30246Q-AB-9	FBRSI 2005-1, A2		09/28/2011	SCHEDULED REDEMPTION		157,017	157,017	157,017	115,815	41,202			41,202		157,017				816	06/28/2035	1Z*
31959A-AA-1	FCHT 2005-1A, A		09/15/2011	SCHEDULED REDEMPTION		100,539	100,539	82,146	100,523		1,137		1,137		100,539				322	09/15/2022	1Z*
32029G-AC-8	FFML 2007-FF2 A2B		09/26/2011	SCHEDULED REDEMPTION		85,346	85,346	71,741	42,913	27,227	15,206		42,433		85,346				205	03/25/2037	1Z*
32052J-AA-6	FHAMS 2006-FA4 1A1		09/01/2011	Various		367,963	509,784	366,276	358,582		9,608		9,608		367,963				21,835	08/25/2036	1Z*
31620M-AB-2	FIDELITY NATIONAL INFORM		08/16/2011	OPPENHEIMER & CO. INC		6,285,000	6,000,000	6,178,750	6,167,680		(16,140)		(16,140)		6,151,540		133,460	133,460	499,437	07/15/2017	3FE
31620M-AD-8	FIDELITY NATIONAL INFORM		08/17/2011	OPPENHEIMER & CO. INC		5,275,000	5,000,000	5,182,688	5,173,276		(13,701)		(13,701)		5,159,575		115,425	115,425	433,125	07/15/2020	3FE
341099-CK-3	FLORIDA POWER CORP		09/12/2011	ROYAL BANK OF SCOTLAND PLC		2,413,120	2,000,000	1,912,614	1,928,621		5,450		5,450		1,934,071		479,049	479,049	84,750	06/15/2018	1FE
34529L-AF-1	FORD CREDIT AUTO OWNER TRUST		08/10/2011	J. P. MORGAN SECURITIES, INC.		6,258,750	6,000,000	6,202,735			(17,553)		(17,553)		6,185,182		73,568	73,568	58,600	11/15/2015	1FE
34529M-AE-2	FORD CREDIT AUTO OWNER TRUST		08/10/2011	J. P. MORGAN SECURITIES, INC.		10,254,235	9,900,000	10,110,375			(17,329)		(17,329)		10,093,046		161,189	161,189	83,820	02/15/2016	1FE
345397-VN-0	FORD MOTOR CREDIT CO LLC		08/17/2011	BANK OF AMERICA		1,819,000	1,700,000	1,691,126	1,692,231		1,019		1,019		1,693,251		125,749	125,749	101,481	04/15/2015	3FE
345397-VP-5	FORD MOTOR CREDIT CO LLC		08/16/2011	ROYAL BANK OF SCOTLAND PLC		2,090,000	2,000,000	1,969,700	1,971,096		2,233		2,233		1,973,330		116,671	116,671	138,021	08/15/2017	3FE
34529G-AG-0	FORDO 2009-D, A4		07/21/2011	MORGAN STANLEY DEAN WITTER		4,550,913	4,410,000	4,548,846	4,517,486		(28,712)		(28,712)		4,488,774		62,139	62,139	80,676	08/15/2014	1FE
346091-AZ-4	FOREST OIL CORPORATION		08/15/2011	Various		5,890,000	6,000,000	5,960,000	3,875,133		(2,402)		(2,402)		5,962,731		(72,731)	(72,731)	290,806	06/15/2019	4FE
346091-BE-0	FOREST OIL CORPORATION		08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		610,938	575,000	599,438	593,925		(3,372)		(3,372)		590,553		20,385	20,385	48,332	02/15/2014	4FE
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		08/16/2011	BARCLAYS BANK		1,213,875	1,170,000	1,203,750	1,201,955		(2,582)		(2,582)		1,199,373		14,502	14,502	81,510	04/15/2017	3FE
35906A-AH-1	FRONTIER COMMUNICATIONS CORP		08/10/2011	BARCLAYS BANK		651,625	650,000	650,000	650,000						650,000		1,625	1,625	46,042	04/15/2020	3FE
30277M-AA-2	FUEL TRUST 2011-1		09/07/2011	GOLDMAN, SACHS & CO.		5,002,500	5,000,000	5,000,000							5,000,000		2,500	2,500	85,893	04/15/2016	2FE
369550-AN-8	GENERAL DYNAMICS CORP		07/06/2011	Various		14,993,680	13,541,000	14,996,116			(220,951)		(220,951)		14,775,165		218,515	218,515	669,220	02/01/2014	1FE
36962G-4L-5	GENERAL ELEC CAP CORP		09/12/2011	MF GLOBAL INC		5,204,400	5,000,000	4,992,950	4,993,611		939		939		4,994,550		209,850	209,850	124,444	06/29/2015	1FE
372917-AQ-7	GENZYME CORP-GENL DIVISN		08/12/2011	MORGAN STANLEY DEAN WITTER		10,844,200	10,000,000	9,968,400	9,971,540		(20,748)		(20,748)		9,950,792		893,408	893,408	243,681	06/15/2015	1FE
372917-AS-3	GENZYME CORP-GENL DIVISN		09/12/2011	JEFFERIES & COMPANY, INC.		5,817,850	5,000,000	5,443,600			(10,661)		(10,661)		5,432,939		384,911	384,911	187,500	06/15/2020	1FE
36159R-AE-3	GEO GROUP INC/THE		08/03/2011	BARCLAYS BANK		1,879,688	1,875,000	1,882,031			(337)		(337)		1,881,695		(2,007)	(2,007)	61,419	02/15/2021	4FE
36185N-4Y-3	GMACM 2004-J5 A1		07/01/2011	SCHEDULED REDEMPTION		223,353	223,353	223,702	223,390		(37)		(37)		223,353				1,150	01/25/2035	1Z*
361856-EC-7	GMACM 2005-HE1, A3		09/26/2011	SCHEDULED REDEMPTION		364,829	404,946	324,556	234,228	88,286	42,315		130,601		364,829				1,197	08/25/2035	1Z*
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		09/23/2011	Various		99	224,998	1,870							99		99	99		06/08/2026	1FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		08/18/2011	DISTRIBUTION		49									49		49	49		06/08/2026	1FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		08/12/2011	DISTRIBUTION		28									28		28	28		08/14/2026	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)
38143U-SC-6	GOLDMAN SACHS GROUP INC		09/22/2011	GLEACHER DESCAP		19,631,200	20,000,000	19,961,000			4,604		4,604		19,965,604		(334,404)	(334,404)	463,194	02/07/2016	1FE
38144L-AB-6	GOLDMAN SACHS GROUP INC		09/22/2011	MORGAN STANLEY DEAN WITTER		5,348,700	5,000,000	5,321,700	5,290,410		(27,488)		(27,488)		5,262,922		85,778	85,778	335,069	09/01/2017	1FE
392485-AD-0	GREEKTOWN SUPERHOLDINGS		09/27/2011	JEFFERIES & COMPANY, INC.		2,176,200	2,160,000	1,987,200	1,999,372		19,981		19,981		2,019,353		156,847	156,847	351,000	07/01/2015	5
393124-AL-6	GREEN MOUNTAIN COFFEE ROASTERS, INC. TER		07/01/2011	VARIOUS		(30,000)											(30,000)	(30,000)		12/16/2016	4FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		09/01/2011	SCHEDULED REDEMPTION		21,077	21,077	22,003	21,455		(378)		(378)		21,077				1,152	09/19/2027	1Z*
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		09/01/2011	SCHEDULED REDEMPTION		8,186	8,186	8,577	8,338		(152)		(152)		8,186				460	09/19/2027	1Z*
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		09/01/2011	SCHEDULED REDEMPTION		11,969	11,969	12,472	12,168		(199)		(199)		11,969				660	05/19/2027	1Z*
36228F-CG-9	GSMPS 99-2 A1		09/01/2011	SCHEDULED REDEMPTION		25,223	25,223	25,932	25,521		(299)		(299)		25,223				1,413	09/19/2027	1Z*
362631-AB-9	GSR 2006-0A1 2A1		09/26/2011	SCHEDULED REDEMPTION		829,630	829,630	528,548	539,857		289,773		289,773		829,630				2,474	08/25/2046	1Z*
3622MP-AA-6	GSR 2007-1F 3A1		06/20/2011	Various		3,252					4,332		4,332		1,674		1,579	1,579	118,367	01/25/2037	1Z*
40431K-AG-5	HALO 2007-WF1 M1		09/01/2011	SCHEDULED REDEMPTION			675,426	58,428	27,174		(27,174)		(27,174)						29,298	12/25/2036	1Z*
410345-AF-9	HANESBRANDS INC		08/11/2011	BARCLAYS BANK		4,614,230	4,306,000	4,496,783	2,960,914		(13,648)		(13,648)		4,478,048		136,182	136,182	229,048	12/15/2016	4FE
410345-AG-7	HANESBRANDS INC		08/10/2011	J. P. MORGAN SECURITIES, INC.		1,421,250	1,500,000	1,505,000	1,425,000	79,933	(305)		79,628		1,504,628		(83,378)	(83,378)	73,313	12/15/2020	4FE
40430H-DC-9	HASC 2006-OPT1 2A3		09/26/2011	SCHEDULED REDEMPTION		212,340	212,340	212,108	212,340						212,340				635	12/25/2035	1Z*
419800-DV-6	HAWAII DEPT BDGT & FIN HAWAIIAN ELEC 99B		09/15/2011	VINING SPARKS		9,426,220	9,370,000	9,149,430	9,178,486		13,918		13,918		9,192,404		233,816	233,816	432,517	12/01/2018	2FE
404119-AX-7	HCA INC		08/08/2011	GOLDMAN, SACHS & CO.		13,117,420	12,340,000	13,087,900	12,996,064		(91,022)		(91,022)		12,905,042		212,378	212,378	837,063	11/15/2016	3FE
404119-BJ-7	HCA INC		07/26/2011	MORGAN STANLEY DEAN WITTER		542,500	500,000	553,750	535,000	17,122	(4,741)		12,382		547,382		(4,882)	(4,882)	37,625	02/15/2020	3FE
404121-AC-9	HCA INC		08/15/2011	J. P. MORGAN SECURITIES, INC.		5,006,250	5,000,000	5,008,750			(36)		(36)		5,008,714		(2,464)	(2,464)	15,347	02/15/2020	3FE
421924-BJ-9	HEALTHSOUTH CORP		08/17/2011	OPPENHEIMER & CO. INC		1,060,000	1,060,000	1,060,000	1,060,000						1,060,000				71,881	09/15/2022	4FE
423074-AJ-2	HEINZ (H.J.) CO.		09/07/2011	CITIBANK		5,401,000	5,000,000	4,998,250	4,999,054		248		248		4,999,302		401,698	401,698	309,854	07/15/2013	2FE
225470-QV-8	HEMT 2005-5, A1A		09/26/2011	Various		58,242	58,242	44,278	44,284		13,964		13,964		58,242				181	04/25/2036	1Z*
225470-W5-8	HEMT 2006-2, 2A1		09/26/2011	SCHEDULED REDEMPTION		57,669	57,669	28,443	15,620	10,927	31,122		42,049		57,669				162	07/25/2036	1Z*
428236-BL-6	HEWLETT-PACKARD CO		08/15/2011	DEUTSCHE BANK SECURITIES		20,770,400	20,000,000	19,991,600			338		338		19,991,938		778,462	778,462	114,833	06/01/2016	1FE
43739E-AJ-6	HMBT 2004-2 A1		09/26/2011	SCHEDULED REDEMPTION		20,190	20,190	20,222	20,215		(25)		(25)		20,190				96	12/25/2034	1Z*
43739E-BS-5	HMBT 2005-4 A1		09/26/2011	SCHEDULED REDEMPTION		290,336	290,336	224,466	226,534		63,802		63,802		290,336				1,025	10/25/2035	1Z*
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		09/01/2011	SCHEDULED REDEMPTION		44,346	44,346	36,913	36,149		8,197		8,197		44,346				961	12/01/2015	4
438516-AX-4	HONEYWELL INTERNATIONAL		09/06/2011	CANTOR, FITZGERALD & CO.		5,948,950	5,000,000	5,600,700			(45,558)		(45,558)		5,555,142		393,808	393,808	270,889	03/01/2018	1FE
44107T-AK-2	HOST HOTELS & RESORTS		08/10/2011	BANK OF AMERICA		3,447,500	3,500,000	3,480,000	1,477,500	22,500	502		23,002		3,480,502		(33,002)	(33,002)	137,167	11/01/2020	3FE
44108E-BA-5	HOST MARRIOTT LP		08/16/2011	BARCLAYS BANK		5,075,000	5,000,000	4,900,000	4,907,783		9,073		9,073		4,916,856		158,144	158,144	241,875	06/01/2016	3FE
44266R-AA-5	HOWARD HUGHES MEDICAL IN		09/12/2011	CANTOR, FITZGERALD & CO.		20,349,000	19,000,000	18,957,060	18,968,010		5,840		5,840		18,973,850		1,375,150	1,375,150	680,992	09/01/2014	1FE
446150-AG-9	HUNTINGTON BANCSHARES IN		09/07/2011	BANK OF AMERICA		2,311,180	2,000,000	2,000,000	2,000,000						2,000,000		311,180	311,180	103,056	12/15/2020	2FE
451102-AD-9	ICAHN ENTERPRISES/FIN		08/16/2011	JEFFERIES & COMPANY, INC.		2,977,500	3,000,000	2,940,439	2,944,147		5,850		5,850		2,949,996		27,504	27,504	254,458	01/15/2016	3FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		07/01/2011	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				2,250	01/01/2015	4
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		09/22/2011	SCHEDULED REDEMPTION		111,348	111,348	111,206	87,669	7,395	(184)		7,211		111,348				751	10/25/2056	3FE
45257T-AA-5	IMPACT FUNDING 2010-1, A1		09/25/2011	SCHEDULED REDEMPTION		103,045	103,045	103,045	103,045						103,045				3,956	08/25/2024	5Z
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		09/01/2011	SCHEDULED REDEMPTION		468,887	468,887	481,982	479,720		(10,834)		(10,834)		468,887				21,178	07/25/2031	1FE
455059-AD-7	INDIANA FIN AUTH IN PWR LIGHT CO 09 C		09/15/2011	WELLS FARGO BROKERAGE SERVICES		16,516,200	15,000,000	15,000,000	15,000,000						15,000,000		1,516,200	1,516,200	896,292	01/01/2016	2FE
45661T-AM-3	INERGY LP/INERGY FIN		08/10/2011	J. P. MORGAN SECURITIES, INC.		1,945,000	2,000,000	2,000,000	2,000,000						2,000,000		(55,000)	(55,000)	123,667	10/01/2018	4FE
449786-AH-5	ING BANK NV	F	08/16/2011	Various		25,110,150	25,000,000	23,987,750			63,150		63,150		24,050,900		1,059,250	1,059,250	354,861	01/14/2016	1FE
449786-AL-6	ING BANK NV	F	07/29/2011	DEUTSCHE BANK SECURITIES		10,325,300	10,000,000	9,994,600			378		378		9,994,978		330,322	330,322	153,333	03/15/2016	1FE
45763P-AC-0	INMARSAT FINANCE PLC	F	08/10/2011	JEFFERIES & COMPANY, INC.		1,831,500	1,800,000	1,844,500	1,841,211		(4,504)		(4,504)		1,836,707		(5,207)	(5,207)	93,663	12/01/2017	3FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	07/12/2011	SCHEDULED REDEMPTION		12,500	12,500	12,641			(141)		(141)		12,500				126	04/02/2018	4FE
460690-AV-2	INTERPUBLIC GROUP CO INC		08/15/2011	GOLDMAN, SACHS & CO.		3,449,250	3,150,000	2,971,875	3,047,287		14,878		14,878		3,062,165		387,085	387,085	149,297	11/15/2014	2FE
462846-AC-0	IRON MOUNTAIN INC		08/17/2011	Various		2,981,250	3,000,000	2,977,500	2,979,281		2,295		2,295		2,981,576		(326)	(326)	226,906	01/01/2016	4FE
24422E-RC-5	JOHN DEERE CAPITAL CORP		07/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,999,500	5,000,000	4,990,150			182		182		4,990,332		9,168	9,168	10,938	06/07/2016	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
478160-AQ-7	JOHNSON & JOHNSON		09/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		24,332,000	20,000,000	23,042,981			(229,874)		(229,874)		22,813,108		1,518,892	1,518,892	947,231	08/15/2017	1FE
478160-AU-8	JOHNSON & JOHNSON		09/09/2011	GOLDMAN, SACHS & CO.		3,656,160	3,000,000	2,947,521	2,957,392		3,296		3,296		2,960,688		695,472	695,472	179,821	07/15/2018	1FE
46629Q-AG-1	JPMAC 2006-CH2, AF6		09/01/2011	SCHEDULED REDEMPTION		107,544	107,544	98,831	75,989	28,984	10,520		39,504		107,544				4,802	10/25/2036	1Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		09/01/2011	SCHEDULED REDEMPTION		38,957	38,957	32,094	29,901	1,933	7,123		9,056		38,957				1,722	08/25/2036	1Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		09/01/2011	SCHEDULED REDEMPTION		17,345	17,345	15,445	9,976	5,844	2,111		7,955		17,345				688	01/25/2037	1Z*
46630P-AP-0	JPMMT 07A2 3A1		09/01/2011	SCHEDULED REDEMPTION		1,086,011	1,086,011	1,020,850	1,005,756		80,255		80,255		1,086,011				45,463	04/25/2037	1Z*
46629C-AM-9	JPMMT 2006-A5 3A6		09/01/2011	Various		700,483	700,483	519,688	567,802		172,091		172,091		700,483				29,892	08/25/2036	1Z*
46630P-AZ-8	JPMMT 2007-A2 4A1M		09/01/2011	SCHEDULED REDEMPTION		887,731	887,731	768,486	815,393		135,377		135,377		887,731				36,587	04/25/2037	1Z*
46625H-HP-8	JPMORGAN CHASE & CO		08/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		10,192,500	10,000,000	10,033,000	10,027,508		(3,989)		(3,989)		10,023,519		168,981	168,981	396,722	01/20/2015	1FE
466247-YH-0	JPMT 2005-A8 1A1		09/01/2011	SCHEDULED REDEMPTION		526,664	526,664	465,180	462,062		64,602		64,602		526,664				20,436	11/25/2035	1Z*
496902-AF-4	KINROSS GOLD CORP	A	08/22/2011	BANK OF AMERICA		5,010,000	5,000,000	4,957,050			27		27		4,957,077		52,923	52,923	2,135	09/01/2021	2FE
50064Y-AA-1	KOREA HYDRO & NUCLEAR PO	F	09/08/2011	HSBC SECURITIES, INC.		5,476,500	5,000,000	4,945,500	4,960,367		7,339		7,339		4,967,706		508,794	508,794	230,903	06/17/2014	1FE
50075N-BA-1	KRAFT FOODS INC		09/09/2011	ROYAL BANK OF SCOTLAND PLC		11,569,200	10,000,000	9,917,600	9,923,313		4,667		4,667		9,927,980		1,641,220	1,641,220	588,264	02/10/2020	2FE
517830-AD-0	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		08/03/2011	SCHEDULED REDEMPTION		1	1	1	1						1					05/23/2014	3FE
521865-AR-6	LEAR CORP		08/11/2011	BANK OF AMERICA		2,429,625	2,325,000	2,495,250	840,408		(15,083)		(15,083)		2,479,075		(49,450)	(49,450)	168,164	03/15/2018	3FE
521865-AS-4	LEAR CORP		08/16/2011	BANK OF AMERICA		8,176,250	7,750,000	8,211,250	8,188,546	7,920	(31,844)		(23,924)		8,164,623		11,627	11,627	583,138	03/15/2020	3FE
52736R-AV-4	LEVI STRAUSS & CO		08/17/2011	BARCLAYS BANK		1,035,000	1,000,000	1,047,500	1,042,376		(7,592)		(7,592)		1,034,784		216	216	79,135	04/01/2016	4FE
54265S-AA-3	LGCLO 2004-1A A LOANS		08/25/2011	SCHEDULED REDEMPTION		695,492	695,492	575,520	616,630		78,862		78,862		695,492				3,494	05/25/2016	1FE
532716-AS-6	LIMITED BRANDS INC		08/12/2011	OPPENHEIMER & CO. INC		681,450	660,000	667,625	508,321		(317)		(317)		667,379		14,071	14,071	36,703	05/01/2020	3FE
52520M-DR-1	LMT 2005-3 1A5		09/01/2011	Various		326,465	326,465	283,339	293,878		42,444		42,444		326,465				12,842	01/25/2036	1Z*
52522Q-AP-7	LMT 2007-10 3A3		09/01/2011	SCHEDULED REDEMPTION		359,234	359,234	120,691	58,745		300,489		300,489		359,234				15,728	12/25/2037	1Z*
539830-AT-6	LOCKHEED MARTIN CORP		09/07/2011	Various		12,463,816	11,361,000	11,368,960			(589)		(589)		11,368,371		1,095,445	1,095,445	395,866	11/15/2019	1FE
52524V-AL-3	LXS 2007-15N AF3		09/26/2011	Various		2,478,066	2,478,066	650,728	204,457	317,950	1,957,237		2,275,188		2,478,066				12,044	08/25/2047	1Z*
576449-AB-8	MABS 2006-HE4 A2		09/26/2011	Various		132,103	132,103	96,949	59,554	48,920	35,753		84,673		132,103				318	11/25/2036	1Z*
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	09/26/2011	SCHEDULED REDEMPTION		277,729	277,729	270,437	272,192		5,538		5,538		277,729				1,678	03/24/2014	1FE
570506-AN-5	MARKWEST ENERGY PART/FIN		09/14/2011	Various		8,591,250	8,500,000	8,570,000			(126)		(126)		8,569,874		21,376	21,376	182,181	08/15/2021	3FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T		09/20/2011	SCHEDULED REDEMPTION		587,493	587,493	587,429	587,432		62		62		587,493				14,905	10/20/2032	1FE
55264T-CN-9	MBNAS 2004-B1, B1		08/10/2011	J. P. MORGAN SECURITIES, INC.		10,555,389	9,782,000	10,469,033			(65,639)		(65,639)		10,403,394		151,995	151,995	145,100	08/15/2016	1FE
58013M-EL-4	MCDONALD'S CORP		09/27/2011	ROYAL BANK OF SCOTLAND PLC		5,419,250	5,000,000	5,399,750			(4,383)		(4,383)		5,395,367		23,883	23,883	65,451	05/20/2021	1FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		08/22/2011	DISTRIBUTION		37									37		37	37		05/30/2027	1FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		07/08/2011	Various			300,013	888												05/22/2027	1FE
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		09/09/2011	Various		108	150,000	429							108		108	108		05/29/2027	1FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		09/09/2011	DIRECT			250,000	678												06/01/2027	1FE
55303Q-AD-2	MGM MIRAGE INC		08/16/2011	MORGAN STANLEY DEAN WITTER		3,220,700	3,010,000	3,112,206	3,106,120		(7,733)		(7,733)		3,098,387		122,313	122,313	251,335	03/15/2020	4FE
59020U-YL-3	MLMI 2005-A5 A1		09/01/2011	SCHEDULED REDEMPTION		198,374	198,374	182,504	188,450		9,924		9,924		198,374				3,827	06/25/2035	1Z*
59020U-H3-2	MLMI 2005-A7 2A1		09/01/2011	SCHEDULED REDEMPTION		490,845	490,845	434,398	433,017		57,828		57,828		490,845				18,781	09/25/2035	1Z*
55314A-AD-4	MMCA AUTOMOBILE TRUST		08/30/2011	JEFFERIES & COMPANY, INC.		10,553,125	10,000,000	10,940,234	10,713,444		(278,318)		(278,318)		10,435,126		117,999	117,999	446,180	11/16/2015	1FE
608190-AH-7	MOHAWK INDUSTRIES INC		08/10/2011	GOLDMAN, SACHS & CO.		2,120,000	2,000,000	1,957,940	1,974,338		2,701		2,701		1,977,039		142,961	142,961	148,958	01/15/2016	3FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		09/26/2011	Various		384,522	384,522	341,001	254,427	110,458	45,139		155,597		384,522				1,081	04/25/2036	1Z*
61746R-BX-8	MSAC 2003-HE1, M3		09/26/2011	SCHEDULED REDEMPTION		54,489	54,489	54,936	23,479	31,010			31,010		54,489				1,442	05/25/2033	6Z*
61746R-EJ-6	MSAC 2003-HE3 M2		09/26/2011	SCHEDULED REDEMPTION		36,924	36,924	37,326	19,896	17,036	(7)		17,029		36,924				712	10/25/2033	2Z*
61746R-GT-2	MSAC 2004-WMC1 M2		08/25/2011	SCHEDULED REDEMPTION		68,986	68,986	69,460	41,236	28,004	(254)		27,750		68,986				1,051	06/25/2034	1Z*
61746W-WK-2	MSDWC 2002-AM3, M1		09/26/2011	SCHEDULED REDEMPTION		184,403	184,403	185,526	185,102		(699)		(699)		184,403				2,141	02/25/2033	1Z*
61749Q-AD-2	MSIX 2006-1 A3		09/26/2011	SCHEDULED REDEMPTION		471,835	471,835	338,109	236,321	111,311	144,158		255,468		471,835				1,291	07/25/2036	1Z*
61748H-EF-4	MSM 2004-8AR 4A1		09/01/2011	SCHEDULED REDEMPTION		456,726	456,726	318,567	321,014		135,713		135,713		456,726				8,663	10/25/2034	1Z*
61750Y-AA-7	MSM 2006-15XS A1		09/26/2011	SCHEDULED REDEMPTION		8,114	8,114	3,268	5,700		2,555		2,555		8,114				20	11/25/2036	1Z*
61751J-AF-8	MSM 2007-6XS 2A1S		09/26/2011	SCHEDULED REDEMPTION		1,605,325	1,605,325	1,060,865	1,234,175		371,150		371,150		1,605,325				3,921	02/25/2047	1Z*
57164U-AA-3	MVCOT 2006-2A A		09/01/2011	SCHEDULED REDEMPTION		145,023	145,023	145,021	145,023		1		1		145,023				5,620	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		09/01/2011	SCHEDULED REDEMPTION		357,202	357,202	357,193	357,199		3		3		357,202				14,293	05/20/2029	1FE
628530-AK-3	MYLAN INC		08/17/2011	JEFFERIES & COMPANY, INC.		4,803,750	4,575,000	4,690,568	4,682,714		(10,495)		(10,495)		4,672,219		131,531	131,531	438,962	07/15/2017	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
628530-AL-1	MYLAN INC		08/16/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,673,438	1,575,000	1,638,965	1,636,268		(4,017)		(4,017)		1,632,251		41,186	41,186	155,039	07/15/2020	3FE
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS	F	08/15/2011	SCHEDULED REDEMPTION		1,036,473	1,036,473	987,520	1,009,675		29,110		29,110		1,036,473				4,496	11/15/2015	1FE
63934E-AM-0	NAVISTAR INTL CORP		08/17/2011	BANK OF AMERICA		2,768,125	2,750,000	2,771,250	2,770,393		(2,293)		(2,293)		2,768,100		25	25	181,328	11/01/2021	3FE
643528-AB-8	NCAMT 2006-ALT1 AF2		09/01/2011	Various		192,441	192,441	158,521	159,324		37,318		37,318		192,441				6,742	07/25/2036	1Z*
644616-AF-1	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		09/06/2011	CALLED @ 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				16,506	12/01/2033	1FE
651290-AK-4	NEWFIELD EXPLORATION CO		08/16/2011	OPPENHEIMER & CO. INC		4,067,000	3,920,000	3,916,875	3,917,022		200		200		3,917,222		149,778	149,778	212,578	05/15/2018	3FE
652482-CB-4	NEWS AMERICA INC		08/10/2011	DEUTSCHE BANK SECURITIES		10,315,300	10,000,000	9,938,000			2,466		2,466		9,940,466		374,834	374,834	223,750	02/15/2021	2FE
66989H-AC-2	NOVARTIS CAPITAL CORP	R	09/20/2011	Various		26,561,500	25,000,000	24,880,500	24,897,868		15,880		15,880		24,913,748		1,647,752	1,647,752	648,472	04/24/2015	1FE
67000X-AL-0	NOVELIS INC	A	08/16/2011	BARCLAYS BANK		2,818,750	2,750,000	2,750,000	2,750,000						2,750,000		68,750	68,750	154,821	12/15/2017	4FE
629377-AX-0	NRG ENERGY INC		08/08/2011	KEYBANC CAPITAL MARKETS		7,773,844	7,575,000	7,581,250	7,579,762		(1,912)		(1,912)		7,577,851		195,993	195,993	599,004	01/15/2017	3FE
674599-BY-0	OCCIDENTAL PETROLEUM COR		08/24/2011	ROYAL BANK OF SCOTLAND PLC		5,378,350	5,000,000	4,998,850	4,998,854		62		62		4,998,915		379,435	379,435	144,069	02/01/2021	1FE
674599-BZ-7	OCCIDENTAL PETROLEUM COR		09/21/2011	DEUTSCHE BANK SECURITIES		10,475,700	10,000,000	9,876,200			14,776		14,776		9,890,976		584,724	584,724	194,444	02/01/2016	1FE
67087N-AE-4	OM GROUP, INC. TERM LOAN B		07/28/2011	BANK OF AMERICA		500,000	500,000	495,000			17		17		495,017		4,983	4,983	565	08/02/2017	3FE
681904-AG-3	OMNICARE INC		08/08/2011	CALLED @ 100.00000000		119,000	119,000	109,953	115,354		851		851		116,205		2,795	2,795	5,001	06/01/2013	3FE
681904-AK-4	OMNICARE INC		09/23/2011	Various		8,838,777	8,545,000	8,701,825	2,805,979		(42,552)		(42,552)		8,662,927		175,850	175,850	437,242	12/15/2015	3FE
69121P-DE-0	OWNIT 2006-2, A2B		09/01/2011	SCHEDULED REDEMPTION		125,443	125,443	125,443	93,567	31,876			31,876		125,443				4,169	01/25/2037	1Z*
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		08/01/2011	SCHEDULED REDEMPTION		4,078	4,078	3,343	3,060		1,018		1,018		4,078				61	05/31/2012	5Z
704549-AE-4	PEABODY ENERGY CORP		08/15/2011	J. P. MORGAN SECURITIES, INC.		3,307,500	3,000,000	3,127,500	3,119,255		(10,846)		(10,846)		3,108,409		199,091	199,091	176,385	11/01/2016	3FE
704549-AH-7	PEABODY ENERGY CORP		08/10/2011	STERNE AGEE & LEACH		1,032,500	1,000,000	1,000,000	1,000,000						1,000,000		32,500	32,500	62,653	09/15/2020	3FE
707569-AL-3	PENN NATIONAL GAMING INC		08/19/2011	CALLED @ 102.25		1,073,625	1,050,000	1,020,469	1,032,634		2,317		2,317		1,034,951		38,674	38,674	68,513	03/01/2015	4FE
716495-AL-0	PETROHAWK ENERGY CORP		08/15/2011	JEFFERIES & COMPANY, INC.		10,925,000	9,500,000	9,671,555	3,510,678		(6,523)		(6,523)		9,664,460		1,260,540	1,260,540	475,580	08/15/2018	4FE
716578-AB-5	PETROLEUM DEVELOPMENT CO		08/15/2011	BANK OF AMERICA		3,210,000	3,000,000	3,029,436	3,019,622		(2,841)		(2,841)		3,016,781		193,219	193,219	363,000	02/15/2018	4FE
69337M-AA-8	PHHAM 2007-3 A1		09/26/2011	SCHEDULED REDEMPTION		1,371,647	1,371,647	1,100,747	1,249,738		121,909		121,909		1,371,647				3,364	07/25/2037	1Z*
693360-AC-6	PHHMC 2007-4 A3		09/01/2011	SCHEDULED REDEMPTION		491,339	491,339	478,976	486,482		4,858		4,858		491,339				21,298	06/18/2037	1Z*
500472-AC-9	PHILIPS ELECTRONICS NV	F	09/12/2011	MORGAN KEEGAN & COMPANY, INC.		3,760,350	3,000,000	2,949,900	2,951,450		438		438		2,951,887		808,463	808,463	208,542	03/11/2038	1FE
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		09/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,369	7,354		146		146		7,500					09/30/2016	4FE
72147K-AA-6	PILGRIM'S PRIDE CORP		08/08/2011	Various		4,181,850	4,785,000	4,755,094			1,232		1,232		4,756,326		(574,476)	(574,476)	231,896	12/15/2018	5FE
723787-AF-4	PIONEER NATURAL RESOURCE		08/17/2011	BANK OF AMERICA		8,788,750	8,000,000	8,701,513			(30,469)		(30,469)		8,671,044		117,706	117,706	444,583	05/01/2018	3FE
723787-AG-2	PIONEER NATURAL RESOURCE		08/18/2011	OPPENHEIMER & CO. INC		2,715,625	2,500,000	2,693,750			(13,057)		(13,057)		2,680,693		34,932	34,932	156,090	03/15/2017	3FE
728896-BS-9	PLEASANTS CNTY WV PCR MONONGAHELA 98D		09/06/2011	CALLED @ 100.00		3,000,000	3,000,000	2,220,000	2,787,493		74,860		74,860		2,862,353		137,647	137,647	128,354	11/01/2012	2FE
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		09/15/2011	Various		2,416,406	2,416,406	2,496,450	2,479,327		(19,993)		(19,993)		2,459,334		(42,928)	(42,928)	93,946	08/15/2014	1FE
74733V-AA-8	QEP RESOURCES INC		08/17/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,275,000	5,000,000	5,019,990	5,019,498		(882)		(882)		5,018,615		256,385	256,385	349,479	03/01/2021	3FE
74733L-AA-0	QTEL INTERNATIONAL FIN	F	09/20/2011	Various		16,552,500	15,000,000	15,165,320	15,119,769		(23,222)		(23,222)		15,096,547		1,455,953	1,455,953	760,139	06/10/2014	1FE
748351-AR-4	QUEST 2006-X1, A-2		09/26/2011	Various		46,168	46,168	39,252	24,119	16,192	8,514		24,706		46,168				140	03/25/2036	1Z*
21685W-BL-0	RABOBANK NEDERLAND	F	07/19/2011	DEUTSCHE BANK SECURITIES		7,493,250	7,500,000	7,481,625	7,482,383		1,964		1,964		7,484,347		8,903	8,903	123,516	10/13/2015	1FE
21685W-BS-5	RABOBANK NEDERLAND	F	07/14/2011	Various		15,207,350	15,000,000	14,994,750			881		881		14,995,631		211,719	211,719	142,861	01/10/2014	1FE
74977R-CE-2	RABOBANK NEDERLAND NV NY	F	07/25/2011	WARBURG DILLION READ LLC		5,215,900	5,000,000	4,996,550	4,997,070		379		379		4,997,449		218,451	218,451	140,889	03/11/2015	1FE
74922G-AN-4	RALI 2006-QA14 A13		09/01/2011	SCHEDULED REDEMPTION		393,658	693,070	504,474	449,574		(55,916)		(55,916)		393,658				32,666	11/25/2036	1Z*
759950-FX-1	RAMC 2005-4, A3		09/01/2011	SCHEDULED REDEMPTION		402,760	402,760	402,760	402,760						402,760				15,845	02/25/2036	2Z*
760985-D2-4	RAMP 2003-RS10, MI1		09/01/2011	SCHEDULED REDEMPTION		52,559	52,559	52,543	52,552		7		7		52,559				2,314	11/25/2033	1Z*
760985-YW-5	RAMP 2003-RZ4, M1		09/01/2011	SCHEDULED REDEMPTION		189,102	189,102	188,666	188,898		204		204		189,102				7,253	10/25/2033	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2011	Various		285,896	299,191	284,615	284,531		2,795		2,795		285,896				11,557	03/25/2034	1Z*
75281A-AL-3	RANGE RESOURCES CORP		08/17/2011	Various		6,255,000	6,000,000	6,032,188	6,030,982		(2,041)		(2,041)		6,028,941		226,059	226,059	412,313	08/01/2020	3FE
76110W-UZ-7	RASC 2003-KS10 MI2		09/01/2011	SCHEDULED REDEMPTION		32,931	32,931	32,925	13,315	19,613	3		19,616		32,931				1,301	12/25/2033	2Z*
76110W-VS-2	RASC 2003-KS11, MI2		08/01/2011	SCHEDULED REDEMPTION		35,345	35,345	35,336	18,242	17,098	4		17,102		35,345				1,512	01/25/2034	1Z*
45660N-QS-7	RAST 2003-A6 A2		09/01/2011	SCHEDULED REDEMPTION		190,159	190,159	188,019	189,048		560		560		190,159				6,298	06/01/2033	1Z*
756864-BQ-6	RED RIVER TX AUTH PCR SW PUBLIC 91		07/01/2011	MATURED		10,200,000	10,200,000	10,090,265	10,193,760		6,240		6,240		10,200,000				530,400	07/01/2011	2FE
76110V-SR-0	RFMS2 2005-HS2, AI2		09/01/2011	SCHEDULED REDEMPTION		1,149,039	1,149,039	1,064,216	1,012,538		136,501		136,501		1,149,039				43,051	12/25/2035	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
76110V-TA-6	RFMS2 2005-HSA1 AI5		09/01/2011	SCHEDULED REDEMPTION		78,792	78,792	61,668	38,784	23,166	16,842		40,008		78,792				3,514	12/25/2035	1Z*
76110V-TV-0	RFMS2 2006-HI1, A3		09/01/2011	SCHEDULED REDEMPTION		891,865	891,865	891,834	891,862		3		3		891,865				39,833	02/25/2036	1Z*
74957V-AM-1	RFMSI 2006-S6 A12		09/01/2011	Various		380,506	380,506	367,202	335,277	39,885	27,339		67,224		380,506				16,571	07/25/2036	2Z*
749581-AH-7	RFMSI 2007-S1 A4		09/01/2011	SCHEDULED REDEMPTION		72,138	122,038	103,885			(31,746)		(31,746)		72,138				3,051	01/25/2037	6FE
749581-AJ-3	RFSMI 2007-S1 A5		09/01/2011	SCHEDULED REDEMPTION		292,651	292,651	255,521	252,885		39,766		39,766		292,651				12,467	01/25/2037	1Z*
78080E-AD-0	ROYALTY PHARMA FINANCE TRUST SENIOR UNSE		09/23/2011	SCHEDULED REDEMPTION		4,000,000	4,000,000	3,960,707	3,963,298		36,702		36,702		4,000,000				603,947	05/15/2015	3FE
78080E-9A-8	RPI FINANCE TRUST TERM LOAN 6.75 YEAR		09/30/2011	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750					05/09/2018	2FE
78108A-AA-2	RSC EQUIPMENT RENTAL INC		07/22/2011	Various		5,700,000	5,000,000	5,763,750			(80,593)		(80,593)		5,683,157		16,843	16,843	266,667	07/15/2017	4FE
07384M-6M-9	SAMI 0412 2A3		09/01/2011	SCHEDULED REDEMPTION		393,172	393,172	380,716	381,135		12,037		12,037		393,172				7,791	06/25/2051	1Z*
86360K-BL-1	SAMI 2006-AR3 3A3		09/26/2011	SCHEDULED REDEMPTION		155,671	866,281	200,884	71,063		84,608		84,608		155,671				3,107	02/25/2036	1Z*
80007P-AH-2	SANDRIDGE ENERGY INC		08/17/2011	BANK OF AMERICA		2,706,250	2,500,000	2,650,000	2,638,841		(17,433)		(17,433)		2,621,408		84,842	84,842	189,957	05/15/2016	4FE
800907-AK-3	SANMINA CORP		08/17/2011	SAMCO		223,178	218,000	209,280	212,202		587		587		212,789		10,389	10,389	17,270	03/01/2016	4FE
80282F-AE-7	SANTANDER DRIVE AUTO RECEIVABL		09/28/2011	Various		9,103,638	9,020,000	9,134,676	5,589,286		(23,349)		(23,349)		9,102,988		650	650	80,694	11/17/2014	5Z
80282F-AG-2	SANTANDER DRIVE AUTO RECEIVABL		08/03/2011	MORGAN STANLEY DEAN WITTER		5,244,021	5,113,000	5,235,233	5,226,485		(21,159)		(21,159)		5,205,326		38,695	38,695	79,091	06/15/2017	5Z
80282L-AC-8	SANTANDER DRIVE AUTO RECEIVABL		08/04/2011	Various		22,738,426	22,693,978	22,667,875			5,636		5,636		22,673,511		64,915	64,915	340,034	05/15/2017	2FE
86359D-NW-3	SASC 2005-15 4A1		09/01/2011	SCHEDULED REDEMPTION		316,366	316,366	274,114			42,253		42,253		316,366				9,113	08/25/2035	5FE
86359D-SR-9	SASC 2005-17 5A1		09/01/2011	Various		278,338	278,338	223,561	227,900		57,391		57,391		278,338				11,107	10/25/2035	1Z*
78401F-AC-1	SBA TELECOMMUNICATIONS		08/15/2011	OPPENHEIMER & CO. INC		3,172,500	3,000,000	3,097,500	3,089,267		(10,503)		(10,503)		3,078,765		93,735	93,735	242,000	08/15/2016	4FE
78401F-AD-9	SBA TELECOMMUNICATIONS		08/17/2011	OPPENHEIMER & CO. INC		543,150	510,000	546,975	545,134		(2,749)		(2,749)		542,386		764	764	42,893	08/15/2019	4FE
806859-AA-2	SCHLUMBERGER SA	F	09/07/2011	Various		20,720,400	20,000,000	19,965,400			4,379		4,379		19,969,779		750,621	750,621	356,278	01/15/2016	1FE
810186-AJ-5	SCOTTS MIRACLE-GRO CO/TH		08/10/2011	J. P. MORGAN SECURITIES, INC.		2,500,000	2,500,000	2,535,000	1,000,000		(1,780)		(1,780)		2,533,220		(33,220)	(33,220)	109,957	12/15/2020	4FE
81376B-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		07/31/2011	DISTRIBUTION		67,118									67,118		67,118	67,118		12/15/2005	6Z*
816752-AA-7	SEMINOLE HARD ROCK ENT		08/03/2011	BANK OF AMERICA		564,000	600,000	615,000	549,000	51,839	(839)		51,000		600,000		(36,000)	(36,000)	10,843	03/15/2014	4FE
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		08/17/2011	BANK OF AMERICA		8,080,000	8,000,000	8,140,000			(39,279)		(39,279)		8,100,721		(20,721)	(20,721)	413,591	10/01/2013	3FE
78412F-AJ-3	SESI LLC		08/17/2011	OPPENHEIMER & CO. INC		1,980,000	2,000,000	1,975,000			322		322		1,975,322		4,678	4,678	40,729	05/01/2019	3FE
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM		09/20/2011	SCHEDULED REDEMPTION		1,176,921	1,176,921	1,176,608			313		313		1,176,921				22,904	04/20/2026	2FE
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE		09/27/2011	SCHEDULED REDEMPTION		638,072	638,072	609,997	619,340		18,732		18,732		638,072				3,106	09/27/2016	1FE
78444K-AA-3	SLC STUDENT LOAN TRUST		09/22/2011	Various		22,796,053	23,063,312	23,337,927			(37,585)		(37,585)		23,300,342		(504,289)	(504,289)	484,966	06/15/2033	1FE
78443C-AF-1	SLM STUDENT LOAN TRUST		09/16/2011	SCHEDULED REDEMPTION		642,020	642,020	621,556			20,464		20,464		642,020				1,127	09/15/2020	1FE
78443C-CS-1	SLM STUDENT LOAN TRUST		09/15/2011	SCHEDULED REDEMPTION		1,390,144	1,390,144	1,375,808			14,336		14,336		1,390,144				1,375	12/15/2022	1FE
78443J-AC-3	SLM STUDENT LOAN TRUST		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		26,211,641	27,000,000	25,868,125			283,636		283,636		26,151,761		59,880	59,880	75,677	06/15/2021	1FE
83149T-AA-2	SLM STUDENT LOAN TRUST		09/22/2011	Various		30,310,242	30,717,306	30,872,202			(9,598)		(9,598)		30,862,604		(552,362)	(552,362)	449,133	08/17/2043	1FE
832248-AQ-1	SMITHFIELD FOODS INC		08/02/2011	BANK OF AMERICA		5,312,500	5,000,000	5,475,000			(25,681)		(25,681)		5,449,319		(136,819)	(136,819)	230,347	07/01/2017	4FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		09/02/2011	CALLED @ 100.00000000		500,000	500,000	500,000	500,000						500,000				5,680	12/01/2034	1FE
845467-AE-9	SOUTHWESTERN ENERGY CO		08/17/2011	BARCLAYS BANK		11,437,500	10,000,000	11,300,000			(77,954)		(77,954)		11,222,046		215,454	215,454	414,583	02/01/2018	3FE
846490-AD-5	SPANSION LLC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		5,637	5,637	5,526	5,574	6	57		63		5,637				78	02/09/2015	3FE
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		08/10/2011	BANK OF AMERICA		1,980,000	2,000,000	2,037,500			(2,703)		(2,703)		2,034,797		(54,797)	(54,797)	72,000	02/01/2019	3FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	09/21/2011	SCHEDULED REDEMPTION		1,109,458	1,109,458	1,031,796	1,045,904		63,554		63,554		1,109,458				4,951	03/21/2017	1FE
85771T-AH-7	STATS CHIPPAC LTD	F	08/15/2011	OPPENHEIMER & CO. INC		3,165,000	3,000,000	3,075,000	3,070,052		(8,317)		(8,317)		3,061,735		103,265	103,265	228,750	08/12/2015	3FE
858119-AJ-9	STEEL DYNAMICS INC		08/16/2011	BANK OF AMERICA		2,530,688	2,475,000	2,494,406	2,487,678		(4,204)		(4,204)		2,483,474		47,213	47,213	146,025	11/01/2012	3FE
858119-AR-1	STEEL DYNAMICS INC		08/10/2011	BARCLAYS BANK		2,525,000	2,500,000	2,670,000	2,126,965		(11,244)		(11,244)		2,655,721		(130,721)	(130,721)	174,740	03/15/2020	3FE
865622-AK-0	SUMITOMO MITSUI BANKING	F	08/10/2011	MITSUBISHI UFJ SECURITIES (USA)		20,523,600	20,000,000	19,992,600			810		810		19,993,410		530,190	530,190	363,389	01/14/2016	1FE
84751P-LM-9	SURF 2006-BC2, A2B		09/01/2011	SCHEDULED REDEMPTION		78,060	78,060	57,339	54,247		23,814		23,814		78,060				3,262	02/25/2037	1Z*
86959L-AA-1	SVENSKA HANDELSBANKEN AB	F	07/29/2011	RBC DOMINION SECURITIES		10,813,400	10,000,000	10,598,500	10,497,462		(81,227)		(81,227)		10,416,235		397,165	397,165	315,521	06/10/2014	1FE
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	07/25/2011	Various		11,242,935	11,000,000	10,986,470	10,992,180		2,598		2,598		10,994,778		248,157	248,157	275,840	09/14/2012	1FE
83612L-AE-9	SVHE 2006-WF1, M1		07/31/2011	Various			115,402	1,965	1,620		2,848		2,848						580	10/25/2036	1Z*
78487M-AA-7	SVOVM 2006-AA A		09/01/2011	SCHEDULED REDEMPTION		231,713	231,713	231,667	231,696		17		17		231,713				8,849	02/20/2024	1FE
87019E-AL-9	SWEDBANK AB	F	07/25/2011	GOLDMAN, SACHS & CO.		5,172,700	5,000,000	5,110,250	5,070,454		(19,583)		(19,583)		5,050,871		121,829	121,829	150,639	01/14/2013	1FE
87020L-AA-4	SWEDBANK HYPOTEK AB	F	07/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		25,616,250	25,000,000	24,979,250			1,304		1,304		24,980,554		635,696	635,696	247,882	03/28/2016	1FE
875127-AV-4	TAMPA ELECTRIC		09/09/2011	KEYBANK NATIONAL ASSOCIATION		3,803,670	3,000,000	2,622,518	2,633,145		3,479		3,479		2,636,623		1,167,047	1,167,047	163,204	05/15/2036	2FE
87239M-AA-9	TDIC FINANCE LTD	F	09/13/2011	Various		11,056,250	10,000,000	10,047,500	10,034,828		(6,442)		(6,442)		10,028,386		1,027,864	1,027,864	782,708	07/02/2014	1FE
881609-AT-8	TESORO CORP		08/17/2011	OPPENHEIMER & CO. INC		3,030,000	3,000,000	3,007,500	3,007,193		(926)		(926)		3,006,267		23,733	23,733	141,375	06/01/2017	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
884903-BB-0	THOMSON REUTERS CORP	A	09/09/2011	WELLS FARGO BROKERAGE SERVICES		3,646,110	3,000,000	2,868,528	2,891,766		7,867		7,867		2,899,633		746,477	746,477	226,958	07/15/2018	1FE
893647-AP-2	TRANSDIGM INC		08/15/2011	OPPENHEIMER & CO. INC		5,125,000	5,000,000	5,009,375	5,009,326		(660)		(660)		5,008,666		116,334	116,334	262,639	12/15/2018	4FE
89469A-AA-2	TREEHOUSE FOODS INC		08/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,643,750	2,500,000	2,625,000	2,616,443		(12,007)		(12,007)		2,604,436		39,314	39,314	185,139	03/01/2018	3FE
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T		09/12/2011	SCHEDULED REDEMPTION		2,709,053	2,709,053	2,794,963	2,763,162		(54,109)		(54,109)		2,709,053				106,133	07/14/2014	1FE
87264M-AB-5	TRW AUTOMOTIVE INC		08/15/2011	BARCLAYS BANK		3,797,500	3,500,000	3,377,500	3,384,924		9,311		9,311		3,394,236		403,264	403,264	234,719	03/15/2017	3FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		07/20/2011	DISTRIBUTION		51									51		51	51		04/10/2026	1FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		07/27/2011	DISTRIBUTION		27									27		27	27		04/10/2026	5Z
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		09/30/2011	DISTRIBUTION		5,499									5,499		5,499	5,499		12/31/2009	5Z
90261X-GX-4	UBS AG STAMFORD CT	F	07/19/2011	WARBURG DILLION READ LLC		5,055,850	5,000,000	5,020,000			(3,047)		(3,047)		5,016,953		38,897	38,897	54,375	01/28/2014	1FE
902733-AB-0	U-HAUL S FLEET LLC		09/25/2011	SCHEDULED REDEMPTION		1,801,637	1,801,637	1,880,360			(78,724)		(78,724)		1,801,637				45,228	02/25/2020	4FE
904764-AM-9	UNILEVER CAPITAL CORP		09/20/2011	Various		22,578,750	20,000,000	19,932,200			3,355		3,355		19,935,555		2,643,195	2,643,195	516,493	02/10/2021	1FE
911365-AU-8	UNITED RENTALS NORTH AM		08/17/2011	BARCLAYS BANK		1,571,250	1,500,000	1,475,730	1,477,450		1,071		1,071		1,478,521		92,729	92,729	95,198	12/15/2019	4FE
913017-BM-0	UNITED TECHNOLOGIES CORP		09/09/2011	RBC DOMINION SECURITIES		3,569,700	3,000,000	2,899,491	2,919,671		6,745		6,745		2,926,416		643,284	643,284	120,490	12/15/2017	1FE
91359P-AF-7	UNIVERSAL HOSPITAL SERVI		08/17/2011	BARCLAYS BANK		877,188	875,000	875,000	875,000						875,000		2,188	2,188	53,922	06/01/2015	4FE
90320R-AA-2	UPC GERMANY GMBH	F	08/11/2011	TORONTO DOMINION SECURITIES (USA) INC.		2,977,500	3,000,000	2,985,000	2,985,754		988		988		2,986,743		(9,243)	(9,243)	172,656	12/01/2017	4FE
903202-AA-7	UPCB FINANCE III LTD	F	08/08/2011	Various		4,900,000	5,000,000	5,000,000							5,000,000		(100,000)	(100,000)	159,368	07/01/2020	4FE
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD	F	07/15/2011	SCHEDULED REDEMPTION		6,743,233	6,743,233	6,574,653	6,647,415		95,818		95,818		6,743,233				54,236	01/15/2013	1FE
92203P-AE-6	VANGUARD HLT HDG LLC/INC		08/17/2011	Various		13,875,000	14,250,000	14,359,055	3,971,200		(11,282)		(11,282)		14,350,647		(475,647)	(475,647)	767,361	02/01/2018	4FE
91827X-AE-7	VENETIAN MACAU LIMITED DELAYED DRAW TL		09/30/2011	SCHEDULED REDEMPTION		17,266	17,266	17,310			(43)		(43)		17,266				10,986	05/25/2012	3FE
91827X-AC-1	VENETIAN MACAU LIMITED TERM B		08/31/2011	SCHEDULED REDEMPTION		30,554	30,554	30,630			(76)		(76)		30,554				25,024	05/25/2013	3FE
92334N-AA-1	VEOLIA ENVIRONNEMENT	F	09/12/2011	J. P. MORGAN SECURITIES, INC.		5,284,650	5,000,000	5,366,000	5,303,669		(86,530)		(86,530)		5,217,138		67,512	67,512	205,625	06/03/2013	1FE
92553P-AE-2	VIACOM INC		09/09/2011	STIFEL NICOLAUS & CO, INC.		3,722,619	3,450,000	3,425,540	3,431,534		3,266		3,266		3,434,800		287,819	287,819	150,518	09/15/2014	2FE
92857W-AE-0	VODAFONE GROUP PLC	F	09/20/2011	CANTOR, FITZGERALD & CO.		6,671,760	6,000,000	5,262,120	5,402,754		46,339		46,339		5,449,092		1,222,668	1,222,668	329,917	07/15/2018	1FE
92926W-AB-3	WAMU 2007-0A1 A1B		09/25/2011	Various		90,893	90,893	31,325	22,498	3,871	69,373		73,243		90,893				282	02/25/2047	1Z*
949746-QU-8	WELLS FARGO & COMPANY		09/22/2011	GOLDMAN, SACHS & CO.		15,688,650	15,000,000	15,311,250			(26,904)		(26,904)		15,284,346		404,304	404,304	294,080	06/15/2016	1FE
949746-NX-5	WELLS FARGO COMPANY		08/18/2011	CANTOR, FITZGERALD & CO.		11,442,500	10,000,000	11,134,100			(62,916)		(62,916)		11,071,184		371,316	371,316	393,750	12/11/2017	1FE
949808-AT-6	WFMBS 2003-J 2A5		09/01/2011	SCHEDULED REDEMPTION		541,358	541,358	532,730	535,696		5,662		5,662		541,358				17,267	10/25/2033	1Z*
94980S-AT-2	WFMBS 2006-9 1A18		09/01/2011	SCHEDULED REDEMPTION		1,479,695	1,479,695	1,402,011	1,406,709		72,987		72,987		1,479,695				64,041	08/25/2036	1Z*
94985A-AA-7	WFMBS 2006-AR15 A1		09/01/2011	Various		558,838	558,838	445,383	490,935		87,599		87,599		558,838				21,315	10/25/2036	1Z*
94984S-AA-9	WFMBS 2006-AR18 1A1		09/01/2011	SCHEDULED REDEMPTION		606,182	606,182	542,456	543,138		63,045		63,045		606,182				25,098	11/25/2036	1Z*
94985W-DN-8	WFMBS 2007-11 A85		09/01/2011	SCHEDULED REDEMPTION		267,102	267,102	237,971	241,023		26,078		26,078		267,102				11,535	09/25/2039	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		09/01/2011	SCHEDULED REDEMPTION		655,489	655,489	578,190	576,694		78,795		78,795		655,489				28,309	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		09/01/2011	SCHEDULED REDEMPTION		325,076	325,076	288,505	286,609		38,468		38,468		325,076				13,910	09/25/2037	1Z*
94985L-AH-8	WFMBS 2007-13 A8		09/01/2011	SCHEDULED REDEMPTION		210,216	210,216	184,596	184,862		25,354		25,354		210,216				8,995	09/25/2037	1Z*
94986A-AE-8	WFMBS 2007-8 1A5		09/01/2011	SCHEDULED REDEMPTION		465,131	465,131	430,247			34,885		34,885		465,131				10,889	07/25/2037	1Z*
966387-AF-9	WHITING PETROLEUM CORP		08/10/2011	BANK OF AMERICA		977,500	1,000,000	1,000,000	1,000,000						1,000,000		(22,500)	(22,500)	57,958	10/01/2018	3FE
97381W-AD-6	WINDSTREAM CORP		09/19/2011	Various		12,299,975	11,976,000	12,205,430	12,171,781		(31,359)		(31,359)		12,140,423		159,552	159,552	1,096,144	08/01/2016	3FE
92928D-AH-0	WM. BOLTHOUSE FARMS, INC. 1ST LIEN TERM		08/31/2011	Various		35,735	35,735	36,182			(687)		(687)		35,735				9,462	02/11/2016	4FE
980888-AC-5	WOOLWORTHS LIMITED	F	07/21/2011	ROYAL BANK OF SCOTLAND PLC		6,580,328	6,505,000	6,471,955			2,503		2,503		6,474,458		105,870	105,870	140,074	09/22/2015	1FE
98310W-AF-5	WYNDHAM WORLDWIDE		08/15/2011	BARCLAYS BANK		2,075,000	2,000,000	2,062,500			(3,650)		(3,650)		2,058,850		16,150	16,150	62,931	02/01/2018	3FE
983130-AN-5	WYNN LAS VEGAS LLC/CORP		08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,195,000	3,000,000	3,292,500			(19,194)		(19,194)		3,273,306		(78,306)	(78,306)	183,750	11/01/2017	3FE
983130-AR-6	WYNN LAS VEGAS LLC/CORP		08/16/2011	Various		8,922,500	8,250,000	8,502,375	8,496,350		(16,055)		(16,055)		8,480,295		442,205	442,205	664,939	08/15/2020	3FE
98385X-AP-1	XTO ENERGY INC		09/02/2011	CANTOR, FITZGERALD & CO.		5,813,742	4,696,000	5,143,764	5,106,246		(32,796)		(32,796)		5,073,449		740,293	740,293	188,688	06/15/2018	1FE
98385X-AT-3	XTO ENERGY INC		09/06/2011	J. P. MORGAN SECURITIES, INC.		3,956,760	3,000,000	2,991,390	2,992,908		482		482		2,993,390		963,370	963,370	143,000	12/15/2018	1FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,011,598,353	1,920,391,309	1,946,048,274	944,674,068	8,698,691	1,766,881		10,465,571		1,948,262,893		63,335,460	63,335,460	71,432,645	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)
97181#-HV-8	BORDERS GROUP SR SEC NTS		07/01/2011	Various				(32,244)	1,369,570	257,358	262,731		520,089		61		(61)	(61)	22,940	12/01/2017	6
4199999. Bonds - Credit Tenant Loans								(32,244)	1,369,570	257,358	262,731		520,089		61		(61)	(61)	22,940	XXX	XXX
8399997. Total - Bonds - Part 4						4,537,897,032	4,362,128,146	4,375,380,330	2,423,083,416	12,831,026	(2,846,046)		9,984,979		4,373,621,153		164,275,880	164,275,880	140,649,835	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,537,897,032	4,362,128,146	4,375,380,330	2,423,083,416	12,831,026	(2,846,046)		9,984,979		4,373,621,153		164,275,880	164,275,880	140,649,835	XXX	XXX
G1406#-10-7	CAPMAC ASIA LTD SERIES A		07/01/2011	DISTRIBUTION	0.000	153,545	0.00										153,545	153,545			P5UZ
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	08/17/2011	ITG Inc.	7,334.000	1,230,689	0.00	681,946	1,193,798	(651,419)			(651,419)	139,567	681,946	(22,017)	570,760	548,743	18,099		P2U
