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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2011

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address Allstate.com

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

OFFICERS

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

OTHER

ANURAG CHANDRA, # Executive Vice President	JUDITH PEPPLE GREFFIN, Executive Vice President	SAMUEL HENRY PILCH,* Senior Group Vice President
MARIO RIZZO, Treasurer		

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

Subscribed and sworn to before me this 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.....

Miguel Saucedo
Notary
11/04/2012

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

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	37,172,652,379		37,172,652,379	40,666,337,892
2. Stocks:				
2.1 Preferred stocks	36,773,806		36,773,806	54,370,132
2.2 Common stocks	931,804,702	12,568,850	919,235,852	908,550,235
3. Mortgage loans on real estate:				
3.1 First liens	5,800,603,825		5,800,603,825	5,916,342,474
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)				
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ 66,601,374), cash equivalents ($ 1,413,688,670) and short-term investments ($ 125,279,298)	1,605,569,342		1,605,569,342	973,052,184
6. Contract loans (including $ ..... premium notes)	794,775,048	1,058,476	793,716,572	801,452,110
7. Derivatives	194,039,370		194,039,370	477,906,005
8. Other invested assets	2,030,595,598	1,171,780	2,029,423,818	1,742,351,534
9. Receivables for securities	83,984,413	510,138	83,474,275	30,929,015
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	48,650,798,483	15,309,244	48,635,489,239	51,571,291,581
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	511,560,432		511,560,432	457,711,119
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	17,996,880		17,996,880	9,863,961
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	256,318,252		256,318,252	282,672,897
15.3 Accrued retrospective premiums				
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	4,137,715	386,141	3,751,575	5,357,917
16.2 Funds held by or deposited with reinsured companies				
16.3 Other amounts receivable under reinsurance contracts	4,493,531		4,493,531	7,688,065
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				24,684,702
18.2 Net deferred tax asset	684,428,272	228,077,321	456,350,951	419,431,344
19. Guaranty funds receivable or on deposit	26,688,039		26,688,039	8,159,733
20. Electronic data processing equipment and software	411,667	411,667		
21. Furniture and equipment, including health care delivery assets ($ .....)	15,261	15,261		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	4,152,386		4,152,386	3,686,953
24. Health care ($ .....) and other amounts receivable	1,474,220	1,474,220		
25. Aggregate write-ins for other than invested assets	320,528,000	278,004,936	42,523,064	50,067,954
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	50,483,003,137	523,678,789	49,959,324,348	52,840,616,225
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	4,674,614,077		4,674,614,077	5,922,393,867
28. Total (Lines 26 and 27)	55,157,617,214	523,678,789	54,633,938,424	58,763,010,092
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
1198. Summary of remaining write-ins for Line 11 from overflow page				
1199. Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501. Advanced benefits	36,662,202		36,662,202	45,799,177
2502. Accounts receivable	5,413,675	103,614	5,310,061	4,259,443
2503. Premium tax recoverable	565,344	14,542	550,802	9,333
2598. Summary of remaining write-ins for Line 25 from overflow page	277,886,779	277,886,779		
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	320,528,000	278,004,936	42,523,064	50,067,954