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						1,384,234	XXX	681,946	1,193,798	(651,419)			(651,419)	139,567	681,946	(22,017)	724,305	702,288	18,099	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,384,234	XXX	681,946	1,193,798	(651,419)			(651,419)	139,567	681,946	(22,017)	724,305	702,288	18,099	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						1,384,234	XXX	681,946	1,193,798	(651,419)			(651,419)	139,567	681,946	(22,017)	724,305	702,288	18,099	XXX	XXX
88579Y-10-1	3M COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,500.000	1,007,986		1,135,517	1,165,050	(29,533)			(29,533)		1,135,517		(127,531)	(127,531)	22,275		L
000361-10-5	A A R CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	19,803		27,029	31,316	(4,287)			(4,287)		27,029		(7,226)	(7,226)	171		L
T0140L-10-3	A2A	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	217,544.000	306,885		396,240	182,176	55,589			55,589	21,104	396,240	(9,993)	(79,363)	(89,356)	15,820		U
N00089-27-1	AALBERTS INDUSTRIES NV	D	08/17/2011	ITG Inc.	4,168.000	79,266		51,866	87,863	(26,699)			(26,699)	(9,298)	51,866	10,828	16,572	27,400	1,404		U
D00379-11-1	AAREAL BANK AG	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,219.000	25,908		17,206	37,157	(14,111)			(14,111)	(3,932)	17,206	3,409	5,294	8,703			U
002567-10-5	ABAXIS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	35,617		37,667	40,812	(3,145)			(3,145)		37,667		(2,049)	(2,049)			L
002824-10-0	ABBOTT LABS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	28,720.000	1,487,515		1,380,229	1,375,975	4,253			4,253		1,380,229		107,287	107,287	40,208		L
F0011K-10-6	ABC ARBITRAGE	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	5,419.000	49,389		46,345	52,645	(794)			(794)	(5,506)	46,345	9,105	(6,062)	3,044	2,325		U
F0011K-47-8	ABC ARBITRAGE RIGHTS	D	07/06/2011	DIRECT	14,115.000																U
E0002V-17-9	ABENGOA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,249.000	92,450		52,627	79,778	(18,709)			(18,709)	(8,442)	52,627	10,193	29,630	39,823	759		U
002896-20-7	ABERCROMBIE + FITCH CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,820.000	118,164		68,641	104,887	(36,246)			(36,246)		68,641		49,524	49,524	956		L
E0003D-11-1	ABERTIS INFRAESTRUCTURAS	D	08/01/2011	Various	30,463.000	568,557		481,757	547,726	(106,409)			(106,409)	40,440	481,757	1,451	85,349	86,800	36,093		U
004239-10-9	ACADIA REALTY TRUST		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	15,650		12,358	14,957	(2,599)			(2,599)		12,358		3,292	3,292	443		L
G1151C-10-1	ACCENTURE PLC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,900.000	265,477		202,549	237,601	(35,052)			(35,052)		202,549		62,928	62,928	2,205		L
E0008Z-10-9	ACCIONA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,972.000	398,948		295,386	281,314	(3,400)			(3,400)	17,472	295,386	1,823	101,739	103,562	15,197		U
F00189-12-0	ACCOR EUR3	D	08/17/2011	ITG Inc.	6,529.000	243,111		228,362	290,534	(97,305)			(97,305)	35,133	228,362	(8,164)	22,914	14,749	5,020		U
H0023R-10-5	ACE LIMITED		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,920.000	238,765		209,569	244,020	(34,451)			(34,451)		209,569		29,196	29,196	3,959		L
T0040K-10-6	ACEA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	11,381.000	98,827		125,659	88,433	(12,080)			(12,080)	10,694	125,659	(3,655)	(23,176)	(26,831)	2,051		U
E0060D-14-5	ACERINOX	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	18,944.000	310,626		365,133	332,260	9,320			9,320	23,553	365,133	(2,651)	(51,855)	(54,507)	7,784		U
004498-10-1	ACI WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,805		1,770	2,687	(917)			(917)		1,770		1,034	1,034			L
B01165-15-6	ACKERMANS & VAN HAAREN	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,332.000	108,107		76,270	111,212	(23,174)			(23,174)	(11,769)	76,270	15,110	16,727	31,837	2,221		U
00507V-10-9	ACTIVISION BLIZZARD INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,380.000	160,226		145,609	166,447	(20,838)			(20,838)		145,609		14,617	14,617	2,208		L
D0066B-18-5	ADIDAS SALOMON AG	D	08/17/2011	ITG Inc.	9,809.000	681,495		536,673	646,086	(187,542)			(187,542)	78,128	536,673	(19,187)	164,010	144,823	8,150		U
00724F-10-1	ADOBE SYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,360.000	310,512		351,243	380,441	(29,197)			(29,197)		351,243		(40,732)	(40,732)			L
F00882-10-4	ADP	D	08/17/2011	ITG Inc.	1,385.000	112,332		115,777	109,326	(6,770)			(6,770)	13,220	115,777	(4,139)	695	(3,444)	2,561		U
00101B-10-3	ADPT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,960.000	45,294		52,790	49,693	3,097			3,097		52,790		(7,496)	(7,496)			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)
00738A-10-6	ADTRAN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	14,155		14,041	18,829	(4,788)			(4,788)		14,041		114	114	140		L
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	86,014		79,267	96,579	(17,312)			(17,312)		79,267		6,747	6,747	263		L
007973-10-0	ADVANCED ENERGY INDUSTRIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	8,435		11,989	12,822	(833)			(833)		11,989		(3,554)	(3,554)			L
007903-10-7	ADVANCED MICRO DEVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,320.000	12,383		18,831	18,978	(146)			(146)		18,831		(6,449)	(6,449)			L
007974-10-8	ADVENT SOFTWARE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	7,597		7,920	10,426	(2,506)			(2,506)		7,920		(323)	(323)			L
00766T-10-0	AECOM TECHNOLOGY GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	524.000	9,419		13,029	14,656	(1,627)			(1,627)		13,029		(3,610)	(3,610)			L
N00927-29-8	AEGON	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	56,509.000	243,838		421,047	345,550	38,287			38,287	37,211	421,047	(14,272)	(162,937)	(177,210)			L
00130H-10-5	AES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,880.000	59,798		63,695	71,618	(7,924)			(7,924)		63,695		(3,896)	(3,896)			L
00817Y-10-8	AETNA INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,480.000	278,080		210,038	228,215	(18,177)			(18,177)		210,038		68,042	68,042	2,244		L
00826A-10-9	AFFYMAX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,620.000	24,471		34,898	34,846	(2,205)			(2,205)		34,898		(10,428)	(10,428)			L
001055-10-2	AFLAC INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,980.000	246,186		336,102	393,881	(57,780)			(57,780)		336,102		(89,916)	(89,916)	6,282		L
B4399L-10-2	AGEAS	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	86,861.000	146,859		248,668	198,485	27,952			27,952	22,231	248,668	(9,026)	(92,783)	(101,809)	8,500		L
B0302M-10-4	AGFA GEVAERT NV NPV	D	08/17/2011	ITG Inc.	7,970.000	22,836		50,580	34,081	20,106			20,106	(3,606)	50,580	10,559	(38,304)	(27,744)			U
G0116S-16-9	AGGREKO ORD GBP0.20	D	07/20/2011	Various	0.469	18,969		18,966	1						18,966		3	3			U
G0116S-12-8	AGGREKO PLC REDEMPTION B SHARES	D	07/19/2011	REDEMPTION	29,457.000	26,124		18,954							18,954	2,100	5,070	7,170			U
00846U-10-1	AGILENT TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,780.000	248,979		214,579	322,325	(107,746)			(107,746)		214,579		34,400	34,400			L
F01699-13-5	AIR FRANCE KLM	D	08/17/2011	ITG Inc.	3,555.000	36,000		49,119	64,750	(8,254)			(8,254)	(2,917)	49,119	6,193	(19,312)	(13,120)			U
009128-30-7	AIR METHODS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	6,091		3,316	5,627	(2,311)			(2,311)		3,316		2,775	2,775			L
009158-10-6	AIR PRODUCTS & CHEM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,620.000	286,117		271,702	329,239	(57,537)			(57,537)		271,702		14,415	14,415	5,973		L
G0129K-10-4	AIRCASTLE LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	22,221		23,051	23,408	(357)			(357)		23,051		(830)	(830)	728		L
009363-10-2	AIRGAS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	171,190		165,333	162,396	2,937			2,937		165,333		5,857	5,857	2,340		L
D0198L-14-3	AIXTRON SE	D	08/17/2011	ITG Inc.	3,866.000	89,427		89,457	141,734	(37,278)			(37,278)	(14,998)	89,457	18,675	(18,706)	(30)	2,418		U
00971T-10-1	AKAMAI TECHNOLOGIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	115,407		241,319	256,893	(15,574)			(15,574)		241,319		(125,913)	(125,913)			L
R0180X-10-0	AKER SOLUTIONS ASA	D	07/13/2011	DISTRIBUTION	0.000	31,052		31,052							31,052						U
N01803-10-0	AKZO N.V.	D	08/17/2011	ITG Inc.	10,410.000	541,385		692,393	646,652	(32,456)			(32,456)	78,197	692,393	(24,754)	(126,253)	(151,007)	13,761		U
012348-10-8	ALBANY INTERNATIONAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	60,734		76,591	76,282	309			309		76,591		(15,857)	(15,857)	1,191		L
F0191J-10-1	ALCATEL EUR10	D	08/17/2011	ITG Inc.	101,832.000	391,079		390,035	296,652	60,367			60,367	33,017	390,035	(11,065)	12,109	1,043			U
013817-10-1	ALCOA INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,260.000	102,579		125,302	157,901	(32,599)			(32,599)		125,302		(22,724)	(22,724)	923		L
014482-10-3	ALEXANDER & BALDWIN, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	23,122		21,160	24,819	(3,658)			(3,658)		21,160		1,962	1,962	586		L
015351-10-9	ALEXION PHARMACEUTICAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,760.000	177,293		98,269	111,159	(12,890)			(12,890)		98,269		79,024	79,024			L
G01767-10-5	ALKERMES PLC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	8,000		4,550	6,386	(1,836)			(1,836)		4,550		3,450	3,450			L
017175-10-0	ALLEGHANY CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	22,769		22,897	24,510	(1,154)			(1,154)		22,897		(128)	(128)			L
01741R-10-2	ALLEGHENY TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	932.000	36,268		64,714	2,207	(424)			(424)		64,714		(28,446)	(28,446)	343		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)
01748X-10-2	ALLEGIANT TRAVEL CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	35,119		28,789	35,453	(7,542)			(7,542)		28,789		6,330	6,330			L
018490-10-2	ALLERGAN I NC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,040.000	512,324		384,024	414,767	(30,742)			(30,742)		384,024		128,300	128,300	906		L
018522-30-0	ALLETE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	64,427		63,246	64,832	(1,587)			(1,587)		63,246		1,181	1,181	2,323		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	35,561		22,127	26,991	(4,865)			(4,865)		22,127		13,434	13,434			L
D03080-11-2	ALLIANZ SE-REG COM STK	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	16,432.000	1,710,628		2,113,403	1,953,404	(76,218)			(76,218)	236,217	2,113,403	(93,512)	(309,263)	(402,775)	79,095		L
019344-10-0	ALLIED NEVADA GOLD CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	24,674		18,184	18,417	(233)			(233)		18,184		6,490	6,490			L
019777-10-1	ALLOS THERAPEUTICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,620.000	35,902		62,195	90,448	(5,803)			(5,803)		62,195		(26,293)	(26,293)			L
020409-10-8	ALMOST FAMILY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	16,054		29,630	38,420	(8,790)			(8,790)		29,630		(13,576)	(13,576)			L
X1687N-11-9	ALPHA BANK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	46,974.000	210,035		248,317	238,533	29,912			29,912	(20,128)	248,317	40,905	(79,187)	(38,282)			U
02076X-10-2	ALPHA NATURAL RESOURCES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,423.000	231,441		663,335							663,335		(431,894)	(431,894)			L
02081G-10-2	ALPHATEC HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,940.000	22,175		21,448	25,596	(5,404)			(5,404)		21,448		727	727			L
F0259M-47-5	ALSTOM	D	08/17/2011	ITG Inc.	8,040.000	375,928		410,144	384,740	(21,121)			(21,121)	46,525	410,144	(14,663)	(19,552)	(34,215)	6,111		U
F02626-10-3	ALTEN	D	08/17/2011	ITG Inc.	1,027.000	33,140		25,052	33,740	(5,118)			(5,118)	(3,570)	25,052	5,230	2,858	8,088	1,386		U
021441-10-0	ALTERA CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,320.000	110,961		83,472	118,126	(34,654)			(34,654)		83,472		27,488	27,488	664		L
G0229R-10-8	ALTERRA CAPITAL HOLDINGS LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	70,581		79,999	80,501	(502)			(502)		79,999		(9,418)	(9,418)	1,414		L
F02646-10-1	ALTRAN TECHNOLOGIES SA	D	08/17/2011	ITG Inc.	5,679.000	35,272		22,413	24,687	339			339	(2,612)	22,413	4,679	8,180	12,859			U
X0142R-10-3	ALTRI SGPS SA	D	08/02/2011	Various	23,160.000	46,164		54,776	52,536	7,800			7,800	(5,559)	54,776	10,506	(19,118)	(8,613)	524		U
E04908-11-2	AMADEUS IT HOLDING CMN STK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	21,431.000	429,966		441,711	387,196	(1,051)			(1,051)	(959)	441,711	27,433	(39,178)	(11,745)	7,855		U
023135-10-6	AMAZON COM INC		09/29/2011	Various	4,920.000	1,098,496		615,755	885,600	(269,845)			(269,845)		615,755		482,741	482,741			L
023139-10-8	AMBAC FINANCIAL GRO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	21,700.000	1,031		2,411	2,411						2,411		(1,380)	(1,380)			L
00164V-10-3	AMC NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,835.000	224,910		223,541							223,541		1,369	1,369			L
02341W-10-3	AMCOL INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	40,250		48,885	50,840	(1,955)			(1,955)		48,885		(8,635)	(8,635)	886		L
X01416-11-8	AMER SPORTS OYJ	D	08/17/2011	ITG Inc.	4,687.000	59,493		45,129	65,326	(13,284)			(13,284)	(6,913)	45,129	9,421	4,942	14,364	1,697		U
02553E-10-6	AMERICAN EAGLE OUTFITTERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	21,000.000	250,809		338,303	307,230	31,073			31,073		338,303		(87,494)	(87,494)	4,620		L
025537-10-1	AMERICAN ELEC PWR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,680.000	408,719		380,549	384,266	(3,718)			(3,718)		380,549		28,170	28,170	14,738		L
025816-10-9	AMERICAN EXPRESS CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20,720.000	968,183		870,122	889,302	(19,181)			(19,181)		870,122		98,062	98,062	11,189		L
028591-10-5	AMERICAN NATIONAL INSURANCE COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	4,113		4,997	5,137	(140)			(140)		4,997		(884)	(884)	139		L
029263-10-0	AMERICAN REPROGRAPHICS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,720.000	28,992		76,552	66,185	10,367			10,367		76,552		(47,561)	(47,561)			L
030111-10-8	AMERICAN SUPERCONDUCTOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,600.000	28,270		59,664	188,694	(1,760)			(1,760)		59,664		(31,394)	(31,394)			L
029912-20-1	AMERICAN TOWER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,320.000	604,676		518,374	584,565	(66,190)			(66,190)		518,374		86,301	86,301			L
030420-10-3	AMERICAN WATER WORKS CO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	60,960		45,420	50,580	(5,160)			(5,160)		45,420		15,539	15,539	1,340		L
03076C-10-6	AMERIPRISE FINL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	143,049		149,201	201,425	(52,224)			(52,224)		149,201		(6,152)	(6,152)	2,240		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
03071H-10-0	AMERISAFE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,820.000	52,714		49,397	49,350	47			47		49,397		3,317	3,317			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,040.000	231,222		175,329	206,085	(30,756)			(30,756)		175,329		55,894	55,894	1,993		L
030710-10-7	AMERON, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	6,791		5,462	6,110	(647)			(647)		5,462		1,329	1,329	72		L
031162-10-0	AMGEN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,180.000	1,069,809		1,069,369	1,052,982	16,387			16,387		1,069,369		440	440	5,370		L
032095-10-1	AMPHENOL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,800.000	119,845		126,853	147,784	(20,931)			(20,931)		126,853		(7,008)	(7,008)	126		L
03232P-40-5	AMSUNG CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,940.000	43,485		40,606	40,643	(37)			(37)		40,606		2,879	2,879			L
032346-10-8	AMYLIN PHARMACEUTIALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	5,850		7,049	9,120	(459)			(459)		7,049		(1,200)	(1,200)			L
032511-10-7	ANADARKO PETE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,300.000	490,610		383,078	555,968	(172,890)			(172,890)		383,078		107,531	107,531	1,971		L
032515-10-8	ANADIGICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,800.000	19,444		39,701	60,984	(21,283)			(21,283)		39,701		(20,257)	(20,257)			L
032657-20-7	ANALOGIC CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	23,090		22,309	24,755	(2,446)			(2,446)		22,309		781	781	100		L
A11123-10-5	ANDRITZ AG	D	08/17/2011	ITG Inc.	1,632.000	150,447		85,556	150,021	(48,590)			(48,590)	(15,875)	85,556	17,861	47,030	64,891	2,958		U
03475V-10-1	ANGIODYNAMICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	19,921		23,295	22,748	547			547		23,295		(3,374)	(3,374)			L
T0421V-11-9	ANSALDO STS SPA	D	08/01/2011	Various	11,303.840	126,979		141,888	117,667	(3,522)			(3,522)	(11,584)	141,888	20,042	(34,950)	(14,908)	3,260		U
03662Q-10-5	ANSYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	37,433		33,428	38,532	(5,104)			(5,104)		33,428		4,005	4,005			L
037347-10-1	ANWORTH MORTGAGE ASSET CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	4,081		3,915	4,200	(285)			(285)		3,915		166	166	432		L
00184X-10-5	AOL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,200.000	26,667		52,998	52,162	836			836		52,998		(26,331)	(26,331)			L
037411-10-5	APACHE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,720.000	473,920		524,550	681,996	(157,446)			(157,446)		524,550		(50,629)	(50,629)	2,574		L
L0187K-10-7	APERAM	D	08/17/2011	ITG Inc.	1,742.000	33,546		33,328							33,328	153	64	217	563		U
037604-10-5	APOLLO GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,320.000	96,558		88,305	91,617	(3,311)			(3,311)		88,305		8,253	8,253			L
037833-10-0	APPLE INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	14,060.000	5,523,674		3,515,318	4,535,194	(1,019,876)			(1,019,876)		3,515,318		2,008,357	2,008,357			L
038222-10-5	APPLIED MATERIALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,940.000	243,490		305,677	322,307	(16,630)			(16,630)		305,677		(62,188)	(62,188)	5,276		L
03834A-10-3	APPROACH RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	2,731		5,267							5,267		(2,536)	(2,536)			L
03875Q-10-8	ARBITRON INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	18,565		17,163	22,421	(5,258)			(5,258)		17,163		1,402	1,402	162		L
N0605M-14-7	ARCADIS NV	D	08/17/2011	ITG Inc.	3,121.000	60,283		52,214	72,631	(12,732)			(12,732)	(7,686)	52,214	10,900	(2,831)	8,069	1,788		U
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	08/17/2011	ITG Inc.	38,015.000	848,247		1,397,918	1,441,698	(138,175)			(138,175)	174,338	1,397,918	(49,978)	(499,693)	(549,671)	12,393		U
G0450A-10-5	ARCH CAPITAL GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	24,449		19,576	22,306	(2,730)			(2,730)		19,576		4,873	4,873			L
03937R-10-2	ARCH CHEMICALS INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	16,000		10,447	12,896	(2,449)			(2,449)		10,447		5,553	5,553	136		L
039483-10-2	ARCHER DANIELS MIDLAND CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,780.000	250,226		296,182	294,182	2,000			2,000		296,182		(45,956)	(45,956)	4,694		L
040047-10-2	ARENA PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,360.000	31,473		30,410	38,459						30,410		1,064	1,064			L
F0392W-12-5	ARKEMA EUR10	D	08/17/2011	ITG Inc.	2,533.000	212,529		84,739	182,343	(78,308)			(78,308)	(19,296)	84,739	17,690	110,099	127,790	3,088		U
04269Q-10-0	ARRIS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	13,356		15,521	14,586	935			935		15,521		(2,165)	(2,165)			L
042735-10-0	ARROW ELECTRONICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	33,665		34,077	39,730	(5,653)			(5,653)		34,077		(412)	(412)			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
043136-10-0	ARTHROCARE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	17,586		18,787	18,636	151			151		18,787		(1,201)	(1,201)			L
Y0205X-10-3	ASCENDAS REAL ESTATE INV	D	07/29/2011	DISTRIBUTION	0.000	42		42							42						L
043632-10-8	ASCENT CAPITAL GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	5,579		4,178	5,426	(1,248)			(1,248)		4,178		1,400	1,400			L
04518A-10-4	ASIAINFO LINKAGE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,120.000	67,517		144,504	134,548	9,956			9,956		144,504		(76,987)	(76,987)			L
D0460R-10-9	ASIAN BAMBOO AG	D	08/17/2011	ITG Inc.	952.000	22,747		37,765	50,187	(7,111)			(7,111)	(5,311)	37,765	7,884	(22,902)	(15,019)	361		U
N07045-20-1	ASM INTERNATIONAL NV	D	08/17/2011	ITG Inc.	2,320.000	57,691		70,153	82,141	(11,785)			(11,785)	(203)	70,153	5,860	(18,322)	(12,462)	1,154		U
N07059-17-8	ASML HOLDING NV EURO.02	D	08/17/2011	ITG Inc.	19,021.000	664,631		589,778	734,578	(233,630)			(233,630)	88,829	589,778	(21,086)	95,939	74,853	9,312		U
G05384-10-5	ASPEN INSURANCE HLDGS LTD	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	4,070		4,785	5,152	(367)			(367)		4,785		(714)	(714)	81		L
T05040-10-9	ASSICURAZIONI GENERALI S.P.A.	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	120,804.000	2,263,623		2,441,682	2,180,881	(92,424)			(92,424)	223,669	2,441,682	(69,615)	(108,444)	(178,058)	65,321		U
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	3,660		3,521	4,880	(1,359)			(1,359)		3,521		140	140	90		L
04621X-10-8	ASSURANT I NC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	215,892		223,036	231,120	(8,084)			(8,084)		223,036		(7,144)	(7,144)	3,120		L
T0538F-10-6	ASTALDI SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	19,177.000	114,243		102,640	105,892	(17,606)			(17,606)	(11,206)	102,640	15,139	(3,535)	11,604	3,552		U
00206R-10-2	AT&T INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	95,280.000	2,736,122		2,548,111	2,799,326	(251,215)			(251,215)		2,548,111		188,011	188,011	122,911		L
04685W-10-3	ATHENAHEALTH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	24,890		11,443	16,392	(4,949)			(4,949)		11,443		13,447	13,447			L
T05404-10-7	ATLANTIA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	46,159.000	845,922		1,007,987							1,007,987	8,281	(170,346)	(162,065)	20,654		U
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	25,104		33,585	36,848	(5,984)			(5,984)		33,585		(8,480)	(8,480)			L
04930A-10-4	ATLAS ENERGY LP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,181.000	100,079		55,423							55,423		44,656	44,656	1,710		L
049513-10-4	ATMEL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,140.000	17,990		11,984	26,365	(14,381)			(14,381)		11,984		6,006	6,006			L
00207R-10-1	ATMI INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,440.000	39,728		41,639	48,654	(7,014)			(7,014)		41,639		(1,911)	(1,911)			L
F06116-10-1	ATOS	D	08/17/2011	ITG Inc.	2,566.000	121,698		124,105	136,610	(27,488)			(27,488)	14,982	124,105	(3,256)	849	(2,406)	1,547		U
X4030J-13-2	ATRIA PLC	D	08/18/2011	Various	2,775.000	22,326		36,730	33,374	6,795			6,795	(3,440)	36,730	7,397	(21,800)	(14,403)	838		U
050095-10-8	ATWOOD OCEANICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	27,690		25,883	30,643	(4,760)			(4,760)		25,883		1,807	1,807			L
D5566D-10-2	AURUBIS AG	D	08/17/2011	ITG Inc.	1,761.000	96,830		73,907	103,413	(18,563)			(18,563)	(10,943)	73,907	15,429	7,495	22,923	1,813		U
052769-10-6	AUTODESK INCORPORATED		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,980.000	145,045		143,505	190,236	(46,731)			(46,731)		143,505		1,540	1,540			L
T8347V-10-5	AUTOGRILL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,455.000	165,388		148,255	175,924	(32,466)			(32,466)	4,797	148,255	6,405	10,727	17,133	3,592		U
052800-10-9	AUTOLIV INV		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,820.000	240,325		328,049	367,860	(51,713)			(51,713)		328,049		(87,723)	(87,723)	6,106		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	44,244		37,338	42,578	(5,239)			(5,239)		37,338		6,906	6,906	994		L
05329W-10-2	AUTONATION INC DEL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	30,549		20,513	25,380	(4,867)			(4,867)		20,513		10,036	10,036			L
T06552-10-2	AUTOSTRADA TORINO-MILANO SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,820.000	145,226		156,315	144,868	(4,014)			(4,014)	(15,330)	156,315	24,565	(35,653)	(11,089)	3,724		U
05334D-10-7	AUXILIUM PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	14,851		20,306	20,678	(372)			(372)		20,306		(5,454)	(5,454)			L
Y0486S-10-4	AVAGO TECHNOLOGIES LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	19,805		15,891	17,082	(1,191)			(1,191)		15,891		3,913	3,913	168		U
053484-10-1	AVALONBAY CMNTYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	18,844		16,382	18,008	(1,626)			(1,626)		16,382		2,463	2,463	428		L
053611-10-9	AVERY DENNISON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,600.000	147,604		212,220	237,104	(24,884)			(24,884)		212,220		(64,616)	(64,616)	4,200		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)
05366Y-10-2	AVIAT NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,960.000	19,701		36,094	40,357	(4,263)			(4,263)		36,094		(16,392)	(16,392)			L
05379B-10-7	AVISTA CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,280.000	126,972		107,974	118,906	(10,932)			(10,932)		107,974		18,998	18,998	4,356		L
053807-10-3	AVNET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,460.000	66,787		73,328	81,254	(7,926)			(7,926)		73,328		(6,541)	(6,541)			L
054303-10-2	AVON PRODS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,860.000	235,752		346,702	344,652	2,051			2,051		346,702		(110,950)	(110,950)	8,183		L
F06106-10-2	AXA	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	62,001.000	967,995		1,072,971	1,031,514	(45,101)			(45,101)	86,558	1,072,971	(10,340)	(94,636)	(104,975)	53,931		U
D76169-11-5	AXEL SPRINGER AG	D	08/17/2011	ITG Inc.	2,000.000	83,461		100,785	108,909	(7,854)			(7,854)	(270)	100,785	8,419	(25,744)	(17,324)	7,520		U
T0783G-10-6	AZIMUT HOLDING SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	16,599.000	136,440		134,385	150,390	(91)			(91)	(15,914)	134,385	26,028	(23,972)	2,055	4,986		U
002474-10-4	AZZ INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	35,883		35,867	36,809	(942)			(942)		35,867		16	16	690		L
05508R-10-6	B G FOODS INC CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	4,410		2,059	3,570	(1,511)			(1,511)		2,059		2,350	2,350	153		L
05615F-10-2	BABCOCK AND WILCOX CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,860.000	79,802		97,278	98,777	(1,499)			(1,499)		97,278		(17,476)	(17,476)			L
056525-10-8	BADGER METER INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	18,544		26,196	27,416	(1,220)			(1,220)		26,196		(7,653)	(7,653)	273		L
057224-10-7	BAKER HUGHES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,460.000	312,783		259,045	369,318	(110,273)			(110,273)		259,045		53,737	53,737	2,907		L
058498-10-6	BALL CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	17,684		19,234	19,054	180			180		19,234		(1,550)	(1,550)	118		L
05874B-10-7	BALLY TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	31,672		48,247	47,253	994			994		48,247		(16,575)	(16,575)			L
T0881N-12-8	BANCA CARIGE ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	84,901.000	172,012		251,212	177,896	52,709			52,709	20,608	251,212	(10,990)	(68,210)	(79,200)	7,141		U
T1188A-11-6	BANCA MONTE PASCHI ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	270,126.000	197,888		311,036	285,093	(31,480)			(31,480)	33,026	311,036	(12,202)	(100,945)	(113,147)	7,952		U
T1325T-11-9	BANCA POPOL EMILIA ROMAGNA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	25,160.000	250,584		325,425	281,438	12,770			12,770	(698)	325,425	20,813	(95,655)	(74,841)	5,702		U
X03188-13-7	BANCO COMERCIAL PORTUGUES, S.A.	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	245,780.000	109,812		186,343	191,150	(26,951)			(26,951)	22,143	186,343	(8,063)	(68,467)	(76,530)			L
E16100-36-9	BANCO DE VALENCIA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	42,759.000	82,149		183,220	150,222	(15,488)			(15,488)	17,274	183,220	(5,951)	(95,119)	(101,071)			U
X0346X-15-3	BANCO ESPIRITO SANTO E COMERCIAL DE LISB	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	49,173.000	180,795		267,151	189,246	55,983			55,983	21,923	267,151	(11,560)	(74,796)	(86,356)	7,017		U
E1943H-15-4	BANCO PASTOR SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	19,318.000	80,650		87,461	96,677	1,024			1,024	(10,230)	87,461	16,940	(23,751)	(6,811)	713		U
T1872V-10-3	BANCO POPOLARE SPA CMN STK	D	08/02/2011	Various	148,287.000	276,162		341,698	283,267	(32,815)			(32,815)	32,814	341,698	(4,643)	(60,894)	(65,536)	5,345		L
E19550-20-6	BANCO POPULAR ESPANOL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	98,873.000	501,498		619,480	507,360	61,254			61,254	58,154	619,480	(25,947)	(92,036)	(117,982)	5,518		U
E19552-13-7	BANCO POPULAR ESPANOL RIGHTS	D	07/01/2011	ITG Inc.	98,873.000	7,205											7,205	7,205			U
E15819-19-1	BANCO SABADELL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	104,835.000	384,432		413,271	413,271	(46,994)			(46,994)	46,994	413,271	(17,042)	(11,797)	(28,839)	7,796		L
E19790-10-9	BANCO SANTANDER SA EUR 0.5		08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	777,458.000	7,905,378		8,149,450	7,943,364	(863,177)			(863,177)	863,174	8,149,450	(280,993)	36,922	(244,071)	351,332		L
060505-10-4	BANK AMER CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	154,360.000	973,144		1,917,213	2,059,162	(141,949)			(141,949)		1,917,213		(944,069)	(944,069)	4,631		L
063750-10-3	BANK MUTUAL CORP		09/30/2011	MORGAN STANLEY CO. INC. NEW YORK	25,460.000	68,740		150,600	121,699	28,901			28,901		150,600		(81,860)	(81,860)	1,273		L
064058-10-0	BANK NEW YORK MELLON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,520.000	316,862		457,069	498,904	(41,835)			(41,835)		457,069		(140,206)	(140,206)	5,782		L
M1637D-10-6	BANK OF CYPRUS	D	08/18/2011	ITG Inc.	30,107.000	47,888		98,558	103,799	2,694			2,694	(7,935)	98,558	15,772	(66,442)	(50,670)	1,281		U
G49374-14-6	BANK OF IRELAND	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	308,930.000	46,653		51,520	154,811	10,605			10,605	(10,607)	51,520	7,678	(12,545)	(4,866)			U
G4937G-15-6	BANK OF IRELAND RIGHTS	D	07/15/2011	UBS AG	1,112,148.000	1,573											1,573	1,573			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)
063671-10-1	BANK OF MONTREAL	C	09/29/2011	Various	4,600.330	260,917		290,497							290,497	(10,704)	(18,876)	(29,580)	2,808		L
X06397-10-7	BANK OF PIRAEUS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	88,149.000	113,527		183,690	120,631	2,386			2,386	(12,765)	183,690	12,340	(82,503)	(70,163)			U
063904-10-6	BANK OF THE OZARKS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	24,929		21,889	25,577	(3,687)			(3,687)		21,889		3,040	3,040	637		L
E2116H-88-0	BANKINTER	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	34,220.000	208,280		232,943	190,048	75,299			75,299	22,016	232,943	(10,079)	(14,583)	(24,662)	3,983		U
B0833F-10-7	BARCO NV	D	08/17/2011	ITG Inc.	905.000	55,856		43,077	58,388	(9,132)			(9,132)	(6,179)	43,077	8,993	3,787	12,779	956		U
067774-10-9	BARNES & NOBLE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,380.000	28,679		34,519	33,677	842			842		34,519		(5,841)	(5,841)			L
D06216-10-1	BASF SE	D	08/17/2011	ITG Inc.	40,599.000	3,124,111		1,784,621	3,255,711	(1,325,093)			(1,325,093)	(145,997)	1,784,621	234,847	1,104,643	1,339,491	94,385		U
071813-10-9	BAXTER INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,960.000	335,898		308,084	301,695	6,389			6,389		308,084		27,814	27,814	3,757		L
D07112-11-9	BAYER AG ORD NPV	D	08/17/2011	ITG Inc.	35,847.000	2,384,937		1,770,536	2,637,042	(754,069)			(754,069)	(112,437)	1,770,536	223,254	391,147	614,401	58,716		U
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	D	08/17/2011	ITG Inc.	14,101.000	1,199,674		712,581	1,106,290	(515,647)			(515,647)	121,938	712,581	(19,240)	506,334	487,094	19,039		L
054937-10-7	BB+T CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,880.000	303,104		355,599	364,905	(9,307)			(9,307)		355,599		(52,494)	(52,494)	6,662		L
E11805-10-3	BBVA(BILB-VIZ-ARG) EURO.49	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	392,802.000	4,051,017		4,998,760	3,833,865	733,549			733,549	351,989	4,998,760	(120,767)	(826,976)	(947,743)	85,218		U
T15120-10-7	BCA POP DI MILANO COMMON STOCK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	36,500.000	78,271		86,224	127,791	9,273			9,273	14,804	86,224	(3,731)	(4,223)	(7,954)	4,386		U
075560-10-5	BEAZER HOMES USA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,320.000	14,952		31,595	50,235	3,774			3,774		31,595		(16,643)	(16,643)			L
G1143Q-10-1	BEAZLEY GROUP LIMITED	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	32,864.000	68,811		53,353	58,924	(956)			(956)	(4,614)	53,353	7,142	8,315	15,457	4,017		U
075887-10-9	BECTON DICKINSON		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	320,741		308,305	366,817	(58,512)			(58,512)		308,305		12,436	12,436	5,338		L
075896-10-0	BED BATH & BEYOND INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,840.000	226,243		143,032	188,736	(45,704)			(45,704)		143,032		83,212	83,212			L
B09186-10-5	BEFIMMO (SICAFI)	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	790.000	62,531		53,293	64,713	(4,573)			(4,573)	(6,848)	53,293	10,558	(1,319)	9,239			U
D08792-10-9	BEIERSDORF	D	08/17/2011	ITG Inc.	8,274.000	504,345		537,198	461,061	20,383			20,383	55,754	537,198	(19,206)	(13,648)	(32,854)	6,243		U
B6346B-11-1	BEKAERT SA	D	08/17/2011	ITG Inc.	2,982.000	162,195		160,325	342,301	(145,753)			(145,753)	(36,222)	160,325	33,470	(31,599)	1,871	3,184		U
B10414-11-6	BELGACOM SA NPV	D	08/17/2011	ITG Inc.	10,665.000	348,234		418,011	358,075	19,404			19,404	40,532	418,011	(12,218)	(57,558)	(69,777)	22,495		U
08160H-10-1	BENCHMARK ELECTRONICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	11,586		15,421	15,981	(560)			(560)		15,421		(3,835)	(3,835)			L
F09419-10-6	BENETEAU SA	D	08/17/2011	ITG Inc.	2,109.000	32,959		27,280	44,613	(12,612)			(12,612)	(4,721)	27,280	5,695	(17)	5,679	292		U
T19807-13-9	BENI STABILI SPA	D	08/01/2011	Citibank	14,520.000	12,838		13,282	12,282	46			46	954	13,282	(142)	(301)	(444)	332		U
084423-10-2	BERKLEY W R CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,040.000	353,034		332,662	329,655	3,006			3,006		332,662		20,372	20,372	1,806		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,400.000	749,946		829,911	833,144	(3,233)			(3,233)		829,911		(79,964)	(79,964)			L
084680-10-7	BERKSHIRE HILLS BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,920.000	53,425		59,867	64,532	(4,665)			(4,665)		59,867		(6,442)	(6,442)	1,402		L
085789-10-5	BERRY PETROLEUM CO CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	45,441		39,885	53,314	(13,429)			(13,429)		39,885		5,556	5,556	281		L
086516-10-1	BEST BUY CO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,420.000	231,141		371,854	323,012	48,842			48,842		371,854		(140,714)	(140,714)	4,239		L
F10080-10-3	BIC	D	08/17/2011	ITG Inc.	1,067.000	97,067		77,439	91,710	(24,498)			(24,498)	10,227	77,439	(2,141)	21,770	19,628	2,452		U
08915P-10-1	BIG 5 SPORTING GOODS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,740.000	40,653		52,976	102,920	18			18		52,976		(12,324)	(12,324)	1,517		L
D11648-10-8	BILFINGER BERGER SE	D	08/17/2011	ITG Inc.	1,878.000	156,291		100,337	156,548	(39,645)			(39,645)	(16,566)	100,337	20,947	35,007	55,953	4,957		U
090572-20-7	BIO RAD LABORATORIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	30,809		33,526	35,309	(1,783)			(1,783)		33,526		(2,716)	(2,716)			L
09062X-10-3	BIOGEN IDEC INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,120.000	200,350		118,811	142,146	(23,335)			(23,335)		118,811		81,539	81,539			L
F1149Y-10-9	BIOMERIEUX	D	08/17/2011	ITG Inc.	904.000	93,251		104,031	89,176	4,071			4,071	10,784	104,031	(3,719)	(7,061)	(10,780)	1,090		U
09057G-60-2	BIO-REFERENCE LABS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	28,109		26,555	34,157	(7,602)			(7,602)		26,555		1,553	1,553			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)
09180C-10-6	BJS RESTAURANTS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	16,338		5,979	12,755	(6,776)			(6,776)		5,979		10,359	10,359			L
05548J-10-6	BJ'S WHOLESALE CLUB		09/30/2011	Various	7,720.000	395,628		314,471	277,820	(60,121)			(60,121)		314,471		81,156	81,156			L
091826-10-7	BLACK BOX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	7,844		9,562	13,784	(4,223)			(4,223)		9,562		(1,718)	(1,718)	68		L
09227Q-10-0	BLACKBAUD INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	51,039		50,513	57,498	(6,985)			(6,985)		50,513		527	527	799		L
091935-50-2	BLACKBOARD INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	25,908		22,640	23,954	(1,314)			(1,314)		22,640		3,268	3,268			L
055921-10-0	BMC SOFTWARE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	680.000	27,107		25,270	32,055	(6,785)			(6,785)		25,270		1,837	1,837			L
D12096-12-5	BMW VORZUG	D	08/17/2011	ITG Inc.	2,336.000	126,821		81,613	120,354	(51,641)			(51,641)	12,900	81,613	(1,972)	47,180	45,208	3,203		U
F07875-19-2	BNP PARIBAS S.A.	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	33,945.000	1,711,260		2,429,471	2,041,174	296,057			296,057	(47,012)	2,429,471	223,978	(942,189)	(718,211)	85,341		U
097023-10-5	BOEING CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,500.000	719,446		740,231	750,490	(10,259)			(10,259)		740,231		(20,785)	(20,785)	14,490		L
E8893G-10-2	BOLSAS Y MERCADOS ESPANOLES	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,553.000	187,126		139,782	156,134	170			170	(16,522)	139,782	27,073	20,271	47,344	7,926		U
F10689-11-9	BONDUELLE S.C.A.	D	08/17/2011	ITG Inc.	429.000	40,870		39,365	40,978	2,723			2,723	(4,336)	39,365	8,218	(6,713)	1,505	706		U
099724-10-6	BORG WARNER INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	173,051		128,835	205,502	(76,668)			(76,668)		128,835		44,217	44,217			L
N14952-26-6	BOSKALIS WESTMINSTER CT	D	08/17/2011	ITG Inc.	3,417.000	130,590		136,342	163,012	(46,382)			(46,382)	19,712	136,342	(4,875)	(878)	(5,752)	5,248		U
101121-10-1	BOSTON PPTYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	119,893		105,026	111,930	(6,118)			(6,118)		105,026		14,867	14,867	1,195		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	15,910		17,085	19,682	(2,597)			(2,597)		17,085		(1,175)	(1,175)			L
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	1,641		1,055	1,737	(682)			(682)		1,055		586	586			L
F11235-13-6	BOURBON SA	D	08/17/2011	Various	2,833.000	112,364		122,077	118,648	(6,826)			(6,826)	(12,555)	122,077	20,254	(29,966)	(9,712)	2,851		U
F11235-23-5	BOURBON SA RIGHTS	D	07/27/2011	Various	5,699.000	38									38		38	38			U
F11487-12-5	BOUYGUES SA	D	08/17/2011	ITG Inc.	10,916.000	369,622		537,434	385,726	28,087			28,087	28,629	537,434	3,402	(171,214)	(167,812)	22,018		L
104674-10-6	BRADY CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,040.000	56,040		68,370	66,524	1,845			1,845		68,370		(12,330)	(12,330)	1,102		L
105368-20-3	BRANDYWINE REALTY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	7,935		10,261	11,417	(1,146)			(1,146)		10,261		(2,327)	(2,327)	430		L
D12459-10-9	BRENNTAG AG	D	08/17/2011	ITG Inc.	1,658.000	168,177		158,660	168,386	(9,308)			(9,308)	(418)	158,660	13,254	(3,737)	9,517	2,424		U
109043-10-9	BRIGGS & STRATTON CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,680.000	37,348		53,089	52,769	320			320		53,089		(15,741)	(15,741)	590		L
109178-10-3	BRIGHAM EXPLORATION CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	36,351		13,449	38,136	(24,687)			(24,687)		13,449		22,902	22,902			L
109641-10-0	BRINKER INTERNATIONAL, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	35,434		30,743	34,661	(3,918)			(3,918)		30,743		4,690	4,690	730		L
109696-10-4	BRINKS COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	8,654		9,112	9,677	(565)			(565)		9,112		(457)	(457)	108		L
X07448-10-7	BRISA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	20,535.000	91,309		164,474	143,215	21,015			21,015	244	164,474	7,210	(80,374)	(73,165)	7,260		U
110122-10-8	BRISTOL MYERS SQUIBB CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	38,360.000	1,191,654		1,010,897	1,015,773	(4,876)			(4,876)		1,010,897		180,756	180,756	37,976		L
111320-10-7	BROADCOM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,860.000	268,583		254,963	342,303	(87,340)			(87,340)		254,963		13,620	13,620	2,122		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	16,692		18,048	17,983	66			66		18,048		(1,356)	(1,356)	369		L
N1677J-10-3	BRUNEL INTERNATIONAL	D	08/17/2011	ITG Inc.	1,095.000	33,821		31,565	43,151	(7,021)			(7,021)	(4,566)	31,565	6,590	(4,333)	2,257	1,053		A
117043-10-9	BRUNSWICK CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	34,111		42,246	43,852	(1,606)			(1,606)		42,246		(8,135)	(8,135)			L
118255-10-8	BUCKEYE TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	4,428		2,467	3,782	(1,314)			(1,314)		2,467		1,960	1,960	29		L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		07/08/2011	MERGER	9,520.000	875,840		654,831	792,084	(197,576)			(197,576)		654,831		221,009	221,009	460		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
T23079-11-3	BULGARI SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,736.000	276,255		114,460	170,013	(37,561)			(37,561)	(17,991)	114,460	22,169	139,626	161,795	2,269		U
F5895B-25-4	BULL SA	D	08/17/2011	ITG Inc.	9,942.000	53,656		32,617	45,304	(7,893)			(7,893)	(4,794)	32,617	6,809	14,229	21,039			U
F96888-11-4	BUREAU VERITAS SA	D	08/17/2011	ITG Inc.	2,137.000	165,395		110,584	161,975	(70,978)			(70,978)	19,587	110,584	(3,954)	58,765	54,811	3,018		A
T2320M-10-9	BUZZI UNICEM SPA EURO.6	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,121.000	140,341		116,567	138,326	(7,121)			(7,121)	(14,638)	116,567	22,577	1,198	23,774			U
G1826G-10-7	C&C GROUP ORD EURO.01	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	36,458.000	182,017		135,853	164,817	(11,523)			(11,523)	(17,441)	135,853	26,312	19,852	46,164	1,701		U
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,580.000	175,935		166,999	206,890	(39,892)			(39,892)		166,999		8,936	8,936	2,245		L
A1144Q-15-5	CA IMMOBILIEN	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	4,777.000	60,910		47,388	76,028	(20,595)			(20,595)	(8,045)	47,388	9,388	4,134	13,522			U
12673P-10-5	CA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,600.000	213,417		228,383	259,064	(30,681)			(30,681)		228,383		(14,966)	(14,966)	1,484		L
12686C-10-9	CABLEVISION SYSTEMS		09/29/2011	Various	5,400.000	313,983		320,675	182,736	(43,911)			(43,911)		320,675		(6,692)	(6,692)	2,295		L
127055-10-1	CABOT CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	19,628		22,754	28,614	(5,860)			(5,860)		22,754		(3,126)	(3,126)	410		L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	1,396		1,496	1,658	(162)			(162)		1,496		(100)	(100)			L
127097-10-3	CABOT OIL + GAS CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	85,300		44,713	50,719	(6,006)			(6,006)		44,713		40,587	40,587	121		L
127190-30-4	CACI INTERNATIONAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	11,076		10,313	11,748	(1,435)			(1,435)		10,313		763	763			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	29,435		21,012	25,606	(4,594)			(4,594)		21,012		8,423	8,423			L
E3641N-10-3	CAIXABANK SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	82,265.000	474,146		429,624	311,454	(29,469)			(29,469)	(19,529)	429,624	35,925	8,598	44,522	9,245		L
12802T-10-1	CAL DIVE INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,980.000	25,377		76,796	73,597	3,200			3,200		76,796		(51,419)	(51,419)			L
128030-20-2	CAL MAINE FOODS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	20,627		16,892	20,843	(3,950)			(3,950)		16,892		3,734	3,734	517		L
129603-10-6	CALGON CARBON CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	32,516		33,589	32,659	930			930		33,589		(1,073)	(1,073)			L
13054D-10-9	CALIFORNIA PIZZA KITCHEN INC		07/08/2011	MERGER	2,820.000	52,170		57,577	48,730	8,848			8,848		57,577		(5,407)	(5,407)			L
130788-10-2	CALIFORNIA WATER SERVICE GRP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,720.000	47,752		51,955	50,687	1,268			1,268		51,955		(4,203)	(4,203)	1,882		L
131347-30-4	CALPINE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,500.000	164,890		149,700	153,410	(3,710)			(3,710)		149,700		15,189	15,189			L