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 39,632,099,403 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	39,632,099,403	42,375,656,323
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	225,819,703	205,714,039
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	4,869,436,066	5,674,526,940
4.	Contract claims:		
	4.1 Life	107,589,884	118,561,190
	4.2 Accident and health	14,257,447	12,691,673
5.	Policyholders' dividends $ 29 and coupons $ ..... due and unpaid	29	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	55,830	58,318
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	39,747	39,425
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,402,337 accident and health premiums	4,324,757	3,626,299
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 90,850,910 assumed and $ 11,709,726 ceded	102,560,636	133,320,520
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 14,693,848 , accident and health $ 1,194,166 and deposit-type contract funds $	15,888,014	18,296,927
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	6,397,046	12,861,296
13.	Transfers to Separate Accounts due or accrued (net) (including $ (47,581,635) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(41,983,393)	(45,124,807)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	35,708,933	21,899,704
15.1	Current federal and foreign income taxes, including $ 228,012,937 on realized capital gains (losses)	146,823,233	
15.2	Net deferred tax liability		
16.	Unearned investment income	2,210,164	2,247,867
17.	Amounts withheld or retained by company as agent or trustee		404,040
18.	Amounts held for agents' account, including $ ..... agents' credit balances	299,805	561,515
19.	Remittances and items not allocated	26,986,753	38,412,987
20.	Net adjustment in assets and liabilities due to foreign exchange rates		32,888,908
21.	Liability for benefits for employees and agents if not included above	8,170,398	10,404,762
22.	Borrowed money $ ..... and interest thereon $ 14,000,000	14,000,000	
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	169,334,002	70,348,503
	24.02 Reinsurance in unauthorized companies		
	24.03 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	62,192,307	75,005,513
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives	151,336,231	248,043,320
	24.09 Payable for securities	243,082,976	104,052,106
	24.10 Payable for securities lending	422,877,750	333,202,820
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	54,571,309	53,778,911
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	46,274,079,028	49,501,479,126
27.	From Separate Accounts Statement	4,674,614,077	5,922,393,867
28.	Total liabilities (Lines 26 and 27)	50,948,693,105	55,423,872,993
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus	3,087,510,317	3,087,510,317
34.	Aggregate write-ins for special surplus funds	478,226,485	459,517,438
35.	Unassigned funds (surplus)	(285,894,082)	(613,293,257)
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,679,842,719	3,333,734,498
38.	Totals of Lines 29, 30 and 37	3,685,245,319	3,339,137,098
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	54,633,938,424	58,763,010,092
	DETAILS OF WRITE-INS		
2501.	Reserve for uncashed checks	20,261,094	18,424,791
2502.	Deposit-type fund suspense	17,292,686	16,437,932
2503.	Accounts payable	10,734,760	11,005,723
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,282,768	7,910,465
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	54,571,309	53,778,911
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	318,622,175	319,706,990
3402.	Incremental deferred tax asset	159,604,310	139,810,448
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	478,226,485	459,517,438