13342B-10-5	CAMERON INTERNATIONAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	69,184		60,190	81,168	(20,978)			(20,978)		60,190		8,994	8,994			L
134429-10-9	CAMPBELL SOUP CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,200.000	328,667		354,238	354,450	(212)			(212)		354,238		(25,571)	(25,571)	8,874		L
F13587-12-0	CAP GEMINI	D	08/17/2011	ITG Inc.	5,787.000	247,777		273,688	270,121	(26,061)			(26,061)	29,628	273,688	(7,129)	(18,782)	(25,911)	7,138		U
14040H-10-5	CAPITAL ONE FINL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,280.000	339,305		322,942	352,397	(29,454)			(29,454)		322,942		16,362	16,362	1,242		L
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	316.000	3,380		4,417	3,764	653			653		4,417		(1,037)	(1,037)	261		L
140288-10-1	CAPLEASE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,420.000	23,293		36,863	37,364	928			928		36,863		(13,570)	(13,570)	(144)		L
14149Y-10-8	CARDINAL HEALTH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	96,723		70,409	85,814	(15,406)			(15,406)		70,409		26,314	26,314	1,355		L
14161H-10-8	CARDTRONICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,000.000	23,511		11,808	17,700	(5,892)			(5,892)		11,808		11,703	11,703			L
14170T-10-1	CAREFUSION CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	24,745		24,866	26,214	(1,348)			(1,348)		24,866		(120)	(120)			L
X10788-10-1	CARGOTEC CORP	D	08/17/2011	ITG Inc.	1,338.000	45,215		33,398	69,785	(29,002)			(29,002)	(7,385)	33,398	6,972	4,845	11,817	983		U
143130-10-2	CARMAX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,980.000	167,439		167,614	222,522	(54,909)			(54,909)		167,614		(174)	(174)			L

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
143658-30-0	CARNIVAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,500.000	239,898		244,022	345,825	(101,804)			(101,804)		244,022		(4,124)	(4,124)	5,625		L
144285-10-3	CARPENTER TECHNOLOGY CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	78,332		66,548	68,408	(1,860)			(1,860)		66,548		11,784	11,784	918		L
F13923-11-9	CARREFOUR EUR2.50	D	08/17/2011	Various	26,291.000	1,119,051		1,460,048	1,083,850	44,942			44,942	131,065	1,460,048	(39,118)	(301,879)	(340,997)	34,810		L
146229-10-9	CARTER'S INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,500.000	46,924		46,392	44,265	2,127			2,127		46,392		532	532			L
147195-10-1	CASCADE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	690		521	946	(425)			(425)		521		169	169	10		L
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON		08/17/2011	Various	20.000																U
147528-10-3	CASEYS GENERAL STORES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	51,697		43,330	49,312	(5,982)			(5,982)		43,330		8,367	8,367	487		L
F14133-10-6	CASINO GUICH-PERR EUR1.53	D	08/17/2011	ITG Inc.	3,548.000	288,164		303,468	345,872	(84,229)			(84,229)	41,825	303,468	(10,850)	(4,455)	(15,304)	12,204		U
149123-10-1	CATERPILLAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,160.000	613,153		554,662	764,266	(209,603)			(209,603)		554,662		58,491	58,491	10,934		L
149205-10-6	CATO CORP NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	37,347		40,862	44,404	(3,542)			(3,542)		40,862		(3,516)	(3,516)	1,345		L
149847-10-5	CBEYOND INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	31,364		63,080	44,312	2,220			2,220		63,080		(31,716)	(31,716)			L
12497T-10-1	CBRE GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,000.000	99,327		174,398	36,045	(6,755)			(6,755)		174,398		(75,070)	(75,070)			L
124857-20-2	CBS CORP C LASS B		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,060.000	208,518		153,628	191,643	(38,015)			(38,015)		153,628		54,889	54,889	2,012		L
125137-10-9	CEC ENTERTAINMENT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,741		1,574	2,330	(756)			(756)		1,574		167	167	24		L
150602-20-9	CEDAR SHOPPING CENTERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	21,420.000	67,572		132,367	134,732	1,917			1,917		132,367		(64,795)	(64,795)	1,501		L
150838-10-0	CELADON GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,420.000	31,077		50,287	50,582	(294)			(294)		50,287		(19,211)	(19,211)			L
150870-10-3	CELANESE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	73,567		58,046	82,340	(24,294)			(24,294)		58,046		15,521	15,521	320		L
D1497R-11-2	CELESIO AG NPV	D	08/17/2011	ITG Inc.	3,560.000	57,577		88,969	30,334	(1,129)			(1,129)	2,973	88,969	661	(32,052)	(31,392)	1,866		U
151020-10-4	CELGENE CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,351.000	585,027		523,433	553,018	(29,586)			(29,586)		523,433		61,594	61,594			L
150934-60-2	CELL THERAPEUTICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,326.000	17,310		36,688	24,140	10,000	(9,537)		463		36,688		(19,378)	(19,378)			L
15135B-10-1	CENTENE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,920.000	56,274		42,877	48,653	(5,776)			(5,776)		42,877		13,397	13,397			L
156700-10-6	CENTURYLINK INC		09/29/2011	Various	2,449.248	82,419		91,363	54,481	(11,883)			(11,883)		91,363		(8,943)	(8,943)	3,487		L
15670S-10-5	CENVEO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,300.000	51,144		108,933	87,042	21,891			21,891		108,933		(57,790)	(57,790)			L
156708-10-9	CEPHALON INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	189,528		136,351	144,425	(8,073)			(8,073)		136,351		53,176	53,176			L
15670R-10-7	CEPHEID INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	42,676		15,734	24,570	(8,836)			(8,836)		15,734		26,942	26,942			L
156782-10-4	CERNER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	122,472		74,116	82,424	(8,308)			(8,308)		74,116		48,356	48,356			L
125269-10-0	CF INDUSTRIES HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	48,406		28,597	45,951	(17,354)			(17,354)		28,597		19,809	19,809	204		L
F2015W-10-2	CFAO SA	D	08/17/2011	ITG Inc.	1,315.000	53,979		33,537	57,234	(17,640)			(17,640)	(6,056)	33,537	7,001	13,440	20,442	1,471		U
B27818-13-5	CFE (CIE FRANCOIS DENTER)	D	08/17/2011	ITG Inc.	607.000	35,950		25,592	43,566	(13,364)			(13,364)	(4,610)	25,592	5,343	5,016	10,359	810		U
12541M-10-2	CH ENERGY GROUP INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	62,411		49,479	57,690	(8,212)			(8,212)		49,479		12,932	12,932	1,912		L
159864-10-7	CHARLES RIVER LAB		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	144,670		165,328	177,700	(12,372)			(12,372)		165,328		(20,658)	(20,658)			L
808513-10-5	CHARLES SCHWAB		09/29/2011	Various	5,895.600	67,871		70,983							70,983		(3,112)	(3,112)			L
G2110V-10-7	CHARTER LIMITED	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	12,961.000	169,763		126,141	157,629	(31,972)			(31,972)	(12,344)	126,141	15,379	28,244	43,622	3,294		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)
163731-10-2	CHEMICAL FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	11,285		16,635	16,391	244			244		16,635		(5,350)	(5,350)	444		L
165167-10-7	CHESAPEAKE ENERGY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,380.000	223,941		196,483	217,126	(20,643)			(20,643)		196,483		27,459	27,459	1,990		L
166764-10-0	CHEVRON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	32,260.000	3,019,946		2,585,139	2,943,725	(358,586)			(358,586)		2,585,139		434,807	434,807	73,553		L
168615-10-2	CHICO FAS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	3,306		3,325	3,368	(43)			(43)		3,325		(20)	(20)	42		L
16934Q-10-9	CHIMERA INVESTMENT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	9,483		13,227	13,563	(336)			(336)		13,227		(3,744)	(3,744)	1,452		L
16942J-10-5	CHINA SECURITY & SURVEILLANCE TECHNOLOGY	R	09/16/2011	MERGER	15,380.000	99,970		76,835	81,975	(5,141)			(5,141)		76,835		23,135	23,135			L
169656-10-5	CHIPOTLE MEXICAN GRILL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	175,258		115,585	119,090	(3,504)			(3,504)		115,585		59,673	59,673			L
171046-10-5	CHRISTOPHER AND BANKS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	18,789		34,968	33,579	1,389			1,389		34,968		(16,179)	(16,179)	983		L
171232-10-1	CHUBB CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,380.000	564,345		500,166	559,423	(59,257)			(59,257)		500,166		64,179	64,179	10,787		L
171340-10-2	CHURCH & DWIGHT CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	56,011		38,939	43,483	(4,543)			(4,543)		38,939		17,071	17,071	1,071		L
171484-10-8	CHURCHILL DOWNS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	10,790		10,468	12,152	(1,684)			(1,684)		10,468		322	322	140		L
F80343-10-0	CIE DE ST-GOBAIN EUR4	D	08/17/2011	ITG Inc.	17,350.000	872,739		976,976	892,621	4,762			4,762	79,593	976,976	(7,546)	(96,691)	(104,237)	24,055		U
F43071-10-3	CIE GEN GEOPHYSIQU COMMON STOCK	D	08/17/2011	ITG Inc.	7,969.000	197,643		179,456	242,532	(90,314)			(90,314)	27,238	179,456	(5,102)	23,289	18,187			U
125509-10-9	CIGNA CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,500.000	190,110		150,046	164,970	(14,924)			(14,924)		150,046		40,064	40,064	180		L
171798-10-1	CIMAREX ENERGY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	17,312		20,511	26,559	(6,048)			(6,048)		20,511		(3,198)	(3,198)	84		L
X13765-10-6	CIMPOR CIMENTOS DE PORT	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	26,261.000	204,183		199,696	177,921	9,133			9,133	12,642	199,696	(2,468)	6,954	4,487	6,066		U
172062-10-1	CINCINNATI FINL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	12,217		12,328	14,577	(2,250)			(2,250)		12,328		(110)	(110)	552		L
172908-10-5	CINTAS COR P COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,200.000	178,557		165,955	173,352	(7,397)			(7,397)		165,955		12,602	12,602			L
T28980-12-5	CIR SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	85,872.000	195,618		162,788	143,107	2,332			2,332	(355)	162,788	10,304	22,527	32,831	2,580		U
17275R-10-2	CISCO SYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	92,780.000	1,471,138		1,745,550	1,303,621	(43,864)			(43,864)		1,745,550		(274,412)	(274,412)	9,433		L
17306X-10-2	CITI TRENDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,840.000	22,047		41,014	45,172	17,862			17,862		41,014		(18,967)	(18,967)			L
172967-42-4	CITIGROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	45,480.000	1,210,268		1,902,813	2,151,204	(248,391)			(248,391)		1,902,813		(692,545)	(692,545)	910		L
177376-10-0	CITRIX SYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,100.000	233,459		233,542	280,481	(46,939)			(46,939)		233,542		(84)	(84)			L
177835-10-5	CITY HOLDING CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	9,320		11,896	12,318	(422)			(422)		11,896		(2,576)	(2,576)	347		L
X1422T-11-6	CITYCON	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	15,244.000	55,152		42,520	62,742	(11,761)			(11,761)	(6,639)	42,520	8,424	4,208	12,632	749		U
184499-10-1	CLEAN ENERGY FUELS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	18,185		21,909	21,867	42			42		21,909		(3,724)	(3,724)			L
12561W-10-5	CLECO CORP. HOLDING CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	44,881		32,745	39,988	(7,243)			(7,243)		32,745		12,136	12,136	1,053		L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	111,116		120,993	160,701	(39,707)			(39,707)		120,993		(9,878)	(9,878)	1,154		L
189054-10-9	CLOROX CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,720.000	382,969		368,379	361,962	6,417			6,417		368,379		14,590	14,590	9,724		L
F18690-10-1	CLUB MEDITERRANEE	D	08/17/2011	ITG Inc.	3,700.000	78,238		46,775	76,415	(21,553)			(21,553)	(8,086)	46,775	9,765	21,697	31,462			U
125720-10-5	CME GROUP INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	265,784		321,975	334,620	(12,645)			(12,645)		321,975		(56,190)	(56,190)	4,368		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)
12621E-10-3	CNO FINANCIAL GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	4,531		5,001	5,560	(559)			(559)		5,001		(470)	(470)			L
F1876N-31-8	CNP ASSURANCES	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	6,173.000	111,715		111,403	111,403	(1,069)			(1,069)	1,069	111,403	6,896	(6,584)	312	5,699		U
189754-10-4	COACH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,020.000	164,208		125,267	167,036	(41,769)			(41,769)		125,267		38,940	38,940	1,586		L
191098-10-2	COCA COLA BOTTLING COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	26,415		23,640	26,678	(3,038)			(3,038)		23,640		2,775	2,775	360		L
191216-10-0	COCA COLA CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	26,120.000	1,799,584		1,455,083	1,717,912	(262,830)			(262,830)		1,455,083		344,501	344,501	24,553		L
X1435J-10-5	COCA COLA HELLENIC BOTTLING CO SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	21,986.000	560,082		465,695	520,316	(44,718)			(44,718)	(46,874)	465,695	71,276	23,112	94,387			U
192108-50-4	COEUR D'ALENE MINES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	18,295		15,324	22,949	(7,625)			(7,625)		15,324		2,971	2,971			L
B25654-13-6	COFINIMMO	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	521.000	67,811		57,159	67,818	(3,483)			(3,483)	(7,177)	57,159	11,324	(671)	10,653	4,112		U
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	5,889		3,994	5,939	(1,945)			(1,945)		3,994		1,895	1,895			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,120.000	530,351		474,419	595,115	(120,696)			(120,696)		474,419		55,932	55,932			L
19247A-10-0	COHEN STEERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	68,541		57,582	57,942	(360)			(360)		57,582		10,959	10,959	3,219		L
192576-10-6	COHU INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,280.000	12,739		20,545	21,222	(677)			(677)		20,545		(7,806)	(7,806)	230		L
193068-10-3	COLDWATER CREEK INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,920.000	9,986		11,088	25,106	1,505			1,505		11,088		(1,102)	(1,102)			L
194162-10-3	COLGATE PALMOLIVE CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,120.000	904,093		780,829	813,344	(32,516)			(32,516)		780,829		123,264	123,264	17,103		L
D15460-14-6	COLONIA REAL ESTATE	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	3,705.000	22,978		17,220	27,429	(7,306)			(7,306)	(2,903)	17,220	3,412	2,346	5,758			U
B26882-16-5	COLRUYT	D	08/17/2011	ITG Inc.	6,029.000	305,397		301,262	306,554	(38,912)			(38,912)	33,620	301,262	(7,841)	11,977	4,136			U
199333-10-5	COLUMBUS MCKINNON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	31,855		51,648	58,928	(7,280)			(7,280)		51,648		(19,792)	(19,792)			L
20030N-10-1	COMCAST CORP NEW CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	26,480.000	578,858		475,485	581,766	(106,280)			(106,280)		475,485		103,372	103,372	8,460		L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,100.000	326,019		263,546	314,231	(50,685)			(50,685)		263,546		62,473	62,473	4,824		L
200340-10-7	COMERICA INC		09/29/2011	Various	3,490.740	82,024		113,170							113,170		(31,146)	(31,146)			L
199908-10-4	COMFORT SYSTEMS USA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	8,530		11,065	12,907	(1,842)			(1,842)		11,065		(2,535)	(2,535)	147		L
D15642-10-7	COMMERZBANK AG	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	30,501.000	87,439		131,323	136,240	30,058			30,058	13,928	131,323	(1,541)	(42,343)	(43,884)			L
203233-10-1	COMMONWEALTH REIT		09/29/2011	Various	300.000	6,725		8,120	7,653	(400)			(400)		8,120		(1,394)	(1,394)	376		L
204166-10-2	COMMVAULT SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	6,844		4,030	5,152	(1,121)			(1,121)		4,030		2,814	2,814			L
B2878R-12-9	COMPAGNIE MARITIME BELGE SA	D	08/17/2011	ITG Inc.	1,116.000	25,672		29,488	34,375	(1,249)			(1,249)	(3,638)	29,488	6,156	(9,972)	(3,816)	1,280		U
204510-10-4	COMPASS DIVERSIFIED HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,360.000	53,141		51,738	77,128	(25,391)			(25,391)		51,738		1,404	1,404	4,622		L
205306-10-3	COMPUTER PROGRAMS SYSTEMS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	59,447		39,497	41,219	(1,723)			(1,723)		39,497		19,951	19,951	950		L
205363-10-4	COMPUTER S CIENCES CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	47,091		82,727	84,320	(1,593)			(1,593)		82,727		(35,636)	(35,636)	1,020		L
205826-20-9	COMTECH TELECOMM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	10,034		11,532	9,983	1,549			1,549		11,532		(1,497)	(1,497)	270		L
205887-10-2	CONAGRA INC		09/29/2011	Various	18,540.000	451,379		400,399	418,633	(18,234)			(18,234)		400,399		50,980	50,980	12,793		L
20605P-10-1	CONCHO RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	164,291		171,458	194,627	(23,169)			(23,169)		171,458		(7,167)	(7,167)			L
207410-10-1	CONMED CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	27,948		24,867	32,245	(7,377)			(7,377)		24,867		3,081	3,081			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)
207797-10-1	CONNECTICUT WATER SVC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,880.000	47,252		43,727	52,414	(8,687)			(8,687)		43,727		3,524	3,524	1,321		L
20825C-10-4	CONOCOPHILLIPS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	26,540.000	1,697,330		1,531,148	1,807,374	(276,226)			(276,226)		1,531,148		166,182	166,182	52,549		L
20854P-10-9	CONSOL ENERGY INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	149,816		171,826	209,582	(37,756)			(37,756)		171,826		(22,011)	(22,011)	1,290		L
209034-10-7	CONSOLIDATED COMMUNICATIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	31,919		27,044	33,582	(6,538)			(6,538)		27,044		4,875	4,875	2,022		L
209115-10-4	CONSOLIDATED EDISON INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,640.000	207,702		173,728	180,435	(6,707)			(6,707)		173,728		33,974	33,974	6,552		L
210313-10-2	CONSTANT CONTACT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	10,479		11,546	18,594	(7,049)			(7,049)		11,546		(1,067)	(1,067)			L
210371-10-0	CONSTELLATION ENERG		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	53,959		39,585	42,882	(3,297)			(3,297)		39,585		14,374	14,374	734		L
E31774-11-5	CONSTRUCCIONES Y AUXILIAR DE FERROCARRIL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	185.000	103,789		72,477	96,415	(13,735)			(13,735)	(10,203)	72,477	14,037	17,275	31,312	2,370		U
21077F-10-0	CONTANGO ORE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	98.000	1,201		532	1,029	(497)			(497)		532		670	670			L
D16212-14-0	CONTINENTAL AG	D	08/17/2011	ITG Inc.	2,326.000	179,526		101,808	181,273	(60,283)			(60,283)	(19,182)	101,808	21,254	56,465	77,719			U
212485-10-6	CONVERGYS CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	8,528		10,746	11,853	(1,107)			(1,107)		10,746		(2,218)	(2,218)			L
A1359Y-10-9	CONWERT IMMOBILIEN INVEST	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	4,195.000	57,415		42,628	60,291	(11,282)			(11,282)	(6,380)	42,628	8,445	6,341	14,787	1,348		U
G24140-10-8	COOPER INDUSTRIES LTD SHS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	173,336		174,597	209,844	(35,247)			(35,247)		174,597		(1,260)	(1,260)	3,060		L
217204-10-6	COPART INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,260.000	88,675		83,233	84,411	(1,178)			(1,178)		83,233		5,442	5,442			L
21871D-10-3	CORELOGIC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	90,348		165,586	151,864	13,722			13,722		165,586		(75,238)	(75,238)			L
218868-10-7	CORINTHIAN COLLEGES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,400.000	16,992		53,286	47,307						53,286		(36,294)	(36,294)			L
N2273C-10-4	CORIO	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,430.000	76,119		103,230	91,753	1,597			1,597	9,881	103,230	(3,460)	(23,651)	(27,111)	4,679		U
219350-10-5	CORNING IN C COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	23,920.000	302,283		437,442	462,134	(24,693)			(24,693)		437,442		(135,159)	(135,159)	3,588		L
22025Y-40-7	CORRECTIONS CORP OF AMERICA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	24,975		21,824	27,065	(5,241)			(5,241)		21,824		3,151	3,151			L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,740.000	394,703		275,321	342,275	(66,954)			(66,954)		275,321		119,382	119,382	3,247		L
222795-10-6	COUSINS PROPERTY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	10,272		13,499	14,345	(846)			(846)		13,499		(3,227)	(3,227)	232		L
222862-10-4	COVENTRY HEALTH CARE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,900.000	112,890		85,177	102,960	(17,783)			(17,783)		85,177		27,713	27,713			L
G2554F-11-3	COVIDIEN PLC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,860.000	399,686		396,598	404,548	(7,949)			(7,949)		396,598		3,088	3,088	5,316		U
X1676B-11-8	CRAMO OYJ-B SHS	D	08/17/2011	ITG Inc.	1,732.000	22,761		22,124	44,160	(14,667)			(14,667)	(4,673)	22,124	4,619	(3,982)	637	209		U
224399-10-5	CRANE CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	21,887		20,880	24,642	(3,762)			(3,762)		20,880		1,007	1,007	432		L
225310-10-1	CREAD ACCEPTANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	20,288		13,617	20,086	(6,470)			(6,470)		13,617		6,671	6,671			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	32,311.000	296,614		284,344	410,359	(68,359)			(68,359)	(57,656)	284,344	70,079	(57,808)	12,271	17,701		L
225447-10-1	CREE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	45,028		55,088	108,060	(13,016)			(13,016)		55,088		(10,059)	(10,059)			L
G25508-10-5	CRH PLC ORD EUR0.32(DUBLIN LISTING)	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	63,793.000	1,227,219		1,066,083	1,263,791	(408,719)			(408,719)	146,401	1,066,083	(42,803)	203,938	161,135	38,533		U
E3641N-13-7	CRITERIA CAIXACORP SA RIGHTS	D	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	82,265.000	6,021											6,021	6,021			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)
22765Y-10-4	CROSSTEX ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	5,802		2,429	3,721	(1,293)			(1,293)		2,429		3,373	3,373	113		L
228227-10-4	CROWN CASTLE INTL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,300.000	259,204		245,256	276,129	(30,873)			(30,873)		245,256		13,948	13,948			L
228368-10-6	CROWN HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,980.000	92,280		84,145	99,472	(15,328)			(15,328)		84,145		8,136	8,136			L
N2366U-20-1	CSM	D	08/17/2011	ITG Inc.	5,119.000	121,228		161,913	179,154	(9,571)			(9,571)	(7,670)	161,913	20,921	(61,607)	(40,686)	5,536		U
126408-10-3	CSX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	26,800.000	520,052		499,213	577,183	(77,970)			(77,970)		499,213		20,840	20,840	19,832		L
12642X-10-6	CTC MEDIA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,780.000	72,355		137,619	182,285	(44,666)			(44,666)		137,619		(65,264)	(65,264)	2,956		L
D1648T-10-8	CTS EVENTIM AG	D	08/17/2011	Various	1,288.000	74,255		61,687							61,687	6,116	6,453	12,569			U
229663-10-9	CUBESMART		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	23,276		23,522	25,350	(1,808)			(1,808)		23,522		(246)	(246)	538		L
229678-10-7	CUBIST PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	47,786		26,280	29,104	(2,824)			(2,824)		26,280		21,506	21,506			L
231021-10-6	CUMMINS IN C COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,720.000	405,671		367,860	519,247	(151,387)			(151,387)		367,860		37,811	37,811	4,366		L
231561-10-1	CURTIS WRIGHT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,940.000	56,211		64,182	64,408	(226)			(226)		64,182		(7,971)	(7,971)	310		L
126650-10-0	CVS CAREMARK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	21,560.000	732,295		705,770	749,641	(43,871)			(43,871)		705,770		26,525	26,525	8,085		L
232572-10-7	CYMER, INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	8,518		7,456	9,915	(2,459)			(2,459)		7,456		1,062	1,062			L
232806-10-9	CYPRESS SEMICONDUCTOR CORP.		07/25/2011	DISTRIBUTION	0.000	1,487		1,487							1,487						L
232820-10-0	CYTEC INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	13,746		17,545	20,163	(2,618)			(2,618)		17,545		(3,798)	(3,798)	143		L
233293-10-9	D P L, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,260.000	158,649		135,396	135,235	161			161		135,396		23,253	23,253	5,247		L
23331A-10-9	D R HORTON INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,120.000	84,482		93,817	108,802	(14,985)			(14,985)		93,817		(9,334)	(9,334)	1,026		L
D1668R-12-3	DAIMLERCHRYSLER	D	08/17/2011	ITG Inc.	38,880.000	2,134,651		2,069,096	2,645,584	(896,407)			(896,407)	319,919	2,069,096	(73,974)	139,529	65,555	76,750		L
235851-10-2	DANAHER CO RP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,940.000	256,814		220,717	280,190	(59,472)			(59,472)		220,717		36,097	36,097	356		L
T73148-11-5	DANIELI & CO SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	7,147.000	194,128		173,705	118,065	(37,703)			(37,703)	(12,494)	173,705	14,014	6,409	20,423			U
236442-10-9	DANVERS BANCORP INC		07/01/2011	MERGER	3,480.000	76,719		56,682	59,018	(5,337)			(5,337)		56,682		20,037	20,037	273		L
237194-10-5	DARDEN RESTAURANTS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,800.000	78,270		71,894	83,592	(11,698)			(11,698)		71,894		6,376	6,376	1,926		L
237266-10-1	DARLING INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	774		424	797	(373)			(373)		424		350	350			L
F2457H-10-0	DASSAULT SYSTEMES	D	08/17/2011	ITG Inc.	2,761.000	217,187		162,397	208,164	(70,939)			(70,939)	25,172	162,397	(5,806)	60,596	54,790	1,797		U
T24091-11-7	DAVIDE CAMPARI-MILANO SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	71,213.000	591,225		386,459	463,441	(46,779)			(46,779)	(30,203)	386,459	53,211	151,555	204,766	5,134		U
23918K-10-8	DAVITA INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	78,344		78,972	86,168	(7,196)			(7,196)		78,972		(628)	(628)			L
G2689P-10-1	DCC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,478.000	172,377		173,115	118,989	(20,208)			(20,208)	(12,591)	173,115	17,407	(18,145)	(737)	4,478		U
242309-10-2	DEALERTRACK HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,360.000	54,691		55,937	67,435	(11,498)			(11,498)		55,937		(1,246)	(1,246)			L
242370-10-4	DEAN FOODS CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,780.000	80,486		89,965	77,615	12,350			12,350		89,965		(9,480)	(9,480)			L
B33199-11-6	DECEUNINCK NV	D	08/17/2011	ITG Inc.	13,823.000	25,850		28,041	33,803	(2,186)			(2,186)	(3,577)	28,041	5,854	(8,044)	(2,190)			U
243537-10-7	DECKERS OUTDOOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	30,971		9,270	25,517	(16,247)			(16,247)		9,270		21,701	21,701			L
244199-10-5	DEERE & CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,040.000	339,978		327,351	418,572	(91,221)			(91,221)		327,351		12,627	12,627	5,594		L
B33432-12-9	DELHAIZE GROUP NPV	D	08/17/2011	ITG Inc.	5,803.000	395,313		446,708	428,597	(33,717)			(33,717)	51,828	446,708	(15,971)	(35,425)	(51,395)	10,902		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)
24702R-10-1	DELL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	29,400.000	438,754		393,495	398,370	(4,875)			(4,875)		393,495		45,259	45,259			L
247361-70-2	DELTA AIR LINES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,660.000	53,343		76,622	83,916	(7,294)			(7,294)		76,622		(23,279)	(23,279)			U
N25633-10-3	DELTA LLOYD NV COMMON STOCK	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	4,558.000	82,386		93,405	91,881	1,752			1,752	(228)	93,405	6,911	(17,930)	(11,019)	5,648		U
N25633-13-7	DELTA LLOYD NV RIGHTS	D	08/24/2011	DIRECT	11,873.000																U
247850-10-0	DELTIC TIMBER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	72,168		66,194	73,242	(7,048)			(7,048)		66,194		5,974	5,974	293		L
D17567-10-4	DEMAG CRANES AG	D	08/18/2011	Various	1,013.000	66,255		29,561	48,902	(14,166)			(14,166)	(5,175)	29,561	6,062	30,632	36,694	625		U
248230-10-7	DENDREON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	7,787		31,560	30,031	1,529			1,529		31,560		(23,773)	(23,773)			L
249030-10-7	DENTSPLY I NTL INC NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	54,145		58,166	58,772	(606)			(606)		58,166		(4,021)	(4,021)	258		L
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	33,059.000	1,360,156		1,744,687	1,709,635	21,006			21,006	(4,239)	1,744,687	127,956	(512,488)	(384,531)	26,077		U
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	7,218.000	429,591		612,654	443,842	58,995			58,995	47,326	612,654	(16,914)	(166,148)	(183,063)	15,743		L
D1908N-10-6	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	D	08/17/2011	ITG Inc.	22,225.000	391,197		385,190	488,556	(83,310)			(83,310)	(20,056)	385,190	48,966	(42,959)	6,007	14,561		L
D19225-10-7	DEUTSCHE POST AG COM STK	D	08/17/2011	ITG Inc.	39,789.000	629,356		733,910	672,074	4,849			4,849	56,987	733,910	(2,748)	(101,806)	(104,554)	36,561		U
D2035M-10-2	DEUTSCHE TELEKOM A COMMON STOCK	D	08/17/2011	ITG Inc.	119,991.000	1,652,663		1,550,106	1,543,000	(50,748)			(50,748)	57,853	1,550,106	60,568	41,989	102,557	118,486		U
D2046U-17-6	DEUTSCHE WOHNEN AG	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	3,651.000	51,492		26,758	50,740	(18,613)			(18,613)	(5,369)	26,758	5,301	19,432	24,734	1,047		U
D39176-10-8	DEUTZ AG	D	08/17/2011	ITG Inc.	5,779.000	41,232		29,001	48,760	(14,599)			(14,599)	(5,160)	29,001	6,054	6,177	12,231			U
25179M-10-3	DEVON ENERGY CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,340.000	477,786		568,535	654,773	(86,238)			(86,238)		568,535		(90,749)	(90,749)	4,170		L
F26011-10-0	DEVOTEAM SA	D	08/18/2011	Various	1,631.000	37,696		35,692	42,719	(2,513)			(2,513)	(4,513)	35,692	7,319	(5,315)	2,004	994		U
251893-10-3	DEVRY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	771		1,126	960	166			166		1,126		(355)	(355)	5		L
252131-10-7	DEXCOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	6,451		5,236	7,098	(1,862)			(1,862)		5,236		1,215	1,215			L
B3357R-21-8	DEXIA SA	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	26,528.000	63,409		116,359	79,533	17,328			17,328	9,123	116,359	(4,561)	(48,390)	(52,951)			U
23324T-10-7	DFC GLOBAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	15,405		8,900	13,361	(4,460)			(4,460)		8,900		6,504	6,504			L
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	D	08/17/2011	ITG Inc.	3,008.000	55,132		31,084	68,374	(30,054)			(30,054)	(7,235)	31,084	6,489	17,558	24,048			U
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,920.000	164,851		219,000	195,260	23,739			23,739		219,000		(54,148)	(54,148)	7,665		L
T3475Y-10-4	DIASORIN SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,603.000	175,171		140,308	121,767	(3,001)			(3,001)	(12,885)	140,308	20,790	14,073	34,863	1,747		U
D2837E-10-0	DIC ASSET AG	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	2,478.000	21,819		17,894	27,339	(6,261)			(6,261)	(2,893)	17,894	3,545	381	3,926	948		U
253651-10-3	DIEBOLD, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	45,449		49,663	51,921	(2,258)			(2,258)		49,663		(4,214)	(4,214)	1,361		L
B49343-18-7	DIETEREN SA	D	08/17/2011	ITG Inc.	1,383.000	80,885		57,977	87,231	(20,023)			(20,023)	(9,231)	57,977	12,103	10,805	22,909	639		U
253798-10-2	DIGI INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,360.000	50,169		38,005	48,396	(10,391)			(10,391)		38,005		12,164	12,164			L
25389M-87-7	DIGITALGLOBE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,204		1,707	1,903	(196)			(196)		1,707		(503)	(503)			L
254067-10-1	DILLARDS I NC CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	51,421		17,038	42,493	(25,455)			(25,455)		17,038		34,382	34,382	146		L
254543-10-1	DIODES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	15,409		17,613	22,132	(4,519)			(4,519)		17,613		(2,204)	(2,204)			L
F26334-10-6	DIOR (CHRISTIAN)	D	08/17/2011	ITG Inc.	3,070.000	441,125		329,852	438,554	(157,891)			(157,891)	49,190	329,852	(9,313)	120,585	111,272	4,521		U
25490A-10-1	DIRECTV		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,540.000	722,453		636,067	660,442	(24,375)			(24,375)		636,067		86,386	86,386			L
254709-10-8	DISCOVER FINL SVCS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,280.000	218,731		138,655	171,958	(33,303)			(33,303)		138,655		80,076	80,076	1,299		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)
25470F-30-2	DISCOVERY COMMUNICATIONS CL C		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,680.000	169,653		153,731	171,709	(17,979)			(17,979)		153,731		15,923	15,923			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,540.000	98,890		95,428	105,918	(10,490)			(10,490)		95,428		3,462	3,462			L
25470M-10-9	DISH NETWORK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	36,845		24,361	27,131	(2,770)			(2,770)		24,361		12,484	12,484			L
254687-10-6	DISNEY WALT CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	31,320.000	967,165		1,053,468	1,174,813	(121,345)			(121,345)		1,053,468		(86,304)	(86,304)	12,528		L
E3685C-10-4	DISTRIBUIDORA INTERNACIONAL	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	58,168.000	243,689		365,893							365,893	(15,053)	(107,151)	(122,204)			U
25659T-10-7	DOLBY LABORATORIES CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,851		5,737	6,670	(933)			(933)		5,737		(2,886)	(2,886)			L
256746-10-8	DOLLAR TREE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,320.000	174,699		98,506	130,106	(31,600)			(31,600)		98,506		76,193	76,193			L
25746U-10-9	DOMINION RES INC VA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,600.000	1,002,289		833,554	837,312	(3,758)			(3,758)		833,554		168,735	168,735	28,959		L
257559-20-3	DOMTAR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	15,730		9,308	16,702	(7,395)			(7,395)		9,308		6,423	6,423	187		L
257867-10-1	DONNELLEY R R + SONS CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,260.000	32,806		39,500	39,482	18			18		39,500		(6,694)	(6,694)	1,763		L
260543-10-3	DOW CHEM CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,280.000	464,493		519,297	658,219	(138,922)			(138,922)		519,297		(54,805)	(54,805)	10,604		L
261608-10-3	DRESSER RAND GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	37,653		29,574	37,479	(7,905)			(7,905)		29,574		8,079	8,079			L
23334L-10-2	DSW INC CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	25,922		9,858	21,896	(12,038)			(12,038)		9,858		16,064	16,064	84		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,780.000	444,772		435,170	537,706	(102,536)			(102,536)		435,170		9,602	9,602	13,259		L
26441C-10-5	DUKE ENERGY HLDG CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	30,320.000	608,232		518,369	539,999	(21,630)			(21,630)		518,369		89,863	89,863	22,437		L
264411-50-5	DUKE REALTY CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	15,523		16,036	18,192	(1,826)			(1,826)		16,036		(512)	(512)	465		L
26483E-10-0	DUN AND BRADSTREET CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	3,764		4,560	4,925	(366)			(366)		4,560		(795)	(795)	65		L
266130-10-6	DUPONT FABROS TECHNOLOGY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	13,452		13,887	14,038	(151)			(151)		13,887		(435)	(435)	238		L
X1890Z-11-5	DUTY FREE SHOPS FOLLI FOLLIE GROUP	D	08/02/2011	Various	5,818.000	75,403		91,952							91,952	(1,113)	(15,437)	(16,550)			U
26746E-10-3	DYAX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,640.000	20,538		25,155	31,501	3,386			3,386		25,155		(4,617)	(4,617)			L
267475-10-1	DYCOM INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	13,386		8,297	12,390	(4,093)			(4,093)		8,297		5,089	5,089			L
D24914-13-3	E.ON AG CMN STK	D	08/17/2011	ITG Inc.	78,505.000	1,712,482		2,347,959	1,323,202	(2,651)			(2,651)	(56,299)	2,347,959	178,936	(814,413)	(635,477)	124,451		U
F17114-10-3	EADS(EURO AERO DEF EUR1	D	08/17/2011	ITG Inc.	17,935.000	574,180		360,029	417,979	(104,080)			(104,080)	46,130	360,029	(9,576)	223,727	214,150	4,885		L
Y2187A-10-1	EAGLE BULK SHIPPING INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,240.000	15,379		22,915	46,015	2,383			2,383		22,915		(7,536)	(7,536)			L
26969P-10-8	EAGLE MATERIALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	7,127		11,162	11,865	(703)			(703)		11,162		(4,035)	(4,035)	126		L
277276-10-1	EASTGROUP PROPERTY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	52,157		53,321	56,709	(2,749)			(2,749)		53,321		(1,165)	(1,165)	1,381		L
277432-10-0	EASTMAN CH EM CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	17,008		15,631	20,179	(4,548)			(4,548)		15,631		1,377	1,377	338		L
278058-10-2	EATON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,940.000	218,821		224,095	301,485	(77,390)			(77,390)		224,095		(5,274)	(5,274)	8,078		L
278265-10-3	EATON VANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,520.000	56,819		73,158	76,180	(3,021)			(3,021)		73,158		(16,339)	(16,339)	1,361		L
278642-10-3	EBAY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	14,780.000	456,714		325,958	411,327	(85,369)			(85,369)		325,958		130,756	130,756			L
E38028-13-5	EBRO PULEVA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	14,818.000	283,832		262,847	313,457	(25,045)			(25,045)	(25,565)	262,847	41,582	(20,597)	20,985	9,143		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)
278865-10-0	ECOLAB INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,140.000	155,368		152,612	158,319	(5,707)			(5,707)		152,612		2,757	2,757	1,649		L
F3192L-10-9	EDENRED	D	08/17/2011	ITG Inc.	6,503.000	174,980		122,523	153,944	(50,037)			(50,037)	18,616	122,523	(4,380)	56,838	52,457	3,977		U
F31932-10-0	EDF ENERGIES NOUVELLES	D	08/24/2011	MERGER	3,380.000	194,950		142,207	142,999	(438)			(438)	(354)	142,207	11,622	41,121	52,743	1,710		U
281020-10-7	EDISON INTL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,600.000	327,463		293,017	331,960	(38,943)			(38,943)		293,017		34,446	34,446	8,256		L
E3847K-10-1	EDP RENOVAVEIS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	28,548.000	182,698		168,685	165,452	(15,933)			(15,933)	19,167	168,685	(7,299)	21,312	14,013			U
28176E-10-8	EDWARDS LIFESCIENCES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,080.000	145,790		119,350	168,147	(48,797)			(48,797)		119,350		26,440	26,440			L
X1898P-10-1	EFG EUROBANK ERGAS EUR3.30	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	28,921.000	114,158		135,454	115,141	(3,936)			(3,936)	(12,184)	135,454	19,478	(40,773)	(21,295)			U
F2924U-10-6	EIFFAGE	D	08/17/2011	ITG Inc.	1,873.000	86,834		108,830	82,608	17,161			17,161	9,061	108,830	(2,834)	(19,162)	(21,996)	2,830		U
28336L-10-9	EL PASO CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,940.000	69,678		45,984	54,214	(8,231)			(8,231)		45,984		23,694	23,694	118		L
284131-20-8	ELAN CORP. PLC (ADR)	R	08/01/2011	MORGAN STANLEY CO. INC. NEW YORK	48,123.000	537,581		314,376	258,973	35,213			35,213		314,376		223,205	223,205			L
F2940H-11-3	ELECTRICITE DE FRA COM STK	D	08/17/2011	ITG Inc.	11,822.000	365,398		489,554	484,915	107,001			107,001	44,147	489,554	(3,360)	(120,796)	(124,156)	8,488		U
285229-10-0	ELECTRO SCIENTIFIC INDUSTRIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,020.000	35,785		41,395	48,411	(7,015)			(7,015)		41,395		(5,610)	(5,610)			L
285512-10-9	ELECTRONIC ARTS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,240.000	129,055		98,145	102,211	(4,067)			(4,067)		98,145		30,910	30,910			L
286082-10-2	ELECTRONICS FOR IMAGING, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,800.000	39,196		35,100	40,068	(4,968)			(4,968)		35,100		4,096	4,096			L
532457-10-8	ELI LILLY & CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,240.000	831,311		781,809	779,290	2,520			2,520		781,809		49,501	49,501	32,693		L
X1949T-10-2	ELISA A	D	08/17/2011	ITG Inc.	3,803.000	78,280		75,737	82,684	(16,945)			(16,945)	9,999	75,737	(2,708)	5,251	2,543	4,161		U
X1959E-10-2	ELLAKTOR SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	15,332.000	58,788		50,253	68,636	(11,120)			(11,120)	(7,263)	50,253	9,733	(1,197)	8,536	521		U
D98542-10-9	ELRINGKLINGER AG	D	08/17/2011	ITG Inc.	1,971.000	48,003		43,265	67,941	(17,486)			(17,486)	(7,190)	43,265	9,032	(4,294)	4,738	728		U
268648-10-2	EMC CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	38,900.000	833,171		732,728	890,810	(158,082)			(158,082)		732,728		100,443	100,443			L
291005-10-6	EMERITUS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	15,534		22,491	21,287	1,204			1,204		22,491		(6,957)	(6,957)			L
291011-10-4	EMERSON ELEC CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,040.000	438,338		484,478	573,987	(89,509)			(89,509)		484,478		(46,140)	(46,140)	10,391		L
291641-10-8	EMPIRE DISTRICT ELECTRIC CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	10,926		10,670	12,432	(1,762)			(1,762)		10,670		257	257	358		L
292218-10-4	EMPLOYERS HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,360.000	43,316		52,118	58,733	(6,615)			(6,615)		52,118		(8,802)	(8,802)	605		L
E41759-10-6	ENAGAS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,101.000	339,940		321,079	300,979	(14,766)			(14,766)	34,866	321,079	(13,844)	32,705	18,861	9,987		U
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		09/29/2011	Various	2,180.264	63,126		66,456	63,850	(2,540)			(2,540)		66,456		(3,331)	(3,331)			L
292562-10-5	ENCORE WIRE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,520.000	52,916		53,604	63,202	(9,598)			(9,598)		53,604		(688)	(688)	151		L
29264F-20-5	ENDO PHARMACEUTICALS HLDGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	15,270		11,881	19,283	(7,402)			(7,402)		11,881		3,389	3,389			L
T3679C-10-6	ENEL GREEN POWER SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	200,595.000	492,889		457,529	316,523	2,313			2,313	(785)	457,529	23,415	11,945	35,360	6,556		U
T3679P-11-5	ENEL SPA CMN STK PAR EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	673,659.000	3,815,964		4,259,649	3,181,320	501,375			501,375	341,098	4,259,649	(147,183)	(296,501)	(443,684)	146,972		L
X67925-11-9	ENERGIAS DE PORTUGAL SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	205,772.000	703,570		629,489	684,964	(121,976)			(121,976)	66,502	629,489	(14,456)	88,536	74,080	38,737		U
29266R-10-8	ENERGIZER HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,080.000	143,158		129,573	151,632	(22,059)			(22,059)		129,573		13,585	13,585			L
292659-10-9	ENERGY CONVERSION DEVICE, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,740.000	4,984		9,133	35,604	16,243			16,243		9,133		(4,149)	(4,149)			U
G10082-14-0	ENERGY XII BERMUDA LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	9,015		6,461	11,068	(4,607)			(4,607)		6,461		2,554	2,554			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
292764-10-7	ENERNOC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	23,872		34,943	52,602	9,342			9,342		34,943		(11,070)	(11,070)			L
29358Q-10-9	ENSCO PLC ADR	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,938.000	411,135		539,633							539,633		(128,498)	(128,498)	6,957		L
29362U-10-4	ENTEGRIS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,480.000	23,183		20,151	25,996	(5,845)			(5,845)		20,151		3,032	3,032			L
29363Q-10-0	ENTERCOM COMMUNICATIONS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,120.000	17,674		24,523	36,130	(11,606)			(11,606)		24,523		(6,850)	(6,850)			L
29364G-10-3	ENTERGY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,580.000	306,164		324,956	324,401	555			555		324,956		(18,792)	(18,792)	11,404		L
26875P-10-1	EOG RESOUR CES INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,940.000	216,056		266,717	268,745	(2,028)			(2,028)		266,717		(50,662)	(50,662)	1,397		L
26882D-10-9	EPIQ SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,560.000	57,473		54,974	62,609	(7,635)			(7,635)		54,974		2,499	2,499	479		L
29445L-20-4	EQUINOX MINERALS LTD	C	07/19/2011	MERGER	70,200.000	601,767		302,652	357,641	(109,190)			(109,190)	(17,322)	302,652	22,689	276,426	299,115			U
294752-10-0	EQUITY ONE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	780.000	13,001		11,845	14,180	(1,938)			(1,938)		11,845		1,156	1,156	121		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,120.000	219,661		185,210	214,034	(28,824)			(28,824)		185,210		34,451	34,451	4,666		L
F3145H-13-0	ERAMET	D	08/17/2011	ITG Inc.	314.000	67,794		104,200	107,628	(15,449)			(15,449)	12,022	104,200	(2,904)	(33,502)	(36,406)	1,519		U
29481V-10-8	ERESEARCH TECHNOLOGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	3,367		4,912	5,292	(380)			(380)		4,912		(1,546)	(1,546)			L
T3707Z-10-1	ERG SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	20,804.000	273,262		294,548							294,548	2,420	(23,706)	(21,287)	9,999		U
29530P-10-2	ERIE IDEMNITY CO CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	80,663		52,862	74,636	(21,774)			(21,774)		52,862		27,801	27,801	1,761		L
A19494-10-2	ERSTE GROUP BANK	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	6,694.000	241,344		291,522	314,336	(56,664)			(56,664)	33,850	291,522	(9,965)	(40,213)	(50,178)	5,029		L
296315-10-4	ESCO TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	10,608		12,554	15,136	(2,582)			(2,582)		12,554		(1,946)	(1,946)	96		L
F31668-10-0	ESSILOR INTERNAT EUR0.35	D	08/17/2011	ITG Inc.	8,049.000	614,757		475,232	518,168	(105,596)			(105,596)	62,660	475,232	(16,990)	156,516	139,526	8,227		U
518439-10-4	ESTEE LAUDER COS.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	137,425		88,961	124,278	(35,317)			(35,317)		88,961		48,464	48,464			L
297425-10-0	ESTERLINE CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	2,147		2,279	2,744	(464)			(464)		2,279		(133)	(133)			L
F2013Q-10-7	EULER HERMES SA	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	481.000	36,399		29,050	45,861	(11,958)			(11,958)	(4,853)	29,050	5,755	1,595	7,350	2,335		U
F3296A-10-8	EURAZEO	D	08/18/2011	Various	1,124.500	59,713		61,629	73,040	(8,627)			(8,627)	(7,729)	61,629	12,210	(14,126)	(1,916)	728		U
N31065-14-2	EUROCOMMERCIAL PROPERTIES	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,258.000	52,788		37,956	57,905	(13,821)			(13,821)	(6,128)	37,956	7,520	7,312	14,832			U
B38564-10-8	EURONAV NV	D	08/17/2011	ITG Inc.	2,888.000	26,327		45,737	4,952	873			873	(524)	45,737	1,954	(21,364)	(19,410)			U
298736-10-9	EURONET WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,880.000	30,054		28,728	32,787	(4,060)			(4,060)		28,728		1,327	1,327			L
F3692M-12-8	EUTELSAT COMMUNICATIONS	D	08/17/2011	ITG Inc.	3,690.000	152,826		119,750	135,060	(31,642)			(31,642)	16,332	119,750	(4,281)	37,357	33,076			U
29977A-10-5	EVERCORE PARTNETS INC C-A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	13,863		19,748	20,400	(652)			(652)		19,748		(5,885)	(5,885)	324		L
G3223R-10-8	EVEREST RE GROUP LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	119,423		120,270	128,926	(8,657)			(8,657)		120,270		(847)	(847)	2,189		L
B3883A-11-9	EVS BROADCAST EQUIPMENT SA	D	08/17/2011	ITG Inc.	690.000	40,367		28,886	44,166	(10,607)			(10,607)	(4,674)	28,886	6,030	5,451	11,482	1,098		U
269279-40-2	EXCO RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,100.000	91,850		136,662	157,302	(20,640)			(20,640)		136,662		(44,813)	(44,813)	972		L
30161N-10-1	EXELON CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,480.000	365,701		346,983	353,107	(6,124)			(6,124)		346,983		18,719	18,719	13,356		L
T3833E-11-3	EXOR ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,124.000	272,608		190,393	300,910	(145,376)			(145,376)	34,859	190,393	(8,323)	90,538	82,215	3,399		U
30212P-10-5	EXPEDIA IN C DEL COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,160.000	86,522		75,382	79,284	(3,903)			(3,903)		75,382		11,140	11,140	664		L
302130-10-9	EXPEDITORS INTL WA INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	48,439		47,378	63,336	(15,958)			(15,958)		47,378		1,061	1,061	290		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G32655-10-5	EXPERIAN PLC COMMON STOCK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	97,294.000	1,276,483		982,286	1,132,030	(307,925)			(307,925)	79,702	982,286	(19,923)	314,120	294,197	27,213		L
302182-10-0	EXPRESS SCRIPTS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,620.000	100,575		120,321	141,611	(21,290)			(21,290)		120,321		(19,746)	(19,746)			L
30231G-10-2	EXXON MOBIL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	93,880.000	6,898,423		6,069,098	6,864,506	(795,408)			(795,408)		6,069,098		829,326	829,326	129,554		L
302301-10-6	EZCORP INC CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	5,143		2,543	4,883	(2,341)			(2,341)		2,543		2,600	2,600			L
302491-30-3	F M C CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	66,121		56,036	73,499	(17,462)			(17,462)		56,036		10,084	10,084	391		L
315616-10-2	F5 NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,820.000	135,672		144,220	236,891	(92,672)			(92,672)		144,220		(8,547)	(8,547)			L
303250-10-4	FAIR ISAAC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	9,480		9,372	9,815	(443)			(443)		9,372		108	108	25		L
307000-10-9	FAMILY DOLLAR STORE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	36,897		30,933	35,791	(4,858)			(4,858)		30,933		5,964	5,964	371		L
311900-10-4	FASTENAL CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	800.000	27,353		19,298	23,964	(4,666)			(4,666)		19,298		8,056	8,056	712		L
F3445A-10-8	FAURECIA	D	08/17/2011	ITG Inc.	1,671.000	50,143		25,554	48,299	(17,635)			(17,635)	(5,111)	25,554	5,335	19,254	24,589	520		U
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	274,191		250,189	257,169	(6,807)			(6,807)		250,189		24,002	24,002	6,406		L
313855-10-8	FEDERAL SIGNAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	5,634		8,093	8,506	(414)			(414)		8,093		(2,459)	(2,459)			L
31428X-10-6	FEDEX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,060.000	352,766		411,991	470,631	(58,639)			(58,639)		411,991		(59,225)	(59,225)	1,265		L
315405-10-0	FERRO CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,580.000	16,269		27,097	37,771	(10,674)			(10,674)		27,097		(10,828)	(10,828)			L
E49512-11-9	FERROVIAL SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	45,668.000	567,920		505,517	401,770	4,650			4,650	33,244	505,517	(9,393)	71,796	62,403	17,080		U
T4210N-12-2	FIAT		08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	77,831.000	763,678		572,002	1,359,510	(450,040)			(450,040)	157,489	572,002	(19,336)	211,012	191,676	8,667		U
T42136-10-0	FIAT INDUSTRIAL SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	78,795.000	1,038,134		790,600							790,600	(24,838)	272,372	247,534			U
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,860.000	95,590		111,901	105,725	6,175			6,175		111,901		(16,310)	(16,310)	579		L
31620R-10-5	FIDELITY NATIONAL FINANCIAL INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,360.000	112,541		102,852	100,685	2,168			2,168		102,852		9,689	9,689	2,650		L
31678A-10-3	FIFTH STREET FINANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	17,525		21,701	22,580	(879)			(879)		21,701		(4,176)	(4,176)	1,785		L
316773-10-0	FIFTH THIRD BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,820.000	205,319		242,839	290,958	(48,119)			(48,119)		242,839		(37,519)	(37,519)	2,577		L
T4502J-15-1	FINMECCANICA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	36,430.000	281,362		486,492	414,038	24,491			24,491	47,963	486,492	(21,050)	(184,080)	(205,130)	17,947		U
31847R-10-2	FIRST AMERICAN FINANCIAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	26,517		31,332	30,179	1,154			1,154		31,332		(4,815)	(4,815)	364		L
31942D-10-7	FIRST CASH FINL SVCS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	14,295		5,865	10,537	(4,672)			(4,672)		5,865		8,430	8,430			L
319829-10-7	FIRST COMMONWEALTH FINL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	9,994		14,777	18,833	(4,055)			(4,055)		14,777		(4,783)	(4,783)	239		L
32020R-10-9	FIRST FINL BANKSHARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	5,284		6,758	6,824	(66)			(66)		6,758		(1,474)	(1,474)	116		L
320867-10-4	FIRST MIDWEST BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	2,160		2,993	3,226	(233)			(233)		2,993		(832)	(832)	6		L
33610F-10-9	FIRST POTOMAC REALTY TRUST		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	27,952		24,239	36,331	(11,415)			(11,415)		24,239		3,713	3,713	656		L
336433-10-7	FIRST SOLAR		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,640.000	106,292		210,160	213,430	(3,270)			(3,270)		210,160		(103,868)	(103,868)			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,460.000	54,999		68,911	74,261	(5,350)			(5,350)		68,911		(13,912)	(13,912)			U

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
302445-10-1	FLIR SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	14,099		14,770	16,065	(1,295)			(1,295)		14,770		(671)	(671)	97		L
343498-10-1	FLOWERS INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	40,909		37,082	37,674	(592)			(592)		37,082		3,828	3,828	918		L
34354P-10-5	FLOWSERVE CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	23,537		28,935	35,766	(6,831)			(6,831)		28,935		(5,398)	(5,398)	279		L
A2048U-10-2	FLUGHAFEN WIEN AG	D	08/17/2011	ITG Inc.	798.000	36,298		38,680	54,630	(10,169)			(10,169)	(5,781)	38,680	8,075	(10,457)	(2,382)	1,718		U
343412-10-2	FLUOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,880.000	192,072		196,592	257,089	(60,497)			(60,497)		196,592		(4,520)	(4,520)	1,455		L
30249U-10-1	FMC TECHNLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,860.000	190,237		155,407	216,051	(60,645)			(60,645)		155,407		34,831	34,831			L
E52236-14-3	FOMENTO CONST Y CONTR	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	5,415.000	145,468		135,761	99,413	(29,327)			(29,327)	11,517	135,761	(3,086)	12,793	9,707	7,767		U
F42399-10-9	FONCIERE DES REGIONS	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,098.000	90,843		100,606	106,230	(5,193)			(5,193)	2,712	100,606	4,366	(14,128)	(9,763)	2,714		U
T4689Q-14-3	FONDIARIA SAI SPA RIGHTS	D	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	9,276.000	18,315									18,315		18,315	18,315			U
T82253-16-1	FONDIARIA-SAI EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,276.000	23,024		93,703	77,658	18,070			18,070	(2,025)	93,703	9,104	(79,784)	(70,679)			U
345550-10-7	FOREST CITY ENTERPRISES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	6,188		8,444	9,346	(902)			(902)		8,444		(2,256)	(2,256)			L
346233-10-9	FORESTAR GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	2,224		3,698	3,860	(162)			(162)		3,698		(1,474)	(1,474)			U
346563-10-9	FORRESTER RESEARCH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	658		550	706	(156)			(156)		550		108	108			L
34959E-10-9	FORTINET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	2,985		2,816	2,912	(95)			(95)		2,816		168	168			L
X2978Z-11-8	FORTUM OYJ EUR3.40	D	08/17/2011	ITG Inc.	18,230.000	459,021		466,502	548,851	(148,720)			(148,720)	66,370	466,502	(16,678)	9,197	(7,481)	22,433		L
349853-10-1	FORWARD AIR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	53,195		58,793	58,463	330			330		58,793		(5,598)	(5,598)	433		L
349882-10-0	FOSSIL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,380.000	558,052		346,179	339,714	(139,816)			(139,816)		346,179		211,873	211,873			L
350060-10-9	FOSTER LB CO CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	33,266		45,965	62,229	(16,264)			(16,264)		45,965		(12,699)	(12,699)	114		L
H27178-10-4	FOSTER WHEELER AG	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	13,516		19,569	24,854	(5,286)			(5,286)		19,569		(6,053)	(6,053)			L
302563-10-1	FPIC INSURANCE GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	51,084		47,267	45,091	2,176			2,176		47,267		3,817	3,817			L
F4113C-10-3	FRANCE TELECOM	D	08/17/2011	ITG Inc.	74,854.000	1,420,831		1,329,034	1,559,938	(388,303)			(388,303)	157,399	1,329,034	(20,606)	112,403	91,797	72,134		L
353514-10-2	FRANKLIN ELECTRIC, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	69,885		61,742	73,948	(12,206)			(12,206)		61,742		8,143	8,143	760		U
354613-10-1	FRANKLIN RES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,720.000	470,925		518,528	524,911	(6,383)			(6,383)		518,528		(47,604)	(47,604)	3,540		L
35471R-10-6	FRANKLIN STREET PROPERTIES		09/29/2011	Various	2,920.000	34,433		38,229	41,610	(3,048)			(3,048)		38,229		(3,796)	(3,796)	583		L
D3856U-10-8	FRAPORT AG NPV	D	08/17/2011	ITG Inc.	1,417.000	99,373		73,092	89,063	(26,741)			(26,741)	10,770	73,092	(2,613)	28,893	26,280	1,890		U
356108-10-0	FRED'S INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,760.000	51,818		64,990	65,498	(507)			(507)		64,990		(13,172)	(13,172)	714		L
D3689Q-13-4	FREENET AG	D	08/17/2011	ITG Inc.	3,789.000	44,572		36,434	39,959	704			704	(4,229)	36,434	7,606	532	8,138	4,404		U
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,900.000	311,849		351,979	594,446	(242,466)			(242,466)		351,979		(40,130)	(40,130)	14,850		L
357023-10-0	FREIGHTCAR AMERICA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	62,853		119,774	123,863	(4,089)			(4,089)		119,774		(56,921)	(56,921)			L
D2734Z-10-7	FRESENIUS MEDICAL COM STK	D	08/17/2011	ITG Inc.	9,262.000	649,466		494,713	539,447	(107,801)			(107,801)	63,067	494,713	(15,972)	170,725	154,753	6,253		U
D27348-12-3	FRESENIUS SE & CO KGAA	D	08/17/2011	ITG Inc.	5,349.000	540,320		348,764	151,801	(65,473)			(65,473)	17,585	348,764	10,244	181,312	191,556	4,803		U
G36738-10-5	FRESH DEL MONTE PRODUCE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	6,635		5,909	6,986	(1,077)			(1,077)		5,909		726	726	56		L
X3031A-10-8	FRIGOGLASS SA	D	08/02/2011	Various	4,632.000	60,599		52,544	61,836	(2,779)			(2,779)	(6,513)	52,544	10,114	(2,059)	8,055			U
35906A-10-8	FRONTIER COMMUNICATIONS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	23,760.000	146,734		185,798	231,185	(45,386)			(45,386)		185,798		(39,064)	(39,064)	13,365		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)
35914P-10-5	FRONTIER OIL		07/01/2011	MERGER	13,140.000	454,274		206,757	215,760	(43,368)			(43,368)		206,757		247,517	247,517	4,862		L
302941-10-9	FTI CONSULTING INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	38,633		42,153	38,771	3,381			3,381		42,153		(3,519)	(3,519)			L
D27462-12-2	FUCHS PETROLUB AG	D	08/17/2011	ITG Inc.	1,617.000	70,048		44,146	79,467	(26,912)			(26,912)	(8,409)	44,146	9,216	16,686	25,902	1,599		U
N3385Q-19-7	FUGRO CERT	D	08/17/2011	ITG Inc.	4,060.000	239,825		243,956	333,663	(126,471)			(126,471)	36,764	243,956	(6,470)	2,339	(4,131)	7,539		U
359694-10-6	FULLER (H.B.) CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,620.000	66,876		77,226	74,282	2,943			2,943		77,226		(10,350)	(10,350)	796		L
360271-10-0	FULTON FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	5,719		6,921	7,445	(524)			(524)		6,921		(1,202)	(1,202)	86		L
360921-10-0	FURNITURE BRANDS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,300.000	11,105		24,115	27,242	1,272			1,272		24,115		(13,010)	(13,010)			L
36113E-10-7	FUSHI COPPERWELD INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,520.000	17,099		29,911	30,370	(1,268)			(1,268)		29,911		(12,812)	(12,812)			L
L4121J-10-1	GAGFAH	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	3,238.000	18,055		19,931	28,839	(5,857)			(5,857)	(3,052)	19,931	3,949	(5,824)	(1,876)	899		U
B4413P-10-5	GALAPAGOS GENOMICS NV	D	08/17/2011	ITG Inc.	2,383.000	22,259		29,658	37,831	(4,169)			(4,169)	(4,003)	29,658	6,192	(13,591)	(7,399)			U
X3078L-10-8	GALP ENERGIA SGPS SA-B	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	27,849.000	634,060		535,932	450,744	(38,889)			(38,889)	30,624	535,932	2,091	96,038	98,129	4,396		U
E54667-11-3	GAMESA CORP TECNO EURO.17	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	35,463.000	258,332		320,593	108,259	(21,514)			(21,514)	12,541	320,593	(2,478)	(59,783)	(62,261)	278		L
E54665-14-7	GAMESA CORP TECNOLOGICA RIGHTS	D	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	35,463.000	2,295											2,295	2,295			U
36467W-10-9	GAMESTOP C ORP NEW CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,620.000	110,138		106,581	105,706	875			875		106,581		3,558	3,558			L
364760-10-8	GAP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,480.000	158,710		223,499	209,887	13,612			13,612		223,499		(64,789)	(64,789)	3,081		L
H2906T-10-9	GARMIN LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	960.000	30,328		28,098	29,750	(1,652)			(1,652)		28,098		2,230	2,230	1,152		L
361448-10-3	GATX CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	35,073		34,940	38,808	(3,868)			(3,868)		34,940		133	133	957		L
F42651-11-1	GDF SUEZ CMN STK	D	08/17/2011	ITG Inc.	52,057.000	1,541,704		1,538,671	1,852,479	(513,497)			(513,497)	182,603	1,538,671	(18,549)	21,582	3,033	42,551		L
D28304-10-9	GEA GROUP AG	D	08/17/2011	ITG Inc.	7,086.000	201,121		156,097	204,580	(73,222)			(73,222)	24,739	156,097	(5,581)	50,605	45,024	4,150		U
F4268U-17-1	GECINA	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	664.000	72,311		75,983	73,034	(4,916)			(4,916)	7,865	75,983	(2,543)	(1,129)	(3,672)	3,545		U
X3125P-10-2	GEK TERNA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	12,471.000	34,306		36,351	54,662	11,092			11,092	(5,784)	36,351	7,040	(9,085)	(2,045)	67		U
N3465M-10-8	GEMALTO NV	D	08/17/2011	ITG Inc.	3,471.000	155,050		125,603	147,708	(6,474)			(6,474)	(15,630)	125,603	26,221	3,226	29,448	1,164		U
368682-10-0	GENCORP, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,820.000	27,715		39,348	35,259	4,089			4,089		39,348		(11,633)	(11,633)			L
369550-10-8	GENERAL DYNAMICS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,760.000	334,731		382,579	408,730	(26,151)			(26,151)		382,579		(47,848)	(47,848)	7,834		L
369604-10-3	GENERAL EL EC CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	167,380.000	2,637,306		2,860,500	3,061,380	(200,881)			(200,881)		2,860,500		(223,194)	(223,194)	71,973		L
370023-10-3	GENERAL GROWTH PROPERTIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,240.000	103,875		121,790	109,397	(2,707)			(2,707)		121,790		(17,915)	(17,915)	2,144		L
Y2693R-10-1	GENERAL MARITIME CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,240.000	6,434		45,592	72,280	15,222			15,222		45,592		(39,158)	(39,158)			L
370334-10-4	GENERAL MLS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,640.000	685,304		615,299	627,808	(12,509)			(12,509)		615,299		70,005	70,005	15,259		L
370442-83-2	GENERAL MOTORS CORP CLASS H		07/27/2011	DISTRIBUTION	0.000	221											221	221			L
371532-10-2	GENESCO, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	1,011		511	750	(239)			(239)		511		500	500			L
37244E-10-7	GENON ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,860.000	13,935		17,513	18,517	(1,004)			(1,004)		17,513		(3,578)	(3,578)			L
G3922B-10-7	GENPACT LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,900.000	158,976		174,618	165,680	8,938			8,938		174,618		(15,642)	(15,642)			L
37247A-10-2	GENTIVA HEALTH SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,660.000	21,330		91,633	97,356	(5,723)			(5,723)		91,633		(70,303)	(70,303)			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)
372460-10-5	GENUINE PARTS CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	29,184		23,571	28,750	(5,180)			(5,180)		23,571		5,613	5,613	734		L
37247D-10-6	GENWORTH FINL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,800.000	75,606		165,352	168,192	(2,840)			(2,840)		165,352		(89,746)	(89,746)			L
36159R-10-3	GEO GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	14,189		15,958	18,248	(2,291)			(2,291)		15,958		(1,768)	(1,768)			L
37250W-10-8	GEOEYE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	9,942		10,822	15,260	(4,438)			(4,438)		10,822		(880)	(880)			L
373200-30-2	GEORGIA GULF CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	8,377		13,940	13,955	(15)			(15)		13,940		(5,563)	(5,563)			L
D2852S-10-9	GERRESHEIMER AG	D	08/17/2011	ITG Inc.	1,453.000	65,290		43,541	62,308	(12,174)			(12,174)	(6,593)	43,541	9,090	12,660	21,749	1,048		U
374297-10-9	GETTY REALTY CORP		09/30/2011	DISTRIBUTION	0.000	10		10							10						L
361652-20-9	GFI GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,440.000	38,835		46,353	44,274	2,080			2,080		46,353		(7,518)	(7,518)	1,416		L
374689-10-7	GIBRALTAR INDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	9,231		13,665	14,927	(1,262)			(1,262)		13,665		(4,434)	(4,434)			L
D2825P-11-7	GILDEMEISTER AG	D	08/17/2011	ITG Inc.	2,609.000	41,746		25,401	57,875	(25,572)			(25,572)	(6,124)	25,401	5,303	11,042	16,345			U
375558-10-3	GILEAD SCIENCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,380.000	524,324		562,400	484,891	77,508			77,508		562,400		(38,076)	(38,076)			L
B4567G-11-7	GIMV NV	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,103.000	59,037		48,048	60,240	(5,817)			(5,817)	(6,375)	48,048	9,519	1,470	10,989	2,909		U
G39021-10-3	GLANBIA	D	08/02/2011	Various	22,375.000	145,801		97,006	83,263	(10,579)			(10,579)	(8,811)	97,006	12,319	36,475	48,794	1,422		U
377316-10-4	GLATFELTER		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,440.000	59,621		52,047	54,479	(2,432)			(2,432)		52,047		7,574	7,574	1,199		L
378967-10-3	GLOBAL CASH ACCESS HLDGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	18,565		22,649	22,649						22,649		(4,084)	(4,084)			A
379336-10-0	GLOBAL INDUSTRIES LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,460.000	27,370		19,519	23,978	(4,459)			(4,459)		19,519		7,851	7,851			L
37954N-20-6	GLOBE SPECIALTY METALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	1,522		1,173	1,709	(536)			(536)		1,173		349	349			L
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	789,691		1,064,720	1,345,280	(28,007)			(28,007)		1,064,720		(275,029)	(275,029)	8,400		L
382388-10-6	GOODRICH CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	150,137		92,386	109,207	(16,820)			(16,820)		92,386		57,751	57,751	719		L
382410-40-5	GOODRICH PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	7,421		8,538	10,231	(1,694)			(1,694)		8,538		(1,117)	(1,117)			L
38259P-50-8	GOOGLE INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,120.000	1,644,622		1,535,531	1,853,186	(317,655)			(317,655)		1,535,531		109,090	109,090			L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		09/29/2011	Various	440.000	9,568		11,497	11,788	(305)			(305)		11,497		(1,929)	(1,929)	544		L
384109-10-4	GRACO, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	28,648		28,545	32,349	(3,804)			(3,804)		28,545		102	102	517		L
384313-10-2	GRAFTECH INTERNATIONAL LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,040.000	27,450		33,930	40,474	(6,544)			(6,544)		33,930		(6,480)	(6,480)			L
391164-10-0	GREAT PLAINS ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,060.000	40,450		37,071	39,943	(2,873)			(2,873)		37,071		3,380	3,380	1,282		L
39153L-10-6	GREATBATCH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	5,340		5,721	6,279	(558)			(558)		5,721		(381)	(381)			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,520.000	1,314,569		363,762	444,267	(80,505)			(80,505)		363,762		950,807	950,807			L
G40866-12-4	GREENCORE GROUP	D	08/03/2011	Various	50,119.000	65,787		76,394	85,057	338			338	(9,001)	76,394	14,638	(25,246)	(10,607)	3,208		U
E5706X-12-4	GRIFOLS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	17,792.000	390,447		213,343	242,511	(36,760)			(36,760)	7,591	213,343	9,478	167,626	177,104			U
398438-30-9	GRIFOLS SA ADR		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,661.000	68,249		81,557							81,557		(13,307)	(13,307)			L
B4746J-11-5	GROUPE BRUXELLES LAMBERT	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	2,644.000	207,292		189,434	222,344	(13,649)			(13,649)	(19,261)	189,434	32,389	(14,532)	17,858	7,218		L
F12033-13-4	GROUPE DANONE	D	08/17/2011	ITG Inc.	28,537.000	1,993,886		1,824,657	1,793,072	(167,011)			(167,011)	198,596	1,824,657	(49,391)	218,619	169,228	44,483		U
F9892P-10-0	GROUPE STERIA SCA	D	08/17/2011	ITG Inc.	960.000	20,985		24,779	24,887	2,526			2,526	(2,634)	24,779	5,173	(8,967)	(3,794)	280		U
F9892P-50-6	GROUPE STERIA SCA RIGHTS	D	07/06/2011	DIRECT	2,125.000																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)
402307-10-2	GULF ISLAND FABRICATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	21,290		19,111	28,744	(9,632)			(9,632)		19,111		2,179	2,179	184		L
093671-10-5	H&R BLOCK INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	59,321		68,783	51,689	17,093			17,093		68,783		(9,461)	(9,461)	1,713		L
405217-10-0	HAIN CELESTIAL GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	24,750		16,519	22,189	(5,671)			(5,671)		16,519		8,231	8,231			L
W3924P-12-2	HALDEX AB	D	07/06/2011	DISTRIBUTION	0.000	18,260		18,260							18,260						U
W3924P-15-5	HALDEX AB REDEMPTION SHARES	D	07/15/2011	UBS AG	7,926.000	36,495		18,260							18,260	4,498	13,737	18,235			U
406216-10-1	HALLIBURTON CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,980.000	386,340		338,484	489,143	(150,659)			(150,659)		338,484		47,856	47,856	3,235		L
D3211S-10-3	HAMBURGER HAFEN UND LOGI	D	08/17/2011	ITG Inc.	1,276.000	42,704		50,227	59,373	(16,325)			(16,325)	7,180	50,227	(1,796)	(5,728)	(7,523)	739		U
410120-10-9	HANCOCK HLDG CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	10,880		12,816							12,816		(1,936)	(1,936)	192		L
410345-10-2	HANESBRANDS, INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	24,654		25,107	24,892	215			215		25,107		(453)	(453)			L
D3015J-13-5	HANNOVER RUECKVERS ORD NPV(REGD)	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	2,216.000	100,920		109,399	118,258	(21,592)			(21,592)	12,733	109,399	(3,625)	(4,854)	(8,479)	5,565		U
411310-10-5	HANSEN NATURAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,880.000	787,365		395,834	464,246	(68,412)			(68,412)		395,834		391,531	391,531			L
41145W-10-9	HARBIN ELECTRIC INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,880.000	55,414		60,552	41,987	9,060			9,060		60,552		(5,138)	(5,138)			L
N4723D-10-4	HARDIE (JAMES) IND	D	08/01/2011	MORGAN STANLEY CO. INC. NEW YORK	43,981.000	283,295		316,235	304,989	35,579			35,579	(24,332)	316,235	52,715	(85,656)	(32,941)			U
412822-10-8	HARLEY DAVIDSON INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	44,176		41,738	42,991	(1,253)			(1,253)		41,738		2,438	2,438	279		L
412824-10-4	HARLEYSVILLE GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	29,256		16,299	18,370	(2,071)			(2,071)		16,299		12,957	12,957	550		L
415864-10-7	HARSCO CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	63,819		89,054	91,190	(2,136)			(2,136)		89,054		(25,235)	(25,235)	1,980		L
418056-10-7	HASBRO INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,880.000	97,365		123,149	135,878	(12,729)			(12,729)		123,149		(25,784)	(25,784)	2,448		L
41902R-10-3	HATTERAS FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	21,718		22,510	26,032	(3,522)			(3,522)		22,510		(792)	(792)	2,580		L
F47696-11-1	HAVAS SA	D	08/17/2011	ITG Inc.	12,468.000	50,753		53,702	64,812	(4,252)			(4,252)	(6,858)	53,702	11,211	(14,160)	(2,949)	1,507		U
419596-10-1	HAVERTY FURNITURE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,900.000	76,574		102,593	102,542	51			51		102,593		(26,019)	(26,019)			L
419870-10-0	HAWAIIAN ELECTRIC INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	700.000	16,944		15,639	15,953	(314)			(314)		15,639		1,304	1,304	651		L
40414L-10-9	HCP INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	41,133		39,191	42,676	(3,286)			(3,286)		39,191		1,941	1,941	1,469		L
42210P-10-2	HEADWATERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,860.000	14,127		40,367	40,579	(212)			(212)		40,367		(26,240)	(26,240)			L
42217K-10-6	HEALTH CAR E REIT INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	173,516		157,443	171,504	(9,858)			(9,858)		157,443		16,073	16,073	3,428		L
421933-10-2	HEALTH MANAGEMENT A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,300.000	8,995		12,086	12,402	(316)			(316)		12,086		(3,091)	(3,091)			L
42222G-10-8	HEALTH NET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	11,969		11,870	13,645	(1,775)			(1,775)		11,870		99	99			L
421906-10-8	HEALTHCARE SERVICES GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,200.000	19,135		17,092	19,524	(2,432)			(2,432)		17,092		2,043	2,043	567		L
421924-10-1	HEALTHSOUTH CORP		07/27/2011	DISTRIBUTION	0.000	4,331											4,331	4,331			U
421924-30-9	HEALTHSOUTH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	17,039		23,161	23,609	(449)			(449)		23,161		(6,121)	(6,121)			L
42224N-10-1	HEALTHSPRING INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	30,684		11,568	22,285	(10,717)			(10,717)		11,568		19,116	19,116			L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	26,886		18,980	20,663	(1,683)			(1,683)		18,980		7,905	7,905	161		L
422680-10-8	HECKMANN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,760.000	14,926		12,069	13,883	(1,813)			(1,813)		12,069		2,856	2,856			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
D31709-10-4	HEIDELBERGCEMENT	D	08/17/2011	ITG Inc.	6,198.000	290,519		316,901	387,328	(107,657)			(107,657)	37,229	316,901	(2,075)	(24,307)	(26,382)	1,638		U
D3166C-10-3	HEIDELBERGER DRUCKMASCHINEN	D	08/17/2011	ITG Inc.	13,296.000	30,030		66,461	65,527	1,096			1,096	(162)	66,461	5,552	(41,983)	(36,431)			U
42330P-10-7	HELIX ENERGY SOLUTIONS GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,980.000	53,377		52,119	48,317	3,801			3,801		52,119		1,259	1,259			L
X3247C-10-4	HELLENIC EXCHANGES SA HOLDINGS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	15,202.000	107,093		78,396	99,541	(10,612)			(10,612)	(10,534)	78,396	15,184	13,514	28,698	2,611		U
X3258B-10-2	HELLENIC TELECOMMUNICATION ORGANIZATION	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	22,639.000	183,448		190,020	174,579	9,606			9,606	(8,846)	190,020	20,764	(27,335)	(6,571)	3,017		U
D32051-14-2	HENKEL STAMM	D	08/17/2011	ITG Inc.	10,300.000	529,257		424,707	538,860	(179,315)			(179,315)	65,162	424,707	(15,184)	119,734	104,550	7,685		U
D32051-12-6	HENKEL VORZUG	D	08/17/2011	ITG Inc.	10,930.000	694,895		531,991	683,262	(231,151)			(231,151)	79,880	531,991	(17,176)	180,079	162,903	8,388		U
T5250M-10-6	HERA SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	96,270.000	187,674		184,952	199,273	(13,827)			(13,827)	(494)	184,952	12,950	(10,229)	2,721	10,687		U
G4412G-10-1	HERBALIFE LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	61,921		25,669	37,604	(11,935)			(11,935)		25,669		36,253	36,253	715		L
427096-50-8	HERCULES TECHNOLOGY GROWTH		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	41,077		43,922	47,656	(3,734)			(3,734)		43,922		(2,845)	(2,845)	3,036		L
427866-10-8	HERSHEY COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,580.000	152,330		119,508	121,647	(2,139)			(2,139)		119,508		32,822	32,822	2,670		L
42805T-10-5	HERTZ GLOBAL HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	30,160.000	281,197		408,295	433,831	(29,022)			(29,022)		408,295		(127,098)	(127,098)			L
42809H-10-7	HESS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,060.000	335,013		358,273	463,832	(105,560)			(105,560)		358,273		(23,260)	(23,260)	2,424		L
428236-10-3	HEWLETT-PACKARD CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	42,980.000	1,022,694		1,823,745	1,543,386	22,482			22,482		1,823,745		(801,052)	(801,052)	8,090		L
428291-10-8	HEXCEL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,200.000	26,148		19,577	21,708	(2,131)			(2,131)		19,577		6,570	6,570			L
42833L-10-8	HHGREGG INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	23,380		31,333	49,023	16,111			16,111		31,333		(7,952)	(7,952)			L
431571-10-8	HILLENBRAND INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	11,096		11,984	12,486	(502)			(502)		11,984		(888)	(888)	342		L
432748-10-1	HILLTOP HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	23,372		32,578	31,942	635			635		32,578		(9,205)	(9,205)			L
F4816V-10-1	HI-MEDIA SA	D	08/17/2011	ITG Inc.	5,564.000	25,554		29,141	26,023	5,871			5,871	(2,754)	29,141	6,083	(9,671)	(3,587)			U
423074-10-3	HJ HEINZ CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,680.000	550,063		487,151	528,233	(41,082)			(41,082)		487,151		62,912	62,912	14,738		L
X5056X-10-3	HKSCAN OYJ	D	08/18/2011	Various	9,351.000	62,857		88,929	89,345	(195)			(195)	(222)	88,929	6,866	(32,938)	(26,071)	2,518		U
40425J-10-1	HMS HLDGS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	23,394		12,563	20,295	(7,732)			(7,732)		12,563		10,831	10,831			L
404251-10-0	HNI CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	8,167		12,674	13,104	(430)			(430)		12,674		(4,508)	(4,508)	290		L
D33134-10-3	HOCHTIEF	D	08/17/2011	ITG Inc.	1,800.000	128,546		152,049	152,018	(16,949)			(16,949)	16,980	152,049	(4,316)	(19,187)	(23,503)	3,739		U
436106-10-8	HOLLYFRONTIER CORP		09/29/2011	Various	26,082.654	667,270		686,038	243,805	(57,408)			(57,408)		686,038		(18,769)	(18,769)	15,843		L
436440-10-1	HOLOGIC, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,460.000	179,105		185,838	215,677	(29,840)			(29,840)		185,838		(6,733)	(6,733)			L
436893-20-0	HOME BANCSHARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	5,966		6,319	6,168	150			150		6,319		(353)	(353)	53		L
437076-10-2	HOME DEPOT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	37,060.000	1,250,884		1,053,691	1,299,324	(245,632)			(245,632)		1,053,691		197,193	197,193	27,795		L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,080.000	496,574		458,281	589,013	(130,732)			(130,732)		458,281		38,293	38,293	11,052		L
440452-10-0	HORMEL FOODS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	47,714		45,376	45,109	267			267		45,376		2,338	2,338	898		L
440543-10-6	HORNBECK OFFSHORE SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	7,462		6,227	5,846	380			380		6,227		1,236	1,236			L
440694-30-5	HORSEHEAD HOLDING CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	12,031		17,759	21,125	(3,366)			(3,366)		17,759		(5,727)	(5,727)			L
441060-10-0	HOSPIRA INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,220.000	158,833		224,439	235,012	(10,573)			(10,573)		224,439		(65,606)	(65,606)			L
44106M-10-2	HOSPITALITY PROPERTY TRUST		09/29/2011	Various	260.000	5,981		5,984	5,990	(313)			(313)		5,984		(3)	(3)	340		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)
44107P-10-4	HOST HOTELS & RESORTS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,520.000	150,941		185,192	241,602	(56,411)			(56,411)		185,192		(34,250)	(34,250)	811		L
442487-20-3	HOVNANIAN ENTRPRS INC- CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,700.000	8,562		16,147	25,849	(2,591)			(2,591)		16,147		(7,585)	(7,585)			L
443510-20-1	HUBBELL, INC. CLASS B		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	44,225		39,078	51,712	(12,633)			(12,633)		39,078		5,146	5,146	963		L
443683-10-7	HUDSON CITY BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,980.000	22,829		32,596	50,705	(4,434)			(4,434)		32,596		(9,767)	(9,767)	1,234		L
X33752-10-0	HUHTAMAKI OYJ	D	08/17/2011	ITG Inc.	4,466.000	52,783		44,749	61,768	(10,483)			(10,483)	(6,536)	44,749	9,342	(1,308)	8,034	2,477		U
444903-10-8	HUMAN GENOME SCIENCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,440.000	73,916		121,103	129,962	(8,859)			(8,859)		121,103		(47,187)	(47,187)			L
444859-10-2	HUMANA INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,600.000	270,761		177,481	197,064	(19,583)			(19,583)		177,481		93,281	93,281	900		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,180.000	100,832		133,951							133,951		(33,119)	(33,119)			L
447462-10-2	HURON CONSULTING GR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	22,834		16,364	19,573	(3,209)			(3,209)		16,364		6,469	6,469			L
E6165F-16-6	IBERDROLA	D	08/11/2011	Various	419,404.880	3,372,378		2,493,695	2,985,397	(1,040,681)			(1,040,681)	290,942	2,493,695	(43,105)	921,789	878,683	15,069		U
E6244B-10-3	IBERDROLA RENOVA PAR EUR 0.5	D	08/11/2011	Various	105,977.000	440,968		354,288	376,138	(50,544)			(50,544)	28,694	354,288	(4,036)	90,716	86,680	3,244		L
E6164R-41-9	IBERDROLA SA RIGHTS	D	07/20/2011	MORGAN STANLEY CO. INC. NEW YORK	419,404.000	92,433											92,433	92,433			U
F4931M-11-9	ICADE	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	794.000	72,129		67,859	81,010	(10,387)			(10,387)	(2,764)	67,859	7,174	(2,904)	4,270	3,242		U
451055-10-7	ICONIX BRAND GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	28,914		30,932	33,599	(2,667)			(2,667)		30,932		(2,018)	(2,018)			L
902104-10-8	II VI INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,500.000	27,413		26,455	34,770	(8,315)			(8,315)		26,455		958	958			L
F4958P-10-2	ILIAD	D	08/17/2011	ITG Inc.	641.000	75,121		50,010	69,725	(28,147)			(28,147)	8,432	50,010	(1,788)	26,900	25,112	313		U
452308-10-9	ILLINOIS TOOL WKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,180.000	657,914		764,308	810,612	(46,304)			(46,304)		764,308		(106,394)	(106,394)	15,484		L
452327-10-9	ILLUMINA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	66,824		74,562	102,611	(28,049)			(28,049)		74,562		(7,738)	(7,738)			L
45245A-10-7	IMATION CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,640.000	41,578		54,491	58,148	(3,658)			(3,658)		54,491		(12,913)	(12,913)			L
F49644-10-1	IMERYS	D	08/17/2011	ITG Inc.	1,717.000	108,392		91,237	114,458	(22,114)			(22,114)	(1,108)	91,237	8,283	8,873	17,155	2,487		U
T5331M-10-9	IMMOBILIARE GRANDE DISTRIBUTION	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	46,008.000	89,717		61,443	89,578	(18,656)			(18,656)	(9,479)	61,443	11,900	16,373	28,274	4,146		U
A27849-14-9	IMMOFINANZ AG	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	35,111.000	119,501		94,863	149,625	(38,929)			(38,929)	(15,833)	94,863	18,794	5,845	24,638			U
452526-10-6	IMMUCOR INC		08/19/2011	MERGER	9,460.000	255,420		176,457	187,592	(11,135)			(11,135)		176,457		78,963	78,963			L
45253H-10-1	IMMUNOGEN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	15,989		12,748							12,748		3,241	3,241			L
45256B-10-1	IMPAX LABORATORIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	14,232		14,866	15,284	(417)			(417)		14,866		(635)	(635)			L
N44457-12-0	IMTECH NV	D	08/17/2011	ITG Inc.	3,024.000	83,028		78,765	114,724	(23,818)			(23,818)	(12,140)	78,765	16,443	(12,181)	4,262	2,472		U
45337C-10-2	INCYTE CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	26,105		11,865	30,802	(18,937)			(18,937)		11,865		14,241	14,241			L
E6282J-10-9	INDITEX PAR EUR 0.15	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	22,239.000	2,010,487		1,442,190	1,665,109	(398,624)			(398,624)	175,705	1,442,190	(45,042)	613,339	568,297	23,112		L
E6271Z-15-5	INDRA SISTEMAS SA EUR0.20 SER 'A'	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	8,701.000	170,799		154,250	86,483	(14,916)			(14,916)	10,018	154,250	(2,933)	19,482	16,549	7,309		U
D35415-10-4	INFINEON TECHNOLOG CMN STK	D	08/17/2011	ITG Inc.	47,387.000	401,556		250,066	443,772	(247,370)			(247,370)	53,663	250,066	(8,940)	160,430	151,490	6,485		U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	138,965.000	1,158,815		1,021,548	1,351,897	(205,539)			(205,539)	(124,810)	1,021,548	181,829	(44,562)	137,267			L
G47791-10-1	INGERSOLL-RAND PLC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,760.000	119,327		143,499	177,058	(33,560)			(33,560)		143,499		(24,172)	(24,172)	1,166		L
457461-20-0	INLAND REAL ESTATE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,620.000	49,223		53,043	58,256	(3,573)			(3,573)		53,043		(3,820)	(3,820)	1,336		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)
45768S-10-5	INNOSPEC INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	3,417		1,933	2,856	(923)			(923)		1,933		1,484	1,484			L
45822P-10-5	INTEGRYS E NERGY GROUP INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	84,226		83,437	83,437	(1)			(1)		83,437		789	789	3,509		L
458140-10-0	INTEL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	110,720.000	2,468,156		2,142,087	2,328,442	(186,355)			(186,355)		2,142,087		326,069	326,069	63,376		L
458786-10-0	INTERMEC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	16,030		30,130	31,650	(1,520)			(1,520)		30,130		(14,100)	(14,100)			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	21,360.000	3,816,502		2,731,154	3,134,794	(403,640)			(403,640)		2,731,154		1,085,348	1,085,348	45,924		L
460146-10-3	INTERNATIONAL PAPER CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,840.000	189,045		192,581	213,562	(20,981)			(20,981)		192,581		(3,536)	(3,536)	5,586		L
460335-20-1	INTERNATIONAL SPEEDWAY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	36,578		40,068	41,349	(1,281)			(1,281)		40,068		(3,490)	(3,490)	284		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,240.000	46,200		54,066	66,269	(12,202)			(12,202)		54,066		(7,866)	(7,866)	1,123		L
B5241S-11-2	INTERVEST OFFICES	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	703.000	20,481		17,594	22,067	(2,138)			(2,138)	(2,335)	17,594	3,486	(599)	2,887	1,592		U
T55067-10-1	INTESA SANPAOLO EURO.52	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	757,347.000	1,699,979		2,429,273	1,911,085	147,945			147,945	215,448	2,429,273	(91,362)	(637,932)	(729,294)	72,802		L
T17074-11-2	INTESA SANPAOLO RNC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	122,393.000	226,957		315,897	254,356	(10,203)			(10,203)	30,758	315,897	(12,799)	(76,141)	(88,940)	13,777		U
461148-10-8	INTEVAC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,960.000	20,145		40,210	41,470	(1,259)			(1,259)		40,210		(20,065)	(20,065)			L
X3968Y-10-3	INTRALOT SA-INTEGRATED LOTTERY SYSTEMS &	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	19,083.000	34,752		60,838	63,497	4,060			4,060	(6,719)	60,838	11,783	(37,869)	(26,086)	98		U
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	20.000	1,145		924	1,112	(188)			(188)		924		221	221	16		L
461202-10-3	INTUIT INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,040.000	243,906		195,142	248,472	(53,330)			(53,330)		195,142		48,764	48,764			L
46120E-60-2	INTUITIVE SURGICAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	219,206		153,533	149,495	4,038			4,038		153,533		65,674	65,674			L
461203-10-1	INVACARE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	13,066		12,514	16,890	(4,376)			(4,376)		12,514		553	553	21		L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	16,708		25,556	26,192	(636)			(636)		25,556		(8,848)	(8,848)			L
46146P-10-2	INVESTORS BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	39,509		33,956	40,672	(6,716)			(6,716)		33,956		5,553	5,553			L
461730-10-3	INVESTORS REAL ESTATE TRUST		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,360.000	54,050		56,052	66,019	(5,604)			(5,604)		56,052		(2,002)	(2,002)	(657)		L
B5317W-14-6	ION BEAM APPLICATIONS	D	08/17/2011	ITG Inc.	2,546.000	19,371		21,557	28,171	(3,633)			(3,633)	(2,981)	21,557	4,500	(6,686)	(2,186)	410		U
44984A-10-5	IPC THE HOSPITALIST CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	36,505		29,417	38,230	(8,813)			(8,813)		29,417		7,088	7,088			L
F5362H-10-7	IPSEN	D	08/17/2011	ITG Inc.	1,628.000	48,837		49,770	49,678	(5,915)			(5,915)	6,007	49,770	(1,779)	847	(933)	1,612		U
F5310M-10-9	IPSOS	D	08/17/2011	ITG Inc.	1,078.000	42,702		36,910	51,168	(8,844)			(8,844)	(5,415)	36,910	7,705	(1,914)	5,792	793		U
F5310N-13-1	IPSOS SA RIGHTS	D	09/16/2011	UBS AG	1,308.000	2,831											2,831	2,831			U
462846-10-6	IRON MTN INC PA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	32,851		22,514	25,510	(2,996)			(2,996)		22,514		10,337	10,337	638		L
464286-50-9	ISHARES MSCI CANADA ETF	I	08/01/2011	CREDIT SUISSE INTERNATIONAL	2,809.000	86,641		84,323							84,323		2,318	2,318			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	08/01/2011	CREDIT SUISSE INTERNATIONAL	15,059.000	869,543		855,268							855,268		14,275	14,275	6,797		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	195,074.000	12,805,738		15,737,578							15,737,578		(2,931,840)	(2,931,840)	77,413		L
45031U-10-1	ISTAR FINANCIAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	6,886		3,296	8,915	(5,618)			(5,618)		3,296		3,590	3,590			L
T5976T-10-4	ITALCEMENTI EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	20,496.000	163,080		175,601	173,235	2,796			2,796	(430)	175,601	12,295	(24,817)	(12,521)	2,955		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)
450911-10-2	ITT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,900.000	212,480		251,038	255,339	(4,301)			(4,301)		251,038		(38,558)	(38,558)	2,955		L