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,462,195,194	1,897,110,747	2,459,553,878
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,678,132,661	1,883,206,519	2,568,274,799
4.	Amortization of Interest Maintenance Reserve (IMR)	(56,724,403)	(159,992,028)	(208,573,810)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	14,942,128	25,443,025	33,080,370
7.	Reserve adjustments on reinsurance ceded	(1,008,522,614)	(854,972,246)	(1,176,060,447)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	47,459,434	50,019,195	66,297,275
	8.2 Charges and fees for deposit-type contracts	4,646,221	5,464,702	7,019,553
	8.3 Aggregate write-ins for miscellaneous income	1,178,671	1,027,825	1,194,675
9.	Totals (Lines 1 to 8.3)	2,143,307,292	2,847,307,738	3,750,786,294
10.	Death benefits	504,533,118	467,240,980	627,005,438
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,222,838	2,362,917	3,901,206
12.	Annuity benefits	1,125,923,219	1,158,493,432	1,536,754,316
13.	Disability benefits and benefits under accident and health contracts	32,255,497	30,021,857	40,270,577
14.	Coupons, guaranteed annual pure endowments and similar benefits	59,211	58,182	78,776
15.	Surrender benefits and withdrawals for life contracts	3,479,554,988	2,756,415,855	3,649,677,459
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	178,287,683	190,313,978	248,249,886
18.	Payments on supplementary contracts with life contingencies	94,032	94,647	121,567
19.	Increase in aggregate reserves for life and accident and health contracts	(2,723,466,402)	(1,333,342,359)	(1,748,740,252)
20.	Totals (Lines 10 to 19)	2,599,464,183	3,271,659,489	4,357,318,974
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	41,538,988	43,148,469	54,791,160
22.	Commissions and expense allowances on reinsurance assumed	80,997,718	136,915,894	178,026,221
23.	General insurance expenses	271,018,078	283,864,066	381,363,411
24.	Insurance taxes, licenses and fees, excluding federal income taxes	38,292,364	36,036,105	45,833,792
25.	Increase in loading on deferred and uncollected premiums	(405,709)	(7,850,797)	(15,201,795)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(916,329,867)	(840,221,768)	(1,146,067,855)
27.	Aggregate write-ins for deductions	(935,095)	12,805	1,047
28.	Totals (Lines 20 to 27)	2,113,640,660	2,923,564,264	3,856,064,954
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	29,666,632	(76,256,525)	(105,278,661)
30.	Dividends to policyholders	40,517	43,245	58,313
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	29,626,114	(76,299,770)	(105,336,973)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(100,381,328)	(130,062,412)	(145,103,802)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	130,007,443	53,762,642	39,766,829
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (56,115,847) (excluding taxes of $ 281,050,209 transferred to the IMR)	(121,600,416)	(432,534,592)	(493,046,069)
35.	Net income (Line 33 plus Line 34)	8,407,027	(378,771,950)	(453,279,240)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,339,137,098	3,467,413,464	3,467,413,464
37.	Net income (Line 35)	8,407,027	(378,771,950)	(453,279,240)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 30,940,301	79,190,835	109,101,254	242,222,928
39.	Change in net unrealized foreign exchange capital gain (loss)	(2,655,843)	(3,280,063)	(5,144,494)
40.	Change in net deferred income tax	(25,489,417)	96,364,429	75,884,958
41.	Change in nonadmitted assets	366,932,071	(49,933,229)	83,678,476
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(98,985,499)	(27,146,403)	(70,348,503)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(1,084,816)	(3,588,983)	(3,645,300)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	19,793,862	791,322	2,354,810