45068B-10-9	ITT EDUCATIONAL SVCS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,820.000	170,810		182,801	179,606	3,195			3,195		182,801		(11,991)	(11,991)			L
D36953-10-3	IVG IMMOBILIEN AG	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	4,987.000	21,763		29,455	43,317	(9,279)			(9,279)	(4,584)	29,455	5,835	(13,527)	(7,692)			U
466032-10-9	J & J SNACK FOODS CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	44,673		43,388	44,381	(992)			(992)		43,388		1,285	1,285	324		L
708160-10-6	J.C. PENNEY CO. INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,540.000	262,592		279,612	308,237	(28,626)			(28,626)		279,612		(17,020)	(17,020)	5,724		L
46626E-20-5	J2 GLOBAL COMMUNICATIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	11,123		8,683	11,580	(2,897)			(2,897)		8,683		2,440	2,440	80		L
466313-10-3	JABIL CIRC UIT INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	28,219		23,403	30,537	(7,134)			(7,134)		23,403		4,816	4,816	319		L
466367-10-9	JACK IN THE BOX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	17,905		20,183	18,594	1,589			1,589		20,183		(2,278)	(2,278)			L
469814-10-7	JACOBS ENGINEERING GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,100.000	209,350		234,719	279,685	(44,966)			(44,966)		234,719		(25,369)	(25,369)			L
47012E-10-6	JAKKS PACIFIC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,300.000	63,715		50,562	60,126	(9,564)			(9,564)		50,562		13,154	13,154			L
47102X-10-5	JANUS CAP GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	9,098		17,950	18,677	(727)			(727)		17,950		(8,852)	(8,852)	144		L
471109-10-8	JARDEN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	13,372		13,257	14,200	(943)			(943)		13,257		115	115	117		L
472147-10-7	JAZZ PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	27,594		21,016							21,016		6,579	6,579			L
F5333N-10-0	JC DECAUX INTERNATIONAL	D	08/17/2011	ITG Inc.	4,043.000	98,613		98,816	124,397	(40,624)			(40,624)	15,043	98,816	(3,533)	3,330	(203)			U
X40338-10-9	JERONIMO MARTINS EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	22,131.000	439,671		221,369	337,142	(154,829)			(154,829)	39,056	221,369	(9,577)	227,879	218,302			U
G9745T-11-8	JOHN WOOD GROUP PLC	D	07/28/2011	Various	0.069	62,433		62,434	1						62,434		(1)	(1)			U
MM0002-IJ-4	JOHN WOOD GROUP REDEMPTION B SHARES	D	07/14/2011	REDEMPTION	31,140.000	70,357		62,433							62,433	1,442	6,482	7,924			U
478160-10-4	JOHNSON & JOHNSON		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40,540.000	2,581,043		2,489,912	2,507,399	(17,487)			(17,487)		2,489,912		91,131	91,131	68,107		L
478366-10-7	JOHNSON CONTROLS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,600.000	452,220		458,620	634,120	(175,500)			(175,500)		458,620		(6,400)	(6,400)	7,968		L
481165-10-8	JOY GLOBAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	42,110		36,232	55,520	(19,288)			(19,288)		36,232		5,879	5,879	336		L
46625H-10-0	JP MORGAN CHASE & CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	54,200.000	1,695,349		1,714,658	2,299,164	(230,350)			(230,350)		2,068,814		(373,465)	(373,465)	29,810		L
X4114P-11-1	JUMBO SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	12,579.000	86,974		71,758	83,039	(2,494)			(2,494)	(8,787)	71,758	13,898	1,319	15,217	2,857		U
48203R-10-4	JUNIPER NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,500.000	157,839		218,553	313,820	(95,267)			(95,267)		218,553		(60,714)	(60,714)			L
D48164-12-9	K & S AG	D	08/17/2011	ITG Inc.	6,721.000	442,213		390,500	508,433	(179,416)			(179,416)	61,483	390,500	(13,961)	65,674	51,713	7,045		U
D6424C-10-4	KABEL DEUTSCHLAND HOLDING AG	D	08/17/2011	ITG Inc.	2,315.000	121,936		118,200	107,888	10,580			10,580	(267)	118,200	9,874	(6,138)	3,736			U
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	9,421		7,196	10,098	(2,902)			(2,902)		7,196		2,225	2,225			L
N4784C-10-2	KARDAN NV	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	4,539.000	15,052		19,610	26,943	(4,482)			(4,482)	(2,851)	19,610	3,885	(8,443)	(4,558)			U
486587-10-8	KAYDON CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	32,306		43,731	44,792	(1,061)			(1,061)		43,731		(11,425)	(11,425)	418		L
B0205Y-11-4	KBC ANCORA	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,903.000	22,574		32,306	33,440	2,404			2,404	(3,539)	32,306	6,400	(16,132)	(9,732)			U
B53789-10-1	KBC GROUP NV	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	5,904.000	169,118		295,862	188,814	70,353			70,353	22,833	295,862	(12,312)	(114,432)	(126,744)	4,767		L
48242W-10-6	KBR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,940.000	124,426		113,518	150,522	(37,004)			(37,004)		113,518		10,908	10,908	741		L
487836-10-8	KELLOGG CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	294,589		278,167	278,897	(730)			(730)		278,167		16,423	16,423	6,770		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)
X44073-10-8	KEMIRA OYJ	D	08/17/2011	ITG Inc.	5,656.000	75,741		60,748	88,430	(18,325)			(18,325)	(9,358)	60,748	12,682	2,312	14,993	3,282		U
488401-10-0	KEMPER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	28,447		29,388	28,466	922			922		29,388		(942)	(942)	835		L
G52416-10-7	KERRY A	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	18,620.000	764,580		610,835	504,385	(84,280)			(84,280)	58,429	610,835	(19,619)	173,364	153,745	5,253		U
X44874-10-9	KESKO B	D	08/17/2011	ITG Inc.	2,546.000	97,509		87,911	118,840	(43,964)			(43,964)	13,034	87,911	(2,304)	11,902	9,599	4,077		U
492914-10-6	KEY ENERGY SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,980.000	28,131		26,622	38,680	(12,058)			(12,058)		26,622		1,509	1,509			L
493267-10-8	KEYCORP NEW COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,140.000	103,661		135,543	151,689	(16,146)			(16,146)		135,543		(31,882)	(31,882)	1,200		L
494368-10-3	KIMBERLY-CLARK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,860.000	912,973		807,830	810,694	(2,865)			(2,865)		807,830		105,143	105,143	24,498		L
49446R-10-9	KIMCO REALTY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,420.000	68,939		64,306	79,737	(14,774)			(14,774)		64,306		4,633	4,633	1,749		L
B5338M-10-1	KINEPOLIS	D	09/07/2011	Various	770.000	62,331		42,937	52,467	(8,805)			(8,805)	(5,552)	42,937	7,956	11,438	19,394	1,039		U
G52654-10-3	KINGSPAN GROUP	D	08/02/2011	Various	7,134.000	68,453		56,519	71,404	(7,329)			(7,329)	(7,556)	56,519	10,756	1,178	11,934	607		U
497266-10-6	KIRBY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	35,349		27,131	29,073	(1,942)			(1,942)		27,131		8,218	8,218			L
F5396X-10-2	KLEPIERRE REIT	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	3,766.000	121,767		156,227	89,282	5,222			5,222	9,235	156,227	(2,428)	(32,033)	(34,461)	6,263		U
D40376-10-1	KLOECKNER & CO SE	D	08/17/2011	ITG Inc.	2,766.000	43,850		45,487	77,732	(24,019)			(24,019)	(8,226)	45,487	9,496	(11,132)	(1,636)	858		U
500255-10-4	KOHLS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,380.000	407,896		449,630	339,082	(4,728)			(4,728)		449,630		(41,734)	(41,734)	5,750		L
N4297B-14-6	KON KPN NV EUR0.24	D	08/17/2011	ITG Inc.	69,167.000	950,994		885,987	1,009,319	(237,787)			(237,787)	114,455	885,987	(25,680)	90,688	65,008	67,855		L
X4551T-10-5	KONE B	D	08/17/2011	ITG Inc.	6,753.000	374,379		281,582	375,402	(139,216)			(139,216)	45,396	281,582	(10,067)	102,864	92,797	7,124		U
X4550J-10-8	KONECRANES OYJ	D	08/17/2011	ITG Inc.	2,145.000	58,938		54,937	88,543	(24,235)			(24,235)	(9,370)	54,937	11,469	(7,469)	4,000	2,634		U
N0139V-14-2	KONINKLIJKE AHOLD EUR 0.3	D	08/17/2011	ITG Inc.	51,907.000	639,511		694,293	577,729	(15,313)			(15,313)	21,698	694,293	26,981	(81,763)	(54,782)	18,979		U
N0157T-17-7	KONINKLIJKE BAM GROEP NV	D	08/17/2011	ITG Inc.	6,978.000	33,472		31,907	42,866	(6,423)			(6,423)	(4,536)	31,907	6,661	(5,095)	1,566	252		U
N5017D-12-2	KONINKLIJKE DSM NV EUR1.5	D	08/17/2011	ITG Inc.	7,349.000	368,694		273,817	418,404	(224,598)			(224,598)	80,011	273,817	(25,372)	120,249	94,877	12,433		U
N5017D-22-1	KONINKLIJKE DSM NV RIGHTS	D	08/24/2011	DIRECT	16,257.000																U
N5075T-15-9	KONINKLIJKE VOPAK NV	D	08/17/2011	ITG Inc.	2,679.000	122,049		100,134	126,552	(13,027)			(13,027)	(13,392)	100,134	20,904	1,011	21,915	2,364		U
N50783-12-0	KONINKLIJKE WESSANEN NV	D	08/17/2011	ITG Inc.	19,104.000	77,616		69,066	75,565	1,497			1,497	(7,996)	69,066	14,418	(5,868)	8,550	1,151		U
500600-10-1	KOPIN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,460.000	77,946		95,616	93,434	2,182			2,182		95,616		(17,670)	(17,670)			L
50060P-10-6	KOPPERS CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	61,191		76,213	83,725	(7,512)			(7,512)		76,213		(15,021)	(15,021)	1,536		L
50075N-10-4	KRAFT FOOD S INC CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	37,540.000	1,294,929		1,109,885	1,182,885	(73,000)			(73,000)		1,109,885		185,044	185,044	32,660		L
501044-10-1	KROGER CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,280.000	426,865		414,432	431,101	(16,669)			(16,669)		414,432		12,433	12,433	6,073		L
482686-10-2	K-SWISS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,820.000	42,044		111,058	122,455	(11,397)			(11,397)		111,058		(69,015)	(69,015)			L
D39062-10-0	KWS SAAT AG	D	08/17/2011	ITG Inc.	280.000	55,256		39,348	54,666	(9,533)			(9,533)	(5,785)	39,348	8,214	7,694	15,908			U
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		07/25/2011	MERGER	8,940.000	107,280		89,678	36,683	(16,012)			(16,012)		89,678		17,602	17,602			L
502424-10-4	L-3 COMMUNICATIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	66,007		74,124	73,310	815			815		74,124		(8,117)	(8,117)	1,404		L
50540R-40-9	LABORATORY CORP AMER HLDGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,220.000	339,880		324,996	371,022	(46,027)			(46,027)		324,996		14,885	14,885			L
505597-10-4	LACLEDE GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,900.000	111,476		94,166	105,966	(11,800)			(11,800)		94,166		17,309	17,309	3,524		L
F54432-11-1	LAFARGE (FRANCE)	D	08/17/2011	ITG Inc.	8,826.000	372,102		513,973	553,387	(87,780)			(87,780)	48,366	513,973	(1,322)	(140,550)	(141,872)	10,742		U
F5485U-10-0	LAGARDERE SCA CMN STK	D	08/17/2011	ITG Inc.	5,368.000	179,642		230,291	221,153	873			873	8,265	230,291	9,842	(60,491)	(50,649)	8,333		L
F01764-10-3	L'AIR LIQUIDE S.A.	D	08/17/2011	ITG Inc.	12,517.000	1,586,767		1,491,989	1,583,003	(282,441)			(282,441)	191,426	1,491,989	(53,341)	148,120	94,778	35,455		L
511637-10-0	LAKELAND BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,859.000	45,255		40,029	61,213	(21,183)			(21,183)		40,029		5,225	5,225	1,038		L
512807-10-8	LAM RESEARCH CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,880.000	110,117		112,616	149,126	(36,511)			(36,511)		112,616		(2,498)	(2,498)			L
513847-10-3	LANCASTER COLONY CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	62,726		56,433	59,488	(3,055)			(3,055)		56,433		6,293	6,293	1,030		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)
515098-10-1	LANDSTAR SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	21,638		21,491	22,108	(616)			(616)		21,491		147	147	84		L
D5032B-10-2	LANXESS AG	D	08/17/2011	ITG Inc.	3,882.000	254,236		148,411	304,509	(123,875)			(123,875)	(32,223)	148,411	30,983	74,843	105,825	2,863		U
517834-10-7	LAS VEGAS SANDS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,340.000	179,933		124,115	199,423	(75,308)			(75,308)		124,115		55,818	55,818			L
52078P-10-2	LAWSON SOFTWARE INC		07/05/2011	MERGER	16,820.000	189,225		131,438	152,625	(25,134)			(25,134)		131,438		57,787	57,787			L
521050-10-4	LAYNE CHRISTENSEN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	3,746		4,237	5,507	(1,270)			(1,270)		4,237		(492)	(492)			L
524901-10-5	LEGG MASON INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,440.000	170,634		206,194	233,579	(27,385)			(27,385)		206,194		(35,560)	(35,560)	1,288		L
524660-10-7	LEGGETT & PLATT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,820.000	57,637		63,391	64,183	(793)			(793)		63,391		(5,753)	(5,753)	1,523		L
F56196-18-5	LEGRAND	D	08/17/2011	ITG Inc.	9,765.000	372,133		285,980	397,670	(153,362)			(153,362)	41,672	285,980	(5,667)	91,819	86,153	10,688		U
52602E-10-2	LENDER PROCESSING SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,880.000	130,195		312,260	262,138	50,122			50,122		312,260		(182,064)	(182,064)	2,664		L
D5009P-11-8	LEONI AG	D	08/17/2011	ITG Inc.	1,032.000	46,646		46,960	45,178	1,894			1,894	(112)	46,960	3,923	(4,237)	(314)	750		U
527288-10-4	LEUCADIA NATIONAL C		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,260.000	53,299		54,563	65,947	(11,384)			(11,384)		54,563		(1,263)	(1,263)			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,920.000	12,040		8,854	7,762	1,093			1,093		8,854		3,185	3,185			L
530555-10-1	LIBERTY GLOBAL INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,960.000	183,855		146,215	175,485	(29,270)			(29,270)		146,215		37,640	37,640			L
530555-30-9	LIBERTY GLOBAL INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	61,806		57,981	58,969	(987)			(987)		57,981		3,825	3,825			L
53071M-10-4	LIBERTY INTERACTIVE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,680.000	103,094		91,107	105,344	(14,237)			(14,237)		91,107		11,988	11,988			L
530322-10-6	LIBERTY MEDIA CORP LIBERTY CAPITAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	66,718		41,292	61,309	(20,017)			(20,017)		41,292		25,426	25,426			L
531172-10-4	LIBERTY PROPERTY TRUST		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	26,495		27,141	28,728	(1,471)			(1,471)		27,141		(646)	(646)	1,161		L
53215T-10-6	LIFE PARTNERS HLDGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,355.000	8,203		4,661	20,737	3,754			3,754		4,661		3,542	3,542	867		L
53217V-10-9	LIFE TECHNOLOGIES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,860.000	186,976		255,126	269,730	(14,604)			(14,604)		255,126		(68,150)	(68,150)			L
53217R-20-7	LIFE TIME FITNESS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	6,763		6,736							6,736		27	27			L
53219L-10-9	LIFEPOINT HOSPITALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,060.000	38,574		37,797	38,955	(1,158)			(1,158)		37,797		777	777			L
532716-10-7	LIMITED BRANDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,460.000	257,621		161,214	198,516	(37,301)			(37,301)		161,214		96,407	96,407	10,336		L
533535-10-0	LINCOLN EDUCATIONAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,400.000	19,780		34,584	37,224	(2,640)			(2,640)		34,584		(14,804)	(14,804)	1,800		L
533900-10-6	LINCOLN ELEC HLDGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	37,331		35,997	40,467	(4,470)			(4,470)		35,997		1,334	1,334	961		L
534187-10-9	LINCOLN NA TL CORP IN COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,300.000	102,347		178,668	175,203	3,465			3,465		178,668		(76,321)	(76,321)	945		L
535678-10-6	LINEAR TEC HNOLOGY CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,680.000	105,477		108,560	127,291	(18,731)			(18,731)		108,560		(3,083)	(3,083)	2,650		L
535919-20-3	LIONS GATE ENTERTAINMENT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,180.000	48,825		49,463	46,742	2,721			2,721		49,463		(638)	(638)			L
539830-10-9	LOCKHEED MARTIN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,960.000	215,194		216,524	206,934	9,590			9,590		216,524		(1,330)	(1,330)	6,660		L
540424-10-8	LOEWS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	91,117		96,691	101,166	(4,475)			(4,475)		96,691		(5,574)	(5,574)	488		L
54142L-10-9	LOGMELN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	20,914		13,839	28,378	(14,538)			(14,538)		13,839		7,075	7,075			L
543524-30-0	LOOPNET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	9,705		6,036	6,222	(186)			(186)		6,036		3,669	3,669			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)
543881-10-6	LORAL SPACE AND COMMUNICATIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	21,616		13,270	32,130	(18,860)			(18,860)		13,270		8,346	8,346			L
F58149-13-3	L'OREAL CMN STK	D	08/17/2011	ITG Inc.	12,449.000	1,466,477		1,373,046	1,382,095	(176,179)			(176,179)	167,131	1,373,046	(49,089)	142,520	93,431	28,249		U
T6326Y-10-8	LOTTOMATICA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,301.000	121,652		112,960	76,565	34,371	(690)		33,682	2,024	112,960	3,098	5,595	8,692			U
548661-10-7	LOWES COS INC USD0.50		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	32,580.000	648,101		696,655	817,106	(120,452)			(120,452)		696,655		(48,553)	(48,553)	11,729		L
502160-10-4	LSB INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	1,258		686	970	(284)			(284)		686		572	572			L
502161-10-2	LSI CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	10,815		11,635	12,100	(464)			(464)		11,635		(820)	(820)			L
502175-10-2	LTC PROPERTIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	22,907		24,207	25,272	(1,065)			(1,065)		24,207		(1,299)	(1,299)	1,134		L
549271-10-4	LUBRIZOL CORP.		09/16/2011	MERGER CASH	8,960.000	1,209,600		847,837	957,645	(109,807)			(109,807)		847,837		361,763	361,763	9,677		L
550021-10-9	LULULEMON ATHLETICA INC	I	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,560.000	649,716		325,145	392,731	(116,041)			(116,041)		325,145		324,572	324,572			L
55003T-10-7	LUMBER LIQUIDATORS HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	3,781		5,744	5,978	(235)			(235)		5,744		(1,963)	(1,963)			L
55027E-10-2	LUMINEX CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	12,584		9,686	10,237	(551)			(551)		9,686		2,898	2,898			L
T6444Z-11-0	LUXOTTICA GROUP EUR0.06	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	15,915.000	503,433		433,251	395,168	(104,376)			(104,376)	45,777	433,251	(13,777)	83,959	70,181	8,414		U
F58485-11-5	LVMH MOET HENNESSY EUR0.30	D	08/17/2011	ITG Inc.	10,474.000	1,756,257		1,195,725	1,722,969	(735,595)			(735,595)	208,351	1,195,725	(42,749)	603,281	560,532	17,555		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	46,353		68,862							68,862		(22,509)	(22,509)	439		U
55261F-10-4	M & T BANK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	536.000	38,306		46,305							46,305		(7,999)	(7,999)	750		L
552690-10-9	M D U RESOURCES GROUP, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,120.000	80,444		86,010	83,512	2,498			2,498		86,010		(5,567)	(5,567)	1,817		L
552541-10-4	M F WORLDWIDE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	53,432		50,094	49,896	198			198		50,094		3,338	3,338			L
55305B-10-1	M/I SCHOTTENSTEIN HOMES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,180.000	51,027		111,478	125,808	(14,330)			(14,330)		111,478		(60,452)	(60,452)			L
F6160D-10-8	M6 METROPOLE TELEVISION	D	08/17/2011	ITG Inc.	3,015.000	62,503		81,867	72,924	945			945	7,998	81,867	(2,138)	(17,226)	(19,365)	3,634		U
554382-10-1	MACERICH COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,860.000	567,055		539,304	609,178	(52,208)	(14,772)		(66,980)		539,304		27,751	27,751	5,623		L
55608B-10-5	MACQUARIE INFRASTRUCTURE CO	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,354		904	1,270	(366)			(366)		904		450	450	24		L
55616P-10-4	MACYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,160.000	193,477		155,292	181,148	(25,856)			(25,856)		155,292		38,184	38,184	1,432		L
G5753U-11-2	MAIDEN HOLDINGS LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,940.000	37,410		34,652	38,828	(4,177)			(4,177)		34,652		2,758	2,758	1,037		L
T6388T-10-4	MAIRE TECNIMONT SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	18,703.000	28,126		34,255	82,289	(13,152)			(13,152)	(8,708)	34,255	6,635	(12,765)	(6,130)	1,320		U
D51716-10-4	MAN SE ORD NPV	D	08/17/2011	ITG Inc.	4,684.000	442,204		413,170	561,331	(210,646)			(210,646)	62,485	413,170	(11,616)	40,650	29,034	9,907		U
562750-10-9	MANHATTAN ASSOCIATES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	37,881		24,872	34,205	(9,333)			(9,333)		24,872		13,009	13,009			L
56418H-10-0	MANPOWERGROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	93,087		140,782	169,452	(28,670)			(28,670)		140,782		(47,695)	(47,695)	1,080		L
564563-10-4	MANTECH INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	12,799		15,790	16,532	(742)			(742)		15,790		(2,991)	(2,991)	168		L
E7347B-10-7	MAPFRE	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	74,181.000	261,487		233,718	177,527	(3,564)			(3,564)	20,565	233,718	(8,095)	35,865	27,769	7,476		U
565849-10-6	MARATHON OIL CORP		09/29/2011	Various	11,420.000	1,526,880		1,500,197	422,883	(47,007)			(47,007)		1,500,197		26,683	26,683	7,423		L
56585A-10-2	MARATHON PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,240.000	89,542		83,803							83,803		5,739	5,739	648		L
X5188E-10-6	MARFIN INVESTMENT GROUP	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	71,457.000	46,351		81,029	66,842	21,260			21,260	(7,073)	81,029	15,694	(50,372)	(34,678)			A
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	09/12/2011	Various	27,653.500	18,330		39,555	16,216	620			620	(496)	39,555	1,806	(23,031)	(21,225)			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)
570535-10-4	MARKEL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	29,121		28,404	30,250	(1,846)			(1,846)		28,404		717	717			L
57060D-10-8	MARKETAXESS HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	35,351		17,226	27,885	(10,659)			(10,659)		17,226		18,124	18,124	362		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,140.000	233,113		283,622	338,136	(54,514)			(54,514)		283,622		(50,509)	(50,509)	3,053		L
571748-10-2	MARSH + MCLENNAN COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,180.000	85,980		74,927	86,941	(12,014)			(12,014)		74,927		11,053	11,053	2,035		L
571837-10-3	MARSHALL + ILSLEY CORP NEW		07/05/2011	MERGER	56,900.000	451,648		459,278	393,748	65,530			65,530		459,278		(7,630)	(7,630)	1,138		L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,240.000	227,280		227,445	282,702	(55,257)			(55,257)		227,445		(165)	(165)			L
57636Q-10-4	MASTERCARD INC CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	543,087		417,212	372,023	45,190			45,190		417,212		125,875	125,875	747		L
576690-10-1	MATERION CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	3,178		3,712	5,410	(1,697)			(1,697)		3,712		(534)	(534)			L
577081-10-2	MATTEL INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,200.000	296,399		244,423	284,816	(40,393)			(40,393)		244,423		51,976	51,976	7,728		L
577128-10-1	MATTHEWS INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	33,240		36,415	37,778	(1,364)			(1,364)		36,415		(3,175)	(3,175)	259		L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,240.000	147,342		120,826	147,389	(26,562)			(26,562)		120,826		26,515	26,515	3,994		L
577767-10-6	MAXWELL TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,220.000	41,742		30,133	41,936	(11,803)			(11,803)		30,133		11,610	11,610			L
579062-10-0	MCAFEE.COM CORPORATION		08/31/2011	DISTRIBUTION	0.000	1,703											1,703	1,703			U
579489-10-5	MCCLATCHY CO CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,000.000	10,176		22,480	35,679	3,122			3,122		22,480		(12,304)	(12,304)			L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,520.000	18,353		29,953	31,449	(1,495)			(1,495)		29,953		(11,600)	(11,600)			L
580135-10-1	MCDONALDS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,240.000	1,971,307		1,605,021	1,707,142	(102,122)			(102,122)		1,605,021		366,286	366,286	40,699		L
580589-10-9	MCGRATH RENTCORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,120.000	49,974		54,386	55,586	(1,200)			(1,200)		54,386		(4,412)	(4,412)	1,452		U
580645-10-9	MCGRAW HILL COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,480.000	148,938		101,406	126,707	(25,301)			(25,301)		101,406		47,532	47,532	2,610		L
58155Q-10-3	MCKESSON CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,880.000	291,275		257,698	273,074	(15,376)			(15,376)		257,698		33,577	33,577	2,173		L
582839-10-6	MEAD JOHNSON NUTRITION CO A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,460.000	320,984		233,382	277,635	(44,253)			(44,253)		233,382		87,603	87,603	3,323		L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,460.000	407,363		464,437	518,344	(53,907)			(53,907)		464,437		(57,074)	(57,074)			L
58446K-10-5	MEDIACOM COMMUNICATIONS CORPORATION		08/04/2011	DISTRIBUTION	0.000	983											983	983			L
T66880-10-7	MEDIASET	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	101,763.000	430,882		716,657	394,941	43,013			43,013	45,751	716,657	(18,761)	(267,014)	(285,775)	42,797		U
E56793-10-7	MEDIASET ESPANACOMUNICACION SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	17,126.000	158,335		208,375	188,349	(1,793)			(1,793)	21,819	208,375	(8,864)	(41,177)	(50,040)	7,557		U
58463J-30-4	MEDICAL PPTYS TRUST INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	16,068		13,435	18,844	(4,503)			(4,503)		13,435		2,633	2,633	221		L
584688-10-5	MEDICINES COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,800.000	26,582		13,796	25,434	(11,638)			(11,638)		13,796		12,785	12,785			L
584690-30-9	MEDICIS PHARMACEUTICAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	10,216		6,241	7,501	(1,260)			(1,260)		6,241		3,975	3,975	62		L
T10584-11-7	MEDIOBANCA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	57,077.000	517,388		466,835	388,014	(104,549)			(104,549)	44,949	466,835	(13,073)	63,627	50,553			U
T66932-11-1	MEDIOLANUM	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	29,648.000	124,224		132,772	80,076	(12,876)			(12,876)	9,276	132,772	(2,847)	(5,701)	(8,548)	2,494		U
N5557C-11-2	MEDIQ NV	D	08/17/2011	ITG Inc.	2,147.000	37,614		38,431	40,167	2,515			2,515	(4,250)	38,431	8,023	(8,840)	(817)	1,207		U
N5557C-14-6	MEDIQ NV RIGHTS	D	08/22/2011	DIRECT	4,751.000																U
585055-10-6	MEDTRONIC INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,900.000	676,277		723,632	738,091	(14,459)			(14,459)		723,632		(47,355)	(47,355)	13,781		L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G5973B-20-9	MELROSE PLC	D	08/11/2011	DISTRIBUTION	0.000	33,032		33,032							33,032						U
G5973B-18-3	MELROSE PREFERRED C SHARES	D	08/19/2011	REDEMPTION	50,862.000	62,854		33,032							33,032	4,843	24,978	29,821			U
552715-10-4	MEMC ELECT R MATLS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	24,180.000	129,675		294,912	272,267	22,646			22,646		294,912		(165,238)	(165,238)			L
587118-10-0	MENS WEARHOUSE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	14,755		13,158	13,489	(331)			(331)		13,158		1,596	1,596	194		L
587200-10-6	MENTOR GRAPHICS CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	1,393		1,211	1,680	(469)			(469)		1,211		182	182			L
F61573-10-5	MERCIALYS REIT	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,304.000	49,844		48,793	48,966	(52)			(52)	(121)	48,793	3,610	(2,559)	1,051	1,224		U
58933Y-10-5	MERCK & CO. INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	50,320.000	1,636,345		1,761,104	1,813,533	(52,428)			(52,428)		1,761,104		(124,760)	(124,760)	57,365		L
D5357W-10-3	MERCK KGAA ORD NPV	D	08/17/2011	ITG Inc.	3,232.000	303,495		298,271	86,002	8,616			8,616	8,358	298,271	2,532	2,693	5,224	4,292		U
589584-10-1	MERIDIAN BIOSCIENCE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	21,924		26,056	31,498	(5,441)			(5,441)		26,056		(4,132)	(4,132)	775		L
589889-10-4	MERIT MEDICAL SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	25,699		23,990	24,062	(72)			(72)		23,990		1,709	1,709			L
F9622M-14-6	MERSEN (EX CARBON LORRAINE)	D	08/17/2011	ITG Inc.	1,515.000	74,638		84,884							84,884	1,779	(12,024)	(10,246)	1,386		U
591018-80-9	METABOLIX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,780.000	21,460		50,343	41,865	2,231			2,231		50,343		(28,883)	(28,883)			L
X5328R-16-5	METKA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	6,089.000	70,718		60,598	76,649	(7,939)			(7,939)	(8,111)	60,598	11,737	(1,617)	10,120	3,269		U
59156R-10-8	METLIFE INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,460.000	451,379		617,411	687,042	(69,632)			(69,632)		617,411		(166,032)	(166,032)			L
D53968-12-5	METRO AG	D	08/17/2011	ITG Inc.	6,375.000	297,575		410,943	459,172	(99,998)			(99,998)	51,769	410,943	(11,806)	(101,562)	(113,368)	9,095		U
V62616-12-9	METRO HOLDINGS LTD	D	07/12/2011	DISTRIBUTION	0.000	14,609		14,609							14,609						U
591708-10-2	METROPCS COMMUNICATIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,300.000	38,860		37,792	54,309	(16,517)			(16,517)		37,792		1,068	1,068			L
X9647X-10-1	METSO CORP	D	08/17/2011	ITG Inc.	5,665.000	222,132		197,113	316,434	(157,586)			(157,586)	38,265	197,113	(7,047)	32,066	25,019	10,805		U
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	37,191		31,133	39,315	(8,182)			(8,182)		31,133		6,058	6,058			L
55272X-10-2	MFA FINANCIAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	17,551		17,843	20,400	(2,557)			(2,557)		17,843		(292)	(292)	1,800		L
552953-10-1	MGM RESORTS INTERNATIONAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,360.000	33,526		43,034	49,896	(6,862)			(6,862)		43,034		(9,508)	(9,508)			L
057149-10-6	MICHAEL BAKER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	53,026		97,336	85,214	12,122			12,122		97,336		(44,310)	(44,310)			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	08/17/2011	ITG Inc.	7,479.000	558,492		572,838	536,691	9,398			9,398	26,748	572,838	16,593	(30,938)	(14,346)	16,181		U
594901-10-0	MICRO SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	25,289		19,515	24,562	(5,047)			(5,047)		19,515		5,775	5,775			L
595017-10-4	MICROCHIP TECHNOLOGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,140.000	101,481		90,826	107,419	(16,593)			(16,593)		90,826		10,655	10,655	2,176		L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,720.000	98,158		138,189	134,094	4,095			4,095		138,189		(40,031)	(40,031)			L
594918-10-4	MICROSOFT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	128,160.000	3,282,845		3,275,703	2,380,459	(194,854)			(194,854)		3,275,703		7,142	7,142	54,653		L
596680-10-8	MIDDLESEX WATER CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	10,813		9,733	11,744	(2,011)			(2,011)		9,733		1,080	1,080	350		L
L6388F-12-8	MILLICOM INTL CELLULAR	D	08/17/2011	ITG Inc.	3,035.000	336,729		221,156	291,512	(67,436)			(67,436)	(2,920)	221,156	16,757	98,816	115,573	4,511		U
602720-10-4	MINE SAFETY APPLIANCES CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	32,638		34,334	36,733	(2,400)			(2,400)		34,334		(1,696)	(1,696)	909		L
603158-10-6	MINERAL TECH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	4,043		3,915	5,233	(1,318)			(1,318)		3,915		128	128	12		L
J4628C-11-5	MIZUHO SECURITIES CO	D	09/01/2011	MERGER	80,500.000	179,928		224,434	205,191	12,284			12,284	(16,591)	224,434	32,719	(77,225)	(44,506)			U
J45988-10-2	MIZUHO TRUST & BANKING	D	09/01/2011	MERGER	176,000.000	143,531		181,164	137,603	20,424			20,424	(15,103)	181,164	30,522	(68,155)	(37,633)	1,535		U
55306N-10-4	MKS INSTRUMENTS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	26,022		24,254	28,898	(4,644)			(4,644)		24,254		1,768	1,768	531		L
60740F-10-5	MOBILE MINI INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	14,304		14,525	17,327	(2,802)			(2,802)		14,525		(221)	(221)			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)
B60667-10-0	MOBISTAR	D	08/17/2011	ITG Inc.	4,196.000	273,117		298,553	272,003	(6,342)			(6,342)	32,892	298,553	(10,674)	(14,762)	(25,436)	19,263		U
60786L-10-7	MODUSLINK GLOBAL SOLUTIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,580.000	53,901		69,798	104,386	11,249			11,249		69,798		(15,897)	(15,897)	14,231		L
608190-10-4	MOHAWK INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	65,228		66,977	82,870	(15,893)			(15,893)		66,977		(1,749)	(1,749)			L
60877T-10-0	MOMENTA PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	10,688		9,073	14,072	(4,999)			(4,999)		9,073		1,614	1,614			L
61166W-10-1	MONSANTO CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,040.000	316,217		291,489	350,986	(59,496)			(59,496)		291,489		24,727	24,727	4,234		L
611742-10-7	MONSTER WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	1,701		3,680	5,199	(1,519)			(1,519)		3,680		(1,979)	(1,979)			L
617446-44-8	MORGAN STANLEY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,680.000	291,746		511,302	535,493	(24,191)			(24,191)		511,302		(219,556)	(219,556)	2,952		L
617700-10-9	MORNINGSTAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	14,805		12,547	13,801	(1,254)			(1,254)		12,547		2,258	2,258	39		L
X5588N-11-0	MOTA ENGIL SGPS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	29,285.000	53,486		72,350	68,210	11,357			11,357	(7,218)	72,350	14,013	(32,877)	(18,864)	3,567		U
620097-10-5	MOTOROLA MOBILITY HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,940.000	149,218		101,518							101,518		47,700	47,700			L
620076-30-7	MOTOROLA SOLUTIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,240.000	263,623		198,436	396,178	(57,059)			(57,059)		198,436		65,188	65,188			L
D5565H-10-4	MTU AERO ENGINES HOLDING AG	D	08/17/2011	ITG Inc.	2,514.000	164,844		138,579	168,142	(11,770)			(11,770)	(17,793)	138,579	28,930	(2,665)	26,265	2,923		U
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	6,654.000	855,820		787,640	1,008,241	(197,554)			(197,554)	(23,047)	787,640	75,936	(7,755)	68,181	44,570		U
62541B-10-1	MULTI FINELINE ELECTRONIX INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	49,787		64,885	66,225	(1,340)			(1,340)		64,885		(15,098)	(15,098)			L
626717-10-2	MURPHY OIL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,540.000	204,448		252,183	338,457	(86,274)			(86,274)		252,183		(47,735)	(47,735)	3,746		L
553829-10-2	MVC CAPITAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	12,004		12,254	16,060	(3,806)			(3,806)		12,254		(250)	(250)	396		L
628464-10-9	MYERS INDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	1,409		1,512	1,364	148			148		1,512		(103)	(103)	29		L
628530-10-7	MYLAN INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,280.000	129,311		140,342	153,826	(13,484)			(13,484)		140,342		(11,031)	(11,031)			L
62855J-10-4	MYRIAD GENETICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,380.000	155,240		160,209	191,399	(31,190)			(31,190)		160,209		(4,970)	(4,970)			L
628778-10-2	N B T BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	13,688		17,891	17,871	20			20		17,891		(4,202)	(4,202)	444		L
629519-10-9	NABI BIOPHARMACEUTICALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,980.000	27,642		72,566	92,524	(19,959)			(19,959)		72,566		(44,924)	(44,924)			L
G6359F-10-3	NABORS INDUSTRIES LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,280.000	42,687		66,650	76,949	(10,299)			(10,299)		66,650		(23,963)	(23,963)			L
629850-10-1	NALCO HOLDING CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	65,362		45,142	59,408	(14,267)			(14,267)		45,142		20,220	20,220	195		L
63080P-10-5	NARA BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,440.000	33,764		49,579	53,421	(3,842)			(3,842)		49,579		(15,814)	(15,814)			L
631103-10-8	NASDAQ OMX GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,280.000	78,486		68,852	77,769	(8,916)			(8,916)		68,852		9,633	9,633			L
X56533-11-4	NATIONAL BANK OF GREECE EUR4.80(REGD)	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	88,351.000	603,978		901,952	714,289	229,350			229,350	(41,687)	901,952	128,385	(426,359)	(297,974)			L
635017-10-6	NATIONAL BEVERAGE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	25,406		19,936	21,812	(1,876)			(1,876)		19,936		5,470	5,470	3,818		L
635309-10-7	NATIONAL CINEMEDIA		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	18,123		22,796	24,688	(1,892)			(1,892)		22,796		(4,673)	(4,673)	769		L
63607P-20-8	NATIONAL FINANCIAL PARTNERS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	16,489		19,066	19,832	(766)			(766)		19,066		(2,577)	(2,577)			L
63633D-10-4	NATIONAL HEALTH INVESTORS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	5,963		4,396	6,303	(1,903)			(1,903)		4,396		1,567	1,567	253		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)
637071-10-1	NATIONAL OILWELL VARCO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,940.000	370,576		283,863	466,715	(182,852)			(182,852)		283,863		86,712	86,712	2,290		L
637640-10-3	NATIONAL SEMICONDUCTOR CORP		09/23/2011	MERGER	30,420.000	760,500		437,780	418,579	19,201			19,201		437,780		322,720	322,720	6,084		L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		07/01/2011	MERGER	14,600.000	617,170		532,163	452,567	(9,697)			(9,697)		532,163		85,006	85,006	13,575		L
F6483L-10-0	NATIXIS	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	32,622.000	140,424		186,190	152,576	17,185			17,185	16,430	186,190	(6,330)	(39,436)	(45,767)	9,268		U
F6498D-37-4	NATIXIS RIGHTS	D	07/06/2011	DIRECT	84,984.000																U
639050-10-3	NATUS MEDICAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,280.000	22,029		34,408	32,330	2,077			2,077		34,408		(12,378)	(12,378)			L
63935N-10-7	NAVIGANT CONSULTING SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	3,414		3,398	3,312	86			86		3,398		16	16			L
638904-10-2	NAVIGATORS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	6,883		6,562	8,056	(1,494)			(1,494)		6,562		321	321			L
628852-20-4	NCI BUILDING SYSTEMS INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,060.000	46,577		75,685	84,779	(9,095)			(9,095)		75,685		(29,107)	(29,107)			L
64031N-10-8	NELNET INC CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	2,596		1,910	3,317	(1,406)			(1,406)		1,910		686	686	38		L
F65196-11-9	NEOPOST	D	08/17/2011	ITG Inc.	1,252.000	96,283		111,894	109,083	(9,156)			(9,156)	11,966	111,894	(2,964)	(12,647)	(15,611)	5,661		U
F65197-21-6	NEOPOST RIGHTS	D	08/04/2011	DIRECT	2,768.000																U
X5688A-10-9	NESTE OIL	D	08/17/2011	ITG Inc.	5,233.000	57,750		94,728	83,565	1,736			1,736	9,426	94,728	(2,722)	(34,257)	(36,979)	2,307		U
64110D-10-4	NETAPP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,020.000	244,775		271,091	385,819	(114,729)			(114,729)		271,091		(26,316)	(26,316)			L
64110L-10-6	NETFLIX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	32,706		30,008	49,196	(19,188)			(19,188)		30,008		2,698	2,698			L
64111Q-10-4	NETGEAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	3,166		2,191	4,042	(1,850)			(1,850)		2,191		975	975			L
64126X-20-1	NEUSTAR INC CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	58,790		53,037	60,957	(7,920)			(7,920)		53,037		5,753	5,753			L
646025-10-6	NEW JERSEY RESOURCES CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	460.000	19,766		16,609	19,831	(3,221)			(3,221)		16,609		3,157	3,157	497		L
651587-10-7	NEW MARKET CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	80.000	12,257		8,468	9,870	(1,401)			(1,401)		8,468		3,789	3,789	118		L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,440.000	114,441		153,398	177,944	(24,546)			(24,546)		153,398		(38,957)	(38,957)	7,080		L
651229-10-6	NEWELL RUBBERMAID INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	11,276		15,105	17,089	(1,984)			(1,984)		15,105		(3,829)	(3,829)	197		L
651290-10-8	NEWFIELD EXPLORATION CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,480.000	102,373		126,814	178,833	(52,019)			(52,019)		126,814		(24,440)	(24,440)			L
651639-10-6	NEWMONT MINING CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,100.000	502,504		461,276	497,583	(36,307)			(36,307)		461,276		41,227	41,227	5,265		L
65248E-10-4	NEWS CORP CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	38,460.000	614,114		500,565	559,978	(59,413)			(59,413)		500,565		113,549	113,549	2,885		L
65248E-20-3	NEWS CORPORATION LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,600.000	266,319		267,670	272,572	(4,902)			(4,902)		267,670		(1,351)	(1,351)	1,245		L
F65277-10-9	NEXANS SA	D	08/17/2011	ITG Inc.	1,956.000	148,129		116,980	153,849	(20,589)			(20,589)	(16,280)	116,980	24,421	6,729	31,150	2,665		U
65339F-10-1	NEXTERA ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,860.000	264,399		247,991	252,671	(4,680)			(4,680)		247,991		16,408	16,408	8,019		L
62914B-10-0	NIC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	8,596		5,284	7,380	(2,095)			(2,095)		5,284		3,311	3,311			L
62913F-20-1	NII HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,020.000	119,015		154,938	179,533	(24,595)			(24,595)		154,938		(35,923)	(35,923)			L
654106-10-3	NIKE INC CL B		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,320.000	555,178		447,735	539,854	(92,120)			(92,120)		447,735		107,443	107,443	3,918		L
65473P-10-5	NISOURCE I NC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,660.000	273,006		210,060	223,069	(13,009)			(13,009)		210,060		62,947	62,947	8,735		L
H5833N-10-3	NOBLE CORPORATION		09/29/2011	Various	6,820.000	211,699		251,910	243,951	4,827			4,827		251,910		(40,210)	(40,210)	938		L
655044-10-5	NOBLE ENER GY INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	204,815		190,580	244,467	(53,888)			(53,888)		190,580		14,236	14,236	1,647		L
X61873-13-3	NOKIA OYJ EURO.06	D	08/17/2011	ITG Inc.	163,579.000	977,329		1,388,580	1,531,130	(318,043)			(318,043)	44,116	1,388,580	72,217	(483,468)	(411,250)	78,743		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
X5862L-10-3	NOKIAN RENKAAT	D	08/17/2011	ITG Inc.	4,374.000	167,140		119,365	160,446	(58,932)			(58,932)	17,852	119,365	(3,351)	51,126	47,775	3,575		U
655663-10-2	NORDSON CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	13,757		9,635	15,620	(5,984)			(5,984)		9,635		4,122	4,122	221		L
655844-10-8	NORFOLK SOUTHERN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,680.000	545,501		475,830	545,278	(69,448)			(69,448)		475,830		69,671	69,671	10,676		L
656568-50-8	NORTEL NETWORKS CORP	I	07/27/2011	DISTRIBUTION	0.000	1,844											1,844	1,844			L
665531-10-9	NORTHERN OIL AND GAS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	23,344		18,660	32,108	(13,448)			(13,448)		18,660		4,685	4,685			L
666807-10-2	NORTHROP GRUMMAN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	49,923		48,281	60,893	(7,672)			(7,672)		48,281		1,642	1,642	1,382		L
667340-10-3	NORTHWEST BANCSHARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,700.000	44,112		38,474	43,512	(5,038)			(5,038)		38,474		5,638	5,638	1,184		L
62936P-10-3	NPS PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,680.000	17,271		18,884	21,172	(2,288)			(2,288)		18,884		(1,613)	(1,613)			L
629377-50-8	NRG ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,700.000	101,449		101,812	14,069	1,881			1,881		101,812		(363)	(363)			L
67019E-10-7	NSTAR		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	56,406		48,234	53,159	(4,925)			(4,925)		48,234		8,172	8,172	1,607		L
67020Q-10-7	NTELOS HOLDINGS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	35,621		33,186	38,100	(4,914)			(4,914)		33,186		2,435	2,435	1,680		L
67020Y-10-0	NUANCE COMMUNICATIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	960.000	19,848		14,635	17,453	(2,818)			(2,818)		14,635		5,213	5,213			L
670346-10-5	NUCOR CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,760.000	347,013		476,628	471,503	5,125			5,125		476,628		(129,615)	(129,615)	11,702		L
N6509P-10-2	NUTRECO NV	D	08/17/2011	ITG Inc.	3,076.000	201,145		162,769	233,435	(45,963)			(45,963)	(24,702)	162,769	33,980	4,396	38,376	5,680		U
MM0002-M0-0	NUTRECO NV RIGHTS	D	08/12/2011	DIRECT	6,804.000																U
67066G-10-4	NVIDIA CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,100.000	93,921		103,071	109,340	(6,269)			(6,269)		103,071		(9,149)	(9,149)			L
B6372M-10-6	NYRSTAR	D	08/17/2011	Various	6,916.000	77,678		58,742	103,602	(24,822)			(24,822)	(10,963)	58,742	11,644	7,292	18,935			U
629491-10-1	NYSE EURONEXT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	740.000	17,797		21,847	22,185	(338)			(338)		21,847		(4,050)	(4,050)	666		L
674215-10-8	OASIS PETROLEUM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	21,176		23,235	24,408	(1,173)			(1,173)		23,235		(2,059)	(2,059)			L
E7795C-10-2	OBRASCON HUARTE LAIN SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	5,313.000	165,374		131,919	160,988	(18,982)			(18,982)	(10,087)	131,919	17,333	16,123	33,455	3,175		U
674599-10-5	OCCIDENTAL PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	14,800.000	1,114,734		1,122,130	1,451,880	(329,750)			(329,750)		1,122,130		(7,396)	(7,396)	19,240		L
675232-10-2	OCEANEERING INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	30,411		24,294	30,188	(5,895)			(5,895)		24,294		6,117	6,117	246		L
A5528H-10-3	OESTERR. ELEKTRIZITAETSWIR. AG	D	08/17/2011	ITG Inc.	4,127.000	151,595		189,264	153,757	18,644			18,644	16,864	189,264	(5,007)	(32,663)	(37,669)	3,205		U
67935P-91-3	OLAM INTERNATIONAL LTD RIGHTS	D	07/01/2011	DIRECT	6,136.000																U
680033-10-7	OLD NATL BANCORP IND		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,080.000	19,738		23,865	24,731	(866)			(866)		23,865		(4,126)	(4,126)	437		L
680223-10-4	OLD REPUBLIC INTL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	23,754.000	212,580		319,642	234,627	907			907		319,642		(107,062)	(107,062)	11,326		L
680665-20-5	OLIN CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	34,763		32,254	38,988	(6,734)			(6,734)		32,254		2,509	2,509	1,140		L
670872-10-0	OM GROUP INC		09/29/2011	Various	480.000	16,414		13,952	18,485	(4,533)			(4,533)		13,952		2,462	2,462			L
B6385E-12-5	OMEGA PHARMA SA	D	08/17/2011	ITG Inc.	1,013.000	49,353		44,431	48,597	977			977	(5,143)	44,431	9,276	(4,354)	4,922	1,090		U
68213N-10-9	OMNICELL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,560.000	21,944		16,770	22,542	(5,772)			(5,772)		16,770		5,175	5,175			L
681919-10-6	OMNICOM GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,260.000	388,603		427,134	469,908	(42,774)			(42,774)		427,134		(38,531)	(38,531)	7,182		L
A51460-11-0	OMV AG NPV(VAR)	D	08/17/2011	ITG Inc.	6,125.000	216,743		273,389	254,550	(9,080)			(9,080)	27,919	273,389	(7,118)	(49,528)	(56,646)	7,231		U
683399-10-9	ONYX PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	12,415		10,791	14,748	(3,957)			(3,957)		10,791		1,624	1,624			L
X5967A-10-1	OPAP SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	22,631.000	366,319		320,195	379,400	(41,067)			(41,067)	(33,115)	320,195	50,642	(4,518)	46,124	24,056		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 Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received DuringYear	Maturity Date	NAIC Designation or Market Indicator (a)
68401H-10-4	OPTIMER PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,000.000	42,994		34,396	33,930	466			466		34,396		8,598	8,598			L
684010-10-1	OPTIONSXPRESS HLDGS INC		09/01/2011	MERGER	5,780.000	70,983		96,119	90,573	5,546			5,546		96,119		(25,135)	(25,135)			L
68389X-10-5	ORACLE COR P COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	53,560.000	1,596,679		1,214,907	1,676,428	(461,521)			(461,521)		1,214,907		381,772	381,772	9,105		L
H5982A-10-0	ORASCOM DEVELOPMENT HOLDING AG	D	09/30/2011	DISTRIBUTION	0.000	716		716							716						U
67103H-10-7	OREILLY AUTOMOTIVE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,940.000	197,960		141,938	177,635	(35,696)			(35,696)		141,938		56,022	56,022			L
G67743-10-7	ORIENT EXPRESS HOTELS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,020.000	7,515		12,084	13,250	(1,165)			(1,165)		12,084		(4,570)	(4,570)			L
68618W-10-0	ORIENTAL FINANCIAL GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	11,804		14,469	15,238	(769)			(769)		14,469		(2,665)	(2,665)	165		L
L7272A-10-0	ORIFLAME COSMETICS SA	D	08/17/2011	ITG Inc.	3,511.000	151,891		178,211	184,799	(2,256)			(2,256)	(4,332)	178,211	16,393	(42,713)	(26,320)	6,406		U
X60005-11-7	ORION -KD OYJ	D	08/17/2011	ITG Inc.	5,476.000	15,121		22,199	23,343	2,177			2,177	(2,470)	22,199	4,634	(11,712)	(7,078)	334		U
68628V-30-8	ORION MARINE GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,780.000	23,289		40,597	43,848	19,022			19,022		40,597		(17,308)	(17,308)			L
68633D-10-3	ORITANI FINACIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,040.000	38,671		27,588	37,210	(9,621)			(9,621)		27,588		11,083	11,083	912		L
686688-10-2	ORMAT TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,020.000	33,345		57,143	59,752	(2,609)			(2,609)		57,143		(23,798)	(23,798)	263		L
N6748L-10-2	ORTHOFIX INTERNATIONAL NV	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	46,652		38,821	38,860	(39)			(39)		38,821		7,831	7,831			L
689648-10-3	OTTER TAIL POWER CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,920.000	36,007		41,107	43,277	(2,169)			(2,169)		41,107		(5,101)	(5,101)	1,714		U
X61161-10-9	OUTOKUMPU	D	08/17/2011	ITG Inc.	6,823.000	71,391		128,888	126,553	(12,238)			(12,238)	14,573	128,888	(3,965)	(53,532)	(57,496)	2,062		U
X6026E-10-0	OUTOTEC OYJ	D	08/17/2011	ITG Inc.	1,906.000	79,738		57,703	117,774	(47,608)			(47,608)	(12,463)	57,703	12,046	9,989	22,035	1,756		U
690370-10-1	OVERSTOCKCOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	25,957		43,319	38,893	(1,520)			(1,520)		43,319		(17,362)	(17,362)			L
690732-10-2	OWENS & MINOR, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	41,327		42,550	42,379	171			171		42,550		(1,223)	(1,223)	864		L
690768-40-3	OWENS-ILLINOIS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,760.000	60,598		115,871	115,432	439			439		115,871		(55,273)	(55,273)			L
691497-30-9	OXFORD INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	7,937		4,709	5,634	(925)			(925)		4,709		3,228	3,228	81		L
69331C-10-8	P G & E CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,620.000	367,598		394,259	412,381	(18,122)			(18,122)		394,259		(26,661)	(26,661)	11,766		L
693718-10-8	PACCAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,120.000	253,040		300,080	408,830	(108,751)			(108,751)		300,080		(47,040)	(47,040)	2,990		L
694873-10-0	PACIFIC SUNWEAR CALIF INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,480.000	12,176		24,743	51,382	(2,196)			(2,196)		24,743		(12,567)	(12,567)			L
695263-10-3	PACWEST BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	19,886		26,352	29,077	(2,725)			(2,725)		26,352		(6,466)	(6,466)	41		L
G68673-10-5	PADDY POWER PLC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	2,289.000	111,514		68,560	93,906	(15,409)			(15,409)	(9,937)	68,560	13,279	29,675	42,954	1,620		U
696429-30-7	PALL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	49,467		42,140	56,521	(14,381)			(14,381)		42,140		7,327	7,327	599		L
698813-10-2	PAPA JOHNS INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	69,117		58,633	62,048	(3,415)			(3,415)		58,633		10,484	10,484			L
700416-20-9	PARK ELECTROCHEMICAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	24,209		32,856	33,000	(144)			(144)		32,856		(8,646)	(8,646)	330		L
700658-10-7	PARK NATIONAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	21,015		27,646	29,068	(1,422)			(1,422)		27,646		(6,631)	(6,631)	1,128		L
701081-10-1	PARKER DRILLING CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,400.000	45,629		45,432	47,528	(2,096)			(2,096)		45,432		197	197			L
701094-10-4	PARKER HAN NIFIN CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,280.000	83,500		81,138	110,464	(29,326)			(29,326)		81,138		2,363	2,363	1,357		L
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	08/12/2011	DISTRIBUTION	0.000	380		380							380						U
70159Q-10-4	PARKWAY PROPERTIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	17,750		27,807	27,682	130			130		27,807		(10,056)	(10,056)	350		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)
T7S73M-10-7	PARMALAT	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	258,033.000	664,307		746,608	706,863	(20,191)			(20,191)	59,936	746,608	(12,415)	(69,886)	(82,301)	11,353		U
66852T-10-5	PARTNERRE LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,200.000	171,833		237,770	257,120	(19,350)			(19,350)		237,770		(65,937)	(65,937)	5,600		L
703395-10-3	PATTERSON COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,940.000	143,726		150,196	151,312	(1,116)			(1,116)		150,196		(6,471)	(6,471)	1,680		L
704326-10-7	PAYCHEX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,540.000	258,914		275,007	294,881	(19,874)			(19,874)		275,007		(16,093)	(16,093)	8,872		L
69329Y-10-4	PDL BIOPHARMA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	8,021		8,265	8,847	(581)			(581)		8,265		(245)	(245)	639		L
704549-10-4	PEABODY ENERGY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,000.000	214,180		274,915	383,880	(108,965)			(108,965)		274,915		(60,735)	(60,735)	1,530		L
705560-10-0	PEET'S COFFEE & TEA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	7,800		3,896	5,844	(1,948)			(1,948)		3,896		3,904	3,904			L
712704-10-5	PEOPLES UNITED FINANCIAL INC		09/29/2011	Various	5,651.520	65,725		76,719							76,719		(10,994)	(10,994)	890		L
713291-10-2	PEPCO HLDG S INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	22,005		19,970	21,170	(1,200)			(1,200)		19,970		2,035	2,035	940		L
713448-10-8	PEPSICO INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	113,320.000	7,086,081		7,380,647	2,175,489	(1,672)			(1,672)		7,380,647		(294,566)	(294,566)	132,704		L
713831-10-5	PERICOM SEMICONDUCTOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,600.000	70,623		107,833	105,408	2,425			2,425		107,833		(37,211)	(37,211)			L
714290-10-3	PERRIGO COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,660.000	162,905		100,786	105,128	(4,341)			(4,341)		100,786		62,118	62,118	349		L
E8013L-13-0	PESCANOVA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,430.000	147,278		82,342	112,755	(18,481)			(18,481)	(11,932)	82,342	15,948	48,987	64,935	2,013		U
716382-10-6	PETMED EXPRESS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	29,180		38,157	57,348	4,556			4,556		38,157		(8,977)	(8,977)	1,208		L
716495-10-6	PETROHAWK ENERGY CORP		08/25/2011	MERGER	36,393.000	1,410,229		723,927	664,172	59,755			59,755		723,927		686,302	686,302			L
F72313-11-1	PEUGEOT SA EUR1	D	08/17/2011	ITG Inc.	5,979.000	182,242		221,570	226,990	(30,317)			(30,317)	24,897	221,570	(5,894)	(33,433)	(39,327)	8,208		U
717081-10-3	PFIZER INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	125,020.000	2,240,440		2,134,091	2,189,100	(55,009)			(55,009)		2,134,091		106,349	106,349	75,012		L
717124-10-1	PHARMACEUTICAL PRODUCT DEVEL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,480.000	38,008		35,650	40,167	(4,517)			(4,517)		35,650		2,358	2,358	666		L
71715N-10-6	PHARMASSET INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	30,745		5,898	8,682	(2,784)			(2,784)		5,898		24,847	24,847			L
71714F-10-4	PHARMERICA CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,480.000	35,205		27,932	28,396	(464)			(464)		27,932		7,273	7,273			L
N6817P-10-9	PHILIPS ELECTRONICS ORD	D	08/17/2011	ITG Inc.	44,099.000	918,128		1,234,706	1,350,673	(279,298)			(279,298)	163,331	1,234,706	(44,143)	(272,435)	(316,579)	41,695		U
71902E-10-9	PHOENIX COMPANIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	32,000.000	39,692		81,527	81,280	247			247		81,527		(41,835)	(41,835)			L
720279-10-8	PIER 1, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,940.000	29,836		24,052	30,870	(6,818)			(6,818)		24,052		5,784	5,784			L
723484-10-1	PINNACLE WEST CAPITAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,760.000	248,050		228,423	238,752	(10,329)			(10,329)		228,423		19,626	19,626	9,072		L
723787-10-7	PIONEER NA T RES CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,960.000	271,917		234,597	343,807	(109,210)			(109,210)		234,597		37,320	37,320	158		L
T76434-19-9	PIRELLI & CO ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	37,298.000	382,356		266,332	220,323	(67,804)			(67,804)	25,523	266,332	(7,013)	123,037	116,024	7,395		U
724479-10-0	PITNEY BOWES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	30,620		38,185	38,204	(20)			(20)		38,185		(7,565)	(7,565)	1,754		L
729132-10-0	PLEXUS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	20,502		24,493	27,227	(2,734)			(2,734)		24,493		(3,991)	(3,991)			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,940.000	68,409		71,348	72,653	(1,305)			(1,305)		71,348		(2,939)	(2,939)	2,444		L
69344F-10-6	PMC - SIERRA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	580.000	3,598		4,731	4,982	(252)			(252)		4,731		(1,132)	(1,132)			L
693475-10-5	PNC FINL SVCS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,400.000	462,006		523,519	570,768	(47,249)			(47,249)		523,519		(61,513)	(61,513)	7,520		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)
69349H-10-7	PNM RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,160.000	69,314		50,522	54,163	(3,642)			(3,642)		50,522		18,792	18,792	1,560		L
X59381-10-7	POHJOLA BANK A	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	7,708.000	82,774		88,632	92,393	(13,711)			(13,711)	9,949	88,632	(2,941)	(2,917)	(5,858)	3,794		U
73179V-10-3	POLYPORE INTERNATIONAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	11,425		2,646	8,146	(5,500)			(5,500)		2,646		8,779	8,779			L
73278L-10-5	POOL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	520.000	13,989		12,731							12,731		1,258	1,258	146		L
733174-10-6	POPULAR INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,160.000	7,731		15,319	16,202	(883)			(883)		15,319		(7,588)	(7,588)			L
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	08/17/2011	ITG Inc.	6,597.000	434,645		417,561						3,618	417,561	8,142	8,941	17,083	3,473		U
736508-84-7	PORTLAND GENERAL ELECTRIC CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	34,105		27,885	31,248	(3,363)			(3,363)		27,885		6,220	6,220	1,130		A
X67690-10-4	PORTUGAL TELECOM SGPS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	51,289.000	439,994		622,247	574,348	(18,635)			(18,635)	66,534	622,247	(26,860)	(155,393)	(182,253)	76,587		U
N7203C-10-8	POSTNL	D	08/17/2011	ITG Inc.	15,974.000	96,780		214,246	363,393	(2,277)			(2,277)	43,944	214,246	(6,168)	(111,298)	(117,466)	8,919		U
N7203C-11-6	POSTNL NV RIGHTS	D	08/30/2011	DIRECT	35,341.000																U
739276-10-3	POWER INTEGRATIONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	960.000	30,215		32,894	38,534	(5,640)			(5,640)		32,894		(2,680)	(2,680)	144		L
693506-10-7	PPG INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,120.000	153,638		141,153	178,228	(37,076)			(37,076)		141,153		12,485	12,485	3,583		L
69351T-10-6	PPL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	107,335		94,174	97,910	(3,736)			(3,736)		94,174		13,161	13,161	2,604		L
F7269R-10-5	PPR	D	08/17/2011	ITG Inc.	3,235.000	516,395		400,087	514,432	(170,770)			(170,770)	56,425	400,087	(10,417)	126,724	116,308	13,605		U
D6174B-10-8	PRAKTIKER BAU- UND HEIMWERKERMAERKTE AG	D	08/17/2011	ITG Inc.	3,699.000	12,540		27,265	38,402	(7,073)			(7,073)	(4,064)	27,265	5,692	(20,417)	(14,726)	528		U
74005P-10-4	PRAXAIR INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,320.000	790,651		726,159	794,310	(68,152)			(68,152)		726,159		64,492	64,492	12,480		L
740189-10-5	PRECISION CASTPARTS CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,540.000	408,999		315,281	353,593	(38,313)			(38,313)		315,281		93,718	93,718	229		L
740585-10-4	PREMIERE GLOBAL SERVICES INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,680.000	24,020		26,054	25,024	1,030			1,030		26,054		(2,035)	(2,035)			L
741503-40-3	PRICELINE.COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	363,633		226,192	303,658	(77,466)			(77,466)		226,192		137,441	137,441			L
741917-10-8	PRIME HOSPITALITY		08/11/2011	DISTRIBUTION	0.000	435											435	435			L
74267C-10-6	PROASSURANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	58,407		43,305	49,692	(6,387)			(6,387)		43,305		15,103	15,103			L
742718-10-9	PROCTER & GAMBLE CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	38,280.000	2,431,564		2,291,609	2,462,552	(170,943)			(170,943)		2,291,609		139,955	139,955	58,637		L
743263-10-5	PROGRESS ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,880.000	513,965		423,864	429,582	(5,719)			(5,719)		423,864		90,101	90,101	18,377		L
743315-10-3	PROGRESSIVE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	23,620.000	422,861		482,724	469,329	13,395			13,395		482,724		(59,864)	(59,864)	9,417		L
74339G-10-1	PROGRESSIVE WASTE SOLUTIONS LTD	C	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,263.000	47,862		45,401	55,056	(6,452)			(6,452)	(3,202)	45,401	2,529	(68)	2,461	766		U
E8183K-10-2	PROMOTORA DE INFORMACIONES SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	22,715.000	46,601		47,173	46,290	5,781			5,781	(4,898)	47,173	9,137	(9,708)	(572)			U
E83453-16-2	PROSEGUR CIA DE SEGURIDAD SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	3,036.000	138,910		144,984	170,923	(13,995)			(13,995)	(11,943)	144,984	20,655	(26,729)	(6,074)	2,462		U
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG	D	08/17/2011	ITG Inc.	3,344.000	66,331		46,513	100,812	(43,631)			(43,631)	(10,668)	46,513	9,710	10,108	19,818	4,079		U
743674-10-3	PROTECTIVE LIFE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	560.000	8,864		13,138	14,918	(1,781)			(1,781)		13,138		(4,273)	(4,273)	258		L
74386T-10-5	PROVIDENT FINANCIAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	19,873		19,480	26,931	(7,452)			(7,452)		19,480		393	393	623		L
744320-10-2	PRUDENTIAL FINL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,440.000	397,748		469,867	495,512	(25,645)			(25,645)		469,867		(72,120)	(72,120)			L
77630L-10-5	PRYSMIAN	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	29,041.000	534,475		517,775	257,171	(16,076)			(16,076)	(27,214)	517,775	43,921	(27,221)	16,700	5,965		U
69360J-10-7	PS BUSINESS PKS INC CALIF COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	11,020		11,868	12,258	(391)			(391)		11,868		(847)	(847)	290		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
X7023M-10-3	PUBLIC POWER CORP	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	9,614.000	117,390		137,044	137,980	13,665			13,665	(14,601)	137,044	26,543	(46,197)	(19,654)	8,384		U
74460D-10-9	PUBLIC STORAGE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,520.000	286,431		248,072	255,578	(7,507)			(7,507)		248,072		38,359	38,359	6,804		L
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,080.000	206,338		189,839	193,405	(3,566)			(3,566)		189,839		16,499	16,499	6,247		L
F7607Z-16-5	PUBLICIS GROUPE	D	08/17/2011	ITG Inc.	5,675.000	268,395		230,781	295,759	(100,742)			(100,742)	35,765	230,781	(8,251)	45,864	37,613	4,870		L
D62318-14-8	PUMA SE	D	08/17/2011	ITG Inc.	439.000	142,503		128,015							128,015	2,682	11,806	14,488	839		U
G73003-10-8	PUNCH TAVERNS ORD SHS GBP0.0004786	D	08/04/2011	DISTRIBUTION	0.000	90,008		90,008							90,008						U
693656-10-0	PVH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	18,719		18,513	18,903	(390)			(390)		18,513		206	206	34		L
74733V-10-0	QEP RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	38,851		42,507	50,834	(8,327)			(8,327)		42,507		(3,657)	(3,657)	84		L
N72482-10-7	QIAGEN	D	08/17/2011	ITG Inc.	12,224.000	187,904		248,673	10,210	301			301	1,235	248,673	4,544	(65,314)	(60,769)			L
74733T-10-5	QLIK TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	30,843		32,687	35,102	(2,415)			(2,415)		32,687		(1,843)	(1,843)			L
747525-10-3	QUALCOMM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,300.000	974,583		733,495	955,157	(221,662)			(221,662)		733,495		241,088	241,088	11,966		L
747582-10-4	QUALITY SYSTEMS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	31,024		19,735	22,342	(2,608)			(2,608)		19,735		11,290	11,290	320		L
74762E-10-2	QUANTA SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,980.000	37,679		40,052	39,442	611			611		40,052		(2,373)	(2,373)			L
74834L-10-0	QUEST DIAGNOSTICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,720.000	287,093		305,585	308,708	(3,123)			(3,123)		305,585		(18,492)	(18,492)	1,716		L
74835Y-10-1	QUESTCOR PHARMACEUTICALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	3,275		668	1,768	(1,099)			(1,099)		668		2,606	2,606			L
74837R-10-4	QUICKSILVER RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,440.000	35,176		54,850	65,446	(10,595)			(10,595)		54,850		(19,675)	(19,675)			L
74838J-10-1	QUIDEL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	42,601		34,598	38,437	(3,839)			(3,839)		34,598		8,003	8,003			L
75025N-10-2	RADIANT SYSTEMS INC		08/24/2011	MERGER	6,360.000	178,080		108,182	124,465	(16,283)			(16,283)		108,182		69,898	69,898			L
750438-10-3	RADIOSHACK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	11,245		16,851	17,011	(160)			(160)		16,851		(5,606)	(5,606)			L
A7111G-10-4	RAIFFEISEN BANK INTERNATIONAL	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	2,202.000	84,830		104,420	120,645	(29,216)			(29,216)	12,991	104,420	(3,388)	(16,202)	(19,590)	2,516		U
X71578-11-0	RAISIO PLC	D	08/17/2011	ITG Inc.	24,741.000	88,814		77,145	92,903	(7,711)			(7,711)	(8,047)	77,145	14,041	(2,372)	11,668	2,991		U
751212-10-1	RALPH LAUREN CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	164,296		105,501	130,886	(25,385)			(25,385)		105,501		58,794	58,794	590		L
750917-10-6	RAMBUS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	30,409		31,709	44,237	(982)			(982)		31,709		(1,299)	(1,299)			L
X71930-13-2	RAMIRENT OYJ	D	08/17/2011	ITG Inc.	4,021.000	33,224		33,262	52,927	(14,064)			(14,064)	(5,601)	33,262	6,944	(6,982)	(38)	1,251		U
N7291Y-13-7	RANDSTAD HOLDING N COMMON STOCK	D	08/17/2011	ITG Inc.	4,693.000	159,191		210,738	247,716	(66,933)			(66,933)	29,955	210,738	(7,534)	(44,013)	(51,547)	6,852		U
75281A-10-9	RANGE RESOURCES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	123,926		86,961	94,458	(7,497)			(7,497)		86,961		36,965	36,965	252		L
X72559-10-1	RAUTARUUKKI	D	08/17/2011	ITG Inc.	2,913.000	48,560		64,292	68,161	(12,111)			(12,111)	8,242	64,292	(2,299)	(13,433)	(15,732)	2,129		U
755111-50-7	RAYTHEON COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,820.000	321,817		362,964	362,379	585			585		362,964		(41,148)	(41,148)	9,658		L
75604L-10-5	REALD INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	577		1,576	1,555	21			21		1,576		(999)	(999)			L
75605L-70-8	REALNETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,950.000	33,518		51,508	66,360	(14,852)			(14,852)		51,508		(17,990)	(17,990)	15,800		L
756577-10-2	RED HAT INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,720.000	162,717		115,740	169,818	(54,078)			(54,078)		115,740		46,978	46,978			L
758075-40-2	REDWOOD TRUST INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	1,857		2,279	2,389	(68)			(68)		2,279		(422)	(422)	37		L
N73430-11-3	REED ELSEVIER (NL)	D	08/17/2011	ITG Inc.	27,176.000	311,651		332,464	336,173	(44,361)			(44,361)	40,652	332,464	(11,886)	(8,927)	(20,813)	13,638		U
N73430-19-6	REED ELSEVIER NV RIGHTS	D	08/22/2011	DIRECT	60,126.000																U
7591EP-10-0	REGIONS FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,580.000	40,644		73,347	81,060	(7,713)			(7,713)		73,347		(32,703)	(32,703)	232		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)
G7477W-10-1	REGUS GROUP PLC	D	08/17/2011	ITG Inc.	27,661.000	36,569		32,693	37,218	(1,610)			(1,610)	(2,914)	32,693	4,994	(1,117)	3,876	798		U
F7725A-10-0	REMY COINTREAU SA	D	08/17/2011	ITG Inc.	2,292.000	198,742		116,936	162,176	(28,079)			(28,079)	(17,162)	116,936	24,412	57,394	81,806			U
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	30,294		26,821	30,571	(3,751)			(3,751)		26,821		3,473	3,473	374		L
F77098-10-5	RENAULT SA COMMON STOCK	D	08/17/2011	ITG Inc.	8,233.000	344,405		415,824	478,580	(120,628)			(120,628)	57,873	415,824	(14,867)	(56,552)	(71,419)	2,977		U
E8471S-13-0	REPSOL YPF SA EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	77,794.000	2,435,443		2,031,730	1,811,395	(256,840)			(256,840)	38,067	2,031,730	68,325	335,388	403,713	88,557		U
760759-10-0	REPUBLIC S VCS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,960.000	278,698		299,336	297,406	1,930			1,930		299,336		(20,638)	(20,638)	5,976		L
D65111-10-2	RHEINMETALL AG	D	08/17/2011	ITG Inc.	1,728.000	118,539		89,294	138,017	(34,119)			(34,119)	(14,605)	89,294	18,641	10,604	29,246	2,710		U
A65231-10-1	RHI AG	D	08/17/2011	ITG Inc.	1,942.000	45,378		44,330	76,491	(24,066)			(24,066)	(8,094)	44,330	9,254	(8,207)	1,047	1,037		U
B70883-10-1	RHJ INTERNATIONAL	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	3,765.000	23,700		28,427	31,193	535			535	(3,301)	28,427	5,632	(10,359)	(4,727)			U
F7813K-52-3	RHODIA SA	D	09/13/2011	Various	8,432.000	373,128		156,116	217,889	(93,192)			(93,192)	(23,057)	156,116	16,783	200,229	217,013	5,162		U
D6530N-11-9	RHOEN KLINIKUM AG	D	08/17/2011	ITG Inc.	6,081.000	149,625		130,763	133,227	(2,134)			(2,134)	(330)	130,763	10,924	7,939	18,863	2,404		U
76657R-10-6	RIGHTNOW TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	8,150		3,672	5,681	(2,009)			(2,009)		3,672		4,478	4,478			L
768573-10-7	RIVERBDE TECHNOLOGYH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	8,993		6,411	15,475	(9,064)			(9,064)		6,411		2,582	2,582			L
770323-10-3	ROBERT HALF INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,840.000	170,423		214,596	239,904	(25,308)			(25,308)		214,596		(44,174)	(44,174)	3,293		L
772739-20-7	ROCK TENN CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,293.000	367,301		459,941	215,800	(11,461)			(11,461)		459,941		(92,641)	(92,641)	3,059		L
773903-10-9	ROCKWELL AUTOMATION INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	70,899		64,060	88,920	(24,860)			(24,860)		64,060		6,839	6,839	1,395		L
774341-10-1	ROCKWELL COLLINS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,960.000	264,434		287,826	288,970	(1,143)			(1,143)		287,826		(23,392)	(23,392)	3,571		L
775133-10-1	ROGERS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	16,804		12,953	16,065	(3,112)			(3,112)		12,953		3,851	3,851			L
MM0002-FY-4	ROLLS ROYCE C SHARES	D	07/05/2011	REDEMPTION	18,271,968.000	29,353		1,539							1,539	(57)	27,871	27,814			U
776696-10-6	ROPER CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,240.000	160,462		136,217	171,203	(34,987)			(34,987)		136,217		24,245	24,245	739		L
777779-30-7	ROSETTA RESOURCES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	22,839		10,788	24,090	(13,301)			(13,301)		10,788		12,050	12,050			L
777780-10-7	ROSETTA STONE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	13,042		18,758	30,132	4,425			4,425		18,758		(5,716)	(5,716)			L
778296-10-3	ROSS STORES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	26,801		18,470	21,505	(3,035)			(3,035)		18,470		8,331	8,331	224		L
779376-10-2	ROVI CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,260.000	54,868		45,876	78,133	(32,256)			(32,256)		45,876		8,992	8,992			L
779382-10-0	ROWAN COMPANIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,160.000	133,498		107,118	145,226	(38,108)			(38,108)		107,118		26,380	26,380			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	33,029		37,792	68,620	(30,828)			(30,828)		37,792		(4,763)	(4,763)	146		L
780257-80-4	ROYAL DUTCH PETROLEUM CO.	F	07/27/2011	DISTRIBUTION	0.000	65									65		65	65			L
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	D	08/17/2011	ITG Inc.	123,305.000	4,090,509		3,786,005	4,065,950	(588,200)			(588,200)	308,254	3,786,005	(46,926)	351,431	304,504	101,655		L
G7690A-10-0	ROYAL DUTCH SHELL COMMON STOCK	D	08/17/2011	ITG Inc.	159,572.000	5,262,815		4,137,469	5,273,363	(1,603,879)			(1,603,879)	467,985	4,137,469	132,273	993,073	1,125,346	171,501		U
G7690A-65-4	ROYAL DUTCH SHELL PLC RIGHTS	D	08/30/2011	DIRECT	271,323.000																U
74973W-10-7	RTI INTERNATIONAL METALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,240.000	29,382		31,179	33,455	(2,277)			(2,277)		31,179		(1,796)	(1,796)			L
78112T-10-7	RUBICON TECHNOLOGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,080.000	33,653		58,235	64,926	(6,692)			(6,692)		58,235		(24,581)	(24,581)			L
781182-10-0	RUBY TUESDAY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	5,285		7,827	9,403	(1,576)			(1,576)		7,827		(2,542)	(2,542)			L
781270-10-3	RUDOLPH TECHNOLOGIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,220.000	60,062		78,807	75,881	2,927			2,927		78,807		(18,746)	(18,746)			L
D6629K-10-9	RWE AG (NEU) CMN STK	D	08/17/2011	ITG Inc.	18,171.000	716,318		1,007,524	1,089,109	248,449			248,449	109,962	1,007,524	(12,694)	(278,511)	(291,205)	68,160		L
D6629K-11-7	RWE AG-NON VTG PFD	D	08/17/2011	ITG Inc.	1,979.000	69,894		101,005	125,590	23,663			23,663	14,683	101,005	(3,261)	(27,850)	(31,111)	7,423		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)
784117-10-3	S E I CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,120.000	49,182		60,460	74,225	(13,765)			(13,765)		60,460		(11,277)	(11,277)	374		L
A5030U-10-5	S IMMO AG	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	4,583.000	24,680		25,746	32,336	(3,168)			(3,168)	(3,422)	25,746	5,101	(6,167)	(1,066)			U
78463B-10-1	S1 CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,580.000	95,616		65,068	73,002	(7,934)			(7,934)		65,068		30,548	30,548			L
F18060-10-7	SA DES CIMENTS VICAT	D	08/17/2011	ITG Inc.	806.000	54,225		51,583	67,317	(8,610)			(8,610)	(7,123)	51,583	10,769	(8,127)	2,642	1,450		U
E6038H-11-8	SACYR VALLEHERMOSO	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	18,157.000	150,666		137,446	69,898	(23,084)	(45)		(23,129)	8,097	137,446	(1,676)	14,896	13,220	2,177		U
786514-20-8	SAFEWAY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,520.000	110,261		137,176	146,635	(9,459)			(9,459)		137,176		(26,915)	(26,915)	2,510		L
F4035A-55-7	SAFRAN	D	08/17/2011	ITG Inc.	7,920.000	287,085		143,713	280,464	(170,666)			(170,666)	33,915	143,713	(5,138)	148,510	143,372	4,986		U
F7758P-10-7	SAFT GROUPE SA	D	08/17/2011	ITG Inc.	1,985.000	61,666		59,177	73,078	(6,168)			(6,168)	(7,733)	59,177	12,354	(9,865)	2,489	1,687		U
78390X-10-1	SAIC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,680.000	165,302		227,327	216,965	10,362			10,362		227,327		(62,025)	(62,025)			L
T82000-11-7	SAIPEM EUR1	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	32,056.000	1,668,778		1,242,390	1,239,848	(494,383)			(494,383)	132,728	1,242,390	(25,285)	451,672	426,388	24,267		U
79377W-10-8	SAKS HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,820.000	25,981		18,141	30,174	(12,033)			(12,033)		18,141		7,840	7,840			L
79466L-30-2	SALESFORCE.COM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	202,495		165,676	224,400	(58,724)			(58,724)		165,676		36,818	36,818			L
795435-10-6	SALIX PHARMACEUTICALS LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	8,600		6,874	14,088	(7,214)			(7,214)		6,874		1,726	1,726			L
79546E-10-4	SALLY BEAUTY HOLDIN		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,360.000	39,813		23,737	34,291	(10,554)			(10,554)		23,737		16,076	16,076			L
D80900-10-9	SALZGITTER	D	08/17/2011	ITG Inc.	1,987.000	122,959		149,537	44,040	(11,617)			(11,617)	5,326	149,537	993	(27,571)	(26,578)	669		U
X75653-10-9	SAMPO PLC	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	15,351.000	425,670		387,745	411,299	(68,593)			(68,593)	45,038	387,745	(13,372)	51,298	37,926	22,239		U
80004C-10-1	SANDISK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,760.000	275,082		284,601	337,054	(52,453)			(52,453)		284,601		(9,519)	(9,519)			L
80007P-30-7	SANDRIDGE ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,100.000	18,459		20,398	22,692	(2,294)			(2,294)		20,398		(1,939)	(1,939)			L
F5548N-10-1	SANOFI S.A.	D	08/17/2011	ITG Inc.	44,438.000	3,189,080		3,387,915	2,591,585	221,393			221,393	297,474	3,387,915	(89,492)	(109,343)	(198,835)	134,735		U
X75713-11-9	SANOMA	D	08/17/2011	ITG Inc.	2,346.000	37,653		53,014	50,849	(3,984)			(3,984)	6,149	53,014	(1,895)	(13,466)	(15,362)	3,165		U
D66992-10-4	SAP AG	D	08/17/2011	ITG Inc.	37,632.000	1,989,218		1,826,129	1,907,171	(292,052)			(292,052)	211,010	1,826,129	(48,988)	212,076	163,088	23,500		U
803111-10-3	SARA LEE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,520.000	161,100		138,987	166,695	(27,708)			(27,708)		138,987		22,113	22,113	2,190		L
T83058-10-6	SARAS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	90,455.000	184,142		228,601							228,601	1,878	(46,337)	(44,459)			U
805423-30-8	SAVVIS INC		07/18/2011	Various	5,120.000	202,365		103,929	115,350	(33,782)			(33,782)		103,929		98,435	98,435			L
78388J-10-6	SBA COMMUNICATIONS CORP CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	46,589		47,663	54,041	(6,377)			(6,377)		47,663		(1,075)	(1,075)			L
N7752F-14-8	SBM OFFSHORE	D	08/17/2011	ITG Inc.	8,609.000	172,735		174,984	192,869	(41,208)			(41,208)	23,323	174,984	(6,256)	4,007	(2,249)	5,037		U
80589M-10-2	SCANA CORPORATION HOLDINGS COMPANY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,640.000	147,984		141,148	147,784	(6,636)			(6,636)		141,148		6,836	6,836	5,260		L
806037-10-7	SCANSOURCE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	25,295		23,310	27,434	(4,124)			(4,124)		23,310		1,985	1,985			L
78401V-10-2	SCBT FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,560		3,118	3,275	(157)			(157)		3,118		(558)	(558)	51		L
806373-10-6	SCHAWK INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	30,192		37,344	47,334	(20,478)			(20,478)		37,344		(7,152)	(7,152)	638		L
806407-10-2	SCHEIN HENRY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,640.000	166,778		155,660	162,070	(6,410)			(6,410)		155,660		11,119	11,119			L
806857-10-8	SCHLUMBERGER LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	22,860.000	1,396,310		1,378,776	1,908,810	(530,034)			(530,034)		1,378,776		17,534	17,534	16,231		L
F86921-10-7	SCHNEIDER ELECTRIC	D	08/17/2011	ITG Inc.	12,053.000	1,644,902		1,377,950	901,966	(322,061)	688,975		366,914	109,071	1,377,950	(49,264)	316,216	266,952	48,622		U
A7362J-10-4	SCHOELLER-BLECKMANN OILFIELD EQUIPMENT A	D	08/17/2011	ITG Inc.	731.000	59,099		30,866	63,006	(25,473)			(25,473)	(6,667)	30,866	6,444	21,790	28,233	781		U
807066-10-5	SCHOLASTIC CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	1,688		1,597	1,772	(175)			(175)		1,597		91	91	18		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
807863-10-5	SCHOOL SPECIALTY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,320.000	36,854		68,124	74,108	(5,984)			(5,984)		68,124		(31,269)	(31,269)			L
808194-10-4	SCHULMAN (A.), INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,400.000	24,473		27,908	32,046	(4,138)			(4,138)		27,908		(3,435)	(3,435)	651		L
808541-10-6	SCHWEITZER-MAUDUIT INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	7,010		6,335							6,335		675	675	36		L
80874P-10-9	SCIENTIFIC GAMES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	1,877		2,276	2,390	(114)			(114)		2,276		(400)	(400)			L
F15561-67-7	SCOR	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	5,697.000	126,076		146,257	144,646	(15,880)			(15,880)	17,491	146,257	(6,471)	(13,710)	(20,181)	7,605		U
810186-10-6	SCOTTS MIRACLE GRO CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	7,960		8,514	9,139	(625)			(625)		8,514		(554)	(554)	144		L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	62,773		67,681	83,835	(16,154)			(16,154)		67,681		(4,908)	(4,908)	446		L
811904-10-1	SEACOR HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	9,787		9,125	12,131	(3,006)			(3,006)		9,125		662	662			L
G7945M-10-7	SEAGATE TECHNOLOGY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	18,560.000	200,565		237,775	263,025	(40,812)			(40,812)		237,775		(37,210)	(37,210)	6,682		L
81211K-10-0	SEALED AIR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,200.000	142,225		177,971	208,690	(30,719)			(30,719)		177,971		(35,747)	(35,747)	3,198		L
812350-10-6	SEARS HLDG S CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	10,061		12,819	13,275	(456)			(456)		12,819		(2,757)	(2,757)			L
812578-10-2	SEATTLE GENETICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,700.000	31,330		17,453	25,415	(7,962)			(7,962)		17,453		13,877	13,877			L
F82059-10-0	SEB SA	D	08/17/2011	ITG Inc.	755.000	72,429		48,814	78,423	(21,310)			(21,310)	(8,299)	48,814	10,191	13,424	23,615	1,059		U
81616X-10-3	SELECT COMFORT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	15,137		12,928							12,928		2,208	2,208			L
816300-10-7	SELECTIVE INSURANCE GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,180.000	15,729		19,124	21,417	(2,293)			(2,293)		19,124		(3,396)	(3,396)	460		L
816851-10-9	SEMPRA ENERGY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,140.000	365,551		366,508	374,707	(8,200)			(8,200)		366,508		(957)	(957)	9,639		L
N7902X-10-6	SENSATA TECHNOLOGIES HOLDING		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	960.000	27,215		27,886	28,906	(1,019)			(1,019)		27,886		(672)	(672)			L
81725T-10-0	SENSIENT TECHNOLOGIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	72,985		63,498	80,071	(16,574)			(16,574)		63,498		9,488	9,488	1,373		L
L8300G-13-5	SES ODR	D	08/17/2011	ITG Inc.	26,449.000	684,976		637,433	650,153	(88,400)			(88,400)	75,679	637,433	(19,757)	67,301	47,543	26,607		U
784153-10-8	SFN GROUP		09/02/2011	MERGER	7,220.000	101,080		61,637	66,368	(10,588)			(10,588)		61,637		39,443	39,443			L
D6949M-10-8	SGL CARBON SE	D	08/17/2011	ITG Inc.	2,992.000	141,079		83,657	108,552	(13,408)			(13,408)	(11,487)	83,657	17,465	39,957	57,421			U
820280-10-5	SHAW GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	840.000	18,463		28,853	28,753	100			100		28,853		(10,390)	(10,390)			L
824348-10-6	SHERWIN WILLIAMS CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	65,719		68,595	72,025	(3,430)			(3,430)		68,595		(2,877)	(2,877)	942		L
G8124V-10-8	SHIRE PLC COM	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	50,376.000	1,740,735		985,065	1,211,883	(312,142)			(312,142)	85,324	985,065	(23,197)	778,867	755,670	5,531		L
D69671-21-8	SIEMANS AG	D	08/17/2011	ITG Inc.	33,919.000	3,652,637		3,263,862	4,223,048	(1,424,552)			(1,424,552)	465,366	3,263,862	(86,666)	475,442	388,775	92,311		L
826552-10-1	SIGMA ALDR ICH COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	90,666		76,340	94,515	(18,175)			(18,175)		76,340		14,325	14,325	767		L
826565-10-3	SIGMA DESIGNS, INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,120.000	48,288		76,370	86,720	(10,350)			(10,350)		76,370		(28,082)	(28,082)			L
G81276-10-0	SIGNET JEWELERS LTD	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	400.000	13,573		17,167	17,360	(193)			(193)		17,167		(3,594)	(3,594)			L
H7631K-15-8	SIKA AG	D	07/12/2011	DISTRIBUTION	0.000	1,784		1,784							1,784						U
F88835-11-5	SILIC	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	391.000	42,433		35,474	48,420	(7,822)			(7,822)	(5,124)	35,474	7,028	(69)	6,959	2,212		U
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	3,356		2,324	2,348	(24)			(24)		2,324		1,032	1,032			L
828730-20-0	SIMMONS FIRST NATL CORP CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	16,084		22,071	21,660	411			411		22,071		(5,987)	(5,987)	289		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)
828806-10-9	SIMON PPTY GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,040.000	341,165		272,533	302,450	(29,576)			(29,576)		272,533		68,633	68,633	6,980		L
829073-10-5	SIMPSON MANUFACTURING		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,360.000	34,878		39,684	42,038	(2,354)			(2,354)		39,684		(4,805)	(4,805)	476		L
B7911E-13-4	SIPEF SA	D	08/17/2011	ITG Inc.	809.000	66,692		45,659	76,756	(22,975)			(22,975)	(8,122)	45,659	9,532	11,501	21,033	1,302		U
82967N-10-8	SIRIUS XM RADIO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	484,900.000	761,715		552,487	765,519	(243,071)			(243,071)		552,487		209,228	209,228			L
83001A-10-2	SIX FLAGS ENTERTAINMENT CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	19,564		18,520	17,952	568			568		18,520		1,044	1,044	119		L
D6997G-10-2	SKY DEUTSCHLAND AG	D	08/17/2011	ITG Inc.	14,683.000	48,821		21,866	33,238	(7,855)			(7,855)	(3,517)	21,866	4,565	22,391	26,956			U
78454L-10-0	SM ENERGY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	31,211		20,676	28,286	(7,611)			(7,611)		20,676		10,535	10,535	24		L
G82245-10-4	SMART MODULAR TECHNOLOGIES		08/26/2011	MERGER	7,040.000	65,120		47,670	33,984	4,980			4,980		47,670		17,450	17,450			L
832154-10-8	SMITH MICRO SOFTWARE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,520.000	8,210		23,239	86,885	(25,281)			(25,281)		23,239		(15,029)	(15,029)			L
832248-10-8	SMITHFIELD FOODS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,780.000	33,974		32,681	36,721	(4,041)			(4,041)		32,681		1,293	1,293			L
832696-40-5	SMUCKER J M CO COM NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,420.000	178,803		142,582	158,873	(16,291)			(16,291)		142,582		36,221	36,221	3,291		L
G8248F-10-4	SMURFIT KAPPA GRP COMMON STOCK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	9,652.000	96,821		74,170	94,156	(10,022)			(10,022)	(9,964)	74,170	14,365	8,285	22,651			U
T8578L-10-7	SNAM RETE GAS	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	218,480.000	1,234,347		1,150,935	628,095	(68,270)			(68,270)	72,760	1,150,935	(23,134)	106,546	83,412	36,754		U
N8126Z-10-9	SNS REAAL	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	6,730.000	23,059		29,712	28,689	4,059			4,059	(3,036)	29,712	5,886	(12,539)	(6,653)			U
F92245-10-3	SOCIETE DE LA TOUR EIFFEL	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	437.000	31,749		24,789	33,853	(5,481)			(5,481)	(3,582)	24,789	4,911	2,049	6,960	2,231		U
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	23,265.000	765,232		1,411,011	320,059	8,966			8,966	(793)	1,411,011	36,440	(682,218)	(645,779)			L
F84941-12-3	SODEXO	D	08/17/2011	ITG Inc.	3,967.000	295,968		233,292	273,380	(73,146)			(73,146)	33,059	233,292	(8,341)	71,016	62,676	6,253		U
D7045M-13-3	SOFTWARE AG	D	08/17/2011	ITG Inc.	2,682.000	108,067		88,697	130,003	(27,549)			(27,549)	(13,757)	88,697	18,517	853	19,370	1,624		L
83408W-10-3	SOHU COM INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,540.000	174,863		164,415	224,755	(60,339)			(60,339)		164,415		10,447	10,447			L
F84138-11-8	SOITEC	D	08/17/2011	ITG Inc.	3,894.000	29,895		34,198	42,087	(3,435)			(3,435)	(4,454)	34,198	7,139	(11,442)	(4,303)			U
F8582K-30-6	SOITEC RIGHTS	D	07/07/2011	CITIGROUP GLOBAL MARKETS LIMITED	8,616.000	11,500											11,500	11,500			U
E89049-15-4	SOL MELIA SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	11,181.000	111,937		68,454	103,842	(24,399)			(24,399)	(10,989)	68,454	13,258	30,225	43,483			U
D7045Y-10-3	SOLARWORLD	D	08/17/2011	ITG Inc.	3,377.000	31,237		49,650	33,367	12,248			12,248	4,035	49,650	(1,775)	(16,637)	(18,412)	665		U
83421A-10-4	SOLERA HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	41,155		32,107	42,082	(9,976)			(9,976)		32,107		9,048	9,048	205		L
834376-50-1	SOLUTIA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	12,177		13,743	20,310	(6,567)			(6,567)		13,743		(1,566)	(1,566)			L
B82095-11-6	SOLVAY SA COMMON STOCK	D	08/17/2011	ITG Inc.	3,792.000	501,844		355,273	404,116	(117,330)			(117,330)	68,487	355,273	(26,150)	172,720	146,570	12,766		U
X8252W-17-6	SONAE SGPS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	51,184.000	48,124		45,330	53,350	(2,375)			(2,375)	(5,646)	45,330	8,780	(5,985)	2,794	1,900		U
83568G-10-4	SONOSIGHT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	42,449		43,661	43,608	53			53		43,661		(1,212)	(1,212)			L
835916-10-7	SONUS NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	7,569		8,406	9,345	(939)			(939)		8,406		(837)	(837)			L
T8782F-10-2	SORIN SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	57,148.000	157,054		97,651	131,352	(19,801)			(19,801)	(13,900)	97,651	18,913	40,490	59,403			U
83616T-10-8	SOURCEFIRE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	260.000	7,197		5,129	6,742	(1,613)			(1,613)		5,129		2,068	2,068			L
842587-10-7	SOUTHERN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,240.000	522,412		440,278	467,935	(27,658)			(27,658)		440,278		82,134	82,134	17,136		L
844030-10-6	SOUTHERN UNION CO.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	56,314		32,595	33,217	(622)			(622)		32,595		23,720	23,720	621		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)