54.	Net change in capital and surplus for the year (Lines 37 through 53)	346,108,221	(256,463,623)	(128,276,366)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,685,245,319	3,210,949,841	3,339,137,098
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	1,241,361	974,810	1,377,224
08.302.	Service fees	(1,500)	498	(56,984)
08.303.	Miscellaneous income	(8,349)	753	3,336
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	(52,840)	51,764	(128,902)
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,178,671	1,027,825	1,194,675
2701.	Net change in discontinued operations liability			(20,957)
2702.	Fines and penalties	(935,095)	12,805	22,004
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(935,095)	12,805	1,047
5301.	Incremental deferred tax asset	19,793,862	791,322	2,354,810
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	19,793,862	791,322	2,354,810

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	1,481,521,087	1,935,284,862	2,470,461,024
2. Net investment income	1,583,165,328	1,721,836,786	2,411,839,107
3. Miscellaneous income	65,689,952	84,271,538	107,089,666
4. Total (Lines 1 to 3)	3,130,376,367	3,741,393,186	4,989,389,797
5. Benefit and loss related payments	6,194,811,235	5,299,818,815	7,010,338,799
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(919,471,281)	(846,487,078)	(1,168,547,269)
7. Commissions, expenses paid and aggregate write-ins for deductions	444,504,292	510,257,742	661,318,902
8. Dividends paid to policyholders	43,005	45,516	61,005
9. Federal and foreign income taxes paid (recovered) net of $ (6,915,765) tax on capital gains (losses)	(50,098,259)	(624,476,301)	(621,008,436)
10. Total (Lines 5 through 9)	5,669,788,992	4,339,158,694	5,882,163,002
11. Net cash from operations (Line 4 minus Line 10)	(2,539,412,625)	(597,765,508)	(892,773,205)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	11,676,831,776	9,741,279,287	12,399,874,704
12.2 Stocks	58,877,426	28,743,213	31,449,882
12.3 Mortgage loans	993,917,692	1,381,240,084	1,759,792,117
12.4 Real estate			
12.5 Other invested assets	239,695,471	230,852,054	278,019,245
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(981)	4,871,018	4,867,921
12.7 Miscellaneous proceeds	202,023,919		
12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,171,345,303	11,386,985,656	14,474,003,868
13. Cost of investments acquired (long-term only):			
13.1 Bonds	7,611,770,056	8,045,210,465	10,211,418,947
13.2 Stocks	32,598,364	4,807,401	9,386,240
13.3 Mortgage loans	919,857,097	541,053,297	668,471,194
13.4 Real estate			
13.5 Other invested assets	433,242,301	402,323,739	599,425,871
13.6 Miscellaneous applications		82,056,475	87,319,397
13.7 Total investments acquired (Lines 13.1 to 13.6)	8,997,467,818	9,075,451,377	11,576,021,650
14. Net increase (or decrease) in contract loans and premium notes	(7,847,267)	13,584,591	16,667,995
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	4,181,724,752	2,297,949,688	2,881,314,224
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds	14,000,000		
16.4 Net deposits on deposit-type contracts and other insurance liabilities	(998,087,824)	(1,974,845,487)	(2,077,006,285)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(25,707,145)	(189,820,333)	(120,630,015)
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,009,794,969)	(2,164,665,820)	(2,197,636,300)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	632,517,158	(464,481,640)	(209,095,281)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	973,052,184	1,182,147,465	1,182,147,465
19.2 End of period (Line 18 plus Line 19.1)	1,605,569,342	717,665,826	973,052,184

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

20.0001. Proceeds from bonds sold, matured or repaid	178,183,922	298,913,789	257,465,961
20.0002. Proceeds from mortgage loans sold, matured or repaid - asset transfer	58,840,603		
20.0003. Proceeds from other invested assets sold, matured or repaid	32,810,176		
20.0004. Cost of bonds acquired	187,469,511	182,276,371	232,288,989
20.0005. Cost of equities acquired	19,336,823	4,065,050	4,065,050
20.0006. Cost of other invested assets acquired	205,039,727		
20.0007. Cost of other invested assets acquired - capital contributions	58,840,603		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	316,510,526	387,993,864	521,285,788
3.	Ordinary individual annuities	186,139,276	123,347,457	165,927,166
4.	Credit life (group and individual)			
5.	Group life insurance	30,021,960	32,385,006	41,997,283
6.	Group annuities	20,908,536	44,515,123	53,355,583
7.	A & H - group	24,488,005	26,694,692	35,133,360
8.	A & H - credit (group and individual)			
9.	A & H - other	1,832,993	2,022,781	2,661,513
10.	Aggregate of all other lines of business			
11.	Subtotal	579,901,296	616,958,923	820,360,693
12.	Deposit-type contracts	87,791,554	105,663,380	135,009,997
13.	Total	667,692,850	722,622,304	955,370,690
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2010 Annual Statement notes: 1(B, C), 2-4, 5(A2, A4-A6, A8-A12, B, C, E1, E2, E4, E5, F, G), 6-8, 9(B, E, F), 10(D-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 17(A, B1, B3-B6), 18, 19, 21(A-F, G2, G4), 23, 24, 26-33 and 35.

1. Summary of Significant Accounting Policies

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

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

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans in the first nine months of 2011 were 3.76% and 6.25%. The minimum and maximum lending rates for new mortgage loans in 2010 were 4.00% and 10.00%. 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 85.8%. For loans acquired during 2010 the maximum percentage of any one loan to the value of security at the time of the loan was 109.1%.

7. Impaired mortgage loans without an allowance for credit losses had book values of $202 million and $93 million at September 30, 2011 and December 31, 2010, respectively.

D. Loan-Backed Securities

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

2. The Company is required to assess if an impairment is other than temporary when the fair value of a loan-backed or structured security is less than the amortized cost. The table below presents the aggregate amortized cost of loan-backed and structured securities before recognized other-than-temporary impairments ("OTTI"), the amount of OTTI recognized and the fair value of those securities classified by the basis of impairment.