844741-10-8	SOUTHWEST AIRLINES CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	12,280.000	105,435		140,227	159,394	(19,168)			(19,168)		140,227		(34,791)	(34,791)	221		L
845467-10-9	SOUTHWESTERN ENERGY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,500.000	223,729		227,302	243,295	(15,993)			(15,993)		227,302		(3,573)	(3,573)			L
84610H-10-8	SOVRAN SELF STORAGE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	22,225		17,656	22,086	(4,063)			(4,063)		17,656		4,569	4,569	470		L
84649R-20-0	SPANSION INC-CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	2,033		3,162	3,312	(150)			(150)		3,162		(1,129)	(1,129)			L
846822-10-4	SPARTAN STORES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,980.000	45,061		45,190	50,511	(5,321)			(5,321)		45,190		(129)	(129)	536		L
847220-20-9	SPARTECH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,140.000	13,178		33,989	38,750	(4,761)			(4,761)		33,989		(20,811)	(20,811)			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/29/2011	Various	762,576.000	88,304,325		92,717,528							92,717,528		(4,413,204)	(4,413,204)	98,524		L
X84465-10-7	SPONDA OYJ	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	6,930.000	30,203		21,174	35,931	(10,955)			(10,955)	(3,802)	21,174	4,195	4,834	9,028	1,245		U
852061-10-0	SPRINT NEX TEL CORP COM SER 1		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	34,380.000	107,652		147,404	145,427	1,977			1,977		147,404		(39,752)	(39,752)			L
78464R-10-5	SRA INTERNATIONAL INC		07/20/2011	MERGER	7,360.000	230,000		160,604	150,512	10,092			10,092		160,604		69,396	69,396			L
790148-10-0	ST JOE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	4,325		6,732	6,118	614			614		6,732		(2,406)	(2,406)			L
790849-10-3	ST JUDE MEDICAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,900.000	182,237		183,158	209,475	(26,317)			(26,317)		183,158		(921)	(921)	2,058		L
D76226-11-3	STADA ARZNEIMITTEL AG	D	08/17/2011	ITG Inc.	2,810.000	97,594		90,234	95,190	(4,720)			(4,720)	(236)	90,234	7,538	(179)	7,359	1,095		U
85254C-30-5	STAGE STORES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,440.000	61,876		67,801	76,990	(9,188)			(9,188)		67,801		(5,925)	(5,925)	1,066		L
853626-10-9	STANDARD MICROSYSTEMS CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	21,069		26,030	31,136	(5,107)			(5,107)		26,030		(4,960)	(4,960)			L
854502-10-1	STANLEY BLACK & DECKER INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	128,452		137,592	167,175	(29,583)			(29,583)		137,592		(9,140)	(9,140)	3,075		L
855030-10-2	STAPLES INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,200.000	224,738		364,505	368,874	(4,369)			(4,369)		364,505		(139,767)	(139,767)	4,698		L
855244-10-9	STARBUCKS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,640.000	334,974		232,711	277,603	(44,893)			(44,893)		232,711		102,264	102,264	3,370		L
85590A-40-1	STARWOOD HOTELS AND RESORTS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,640.000	189,829		235,648	282,019	(46,371)			(46,371)		235,648		(45,819)	(45,819)			L
85571B-10-5	STARWOOD PROPERTY TRUST INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	10,393		12,135	12,888	(627)			(627)		12,135		(1,742)	(1,742)	630		L
855707-10-5	STATE AUTO FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	62,738		91,882	87,100	4,782			4,782		91,882		(29,144)	(29,144)	2,250		L
857477-10-3	STATE STREET CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,900.000	291,043		383,551	412,426	(28,875)			(28,875)		383,551		(92,508)	(92,508)	3,293		L
P8744Y-10-2	STEINER LEISURE LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	5,622		5,244	6,538	(1,294)			(1,294)		5,244		379	379			L
858586-10-0	STEPAN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	52,032		56,893	57,965	(1,072)			(1,072)		56,893		(4,862)	(4,862)	593		L
858912-10-8	STERICYCLE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	58,587		46,440	58,262	(11,822)			(11,822)		46,440		12,147	12,147			L
858907-10-8	STERLING BANCSHARES		07/28/2011	MERGER NON-CASH	14,760.000	113,170		88,405	99,824	(16,089)			(16,089)		88,405		24,764	24,764	435		L
860370-10-5	STEWART ENTERPRISES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,060.000	48,201		49,941	53,921	(3,980)			(3,980)		49,941		(1,740)	(1,740)	524		L
860630-10-2	STIFEL FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	1,103		1,498	1,654	(157)			(157)		1,498		(395)	(395)			L
X86482-14-2	STOCKMANN OYJ ABP	D	08/17/2011	ITG Inc.	1,017.000	23,833		29,508	38,460	(4,883)			(4,883)	(4,070)	29,508	6,160	(11,835)	(5,675)	1,025		U
861642-10-6	STONE ENERGY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	27,116		23,608	34,327	(10,719)			(10,719)		23,608		3,508	3,508			L
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	08/17/2011	ITG Inc.	26,800.000	197,751		325,948							325,948	6,830	(135,027)	(128,197)	8,088		U
A8363A-11-8	STRABAG SE	D	08/17/2011	ITG Inc.	1,044.000	31,969		22,897	28,600	(2,676)			(2,676)	(3,026)	22,897	4,780	4,291	9,071	680		U
86272T-10-6	STRATEGIC HOTEL CAPITAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,080.000	4,942		6,945							6,945		(2,004)	(2,004)			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)
863236-10-5	STRAYER EDUCATION INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	12,378		20,878	24,355	744			744		20,878		(8,501)	(8,501)	480		L
863667-10-1	STRYKER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,340.000	258,091		249,030	286,758	(37,728)			(37,728)		249,030		9,061	9,061	2,884		L
D82781-10-1	SUEDZUCKER AG NPV	D	08/17/2011	ITG Inc.	6,049.000	203,654		85,839	160,373	(79,988)			(79,988)	5,453	85,839	3,889	113,926	117,815	3,519		U
F4984P-11-8	SUEZ ENVIRONNEMENT	D	08/17/2011	ITG Inc.	10,352.000	177,092		236,588	213,727	(2,984)			(2,984)	25,845	236,588	(8,458)	(51,037)	(59,495)	8,167		U
866674-10-4	SUN COMMUNITIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	300.000	10,738		8,543	9,993	(864)			(864)		8,543		2,195	2,195	(33)		L
86677E-10-0	SUN HEALTHCARE GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,046.000	15,429		58,931	63,882	(4,952)			(4,952)		58,931		(43,502)	(43,502)			L
86764P-10-9	SUNOCO INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,720.000	54,858		61,192	69,333	(8,141)			(8,141)		61,192		(6,333)	(6,333)	774		L
867652-10-9	SUNPOWER CORP	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,520.000	94,430		167,174	58,761	7,191			7,191		167,174		(72,744)	(72,744)			L
867652-30-7	SUNPOWER CORP CL B	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,240.000	26,130		44,709	40,208	4,500			4,500		44,709		(18,579)	(18,579)			L
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	1,923		2,606	3,512	(906)			(906)		2,606		(683)	(683)			L
867914-10-3	SUNTRUST B KS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	49,326		65,251	78,497	(13,246)			(13,246)		65,251		(15,925)	(15,925)	186		L
868157-10-8	SUPERIOR ENERGY SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	10,122		9,165	12,596	(3,432)			(3,432)		9,165		957	957			L
868532-10-2	SUPERTEX INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,420.000	79,675		110,676	106,876	3,800			3,800		110,676		(31,001)	(31,001)			L
868536-10-3	SUPERVALU INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	19,140.000	131,734		217,645	184,318	33,326			33,326		217,645		(85,910)	(85,910)	5,024		L
868873-10-0	SURMODICS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,660.000	24,320		31,707	31,574	133			133		31,707		(7,387)	(7,387)			L
H73540-13-5	SWISS LIFE HOLDING	D	07/29/2011	DISTRIBUTION	0.000	13,796		13,796							13,796						U
78503N-10-7	SWS GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	24,497		25,250	25,250						25,250		(753)	(753)	150		L
871206-40-5	SYCAMORE NETWORKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	9,071		9,628	10,295	(667)			(667)		9,628		(556)	(556)			L
871237-10-3	SYKES ENTERPRISES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	9,403		11,867	12,561	(695)			(695)		11,867		(2,464)	(2,464)			L
871503-10-8	SYMANTEC CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	18,680.000	316,614		306,090	312,703	(6,613)			(6,613)		306,090		10,524	10,524			L
D827A1-10-8	SYMERISE AG	D	08/17/2011	ITG Inc.	5,907.000	153,710		116,892	161,621	(27,626)			(27,626)	(17,103)	116,892	24,403	12,415	36,817	5,072		U
87151Q-10-6	SYMETRA FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	900.000	7,503		11,877	12,330	(453)			(453)		11,877		(4,375)	(4,375)	153		L
871543-10-4	SYMMETRICOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,280.000	36,297		44,866	58,705	(13,839)			(13,839)		44,866		(8,569)	(8,569)			L
871546-20-6	SYMMETRY MEDICAL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,080.000	47,256		57,325	56,240	1,085			1,085		57,325		(10,069)	(10,069)			L
871607-10-7	SYNOPSYS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,320.000	229,872		204,964	250,801	(45,838)			(45,838)		204,964		24,908	24,908			L
87162H-10-3	SYNTEL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	12,353		9,795	13,381	(3,586)			(3,586)		9,795		2,558	2,558	50		L
87164C-10-2	SYNUTRA INTERNATIONAL INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,160.000	10,695		28,450	28,245	(474)			(474)		28,450		(17,755)	(17,755)			L
871829-10-7	SYSCO CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,600.000	461,794		517,690	517,440	250			250		517,690		(55,896)	(55,896)	13,728		L
74144T-10-8	T. ROWE PRICE GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,120.000	301,058		332,212	394,985	(62,773)			(62,773)		332,212		(31,154)	(31,154)	5,692		L
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,500.000	45,255		37,397	42,840	(5,443)			(5,443)		37,397		7,858	7,858			L
874161-10-2	TALBOTS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,960.000	20,092		23,246	59,299						23,246		(3,155)	(3,155)			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
87424N-10-4	TALEO CORP CL A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	780.000	20,683		19,234	21,567	(2,333)			(2,333)		19,234		1,449	1,449			L
X8936Y-10-1	TALVIVAARA MINING COMPANY LTD.	D	08/17/2011	ITG Inc.	10,926.000	60,440		55,425	101,441	(38,073)			(38,073)	(7,944)	55,425	8,466	(3,451)	5,015			U
87612E-10-6	TARGET CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,500.000	576,625		587,304	691,495	(104,191)			(104,191)		587,304		(10,678)	(10,678)	9,200		L
87236Y-10-8	TD AMERITRADE HOLDING CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,340.000	34,920		44,716	44,437	280			280		44,716		(9,796)	(9,796)	351		L
H84989-10-4	TE CONNECTIVITY LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,480.000	274,427		288,875	335,592	(46,717)			(46,717)		288,875		(14,447)	(14,447)	4,930		L
878377-10-0	TECHNE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	60,036		55,942	57,790	(1,848)			(1,848)		55,942		4,095	4,095	713		L
F9062J-17-3	TECHNICOLOR EUR 0.1	D	08/17/2011	ITG Inc.	4,240.000	19,218		24,861	20,142	6,850			6,850	(2,131)	24,861	5,190	(10,834)	(5,644)			U
F90676-10-1	TECHNIP NPV	D	08/17/2011	ITG Inc.	5,927.000	559,086		460,765	547,293	(92,468)			(92,468)	5,940	460,765	32,811	65,510	98,321	10,375		U
E9055J-10-8	TECNICAS REUNIDAS SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	4,365.000	189,553		241,681	194,257	(21,912)			(21,912)	(10,390)	241,681	20,252	(72,380)	(52,129)	5,877		U
879080-10-9	TEJON RANCH CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,340.000	32,391		34,921	36,917	(1,996)			(1,996)		34,921		(2,530)	(2,530)			L
T92778-10-8	TELECOM ITALIA EURO.55	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	1,010,841.000	1,251,401		1,691,178	1,140,561	224,612			224,612	128,937	1,691,178	(64,603)	(375,173)	(439,776)	72,541		L
T92778-12-4	TELECOM ITALIA EURO.55	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	651,704.000	696,665		712,548	618,101	(107,234)			(107,234)	92,150	712,548	(40,004)	24,121	(15,883)	57,275		U
879360-10-5	TELEDYNE TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,100.000	54,742		47,057	48,367	(1,310)			(1,310)		47,057		7,686	7,686			L
879382-10-9	TELEFONICA DE ESPANA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	384,264.000	8,495,455		10,300,531	8,478,261	899,636			899,636	663,506	10,300,531	(131,401)	(1,673,675)	(1,805,076)	364,137		U
A8502A-10-2	TELEKOM AUSTRIA	D	08/17/2011	ITG Inc.	13,827.000	147,923		229,927	194,380	14,227			14,227	21,320	229,927	(6,278)	(75,725)	(82,004)	10,995		U
B89957-11-0	TELENET GROUP HOLDING NV	D	08/17/2011	Various	1,676.000	88,241		81,958	66,025	3,901			3,901	(163)	81,958	4,988	1,296	6,283			U
F9120F-10-6	TELEPERFORMANCE	D	08/17/2011	ITG Inc.	2,196.000	55,378		56,116	74,097	(10,140)			(10,140)	(7,841)	56,116	11,715	(12,452)	(737)	894		U
879433-10-0	TELEPHONE & DATA SYSTEMS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,980.000	108,808		160,757	182,019	(21,262)			(21,262)		160,757		(51,949)	(51,949)	1,755		L
N50660-16-4	TEN CATE NV	D	08/17/2011	ITG Inc.	1,214.000	40,757		27,022	45,424	(13,595)			(13,595)	(4,807)	27,022	5,641	8,094	13,735	1,090		U
L90272-10-2	TENARIS SA COMMON STOCK	D	08/17/2011	ITG Inc.	25,321.000	437,724		532,153	620,903	(163,833)			(163,833)	75,083	532,153	(19,025)	(75,403)	(94,429)	5,301		L
88033G-10-0	TENET HEALTHCARE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,700.000	15,384		21,111	24,753	(3,642)			(3,642)		21,111		(5,727)	(5,727)			L
88076W-10-3	TERADATA C ORP DEL COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,800.000	99,456		55,259	74,088	(18,829)			(18,829)		55,259		44,197	44,197			L
T9471R-10-0	TERNA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	198,997.000	883,311		879,939	502,823	(52,466)			(52,466)	45,587	879,939	(6,112)	9,484	3,372	31,355		U
88157K-10-1	TESCO CORP	I	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,260.000	27,028		27,278	35,889	(8,611)			(8,611)		27,278		(250)	(250)			L
B90519-10-7	TESSENDERLO CHEMIE NV	D	08/17/2011	Various	1,836.160	67,359		49,422	61,042	(11,239)			(11,239)	(6,459)	49,422	9,509	8,427	17,936			U
B90519-20-6	TESSENDERLO CHEMIE RIGHTS	D	07/18/2011	DIRECT	3,904.000																U
88162G-10-3	TETRA TECH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	320.000	6,032		7,476	8,019	(543)			(543)		7,476		(1,444)	(1,444)			L
88162F-10-5	TETRA TECHNOLOGIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,440.000	19,958		24,243	28,963	(4,720)			(4,720)		24,243		(4,285)	(4,285)			L
88224Q-10-7	TEXAS CAPITAL BANCHSARES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,880.000	43,659		36,690	39,988	(3,298)			(3,298)		36,690		6,969	6,969			L
882491-10-3	TEXAS INDUSTRIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,140.000	39,277		41,029	52,189	(11,160)			(11,160)		41,029		(1,753)	(1,753)	257		L
882508-10-4	TEXAS INST RS INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,760.000	483,810		459,009	577,200	(118,191)			(118,191)		459,009		24,801	24,801	6,926		L
883203-10-1	TEXTRON IN C COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,680.000	67,353		73,162	86,995	(13,833)			(13,833)		73,162		(5,809)	(5,809)	221		L
F91255-10-3	TF1 - TV FRANCAISE EURO.20	D	08/17/2011	ITG Inc.	6,944.000	109,459		130,892	120,631	(4,327)			(4,327)	14,587	130,892	(4,680)	(16,754)	(21,433)	4,753		U
87240R-10-7	TFS FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,459.000	61,491		73,514	67,280	6,234			6,234		73,514		(12,023)	(12,023)			L
F9156M-10-8	THALES	D	08/17/2011	ITG Inc.	4,844.000	180,272		173,516	169,498	(1,581)			(1,581)	5,600	173,516	9,098	(2,342)	6,756	2,966		L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
48020T-10-1	THE JONES GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	1,530		2,200	2,486	20			20		2,200		(670)	(670)	24		L
55826P-10-0	THE MADISON SQUARE GARDEN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	2,765		2,593	3,094	(500)			(500)		2,593		171	171			U
69344M-10-1	THE PMI GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	17,760.000	3,678		19,003	58,344	27,837			27,837		19,003		(15,325)	(15,325)			L
88338T-10-4	THERAVANCE		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	2,075		1,502	2,507	(1,005)			(1,005)		1,502		573	573			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,200.000	215,195		192,108	232,512	(40,404)			(40,404)		192,108		23,087	23,087			L
884315-10-2	THOMAS & BETTS CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,040.000	42,936		41,839	50,232	(8,393)			(8,393)		41,839		1,096	1,096			L
872443-40-3	THQ INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,780.000	15,204		35,296	53,207	(17,911)			(17,911)		35,296		(20,092)	(20,092)			L
B91707-10-7	THROMBOGENICS NV	D	08/17/2011	ITG Inc.	3,339.000	77,205		64,638	102,580	(27,086)			(27,086)	(10,855)	64,638	13,494	(928)	12,566			U
D8398Q-11-9	THYSSENKRUPP AG NPV	D	08/17/2011	ITG Inc.	16,240.000	554,971		606,845	674,704	(149,449)			(149,449)	81,589	606,845	(21,696)	(30,178)	(51,874)	7,341		L
886320-10-3	TIBCO SOFTWARE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,420.000	32,084		16,556	27,988	(11,433)			(11,433)		16,556		15,528	15,528			L
886423-10-2	TIDEWATER, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	656.000	28,144		32,294	35,319	(3,025)			(3,025)		32,294		(4,150)	(4,150)	492		L
X90409-11-5	TIETO OYJ	D	08/17/2011	ITG Inc.	2,313.000	32,983		41,040	27,683	705			705	(2,929)	41,040	5,641	(13,699)	(8,057)	1,257		U
886547-10-8	TIFFANY + CO NEW COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	95,265		68,261	90,914	(22,653)			(22,653)		68,261		27,004	27,004	1,153		L
887100-10-5	TIMBERLAND COMPANY - CL A		09/14/2011	MERGER	4,100.000	176,300		59,002	100,819	(41,817)			(41,817)		59,002		117,298	117,298			L
88732J-20-7	TIME WARNER CABLE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,940.000	579,704		487,959	590,308	(102,350)			(102,350)		487,959		91,745	91,745	12,874		L
887317-30-3	TIME WARNER INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	18,840.000	582,045		581,655	606,083	(24,428)			(24,428)		581,655		390	390	13,282		L
D8401Q-10-6	TIPP24 SE	D	08/17/2011	ITG Inc.	926.000	41,036		24,544	35,378	(7,091)			(7,091)	(3,744)	24,544	5,124	11,369	16,493			U
X90766-12-6	TITAN CEMENT CO COMMON	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	6,027.000	123,987		102,881	132,246	(15,370)			(15,370)	(13,994)	102,881	19,926	1,180	21,106	1,485		U
888339-20-7	TITANIUM M ETALS CORP COM NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,320.000	20,273		21,595	22,678	(1,082)			(1,082)		21,595		(1,322)	(1,322)	198		L
888706-10-8	TIVO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,760.000	17,232		14,448	15,189	(740)			(740)		14,448		2,784	2,784			L
872540-10-9	TJX COMPANIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,840.000	214,653		158,085	170,458	(12,372)			(12,372)		158,085		56,568	56,568	2,035		L
872960-10-9	TNS INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,460.000	27,751		30,077	30,368	(291)			(291)		30,077		(2,326)	(2,326)			L
N8726Y-10-6	TNT EXPRESS	D	08/17/2011	ITG Inc.	15,974.000	159,142		247,530							247,530	(7,125)	(81,263)	(88,388)	784		U
N8726Y-11-4	TNT EXPRESS NV RIGHTS	D	08/19/2011	DIRECT	35,341.000																U
D8368S-10-9	TOGNUM AG	D	08/17/2011	ITG Inc.	4,386.000	165,359		77,021	115,609	(26,355)			(26,355)	(12,234)	77,021	16,079	72,259	88,338	2,299		U
889478-10-3	TOLL BROTHERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,580.000	23,312		35,847	30,020	5,827			5,827		35,847		(12,535)	(12,535)			L
N87695-10-7	TOMTOM NV	D	08/17/2011	ITG Inc.	5,319.000	25,372		32,691	56,081	(17,455)			(17,455)	(5,935)	32,691	6,825	(14,145)	(7,320)			U
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,400.000	58,004		55,536	66,196	(11,736)			(11,736)		55,536		2,468	2,468	558		L
891027-10-4	TORCHMARK INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,280.000	221,748		213,245	250,111	(36,867)			(36,867)		213,245		8,504	8,504	2,692		L
F92124-10-0	TOTAL SA EUR 2.5	D	08/17/2011	ITG Inc.	95,403.000	4,644,488		3,442,699	5,054,895	(1,577,749)			(1,577,749)	(34,447)	3,442,699	80,846	1,120,943	1,201,789	130,685		L
891906-10-9	TOTAL SYSTEM SERVICES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	16,060.000	275,997		249,245	247,003	2,242			2,242		249,245		26,752	26,752	3,373		L
F92245-26-9	TOUR EIFFEL RIGHTS	D	09/28/2011	DIRECT	1,138.000																U
891777-10-4	TOWER GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	800.000	18,272		17,207	20,464	(3,257)			(3,257)		17,207		1,066	1,066	400		L
89214P-10-9	TOWNE BANK		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	860.000	9,590		13,717	13,665	51			51		13,717		(4,126)	(4,126)	206		L
892356-10-6	TRACTOR SUPPLY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	640.000	42,297		21,817	31,034	(9,216)			(9,216)		21,817		20,480	20,480	198		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)
893521-10-4	TRANSATLANTIC HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,520.000	364,567		375,984	388,182	(12,198)			(12,198)		375,984		(11,417)	(11,417)	4,813		L
893641-10-0	TRANSDIGM GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	19,822		13,270	17,282	(4,012)			(4,012)		13,270		6,552	6,552			L
89417E-10-9	TRAVELERS COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	14,600.000	720,124		729,282	813,366	(84,084)			(84,084)		729,282		(9,158)	(9,158)	17,228		L
T9471T-10-6	TREVI FINANZIARIA SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	6,550.000	84,174		93,149	94,355	8,778			8,778	(9,985)	93,149	18,041	(27,016)	(8,975)	1,023		U
89531P-10-5	TREX COMPANY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,740.000	29,181		40,037	39,294	(2,581)			(2,581)		40,037		(10,855)	(10,855)			L
896522-10-9	TRINITY INDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	20,857		21,959	24,481	(2,522)			(2,522)		21,959		(1,101)	(1,101)	230		L
89784N-10-4	TRUE RELIGION APPAREL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	34,291		26,753	27,157	(404)			(404)		26,753		7,538	7,538			L
89785X-10-1	TRUEBLUE INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,100.000	24,397		33,297	37,779	(4,482)			(4,482)		33,297		(8,900)	(8,900)			L
898349-10-5	TRUSTCO BANK CORP NY		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,020.000	22,190		30,758	31,827	(1,069)			(1,069)		30,758		(8,568)	(8,568)	659		L
898402-10-2	TRUSTMARK CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	1,878		1,949	2,484	(535)			(535)		1,949		(72)	(72)	69		L
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,480.000	116,861		156,935	183,396	(26,461)			(26,461)		156,935		(40,074)	(40,074)			L
87305R-10-9	TTM TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	2,391		2,818	3,578	(761)			(761)		2,818		(426)	(426)			L
D8484K-16-6	TUI AG NPV	D	08/17/2011	ITG Inc.	7,138.000	51,353		45,826	99,535	(72,247)			(72,247)	18,539	45,826	(4,072)	9,599	5,527			U
87311L-10-4	TW TELECOM INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,820.000	30,473		30,106	31,031	(925)			(925)		30,106		367	367			L
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,076.000	378,262		338,307	376,109	(37,802)			(37,802)		338,307		39,955	39,955	6,684		L
902252-10-5	TYLER TECHNOLOGIES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,020.000	77,375		51,920	62,695	(10,776)			(10,776)		51,920		25,456	25,456			L
902494-10-3	TYSON FOODS INC CLASS A		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,880.000	168,605		159,938	170,134	(10,195)			(10,195)		159,938		8,666	8,666	1,186		L
T1681V-10-4	UBI BANCA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	57,990.000	270,829		559,115	483,453	(4,090)			(4,090)	56,005	559,115	(22,970)	(265,316)	(288,286)	10,452		U
F9396N-10-6	UBISOFT ENTERTAINMENT	D	08/17/2011	ITG Inc.	4,688.000	34,062		46,870	50,117	(3,123)			(3,123)	(124)	46,870	3,915	(16,724)	(12,809)			U
G9226Z-10-4	UBM PLC	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	11,046.000	98,291		83,363	97,207	(25,928)			(25,928)	(7,612)	83,363	8,844	6,083	14,927	3,407		U
B93562-12-0	UCB	D	08/17/2011	ITG Inc.	7,368.000	322,721		255,279	252,745	(25,646)			(25,646)	28,181	255,279	(6,964)	74,405	67,441	7,868		U
903914-10-9	ULTRA PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,220.000	92,234		143,784	153,819	(10,035)			(10,035)		143,784		(51,550)	(51,550)			L
B95505-16-8	UMICORE	D	08/17/2011	ITG Inc.	7,017.000	331,430		247,374	364,948	(157,601)			(157,601)	40,027	247,374	(6,434)	90,490	84,056	3,707		U
904214-10-3	UMPQUA HOLDINGS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	780.000	6,751		8,266	9,500	(1,234)			(1,234)		8,266		(1,516)	(1,516)	117		L
F95094-11-0	UNIBAIL-RODAMCO SE REIT	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	3,286.000	658,884		619,441	649,884	(90,643)			(90,643)	72,293	619,441	(22,467)	61,910	39,443	21,753		U
T95132-10-5	UNICREDIT SPA EURO.50	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	1,285,290.000	2,309,854		3,281,823	2,658,764	315,060			315,060	307,999	3,281,823	(142,004)	(829,964)	(971,968)	46,332		L
N8981F-27-1	UNILEVER NV CVA NLG0.16	D	08/17/2011	ITG Inc.	81,594.000	2,747,399		2,597,807	2,540,511	(239,716)			(239,716)	297,012	2,597,807	(83,871)	233,464	149,592	63,611		U
N8979N-10-4	UNILEVER NV RIGHTS	D	09/12/2011	DIRECT	180,522.000																U
905581-10-4	UNION CARBIDE CORP.		08/31/2011	DISTRIBUTION	0.000	89									89		89	89			U
907818-10-8	UNION PACIFIC CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,100.000	684,642		598,382	750,546	(152,164)			(152,164)		598,382		86,260	86,260	10,004		L
T9647L-10-2	UNIPOL GRUPPO FINAN ORD	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	395,140.000	180,771		248,550	243,687	5,467			5,467	(604)	248,550	17,403	(85,182)	(67,779)			U
909205-10-6	UNISOURCE ENERGY CORP HOLDING CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	2,193		1,806	2,150	(345)			(345)		1,806		387	387	76		L
909214-30-6	UNISYS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	4,686		7,055	7,249	(194)			(194)		7,055		(2,369)	(2,369)			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)
N9028G-11-6	UNIT 4 NV	D	08/17/2011	ITG Inc.	1,370.000	38,281		29,684	44,350	(9,973)			(9,973)	(4,693)	29,684	6,197	2,400	8,597	417		U
90984P-30-3	UNITED COMMUNITY BANKS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,644.000	22,207		29,613	25,779	3,834			3,834		29,613		(7,406)	(7,406)			L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,460.000	132,131		154,201	153,877	324			324		154,201		(22,070)	(22,070)			L
910331-10-7	UNITED FIRE & CASUALTY CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	9,374		12,006	12,053	(46)			(46)		12,006		(2,632)	(2,632)	243		L
D8542B-12-5	UNITED INTERNET	D	08/17/2011	ITG Inc.	6,754.000	114,945		93,346	108,305	(26,838)			(26,838)	11,879	93,346	(2,435)	24,034	21,599	1,421		U
911163-10-3	UNITED NATURAL FOODS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	7,568		4,782	7,336	(2,554)			(2,554)		4,782		2,786	2,786			L
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,620.000	680,741		685,300	770,800	(85,500)			(85,500)		685,300		(4,560)	(4,560)	16,567		L
912909-10-8	UNITED STATES STEEL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,720.000	62,111		124,042	158,902	(34,861)			(34,861)		124,042		(61,931)	(61,931)	408		L
913004-10-7	UNITED STATIONERS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	6,757		5,991	7,657	(1,666)			(1,666)		5,991		767	767	94		L
913017-10-9	UNITED TECHNOLOGIES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	14,920.000	1,078,133		1,055,201	1,174,502	(119,302)			(119,302)		1,055,201		22,932	22,932	20,664		L
91307C-10-2	UNITED THERAPEUTICS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	12,785		17,901	21,495	(3,594)			(3,594)		17,901		(5,116)	(5,116)			L
91324P-10-2	UNITEDHEALTH GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	21,380.000	1,003,947		684,284	772,032	(87,748)			(87,748)		684,284		319,663	319,663	9,621		L
913543-10-4	UNIVERSAL FST PRODS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	23,150		34,302	35,788	(1,486)			(1,486)		34,302		(11,153)	(11,153)	184		L
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	200.000	6,717		6,194	7,306	(905)			(905)		6,194		522	522	171		L
91529Y-10-6	UNUM GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,720.000	163,821		160,986	186,978	(25,992)			(25,992)		160,986		2,835	2,835	2,239		L
X9518S-10-8	UPM-KYMMENE	D	08/17/2011	ITG Inc.	22,925.000	304,508		290,467	404,993	(159,139)			(159,139)	44,612	290,467	(7,764)	21,805	14,042	15,551		U
X9518X-10-7	UPONOR OYJ	D	08/17/2011	ITG Inc.	2,227.000	24,460		30,699	41,187	(6,130)			(6,130)	(4,358)	30,699	6,409	(12,648)	(6,239)	1,465		U
917047-10-2	URBAN OUTFITTERS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,480.000	103,749		171,907	160,429	11,478			11,478		171,907		(68,158)	(68,158)			L
903236-10-7	URS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,160.000	35,508		46,953	48,268	(1,314)			(1,314)		46,953		(11,446)	(11,446)			L
902973-30-4	US BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	29,020.000	695,123		656,255	782,669	(126,414)			(126,414)		656,255		38,868	38,868	8,706		L
90333E-10-8	USEC INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	15,580.000	27,699		74,620	88,614	(17,763)			(17,763)		74,620		(46,921)	(46,921)			L
N9040V-11-7	USG PEOPLE NV	D	08/17/2011	ITG Inc.	3,759.000	42,631		48,223	76,352	(20,050)			(20,050)	(8,080)	48,223	10,067	(15,659)	(5,592)	731		U
G87210-10-3	UTI WORLDWIDE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	720.000	9,629		11,534	15,264	(3,730)			(3,730)		11,534		(1,906)	(1,906)	43		L
91911K-10-2	VALEANT PHARMACEUTICALS INTERNATIONAL	I	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,117.000	42,258		29,433	31,600	(2,167)			(2,167)		29,433		12,825	12,825			L
F96221-12-6	VALEO SA	D	08/17/2011	ITG Inc.	2,602.000	132,648		76,723	147,654	(56,046)			(56,046)	(14,886)	76,723	15,111	40,814	55,925	3,856		U
91913Y-10-0	VALERO ENERGY CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,080.000	57,289		52,417	71,210	(18,793)			(18,793)		52,417		4,872	4,872	462		L
F95922-10-4	VALLOUREC EUR 4	D	08/17/2011	ITG Inc.	4,669.000	428,611		416,581	490,403	(133,124)			(133,124)	59,302	416,581	(14,894)	26,923	12,029	7,408		U
F9633F-50-2	VALLOUREC RIGHTS	D	07/11/2011	DIRECT	10,329.000																U
920355-10-4	VALSPAR CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,440.000	46,120		44,942	49,651	(4,709)			(4,709)		44,942		1,177	1,177	778		L
92046N-10-2	VALUECLICK INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,740.000	43,957		27,052	43,922	(16,870)			(16,870)		27,052		16,905	16,905			L
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	08/25/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	9,013.000	372,961		294,429	433,976	(139,547)			(139,547)		294,429		78,532	78,532			L
92220P-10-5	VARIAN MEDICAL SYST		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	239,451		255,649	318,688	(63,039)			(63,039)		255,649		(16,198)	(16,198)			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	940.000	57,333		30,053	34,752	(4,699)			(4,699)		30,053		27,280	27,280			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)
N9411C-10-2	VASTNED OFF/IND	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,935.000	27,592		22,970	32,451	(6,047)			(6,047)	(3,434)	22,970	4,551	71	4,622	2,891		U
N91784-10-3	VASTNED RETAIL	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	795.000	44,331		35,697	55,222	(13,682)			(13,682)	(5,844)	35,697	7,072	1,563	8,635	3,545		U
918194-10-1	VCA ANTECH INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	780.000	12,895		18,385	18,166	219			219		18,385		(5,490)	(5,490)			L
922417-10-0	VEECO INSTRUMENTS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	240.000	6,548		10,427	10,310	116			116		10,427		(3,879)	(3,879)			L
92276F-10-0	VENTAS INC		09/29/2011	Various	11,484.360	572,503		617,170							617,170		(44,667)	(44,667)	5,152		L
F9686M-10-7	VEOLIA ENVIRONNEME EUR5.00	D	08/17/2011	ITG Inc.	14,933.000	244,526		509,108	436,418	24,824			24,824	47,866	509,108	(13,269)	(251,313)	(264,582)	21,975		L
Y93691-10-6	VERIGY LTD		07/06/2011	MERGER	7,980.000	119,700		92,083	103,900	(11,817)			(11,817)		92,083		27,617	27,617			L
92343E-10-2	VERISIGN INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,260.000	122,367		122,026	139,174	(17,148)			(17,148)		122,026		341	341	11,715		L
92343V-10-4	VERIZON COMMUNICATIONS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	48,500.000	1,796,546		1,458,002	1,735,330	(277,328)			(277,328)		1,458,002		338,544	338,544	70,931		L
92532F-10-0	VERTEX PHARMACEUTICALS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,780.000	124,484		95,854	97,383	(1,530)			(1,530)		95,854		28,630	28,630			L
918204-10-8	VF CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	360.000	45,557		27,656	31,025	(3,369)			(3,369)		27,656		17,901	17,901	680		L
92553P-20-1	VIACOM INC NEW CL B		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,820.000	482,558		392,582	468,190	(75,608)			(75,608)		392,582		89,976	89,976	4,728		L
92552R-40-6	VIAD CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	140.000	2,432		3,329	3,566	(236)			(236)		3,329		(898)	(898)	17		L
925815-10-2	VICOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,500.000	22,477		37,744	37,720	(3,258)			(3,258)		37,744		(15,267)	(15,267)	375		L
A9142L-12-8	VIENNA INSURANCE GROUP AG WIENER	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	1,577.000	68,734		89,606	81,966	(1,187)			(1,187)	8,827	89,606	(3,001)	(17,871)	(20,872)	1,855		U
92672A-10-1	VIEWPOINT FINANCIAL GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,640.000	53,591		51,847	54,242	(2,395)			(2,395)		51,847		1,745	1,745	696		L
F9768K-10-2	VILMORIN & CIE	D	08/17/2011	ITG Inc.	770.000	83,071		59,262	87,678	(19,138)			(19,138)	(9,278)	59,262	12,372	11,438	23,809			U
F5879X-10-8	VINCI	D	08/17/2011	ITG Inc.	18,444.000	956,428		1,083,539	1,002,635	(40,341)			(40,341)	121,244	1,083,539	(38,739)	(88,372)	(127,110)	26,163		U
X97923-10-0	VIOHALCO	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL	16,296.000	96,703		57,940	88,195	(20,922)			(20,922)	(9,333)	57,940	11,222	27,540	38,762			U
92769L-10-1	VIRGIN MEDIA INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,440.000	160,878		131,167	175,426	(44,259)			(44,259)		131,167		29,711	29,711	773		L
928241-10-8	VIROPHARMA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	13,645		7,311	13,163	(5,852)			(5,852)		7,311		6,334	6,334			L
92826C-83-9	VISA INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,460.000	476,806		396,098	384,275	11,823			11,823		396,098		80,708	80,708	2,457		L
E97579-19-2	VISCOFAN SA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	7,467.000	276,404		204,507	241,105	(53,038)			(53,038)	(25,514)	204,507	31,432	40,465	71,897	1,815		U
92835K-10-3	VISHAY PRECISION GROUP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,029.000	54,183		65,129	75,906	(10,778)			(10,778)		65,129		(10,946)	(10,946)			L
N93540-10-7	VISTAPRINT NV	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	600.000	16,392		26,038	27,600	(1,562)			(1,562)		26,038		(9,646)	(9,646)			L
F7063C-11-4	VIVENDI EUR5.50	D	08/17/2011	ITG Inc.	53,786.000	1,229,567		1,557,832	1,451,869	(69,605)			(69,605)	175,568	1,557,832	(55,696)	(272,570)	(328,265)	98,405		U
928563-40-2	VM WARE INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	420.000	35,022		31,848	37,342	(5,494)			(5,494)		31,848		3,174	3,174			L
A9101Y-10-3	VOESTALPINE AG NPV	D	08/17/2011	ITG Inc.	4,917.000	200,614		101,525	234,243	(107,650)			(107,650)	(25,068)	101,525	21,359	77,730	99,089	4,481		U
D94523-14-5	VOLKSWAGEN AG	D	08/17/2011	ITG Inc.	1,288.000	200,348		122,103	181,669	(81,534)			(81,534)	21,968	122,103	(4,365)	82,610	78,245	3,094		L
928708-10-6	VOLTERRA SEMICONDUCTOR CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,120.000	22,195		26,574	25,939	635			635		26,574		(4,379)	(4,379)			L
929042-10-9	VORNADO RLTY TR		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,440.000	190,027		197,964	203,325	(4,977)			(4,977)		197,964		(7,938)	(7,938)	4,667		L
929160-10-9	VULCAN MAT LS CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,380.000	68,644		105,599	27,503	(3,401)			(3,401)		105,599		(36,955)	(36,955)	1,345		L
38388F-10-8	W R GRACE & CO NEW		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	28,639		22,562	28,807	(6,244)			(6,244)		22,562		6,077	6,077			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
929740-10-8	WABTEC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	18,536		16,060	17,983	(1,923)			(1,923)		16,060		2,476	2,476	17		L
D9540Z-10-6	WACKER CHEMIE	D	08/17/2011	ITG Inc.	750.000	112,195		125,922	131,793	(21,809)			(21,809)	15,937	125,922	(4,502)	(9,225)	(13,727)	2,529		U
930059-10-0	WADDELL & REED FINANCIAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,380.000	35,750		46,713	48,700	(1,987)			(1,987)		46,713		(10,963)	(10,963)	828		L
931422-10-9	WALGREEN CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,180.000	426,700		477,892	513,493	(35,601)			(35,601)		477,892		(51,193)	(51,193)	7,579		L
931142-10-3	WAL-MART STORES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	29,900.000	1,551,272		1,508,195	1,612,507	(104,312)			(104,312)		1,508,195		43,077	43,077	30,872		L
93317Q-10-5	WALTER ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,600.000	400,265		524,233	843,744	(319,511)			(319,511)		524,233		(123,968)	(123,968)	2,475		L
93317W-10-2	WALTER INVESTMENT MANAGEMENT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,140.000	74,735		55,266	56,332	(1,065)			(1,065)		55,266		19,469	19,469	1,570		L
B9774V-12-0	WAREHOUSES DE PAUW	D	08/18/2011	MERRILL LYNCH INTERNATIONAL	585.000	28,989		23,511	28,651	(2,108)			(2,108)	(3,032)	23,511	4,658	820	5,478	2,089		U
934390-40-2	WARNACO GROUP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	17,960		17,205	20,927	(3,722)			(3,722)		17,205		755	755			L
934550-10-4	WARNER MUSIC GRP CORP		07/20/2011	MERGER	7,060.000	58,245		46,558	37,834	6,411			6,411		46,558		11,687	11,687			L
X98155-11-6	WARTSILA B	D	08/17/2011	ITG Inc.	7,936.000	214,006		156,656	599,286	(361,547)			(361,547)	72,469	156,656	(5,497)	62,846	57,350	25,696		U
938824-10-9	WASHINGTON FEDERAL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,220.000	16,365		18,958	20,642	(1,684)			(1,684)		18,958		(2,593)	(2,593)	220		L
94106L-10-9	WASTE MGMT INC DEL		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	820.000	26,349		27,160	30,233	(3,074)			(3,074)		27,160		(811)	(811)	836		L
941848-10-3	WATERS CORPORATION		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,700.000	207,509		189,796	209,817	(20,021)			(20,021)		189,796		17,713	17,713			L
942683-10-3	WATSON PHARMACEUTICALS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,540.000	109,041		76,432	79,541	(3,109)			(3,109)		76,432		32,609	32,609			L
942749-10-2	WATTS WATER TECHNOLOGIES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	620.000	16,885		22,260	22,686	(426)			(426)		22,260		(5,376)	(5,376)	205		L
943315-10-1	WAUSAU PAPER CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,760.000	30,816		38,924	40,984	(2,060)			(2,060)		38,924		(8,108)	(8,108)	428		L
N9438C-17-6	WAVIN NV	D	08/17/2011	ITG Inc.	2,942.000	29,422		34,036	44,799	(6,022)			(6,022)	(4,741)	34,036	7,105	(11,719)	(4,614)			U
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,680.000	175,049		212,931	311,904	(98,973)			(98,973)		212,931		(37,882)	(37,882)			L
94770V-10-2	WEBMD HEALTH CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	220.000	6,607		10,474	11,233	(759)			(759)		10,474		(3,867)	(3,867)			L
948626-10-6	WEIGHT WATCHERS INTL INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	280.000	16,650		7,740	10,497	(2,757)			(2,757)		7,740		8,910	8,910	147		L
948849-10-4	WEIS MARKETS, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,180.000	81,421		71,670	87,919	(16,249)			(16,249)		71,670		9,751	9,751	1,897		L
94946T-10-6	WELLCARE HEALTH PLANS		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	18,623		13,325	14,506	(1,180)			(1,180)		13,325		5,298	5,298			L
94973V-10-7	WELLPOINT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,880.000	706,559		563,008	618,637	(55,628)			(55,628)		563,008		143,550	143,550	8,160		L
949746-10-1	WELLS FARGO CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	79,240.000	1,966,097		2,058,616	2,455,648	(397,032)			(397,032)		2,058,616		(92,519)	(92,519)	28,526		L
F98370-10-3	WENDEL	D	08/17/2011	ITG Inc.	1,326.000	113,693		64,883	122,105	(44,300)			(44,300)	(12,921)	64,883	13,545	35,265	48,810	2,069		U
95058W-10-0	WENDY'S COMPANY (THE)		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,840.000	13,725		14,427	13,121	1,306			1,306		14,427		(702)	(702)	170		L
950755-10-8	WERNER ENTERPRISES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	480.000	10,289		8,899	10,848	(1,949)			(1,949)		8,899		1,390	1,390	72		L
950810-10-1	WESBANCO INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,000.000	34,392		38,563	37,920	643			643		38,563		(4,171)	(4,171)	880		L
955306-10-5	WEST PHARMACEUTICAL SERVICES		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	660.000	24,588		27,143	27,192	(49)			(49)		27,143		(2,555)	(2,555)	337		L
957638-10-9	WESTERN ALLIANCE BANCORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	23,211		27,467	31,501	(4,033)			(4,033)		27,467		(4,256)	(4,256)			L
958102-10-5	WESTERN DIGITAL CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,860.000	210,723		286,719	218,994	14,692			14,692		286,719		(75,996)	(75,996)			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)
959319-10-4	WESTERN REFINING INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	760.000	9,806		3,578	8,041	(4,463)			(4,463)		3,578		6,229	6,229			L
959802-10-9	WESTERN UN CO COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	10,540.000	166,712		177,881	195,728	(17,846)			(17,846)		177,881		(11,169)	(11,169)	1,581		L
962166-10-4	WEYERHAEUSER CO		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	8,300.000	133,166		133,098	157,119	(22,239)	(1,775)		(24,014)		133,098		68	68	3,161		L
92924F-10-6	WGL HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	920.000	36,316		33,045	32,908	137			137		33,045		3,270	3,270	1,060		L
963320-10-6	WHIRLPOOL CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	440.000	22,445		33,970	39,085	(5,115)			(5,115)		33,970		(11,525)	(11,525)	629		L
G9618E-10-7	WHITE MTNS INS GROUP LTD		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	980.000	392,015		317,108	328,888	(11,780)			(11,780)		317,108		74,907	74,907	980		L
966387-10-2	WHITING PETROLEUM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	13,860.000	501,991		696,993	630,482	(163,832)			(163,832)		696,993		(195,002)	(195,002)			L
966837-10-6	WHOLE FOODS MKT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,600.000	108,990		59,154	80,944	(21,790)			(21,790)		59,154		49,836	49,836	640		L
A95384-11-0	WIENERBERGER AG	D	08/17/2011	ITG Inc.	5,024.000	68,378		64,604	95,938	(21,181)			(21,181)	(10,152)	64,604	13,487	(9,712)	3,775	539		U
968223-20-6	WILEY JOHN & SONS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	160.000	7,130		6,659	7,238	(579)			(579)		6,659		470	470	83		L
969203-10-8	WILL BROS GRP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,320.000	22,892		64,220	52,242	11,978			11,978		64,220		(41,329)	(41,329)			L
969457-10-0	WILLIAMS COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,560.000	163,774		143,336	162,163	(18,827)			(18,827)		143,336		20,438	20,438	3,444		L
969904-10-1	WILLIAMS SONOMA, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	880.000	28,384		26,458	31,407	(4,950)			(4,950)		26,458		1,926	1,926	431		L
D9695J-10-5	WINCOR NIXDORF AG	D	08/17/2011	ITG Inc.	1,931.000	106,803		158,814	1,304	(36)			(36)	(3)	158,814	3,407	(55,418)	(52,011)	27		U
97381W-10-4	WINDSTREAM CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	9,609.000	113,938		105,960	133,949	(27,989)			(27,989)		105,960		7,978	7,978	7,207		L
974280-30-7	WINN-DIXIE STORES INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,420.000	27,389		30,568	31,691	(1,123)			(1,123)		30,568		(3,179)	(3,179)			L