(in millions)	2011				2010			
	Amortized Cost Before OTTI	Recognized OTTI		Fair Value	Amortized Cost Before OTTI	Recognized OTTI		Fair Value
Basis of Impairment		Interest	Non-interest			Interest	Non-interest	
1st Quarter								
Non-interest related	$ 427	$ -	$ (16)	$ 293	$ 667	$ -	$ (71)	$ 277
Intent to sell	82	(14)	-	68	174	(21)	-	117
Total 1st Quarter	$ 509	$ (14)	$ (16)	$ 361	$ 841	$ (21)	$ (71)	$ 394
2nd Quarter								
Non-interest related	$ 460	$ -	$ (29)	$ 321	$ 556	$ (19)	$ (90)	$ 237
Intent to sell	43	(5)	-	38	51	(7)	-	30
Total 2nd Quarter	$ 503	$ (5)	$ (29)	$ 359	$ 607	$ (26)	$ (90)	$ 267
3rd Quarter								
Non-interest related	$ 348	$ -	$ (47)	$ 214	$ 513	$ (10)	$ (69)	$ 273
Intent to sell	41	(3)	-	38	15	(1)	-	15
Total 3rd Quarter	$ 389	$ (3)	$ (47)	$ 252	$ 528	$ (11)	$ (69)	$ 288
4th Quarter								
Non-interest related					$ 555	$ -	$ (86)	$ 303
Intent to sell					5	-	-	5
Total 4th Quarter					$ 560	$ -	$ (86)	$ 308
Year-to-date		$ (22)	$ (92)			$ (58)	$ (316)	

The Company did not have OTTI that resulted from the inability or lack of intent to retain an investment in a security for a period of time sufficient to recover the amortized cost basis in 2011 or 2010.

3. The following loan-backed and structured securities were OTTI at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost.

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

NOTES TO FINANCIAL STATEMENTS

	14983AAA7	1	1	-	-	1	-
	17311YAE3	13	13	-	-	13	10
	43718MAD6	20	20	-	-	20	10
	464125AC7	5	5	-	-	5	4
	464125AD5	7	7	-	-	7	5
	46412RAE5	16	15	-	(1)	15	9
	46625YA60	4	2	-	(2)	2	3
	46625YQ55	2	2	-	-	2	2
	46629QAH9	-	-	-	-	-	-
	46630LAJ3	1	1	-	-	1	1
	46630LAK0	2	1	-	(1)	1	1
	46630LAL8	-	-	-	-	-	-
	46630MAG7	10	10	-	-	10	7
	52520MFB4	23	22	-	(1)	22	20
	52523KAL8	12	12	-	-	12	11
	576449AB8	10	10	-	-	10	6
	593171AS0	10	9	-	(1)	9	1
	593171BJ9	13	12	-	(1)	12	3
	59317AAA9	6	4	-	(2)	4	3
	61750HAH9	4	3	-	(1)	3	3
	61750SAE2	15	14	-	(1)	14	7
	64352VMC2	3	3	-	-	3	2
	65536VAD9	16	15	-	(1)	15	11
	68403BAG0	4	4	-	-	4	3
	748351AR4	6	6	-	-	6	4
	75970HAK6	1	1	-	-	1	1
	76110HS42	9	9	-	-	9	7
	76110VST6	8	8	-	-	8	2
	94985WDZ1	11	11	-	-	11	12
Total 1st quarter 2011		$ 427	$ 411	$ -	$ (16)	$ 411	$ 293
2nd Quarter 2011	004421EX7	$ 4	$ 4	$ -	$ -	$ 4	$ 3
	00442BAD3	7	6	-	(1)	6	3
	02151LAA4	14	14	-	-	14	9
	02151NAB8	13	13	-	-	13	8
	05948KE54	12	12	-	-	12	10
	05948KW54	6	6	-	-	6	5
	12566TAN7	-	-	-	-	-	-
	126670GS1	9	8	-	(1)	8	5
	12667GUS0	21	21	-	-	21	17
	126683AC5	5	4	-	(1)	4	3
	126683AD3	9	8	-	(1)	8	7
	12668BVD2	10	10	-	-	10	9
	126694X37	30	29	-	(1)	29	24
	12670BAF6	11	11	-	-	11	8
	14983AAA7	1	1	-	-	1	-
	16678RBW6	4	4	-	-	4	1
	16678RCE5	6	5	-	(1)	5	2
	173109AH2	12	11	-	(1)	11	3
	17310NAK4	1	1	-	-	1	-
	17310NAL2	-	-	-	-	-	-
	17310NAM0	-	-	-	-	-	-
	17310NAN8	-	-	-	-	-	-
	17311YAE3	12	12	-	-	12	9
	17312HAJ8	2	2	-	-	2	1
	17312HAK5	1	1	-	-	1	1
	17312HAL3	1	1	-	-	1	1
	2254586G8	7	6	-	(1)	6	6
	225470QV8	3	3	-	-	3	1
	33848JAE5	23	23	-	-	23	19
	43718MAD6	20	19	-	(1)	19	10
	43718VAD6	14	13	-	(1)	13	7
	43718WAD4	19	17	-	(2)	17	8
	466247J46	9	9	-	-	9	9
	46630LAK0	1	1	-	-	1	1
	46630LAL8	-	-	-	-	-	-
	52108MDS9	9	5	-	(4)	5	3
	52520MFB4	22	22	-	-	22	21
	52523KAL8	11	11	-	-	11	10
	52524MAX7	5	5	-	-	5	4
	576449AB8	10	9	-	(1)	9	5
	593171BJ9	11	5	-	(6)	5	3
	59317AAA9	4	4	-	-	4	4
	606935AP9	5	4	-	(1)	4	3
	61748HVW8	15	14	-	(1)	14	12
	61750SAE2	13	13	-	-	13	6
	64352VMC2	3	2	-	(1)	2	2
	68403BAG0	4	4	-	-	4	3
	73316PBT6	2	2	-	-	2	1
	748351AR4	6	6	-	-	6	3
	74957VAJ8	3	3	-	-	3	3
	7609854U2	9	9	-	-	9	8
	76200RAV0	19	18	-	(1)	18	18
	83612LAE9	-	-	-	-	-	-
	86359DSR9	15	14	-	(1)	14	15
	94985AAA7	7	6	-	(1)	6	7
Total 2nd quarter 2011		$ 460	$ 431	$ -	$ (29)	$ 431	$ 321
3rd quarter 2011	00104BAC4	5	3	-	(2)	3	3
	00104BAF7	18	9	-	(9)	9	9
	00442BAD3	5	5	-	-	5	2
	02151LAA4	14	12	-	(2)	12	8
	02151NAB8	13	12	-	(1)	12	7
	04013BAB8	3	3	-	-	3	2