974637-10-0	WINNEBAGO INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	3,960.000	27,963		41,707	60,192	(18,485)			(18,485)		41,707		(13,744)	(13,744)			L
97650W-10-8	WINTRUST FINANCIAL CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	120.000	3,273		3,766	3,964	(198)			(198)		3,766		(493)	(493)	22		L
D22359-13-3	WIRECARD AG	D	08/17/2011	ITG Inc.	4,131.000	65,084		40,033	56,224	(10,194)			(10,194)	(5,950)	40,033	8,357	16,694	25,051	390		U
N96425-10-8	WOLTERS KLUWER	D	08/17/2011	ITG Inc.	13,542.000	253,291		297,819	296,779	(34,849)			(34,849)	35,888	297,819	(10,648)	(33,880)	(44,528)	10,969		U
978097-10-3	WOLVERINE WORLD WIDE, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,620.000	56,198		48,938	51,646	(2,708)			(2,708)		48,938		7,260	7,260	567		L
981419-10-4	WORLD ACCEPTANCE CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	180.000	10,239		4,907	9,504	(4,597)			(4,597)		4,907		5,331	5,331			L
981475-10-6	WORLD FUEL SERVICES CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	540.000	18,023		13,846	19,526	(5,681)			(5,681)		13,846		4,178	4,178	61		L
98156Q-10-8	WORLD WRESTLING ENTERTAINMENT		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,600.000	23,988		35,513	37,024	(1,511)			(1,511)		35,513		(11,525)	(11,525)	1,560		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	566		549	736	(187)			(187)		549		16	16	13		L
G9787K-10-8	WPP PLC CMN STK	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	91,138.000	1,041,350		916,724	1,001,018	(277,907)			(277,907)	70,478	916,724	(16,657)	141,283	124,626	17,323		L
98233Q-10-5	WRIGHT EXPRESS CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	100.000	3,888		3,388	4,600	(1,212)			(1,212)		3,388		499	499			L
98235T-10-7	WRIGHT MEDICAL GRP INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	2,940.000	53,608		45,920	45,658	262			262		45,920		7,687	7,687			L
983134-10-7	WYNN RESOR TS LTD COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	1,860.000	234,037		162,634	193,142	(30,509)			(30,509)		162,634		71,403	71,403	1,860		L
98389B-10-0	XCEL ENERGY INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	11,560.000	287,692		259,753	272,238	(12,485)			(12,485)		259,753		27,938	27,938	8,843		L
98411C-10-0	XENOPORT INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	5,780.000	34,982		38,384	27,605	(4,568)			(4,568)		38,384		(3,401)	(3,401)			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)
984121-10-3	XEROX CORP COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	18,760.000	138,418		170,510	216,115	(45,606)			(45,606)		170,510		(32,092)	(32,092)	2,392		L
983919-10-1	XILINX INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,800.000	136,287		121,188	139,104	(17,916)			(17,916)		121,188		15,099	15,099	2,592		L
G98290-10-2	XL GROUP PLC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	7,360.000	141,662		133,084	160,595	(27,512)			(27,512)		133,084		8,578	8,578	2,429		L
984332-10-6	YAHOO INC COM		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	23,460.000	320,697		361,212	390,140	(28,928)			(28,928)		361,212		(40,516)	(40,516)			L
X98620-10-4	YIT OYJ	D	08/17/2011	ITG Inc.	4,619.000	91,340		80,986	115,115	(21,948)			(21,948)	(12,182)	80,986	16,907	(6,553)	10,353	3,650		U
T9846S-10-6	YOOX SPA	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	10,940.000	185,958		71,073	140,637	(54,682)			(54,682)	(14,882)	71,073	13,765	101,120	114,886			U
988498-10-1	YUM! BRANDS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,280.000	214,626		174,961	209,934	(34,973)			(34,973)		174,961		39,665	39,665	3,210		L
E9853W-16-0	ZARDOYA OTIS		08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	20,894.000	301,061		299,918	228,961	(21,443)			(21,443)	15,455	299,918	2,166	(1,023)	1,143	5,979		U
989207-10-5	ZEBRA TECHNOLOGIES CORP.		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	380.000	11,684		10,857	14,436	(3,580)			(3,580)		10,857		828	828			L
98952K-10-7	ZHONGPIN INC	R	09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,280.000	50,769		80,632	106,896	(42,061)			(42,061)		80,632		(29,863)	(29,863)			L
98956P-10-2	ZIMMER HOLDINGS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	6,440.000	355,677		359,814	345,699	14,115			14,115		359,814		(4,137)	(4,137)			L
F98947-10-8	ZODIAC AEROSPACE	D	08/17/2011	ITG Inc.	1,622.000	127,665		80,868	121,813	(28,055)			(28,055)	(12,890)	80,868	16,882	29,915	46,797	1,832		U
989922-10-9	ZOLL MED CORP		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	340.000	13,287		7,423	12,658	(5,235)			(5,235)		7,423		5,863	5,863			L
98975W-10-4	ZOLTEK COS INC		09/29/2011	MORGAN STANLEY CO. INC. NEW YORK	4,540.000	30,494		47,595	52,437	(4,842)			(4,842)		47,595		(17,101)	(17,101)			L
X9819B-10-1	ZON MULTIMEDIA SEVICOS DE TELE	D	08/01/2011	NOMURA SECURITIES INTERNATIONAL INC.	21,677.000	87,169		82,664	98,199	(5,144)			(5,144)	(10,391)	82,664	16,010	(11,505)	4,505	3,908		U
98975F-10-1	ZORAN CORP		09/30/2011	Various	7,180.000	60,489		68,796	63,184	5,612			5,612		68,796		(8,307)	(8,307)			L
A989A1-10-9	ZUMTOBEL AG	D	08/17/2011	ITG Inc.	2,603.000	55,312		39,975	72,681	(25,015)			(25,015)	(7,691)	39,975	8,345	6,992	15,337	1,403		U
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						514,413,589	XXX	511,375,367	413,034,350	(50,453,202)	662,156		(49,791,045)	12,176,722	511,729,523	1,472,736	1,211,330	2,684,066	9,069,459	XXX	XXX
9799997. Total - Common Stocks - Part 4						514,413,589	XXX	511,375,367	413,034,350	(50,453,202)	662,156		(49,791,045)	12,176,722	511,729,523	1,472,736	1,211,330	2,684,066	9,069,459	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						514,413,589	XXX	511,375,367	413,034,350	(50,453,202)	662,156		(49,791,045)	12,176,722	511,729,523	1,472,736	1,211,330	2,684,066	9,069,459	XXX	XXX
9899999. Total - Preferred and Common Stocks						515,797,823	XXX	512,057,313	414,228,148	(51,104,621)	662,156		(50,442,464)	12,316,289	512,411,469	1,450,719	1,935,635	3,386,354	9,087,558	XXX	XXX
9999999 - Totals						5,053,694,855	XXX	4,887,437,643	2,837,311,564	(38,273,595)	(2,183,890)		(40,457,485)	12,316,289	4,886,032,622	1,450,719	166,211,515	167,662,234	149,737,392	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 484

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		152,608		152,608	(6,347,392)						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		103,692		103,692	(4,011,933)						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		78,367		78,367	(2,784,133)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants											13,478,125		334,668	XXX	334,668	(13,143,457)					XXX	XXX
S&P500 INDEX 10/21/2011 1100 PUT	Equity Portfolio	Schedule D	Equity/Index	GOLDMAN SACHS	08/19/2011	10/21/2011		87,800	1,100.00		4,390,000		2,739,325		2,739,325	(1,650,675)						0002
0129999. Subtotal - Purchased Options - Hedging Other - Collars											4,390,000		2,739,325	XXX	2,739,325	(1,650,675)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											17,868,125		3,073,993	XXX	3,073,993	(14,794,132)					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		334,668	XXX	334,668	(13,143,457)					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars											4,390,000		2,739,325	XXX	2,739,325	(1,650,675)					XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											17,868,125		3,073,993	XXX	3,073,993	(14,794,132)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
S&P500 INDEX 10/21/2011 975 PUT	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS	08/19/2011	10/21/2011		87,800	975.00		(1,931,600)		(601,202)		(601,202)	1,330,398						0002
S&P500 INDEX 10/21/2011 1205 CALL	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS	08/19/2011	10/21/2011		87,800	1,205.00		(2,309,140)		(976,134)		(976,134)	1,333,006						0002
0549999. Subtotal - Written Options - Hedging Other - Collars											(4,240,740)		(1,577,336)	XXX	(1,577,336)	2,663,404					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(4,240,740)		(1,577,336)	XXX	(1,577,336)	2,663,404					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											(4,240,740)		(1,577,336)	XXX	(1,577,336)	2,663,404					XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(4,240,740)		(1,577,336)	XXX	(1,577,336)	2,663,404					XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS2170245 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	credit event/(0.5950)			(45,121)	(39,301)		(39,301)	50,674					2FE	0003
CDS CS2282891 ON FELCOR LODGING LIMITED	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,000,000	credit event/(2.2000)			(16,683)	(2,499)		(2,499)	(39,548)					4FE	0003
CDS CS2282909 ON ARCH WESTERN RESOURCES	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,500,000	credit event/(2.8000)			(31,850)	(40,794)		(40,794)	6,892					3FE	0003
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	credit event/(0.6600)			(25,025)	25,060		25,060	48,639					2FE	0003
CDS CS2308498 ON CYTEC INDUSTRIES INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	credit event/(0.7700)			(29,196)	12,171		12,171	26,386					2FE	0003
CDS CS2308514 ON ROHM & HAAS CO	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/16/2008	03/20/2013		5,000,000	credit event/(0.6800)			(25,783)	(39,165)		(39,165)	9,827					2FE	0003
CDS CS2336648 ON RPMINT 150 03/20/2018	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2018		5,000,000	credit event/(1.5000)			(56,875)	224,846		224,846	322,259					2FE	0003
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	credit event/(0.9500)			(36,021)	(29,121)		(29,121)	38,997					2FE	0003

SCHEDULE DB - PART A - SECTION 1

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CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	credit event/(1.0000)			(37,917)	(36,366)		(36,366)	18,949					1FE	0003
CDS CS2382725 ON PPG INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	credit event/(0.8100)			(30,713)	(33,556)		(33,556)	31,725					2FE	0003
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/15/2008	06/20/2015		5,000,000	credit event/(0.5800)			(21,992)	26,424		26,424	42,959					2FE	0003
CDS CS2400659 ON RPMINT 92 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	UBS AG	04/23/2008	06/20/2013		5,000,000	credit event/(0.9200)			(34,883)	6,989		6,989	36,527					2FE	0003
CDS CS2405807 ON RPMINT 80 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	credit event/(0.8000)			(30,333)	17,273		17,273	32,119					2FE	0003
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	credit event/(0.4700)			(17,821)	54,362		54,362	52,696					2FE	0003
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	UBS AG	05/06/2008	06/20/2013		5,000,000	credit event/(1.5700)			(59,529)	(5,489)		(5,489)	53,772					3FE	0003
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	credit event/(0.5100)			(19,338)	198,868		198,868	2,646					1FE	0003
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	credit event/(0.4900)			(18,579)	217,066		217,066	80,390					1FE	0003
CDS CS2421127 ON XL CAP LTD	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	credit event/(1.4000)			(53,083)	255,431		255,431	222,123					2FE	0003
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	credit event/(0.7700)			(17,518)	(17,966)		(17,966)	6,547					1FE	0003
CDS CS2459531 ON WYETH	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/07/2008	09/20/2013		5,000,000	credit event/(0.3700)			(14,029)	(26,507)		(26,507)	11,063					1FE	0003
CDS CS2469761 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/09/2008	09/20/2013		5,000,000	credit event/(1.5200)			(57,633)	(115,839)		(115,839)	54,632					2FE	0003
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	credit event/(1.2000)			(45,500)	204,531		204,531	196,858					2FE	0003
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	credit event/(0.7500)			(28,438)	183,682		183,682	(36,194)					2FE	0003
CDS CS2487680 ON TYSON FOODS INC.	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	07/29/2008	09/20/2013		3,000,000	credit event/(2.8000)			(63,700)	(115,357)		(115,357)	19,307					2FE	0003
CDS CS2495360 ON ALLTEL CORPORATION	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	08/01/2008	09/20/2013		5,000,000	credit event/(0.8600)			(32,608)	(73,619)		(73,619)	26,102					1FE	0003
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(0.8100)			(30,713)	218,569		218,569	159,871					1FE	0003
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	credit event/(1.0300)			(39,054)	190,814		190,814	156,896					1FE	0003
CDS CS2508162 ON CARDINAL HEALTH, INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	credit event/(0.6700)			(25,404)	(36,471)		(36,471)	7,127					2FE	0003
CDS CS2518468 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/18/2008	12/20/2013		1,000,000	credit event/(3.2000)			(24,267)	6,471		6,471	55,391					4FE	0003
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	credit event/(3.5200)			(26,693)	19,538		19,538	82,606					3FE	0003
CDS CS2554299 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		2,000,000	credit event/(3.5500)			(53,842)	(1,895)		(1,895)	116,188					4FE	0003
CDS CS2574727 ON HEINZ	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	credit event/(0.7200)			(27,300)	(49,263)		(49,263)	17,187					2FE	0003
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	credit event/(5.8000)			(87,967)	(127,752)		(127,752)	101,490					3FE	0003
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	credit event/(5.0000)	212,500		(137,801)	(69,414)		(69,414)	144,809		(43,010)			3FE	0003
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	credit event/(5.0000)	175,000		(130,238)	(69,414)		(69,414)	137,246		(35,446)			3FE	0003
CDS CS2654081 ON FCX 700 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	01/07/2009	03/20/2014		3,000,000	credit event/(7.0000)			(159,250)	(407,301)		(407,301)	188,783					2FE	0003
CDS CS2728323 ON FCX 650 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/20/2009	03/20/2014		3,000,000	credit event/(6.5000)			(147,875)	(370,905)		(370,905)	177,748					2FE	0003
CDS CS2738561 ON TSN 425 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/27/2009	03/20/2014		5,000,000	credit event/(4.2500)			(161,146)	(395,883)		(395,883)	78,486					2FE	0003

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CDS CS2997126 ON ECACN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(158,336)		(52,725)	35,611		35,611	149,055		23,109			2FE	0003
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	credit event/(1.0000)	(119,551)		(58,385)	39,040		39,040	99,623		17,448			2FE	0003
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	credit event/(1.0000)	35,394		(43,102)	130,898		130,898	141,484		(5,186)			2FE	0003
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	credit event/(1.0000)	44,737		(44,475)	130,898		130,898	142,856		(6,558)			2FE	0003
CDS CS3102080 ON ORCLE 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/08/2010	03/20/2015		10,000,000	credit event/(1.0000)	(301,298)		(30,634)	(182,637)		(182,637)	70,265		45,200			1FE	0003
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	credit event/(1.0000)	(158,830)		(59,094)	150,300		150,300	214,294		16,740			2FE	0003
CDS CS3143043 ON WLP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	credit event/(1.0000)	18,999		(78,630)	(61,970)		(61,970)	29,030		(2,796)			2FE	0003
CDS CS3163561 ON AXP 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/18/2010	06/20/2017		10,000,000	credit event/(1.0000)	31,153		(79,153)	145,047		145,047	255,370		(3,320)			2FE	0003
CDS CS3166101 ON AXP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/20/2010	06/20/2015		10,000,000	credit event/(1.0000)	139,754		(96,734)	23,995		23,995	163,013		(20,900)			2FE	0003
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	credit event/(1.0000)	107,454		(91,903)	36,277		36,277	160,610		(16,070)			2FE	0003
CDS CS3173768 ON LOW 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	credit event/(1.0000)	(113,993)		(58,849)	(126,308)		(126,308)	77,031		16,984			1FE	0003
CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	credit event/(1.0000)	(118,791)		(58,134)	(161,605)		(161,605)	49,646		17,699			2FE	0003
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/21/2010	09/20/2015		3,300,000	credit event/(1.0000)	340,122		(75,122)	322,359		322,359	139,670		(50,097)			4FE	0003
CDS CS3232655 ON WFC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/02/2010	09/20/2015		5,000,000	credit event/(1.0000)	47,244		(45,059)	90,722		90,722	99,687		(7,142)			1FE	0003
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	credit event/(1.0000)	173,048		(44,374)	170,234		170,234	90,595		(25,416)			3FE	0003
CDS CS3273626 ON TIN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		10,000,000	credit event/(1.0000)	559,593		(157,956)	(96,938)		(96,938)	(468,954)		(82,123)			2FE	0003
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	credit event/(5.0000)	(284,231)		(147,712)	(308,512)		(308,512)	252,235		41,871			3FE	0003
CDS CS3278724 ON BACF 100 12/20/2012	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/21/2010	12/20/2012		28,000,000	credit event/(1.0000)	311,971		(322,070)	1,205,290		1,205,290	1,279,635		(109,737)			1FE	0003
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	credit event/(1.0000)	(85,004)		(25,348)	(84,155)		(84,155)	4,951		12,569			2FE	0003
CDS CS3294093 ON CAH 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	credit event/(1.0000)	(178,508)		(50,359)	(165,370)		(165,370)	12,991		25,474			2FE	0003
CDS CS3294101 ON LLY 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	credit event/(1.0000)	(229,075)		(43,143)	(144,990)		(144,990)	65,275		32,690			1FE	0003
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	credit event/(1.0000)		44,570	(37,957)	219,604		219,604	180,630		(5,595)			2FE	0003
CDS CS3314586 ON ARW 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	HSBC	02/09/2011	03/20/2016		10,000,000	credit event/(1.0000)		70,489	(73,572)	439,209		439,209	377,569		(8,849)			2FE	0003
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	credit event/(1.0000)		(150,266)	(13,361)	(86,631)		(86,631)	44,913		18,722			1FE	0003
CDS CS3319700 ON AA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/15/2011	03/20/2016		5,000,000	credit event/(1.0000)		135,797	(48,187)	547,414		547,414	428,277		(16,660)			2FE	0003
CDS CS3329923 ON FRCA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		6,000,000	credit event/(1.0000)		482,964	(88,203)	1,211,053		1,211,053	781,960		(53,870)			3FE	0003
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	credit event/(5.0000)		(654,325)	(126,643)	(69,000)		(69,000)	512,662		72,663			3FE	0003
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	credit event/(1.0000)		(80,503)	(16,407)	49,060		49,060	122,358		7,205			2FE	0003
CDS CS3363203 ON FST 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/03/2011	06/20/2016		4,000,000	credit event/(5.0000)		(372,182)	(35,362)	163,351		163,351	505,896		41,281			4FE	0003
CDS CS3365802 ON ASSGEN 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/05/2011	06/20/2016		10,000,000	credit event/(1.0000)		151,310	(53,009)	1,049,001		1,049,001	909,589		(11,898)			1FE	0003

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CDS CS3370885 ON CYH 500 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/06/2011	06/20/2015		2,250,000	credit event/(5.0000)		(27,473)	(43,269)	204,973		204,973	229,779		2,668			4FE	0003
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	credit event/(1.0000)		(62,230)	(79,483)	651,312		651,312	709,692		3,851			1FE	0003
CDS CS3399074 ON GS 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	06/10/2011	06/20/2016		25,000,000	credit event/(1.0000)		625,909	(115,838)	2,328,133		2,328,133	1,740,284		(38,060)			1FE	0003
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	credit event/(5.0000)		(115,000)	(24,118)	41,396		41,396	149,403		6,993			4FE	0003
CDS CS3401607 ON SPF 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/14/2011	06/20/2016		4,000,000	credit event/(5.0000)		(32,516)	(58,090)	588,664		588,664	619,271		1,910			4FE	0003
CDS CS3406739 ON D 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/15/2011	06/20/2016		5,000,000	credit event/(1.0000)		(115,529)	(8,137)	(83,099)		(83,099)	25,705		6,724			2FE	0003
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	credit event/(1.0000)		(23,695)	(13,482)	83,359		83,359	105,675		1,379			2FE	0003
CDS CS3409287 ON TXN 100 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/17/2011	06/20/2016		5,000,000	credit event/(1.0000)		(137,731)	(6,711)	(93,749)		(93,749)	36,109		7,873			1FE	0003
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	credit event/(5.0000)		(116,622)	(33,821)	60,283		60,283	171,142		5,763			4FE	0003
CDS CS3427206 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/10/2011	09/20/2016		25,000,000	credit event/(1.0000)		2,038,494	(90,841)	3,303,170		3,303,170	1,320,100		(55,424)			1FE	0003
CDS CS3429780 ON MWD 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		10,000,000	credit event/(1.0000)		374,441	(38,094)	787,988		787,988	437,752		(24,205)			1FE	0003
CDS CS3429814 ON JPM 100 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/11/2011	09/20/2014		15,000,000	credit event/(1.0000)		90,923	(24,819)	163,587		163,587	76,649		(3,985)			1FE	0003
CDS CS3429822 ON C 100 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/11/2011	09/20/2014		25,000,000	credit event/(1.0000)		993,018	(78,244)	1,425,084		1,425,084	475,588		(43,522)			1FE	0003
CDS CS3432321 ON DANBNK 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/12/2011	09/20/2013		10,000,000	credit event/(1.0000)		113,750	(20,824)	263,974		263,974	157,437		(7,213)			1FE	0003
CDS CS3434889 ON TYECOG 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	08/16/2011	09/20/2016		5,000,000	credit event/(1.0000)		(24,338)	(5,665)	6,113		6,113	29,867		584			2FE	0003
CDS CS3437452 ON NBR-INC 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	credit event/(1.0000)		74,353	(9,995)	290,190		290,190	218,055		(2,218)			2FE	0003
CDS CS3440001 ON MRO 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	08/18/2011	09/20/2016		5,000,000	credit event/(1.0000)		48,075	(7,075)	123,430		123,430	76,458		(1,103)			2FE	0003
CDS CS3442569 ON DUKECO 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/22/2011	09/20/2016		5,000,000	credit event/(1.0000)		(120,914)	(2,902)	(116,117)		(116,117)	2,282		2,515			1FE	0003
CDS CS3447683 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		7,000,000	credit event/(5.0000)		70,000	(24,560)	334,427		334,427	266,626		(2,199)			4FE	0003
CDS CS3447725 ON MWD 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/07/2011	09/20/2013		10,000,000	credit event/(1.0000)		418,282	(19,532)	787,988		787,988	382,849		(13,143)			1FE	0003
CDS CS3452808 ON F-MOTCRLLC 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	09/08/2011	09/20/2013		10,000,000	credit event/(5.0000)		(399,651)	(18,528)	(407,764)		(407,764)	(20,140)		12,028			3FE	0003
CDS CS3452816 ON THCC 100 09/20/2017	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	09/09/2011	09/20/2017		10,000,000	credit event/(1.0000)		(171,979)	(4,169)	(216,734)		(216,734)	(46,419)		1,664			1FE	0003
CDS CS3452824 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/09/2011	09/20/2013		3,000,000	credit event/(5.0000)		44,564	(10,032)	143,326		143,326	100,044		(1,282)			4FE	0003
CDS CS3455371 ON THCC 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/12/2011	09/20/2016		5,000,000	credit event/(1.0000)		(97,309)	(1,530)	(115,777)		(115,777)	(19,437)		969			1FE	0003
CDS CS3457922 ON AIG-INTLEA 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/14/2011	09/20/2013		3,500,000	credit event/(5.0000)		96,250	(9,902)	141,852		141,852	47,726		(2,124)			3FE	0003
CDS CS3460488 ON GS 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/15/2011	09/20/2013		10,000,000	credit event/(1.0000)		215,548	(8,633)	423,161		423,161	212,079		(4,466)			1FE	0003
CDS CS3486087 ON ALLYFI 500 12/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/30/2011	12/20/2013		7,000,000	credit event/(5.0000)		490,000		(102,473)		(102,473)	(592,473)					4FE	0003
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	08/15/2011	06/20/2016		250,000,000	credit event/(1.0000)		1,239,331	(351,423)	4,190,340		4,190,340	2,982,987		(31,978)			2FE	0003
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	08/09/2011	06/20/2016		15,000,000	credit event/(5.0000)		881,250	(134,015)	1,432,171		1,432,171	576,603		(25,682)			4FE	0003
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	08/11/2011	06/20/2016		50,000,000	credit event/(5.0000)		4,062,500	(461,102)	4,773,902		4,773,902	825,282		(113,880)			4FE	0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/25/2011	06/20/2016		50,000,000	.credit event/(5.0000)		3,593,750	(322,538)	4,773,902		4,773,902	1,252,690		(72,538)			4FE	0003
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	09/27/2011	12/20/2016		150,000,000	.credit event/(1.0000)		2,402,820	(16,331)	3,217,939		3,217,939	818,949		(3,830)			2FE	0003
CDS CXB999998 ON CDX.NA.IG.17 12/16	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	09/27/2011	12/20/2016		100,000,000	.credit event/(1.0000)		1,638,532	(10,945)	2,145,293		2,145,293	509,373		(2,612)			2FE	0003
0929999. Subtotal - Swaps - Hedging Other - Credit Default										449,352	17,694,657	(6,112,027)	35,979,709	XXX	35,979,709	23,510,377		(509,563)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										449,352	17,694,657	(6,112,027)	35,979,709	XXX	35,979,709	23,510,377		(509,563)			XXX	XXX
CDS CS2236806 ON FLORDIA STATE GO 85%			Credit	CITIBANK	09/18/2007	09/20/2017		20,000,000	.0.1600/(credit event)			24,267			(1,153,154)					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/(credit event)			83,417			(1,378,276)					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/(credit event)			28,438			(551,310)					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/(credit event)			8,190			290					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/(credit event)			91,000			(1,843,552)					25,000,000	1FE	
CDS CS2318737 ON PHOENIX ARIZONA RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	.0.4500/(credit event)			85,313			(1,760,812)					25,000,000	1FE	
CDS CS2318745 ON SHELBY TENNESSEE RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	.0.4000/(credit event)			75,833			(1,900,470)					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/(credit event)			70,146			25,878					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/(credit event)	237,850		40,152	164,039		20,394			(35,681)		10,000,000	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/(credit event)	(140,959)		96,581	(101,585)		29,024			20,747		10,000,000	1FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	.1.0000/(credit event)	(81,497)		50,051	(59,404)		(146,008)			12,134		5,000,000	2FE	
CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	.1.0000/(credit event)	(628,339)		169,853	(460,255)		(668,676)			94,020		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/(credit event)			75,833			(4,371)					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/(credit event)	(170,965)		63,763	(134,457)		(558,071)			25,846		5,000,000	1FE	
CDS CS3278732 ON BACF 100 12/20/2015			Credit	GOLDMAN SACHS	10/21/2010	12/20/2015		20,000,000	.1.0000/(credit event)	(983,168)		296,581	(803,785)		(2,337,785)			144,914		20,000,000	1FE	
CDS CS3288962 ON BSX 100 12/20/2015			Credit	BANK OF AMERICA	11/23/2010	12/20/2015		5,000,000	.1.0000/(credit event)	(47,475)		44,937	(39,493)		(10,925)			7,020		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/(credit event)	89,965		62,376	75,710		(17,714)			(13,457)		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/(credit event)	(9,749)		39,308	(8,291)		(109,386)			1,391		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/(credit event)	(206,151)		105,252	(175,316)		(591,913)			29,419		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/(credit event)		(70,489)	73,572	(61,640)		(700,955)			8,849		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/(credit event)		81,449	21,935	71,301		36,644			(10,148)		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/(credit event)		(224,174)	59,030	(196,672)		(945,187)			27,502		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/(credit event)		(182,948)	76,663	(163,508)		(854,658)			19,440		10,000,000	2FE	
CDS CS3358088 ON C 100 06/20/2016			Credit	GOLDMAN SACHS	04/13/2011	06/20/2016		5,000,000	.1.0000/(credit event)		(40,606)	27,246	(36,972)		(443,721)			3,634		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/(credit event)		(147,314)	33,837	(135,144)		(467,688)			12,170		5,000,000	3FE	
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/(credit event)		(75,655)	41,373	(70,393)		(341,881)			5,262		10,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
CDS CS3378573 ON CLINKI 4/1/17			Credit	BNPPARIBAS	05/23/2011	06/20/2016		10,000,000	1.0000/(credit event)		(314,724)	58,000	(292,835)		(935,375)			21,889		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/(credit event)		42,959	32,356	40,037		(63,328)			(2,922)		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/(credit event)		(47,250)	34,589	(44,328)		(146,026)			2,922		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/(credit event)		59,604	11,392	56,135		8,214			(3,469)		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/(credit event)		(37,510)	17,045	(35,327)		(118,931)			2,183		5,000,000	2FE	
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/(credit event)		66,853	10,762	63,032		(33,673)			(3,821)		5,000,000	1FE	
CDS CS3434897 ON XRX 100 09/20/2016			Credit	CREDIT SUISSE FB	08/16/2011	09/20/2016		5,000,000	1.0000/(credit event)		(232,479)	11,830	(226,899)		(411,494)			5,581		5,000,000	2FE	
CDS CS3437445 ON WFT 100 09/20/2016			Credit	CREDIT SUISSE FB	08/05/2011	09/20/2016		5,000,000	1.0000/(credit event)		(176,609)	13,045	(171,341)		(436,723)			5,268		5,000,000	2FE	
CDS CS3440019 ON HESS 100 09/20/2016			Credit	GOLDMAN SACHS	08/18/2011	09/20/2016		5,000,000	1.0000/(credit event)		(146,448)	9,332	(143,089)		(209,123)			3,359		5,000,000	2FE	
CDS CS3442577 ON PCG-PACGAS 100 09/20/2016			Credit	DEUTSCHE BANK	08/22/2011	09/20/2016		5,000,000	1.0000/(credit event)		(104,431)	7,589	(102,259)		(117,628)			2,172		5,000,000	2FE	
CDS CS3455363 ON KFT 100 09/20/2016			Credit	GOLDMAN SACHS	09/12/2011	09/20/2016		5,000,000	1.0000/(credit event)		50,685	1,995	50,180		66,982			(505)		5,000,000	2FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(1,940,488)	(1,499,087)	2,052,878	(2,942,556)	XXX	(19,071,385)			385,719		343,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(1,940,488)	(1,499,087)	2,052,878	(2,942,556)	XXX	(19,071,385)			385,719		343,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										(1,491,136)	16,195,570	(4,059,149)	33,037,153	XXX	16,908,324	23,510,377		(123,843)		343,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(1,491,136)	16,195,570	(4,059,149)	33,037,153	XXX	16,908,324	23,510,377		(123,843)		343,000,000	XXX	XXX
FXFWD0349 (0.7323EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	09/09/2011	12/13/2011		68,280,000	(0.7323EUR)/ 1 USD				1,318,121		1,318,121		1,318,121			153,721		0004
FXFWD0350 (0.7345EUR)/ 1 USD	FOREIGN EQUITY	SCHEDULE D	Currency	DEUTSCHE BANK	09/12/2011	12/13/2011		68,070,000	(0.7345EUR)/ 1 USD				1,108,276		1,108,276		1,108,276			153,248		0004
1229999. Subtotal - Forwards - Hedging Other													2,426,398	XXX	2,426,398		2,426,398			306,969	XXX	XXX
1269999. Subtotal - Forwards													2,426,398	XXX	2,426,398		2,426,398			306,969	XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										449,352	31,322,042	(6,112,027)	39,902,764	XXX	39,902,764	11,379,649	2,426,398	(509,563)		306,969	XXX	XXX
1419999. Subtotal - Replication										(1,940,488)	(1,499,087)	2,052,878	(2,942,556)	XXX	(19,071,385)			385,719		343,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										(1,491,136)	29,822,955	(4,059,149)	36,960,208	XXX	20,831,379	11,379,649	2,426,398	(123,843)		343,306,969	XXX	XXX

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate payer swaption contracts provide an offset to declines in fixed income market values resulting from potential rising interest rates. Notional amount is equivalent to the hedged amount of par on fixed rate securities.
0002	Equity Collars were used to provide an offset to losses resulting from declines in equity markets below a targeted level.
0003	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.
0004	Foreign Currency forward effectively reduces foreign currency exposure on the principal amount of foreign denominated fixed income securities. Notional amount is the USD equivalent of the hedged amount of par on debt securities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	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)
ESZ1	38		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	CME	09/08/2011	1,193.4800	1,126.0000	(128,302)		(128,302)	(128,302)			190,000	100.00/100.00
MFSZ1	280		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	CME	09/08/2011	1,447.5300	1,346.6000	(3,082,888)		(3,082,888)	(3,082,888)			2,100,000	100.00/100.00
RTAZ1	488		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	ICE	09/08/2011	704.6500	641.5000	(1,413,654)		(1,413,654)	(1,413,654)			4,026,000	100.00/100.00
SPZ1	177		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/16/2011	CME	09/08/2011	1,193.2500	1,126.0000	(2,976,467)		(2,976,467)	(2,976,467)			4,425,000	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												(7,601,311)		(7,601,311)	(7,601,311)			10,741,000	XXX
1329999. Subtotal - Long Futures												(7,601,311)		(7,601,311)	(7,601,311)			10,741,000	XXX
SPZ1	(150)		INDEX FUTURES - S & P 500	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/16/2011	CME	09/26/2011	1,137.0700	1,126.0000	415,250		415,250	415,250			3,750,000	100.00/100.00
1349999. Subtotal - Short Futures - Hedging Other												415,250		415,250	415,250			3,750,000	XXX
1389999. Subtotal - Short Futures												415,250		415,250	415,250			3,750,000	XXX
1399999. Subtotal - Hedging Effective												(7,601,311)		(7,601,311)	(7,601,311)			10,741,000	XXX
1409999. Subtotal - Hedging Other												415,250		415,250	415,250			3,750,000	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												(7,186,061)		(7,186,061)	(7,186,061)			14,491,000	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
				5	6	7	8	9	10		
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				415,250	(7,601,311)	415,250	14,491,000	14,491,000
BANK OF AMERICA	Y	Y	2,382,162	5,684,123	(545,515)	2,756,445	5,647,258	(2,852,788)	412,307	53,000,000	53,000,000
BARCLAY'S CAPITAL	Y	Y	2,580,000	5,148,396	(305,880)	2,262,516	5,148,396	(305,880)	2,262,516		
BNPPARIBAS	Y	Y		1,211,149	(468,150)	742,999	1,211,149	(1,527,289)		20,000,000	20,000,000
CITIBANK	Y	Y	2,734,033	6,317,922	(443,090)	3,140,799	6,317,922	(1,679,849)	1,904,040	25,000,000	25,000,000
CREDIT SUISSE FB	Y	Y	1,740,108	7,331,136	(644,095)	4,946,933	7,331,136	(1,094,072)	4,496,956	10,000,000	10,000,000
DEUTSCHE BANK	Y	Y		3,022,971	(734,128)	2,288,843	2,982,934	(1,353,790)	1,629,144	30,306,969	30,306,969
GOLDMAN SACHS	Y	Y		9,196,417	(4,748,221)	4,448,197	8,945,943	(13,026,066)		140,000,000	140,000,000
HSBC	Y	Y		439,209	(105,967)	333,242	439,209	(846,981)		20,000,000	20,000,000
JP MORGAN CHASE BANK	Y	Y	5,095,372	6,026,342	(341,371)	589,599	6,020,709	(239,786)	685,551	15,000,000	15,000,000
MORGAN STANLEY	Y	Y		1,637,665	(1,200,963)	436,702	1,637,665	(2,406,701)		30,000,000	30,000,000
ROYAL BANK OF SCTLND	Y	Y		204,531	(82,819)	121,712	204,531	(82,819)	121,712		
UBS AG	Y	Y	737,122	508,380	(147,835)		508,380	(147,835)			
0299999. Total NAIC 1 Designation			15,268,798	46,728,242	(9,768,034)	22,067,987	46,395,234	(25,563,855)	11,512,227	343,306,969	343,306,969
0899999 - Totals			15,268,798	46,728,242	(9,768,034)	22,067,987	46,810,484	(33,165,166)	11,927,477	357,797,969	357,797,969

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 value 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
03116D-XU-5	AMGEN INC	1	3,299,211	3,299,282	10/28/2011
05402M-XJ-8	AVON CAPITAL CORP	1	4,999,365	4,999,292	10/18/2011
05402M-XK-5	AVON CAPITAL CORP	1	1,499,796	1,499,782	10/19/2011
05402M-XL-3	AVON CAPITAL CORP	1	1,499,786	1,499,770	10/20/2011
05402M-XR-0	AVON CAPITAL CORP	1	473,906	473,905	10/25/2011
0554M3-XQ-3	BHP BILLITON LIMITED	1	1,999,720	1,999,847	10/24/2011
0556C3-X4-8	BMW U.S. CAPITAL	1	2,499,928	2,499,931	10/04/2011
09248U-61-9	TREASURY TEMP FUND	1	1,413	1,413	12/31/2012
25156L-XD-9	DEUTSCHE TELEKOM	1	7,999,208	7,998,880	10/13/2011
27886M-XB-4	ECOLAB INC	1	4,999,740	4,999,764	10/11/2011
29025M-X6-3	ELSEVIER FINANCE SA	1	2,249,903	2,249,891	10/06/2011
34108B-X5-9	FLORIDA POWER & LIGHT CO	1	1,999,934	1,999,956	10/05/2011
36161B-XL-3	GDF SUEZ	1	2,999,688	2,999,699	10/20/2011
36161B-XX-7	GDF SUEZ	1	5,998,710	5,999,100	10/31/2011
38141W-23-2	FINANCIAL SQUARE MONEY MARKET	1	5,972,543	5,972,543	12/31/2012
41805C-X3-3	HASBRO, INC.	1	3,999,913	3,999,920	10/03/2011
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET	1	6,880	6,880	12/31/2012
63616K-X6-1	NATIONAL FUEL GAS COMPANY	1	1,999,914	1,999,903	10/06/2011
66522U-X3-2	NORTHERN ILLINOIS GAS	1	14,999,835	14,999,917	10/03/2011
75820M-X4-8	REED ELSEVIER	1	1,168,966	1,168,966	10/04/2011
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO	1	3,647,216	3,647,216	12/31/2012
85462D-X5-7	STANLEY WORKS	1	2,999,913	2,999,907	10/05/2011
88355M-XM-4	THERMO FISHER SCIENTIFIC	1	2,999,544	2,999,483	10/21/2011
91058U-XC-2	UNITED HEALTHCARE	1	2,999,727	2,999,652	10/12/2011
9255M3-XC-9	VIACOM INC	1	2,499,773	2,499,717	10/12/2011
999989-ZK-6	ARMY & AIRFORCE EXCHANGE SERVICE	1	10,000,000	10,000,000	10/12/2011
999989-ZL-3	ARMY & AIRFORCE EXCHANGE SERVICE	1	15,000,000	15,000,000	10/14/2011
999989-ZQ-2	ARMY & AIRFORCE EXCHANGE SERVICE	1	5,000,000	5,000,000	10/28/2011
999989-ZR-0	ARCHER DANIELS MIDLAND	1	5,000,000	5,000,000	10/25/2011
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			120,814,531	120,814,616	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			120,814,531	120,814,616	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			120,814,531	120,814,616	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			120,814,531	120,814,616	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			120,814,531	120,814,616	XXX

General Interrogatory:

1. Total activity for the year to date — Fair Value $ (75,534,941) — Book/Adjusted Carrying Value $ (75,535,067)
2. Average balance for the year to date — Fair Value $ 146,014,713 — Book/Adjusted Carrying Value $ 146,015,019
3. Grand Total Schedule DL Part 1 and Part 2 — Fair Value $ 120,814,531 — Book/Adjusted Carrying Value $ 120,814,616

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
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
Allstate Bank	Northbrook, Illinois					2,704	(13,192)	(10,738)	XXX
Bank of America, N.A.	New York, New York					(881,211,441)	(834,637,178)	(891,382,130)	XXX
Bank of Montreal	Toronto, Canada		3.000	1,135		455,936	928,932	918,845	XXX
Bank of New York Mellon	New York, New York		0.010	345		5,518,624	9,333,581	261,780,076	XXX
Bank of Oklahoma	Tulsa, Oklahoma					653,607	612,838	390,701	XXX
Citibank, N.A.	New York, New York		0.020	(319)		2,189,321	1,727,196	19,679,327	XXX
Commerce Bank, N.A.	Kansas City, Missouri								XXX
Fifth Third Bank	Cincinnati, Ohio					23,784,473	23,887,570	20,424,079	XXX
First Hawaiian Bank	Honolulu, Hawaii					7,877,242	7,828,306	4,082,927	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					50,569,594	750,018	417,933	XXX
First Tennessee Bank	Memphis, Tennessee					5,104,279	5,061,610	5,100,904	XXX
Branch Banking and Trust Co.	Richmond, Virginia					16,369,007	15,801,013	11,701,878	XXX
Harris N.A.	Chicago, Illinois					9,497,285	122,334	2,043,294	XXX
Capital One N.A.	New Orleans, Louisiana					20,862,458	21,420,022	10,830,833	XXX
Huntington National Bank	Columbus, Ohio					395,071	353,335	560,016	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.210	31		191,257,045	205,478,087	100,588,897	XXX
KeyBank National Association	Cleveland, Ohio					15,484,699	15,454,786	10,498,596	XXX
HSBC Bank, USA	Buffalo, New York					11,286,279	11,285,898	3,692,140	XXX
RBC Global Services	Toronto, Canada					7,757	4,672	4,366	XXX
PNC Financial Services	Cherry Hill, New Jersey					219,044,715	169,169,872	907,818	XXX
Regions Bank	Birmingham, Alabama					36,858,343	35,435,684	59,110,888	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					180,607,432	180,677,122	689,965	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(106,561,347)	(86,241,228)	(72,355,082)	XXX
Bank of Alaska	Anchorage, Alaska		0.300	202	218	266,709	266,709	265,648	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	1,394	218	(189,680,206)	(215,292,012)	(450,058,817)	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	1,394	218	(189,680,206)	(215,292,012)	(450,058,817)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,236,017	1,371,960	2,070,785	XXX
0599999. Total - Cash		XXX	XXX	1,394	218	(187,444,189)	(213,920,052)	(447,988,033)	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	08/09/2011		10/20/2011	2,499,967		92
0199999. U.S. Governments - Issuer Obligations					2,499,967		92
0599999. Total - U.S. Government Bonds					2,499,967		92
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							
AMGEN INC		09/28/2011		10/28/2011	4,499,021		109
AVON CAPITAL CORP		09/27/2011		10/18/2011	4,999,292		167
AVON CAPITAL CORP		09/28/2011		10/19/2011	1,499,782		36
AVON CAPITAL CORP		09/30/2011		10/20/2011	1,499,770		12
AVON CAPITAL CORP		09/22/2011		10/25/2011	5,922,815		444
BHP BILLITON LIMITED		09/23/2011		10/24/2011	3,999,693		107
BMW U.S. CAPITAL		09/09/2011		10/04/2011	2,499,931		504
CONOCOPHILLIPS QATAR		09/08/2011		10/07/2011	4,499,865		518
CONOCOPHILLIPS QATAR		09/20/2011		10/17/2011	2,349,843		108
CONOCOPHILLIPS QATAR		09/23/2011		10/24/2011	2,914,721		97
DANAHER CORP		09/02/2011		10/03/2011	1,499,989		157
DEUTSCHE TELEKOM		09/29/2011		10/13/2011	7,998,880		187
ECOLAB INC		09/09/2011		10/11/2011	4,999,764		519
ELSEVIER FINANCE SA		09/23/2011		10/06/2011	6,249,696		486
FLORIDA POWER & LIGHT CO		09/29/2011		10/05/2011	1,999,956		22
FLORIDA POWER & LIGHT CO		09/29/2011		10/07/2011	5,299,832		56
GDF SUEZ		09/15/2011		10/20/2011	9,099,088		768
GDF SUEZ		09/27/2011		10/24/2011	999,879		21
GDF SUEZ		09/22/2011		10/27/2011	9,998,628		475
GDF SUEZ		09/29/2011		10/31/2011	14,997,750		150
HASBRO, INC.		09/30/2011		10/03/2011	3,999,920		40
NATIONAL FUEL GAS COMPANY		09/22/2011		10/06/2011	1,999,903		175
NORTHERN ILLINOIS GAS		09/30/2011		10/03/2011	15,499,914		43
REED ELSEVIER		09/22/2011		10/04/2011	1,168,966		102
STANLEY WORKS		09/27/2011		10/05/2011	12,999,596		404
THERMO FISHER SCIENTIFIC		09/30/2011		10/21/2011	2,999,483		26
UNITED HEALTHCARE		09/27/2011		10/11/2011	1,199,873		51
UNITED HEALTHCARE		09/28/2011		10/12/2011	5,899,315		187
VF CORPORATION		09/20/2011		10/04/2011	4,199,870		475
VIACOM INC		09/29/2011		10/07/2011	9,699,402		199
VIACOM INC		09/29/2011		10/12/2011	2,499,717		51
ARMY & AIRFORCE EXCHANGE SERVICE		09/12/2011	0.250	10/12/2011	18,500,000	2,441	
ARMY & AIRFORCE EXCHANGE SERVICE		09/13/2011	0.250	10/14/2011	15,000,000	1,875	
NATIONAL RURAL UTILITIES		09/16/2011	0.230	10/17/2011	11,000,000	1,054	
ARMY & AIRFORCE EXCHANGE SERVICE		09/29/2011	0.250	10/28/2011	5,000,000	69	
ARCHER DANIELS MIDLAND		09/30/2011	0.200	10/25/2011	11,500,000	64	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					220,994,156	5,503	6,697
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					220,994,156	5,503	6,697
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					223,494,123	5,503	6,789
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					223,494,123	5,503	6,789
8699999 - Total Cash Equivalents					223,494,123	5,503	6,789