NOTES TO FINANCIAL STATEMENTS

	126670GS1	7	7	-	-	7	4
	126694X37	29	29	-	-	29	29
	12670BAF6	10	10	-	-	10	8
	16208NAD7	8	8	-	-	8	8
	16678RBW6	4	4	-	-	4	1
	173109AG4	11	10	-	(1)	10	3
	173109AH2	11	5	-	(6)	5	2
	17310NAH1	4	4	-	-	4	1
	17310NAJ7	1	-	-	(1)	-	-
	17310NAK4	1	1	-	-	1	-
	17310NAL2	-	-	-	-	-	-
	17310NAM0	-	-	-	-	-	-
	17310NAN8	-	-	-	-	-	-
	17311YAE3	12	12	-	-	12	8
	17312BAF9	12	6	-	(6)	6	1
	17312HAG4	7	7	-	-	7	2
	17312HAH2	5	4	-	(1)	4	2
	17312HAJ8	2	2	-	-	2	1
	225470QV8	3	3	-	-	3	1
	32029GAC8	11	11	-	-	11	5
	33848JAE5	21	21	-	-	21	16
	36245EAG3	1	-	-	(1)	-	-
	466247J46	9	8	-	(1)	8	8
	46629BAF6	4	4	-	-	4	4
	46629QAH9	-	-	-	-	-	-
	46630LAH7	5	2	-	(3)	2	1
	46630LAJ3	1	-	-	(1)	-	-
	46630LAK0	1	1	-	-	1	1
	46630LAL8	-	-	-	-	-	-
	46630LAM6	-	-	-	-	-	-
	46630MAG7	11	10	-	(1)	10	7
	52108MDS9	6	3	-	(3)	3	2
	52523KAL8	11	11	-	-	11	9
	52524MAX7	4	4	-	-	4	4
	576449AB8	9	8	-	(1)	8	4
	59020UH32	6	6	-	-	6	7
	606935AP9	5	3	-	(2)	3	3
	61748HVW8	14	13	-	(1)	13	11
	61750SAE2	13	12	-	(1)	12	6
	64352VMC2	2	1	-	(1)	1	2
	748351AR4	6	5	-	(1)	5	3
	75970HAK6	-	-	-	-	-	-
	75970QAK6	1	1	-	-	1	1
	76110HS42	9	9	-	-	9	6
	94983UAD9	7	6	-	(1)	6	6
	94985AAA7	6	6	-	-	6	6
Total 3rd quarter 2011		$ 348	$ 301	-	(47)	$ 301	$ 214
2011 year-to-date				$ -	$ (92)		
1st Quarter 2010	00441WAA4	$ 2	$ 2	$ -	$ -	$ 2	$ 1
	00442BAD3	8	7	-	(1)	7	4
	02151LAA4	17	17	-	-	17	9
	02151NAB8	17	17	-	-	17	8
	04013BAB8	4	4	-	-	4	2
	07388PAN1	11	7	-	(4)	7	4
	07400WAA8	6	6	-	-	6	2
	1248MGAP9	10	10	-	-	10	6
	1248MMAB7	10	8	-	(2)	8	2
	12666RAF7	6	6	-	-	6	4
	126670GS1	10	10	-	-	10	3
	126670TG3	10	9	-	(1)	9	5
	126683AC5	7	6	-	(1)	6	2
	126683AD3	15	12	-	(3)	12	3
	126694X37	32	32	-	-	32	22
	14983AAA7	2	2	-	-	2	1
	172981AE2	2	1	-	(1)	1	1
	17309DAM5	7	4	-	(3)	4	3
	17311YAE3	17	16	-	(1)	16	9
	17312HAL3	5	4	-	(1)	4	1
	22545XAG8	31	29	-	(2)	29	12
	32029GAC8	15	14	-	(1)	14	7
	362437AG0	9	6	-	(3)	6	-
	36244MAA9	1	1	-	-	1	-
	36245EAG3	8	4	-	(4)	4	-
	38012TAC6	25	23	-	(2)	23	14
	40430FAG7	1	-	-	(1)	-	-
	43718MAD6	28	27	-	(1)	27	11
	43718VAD6	18	16	-	(2)	16	7
	43786YAA3	14	14	-	-	14	7
	46629BAF6	6	5	-	(1)	5	4
	46629QAH9	2	2	-	-	2	1
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	12	11	-	(1)	11	7
	46630MAH5	2	1	-	(1)	1	1
	46630MAJ1	1	1	-	-	1	1
	46630MAK8	-	-	-	-	-	1
	46630MAL6	-	-	-	-	-	1
	46630MAM4	-	-	-	-	-	-
	46631BAM7	31	19	-	(12)	19	8
	48122CAB1	6	5	-	(1)	5	4
	52520MFB4	24	23	-	(1)	23	19
	52523KAL8	14	13	-	(1)	13	8
	52524MAX7	6	6	-	-	6	3

NOTES TO FINANCIAL STATEMENTS

	576449AB8	12	12	-	-	12	5
	59023BAK0	10	8	-	(2)	8	4
	59023FAB1	5	4	-	(1)	4	3
	593171BJ9	23	22	-	(1)	22	3
	59317AAA9	16	14	-	(2)	14	3
	61749TAA2	4	3	-	(1)	3	1
	61750HAJ5	4	4	-	-	4	2
	61750SAE2	19	18	-	(1)	18	8
	64352VMC2	10	10	-	-	10	2
	68403BAH8	3	2	-	(1)	2	2
	70556JAC3	1	1	-	-	1	1
	75970HAK6	5	3	-	(2)	3	1
	75970JAJ5	38	37	-	(1)	37	19
	75970JAK2	6	4	-	(2)	4	2
	75970QAJ9	10	10	-	-	10	5
	75970QAK6	4	4	-	-	4	1
	76110VST6	15	13	-	(2)	13	2
	785778QJ3	5	4	-	(1)	4	1
	785779AA7	8	7	-	(1)	7	1
	83612LAE9	6	5	-	(1)	5	-
	84751WAD6	9	9	-	-	9	3
Total 1st quarter 2010		$ 667	$ 596	$ -	$ (71)	$ 596	$ 277
2nd Quarter 2010	00441WAA4	$ 1	$ 1	$ -	$ -	$ 1	$ 1
	04013BAB8	5	4	-	(1)	4	2
	042059AB1	-	-	-	-	-	-
	05948KW54	7	7	-	-	7	6
	07388PAN1	7	3	-	(4)	3	4
	07400WAA8	6	5	-	(1)	5	2
	1248MGAP9	10	9	-	(1)	9	7
	1248MMAB7	7	6	-	(1)	6	2
	12666RAF7	6	6	-	-	6	4
	126670GS1	10	10	-	-	10	8
	126670GT9	5	5	-	-	5	4
	126670QV3	28	25	-	(3)	25	19
	126670TG3	10	9	-	(1)	9	3
	126670TH1	9	9	-	-	9	7
	126694X37	32	31	-	(1)	31	18
	14983AAA7	1	1	-	-	1	1
	17310NAM0	2	2	-	-	2	-
	17310NAN8	2	1	-	(1)	1	-
	17311YAE3	16	15	-	(1)	15	8
	17312HAJ8	6	3	-	(3)	3	1
	17312HAK5	5	2	-	(3)	2	1
	17312HAL3	4	1	-	(3)	1	1
	22545XAG8	21	14	-	(7)	14	9
	362437AG0	6	4	-	(2)	4	-
	36244MAA9	1	1	-	-	1	-
	38012TAC6	22	21	-	(1)	21	14
	40431KAG5	-	-	-	-	-	-
	40431KAH3	-	-	-	-	-	-
	41161PHD8	3	2	-	(1)	2	2
	43718MAD6	27	26	-	(1)	26	5
	43786YAA3	14	13	-	(1)	13	6
	464125AC7	7	5	-	(2)	5	6
	464125AD5	13	8	-	(5)	8	4
	46412RAE5	22	18	-	(4)	18	9
	46629BAF6	5	5	-	-	5	3
	46629QAH9	2	2	-	-	2	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630JAS8	19	8	-	(11)	8	4
	46630MAG7	11	10	-	(1)	10	5
	46630MAH5	1	1	-	-	1	-
	46630MAJ1	1	1	-	-	1	-
	52524MAX7	5	5	-	-	5	4
	576449AB8	11	11	-	-	11	5
	59023FAB1	5	4	-	(1)	4	2
	593171BJ9	22	18	-	(4)	18	2
	59317AAA9	14	13	-	(1)	13	2
	61749TAA2	3	3	-	-	3	1
	61750GAW8	-	-	-	-	-	-
	61750SAE2	18	18	-	-	18	7
	64352VMC2	9	7	-	(2)	7	1
	68403BAH8	2	1	-	(1)	1	1
	69763NAB7	1	1	-	-	1	1
	69763NAC5	3	2	-	(1)	2	1
	70556JAC3	1	-	-	(1)	-	-
	748351AR4	8	7	-	(1)	7	3
	75970HAJ9	9	9	(4)	-	5	5
	75970HAK6	3	1	-	(2)	1	-
	75970JAJ5	37	34	(15)	(3)	19	17
	75970JAK2	4	3	-	(1)	3	1
	75970QAK6	3	2	-	(1)	2	1
	76110VJX7	11	10	-	(1)	10	7
	76110VST6	13	9	-	(4)	9	5
	76110WPD2	3	3	-	-	3	3
	785778QJ3	4	3	-	(1)	3	1
	785779AA7	6	5	-	(1)	5	1
	83612LAE9	5	1	-	(4)	1	-
Total 2nd quarter 2010		$ 556	$ 466	$ (19)	$ (90)	$ 447	$ 237
3rd Quarter 2010	00441WAA4	$ 1	$ 1	$ (1)	$ -	$ -	$ 1
	00442BAD3	7	7	-	-	7	3

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	02151LAA4	16	16	-	-	16	5
	02151NAB8	16	16	-	-	16	8
	04013BAB8	4	4	-	-	4	2
	059523BB5	12	11	-	(1)	11	13
	07400WAA8	5	3	(2)	(2)	1	1
	1248MGAP9	9	8	-	(1)	8	7
	12666RAF7	6	6	-	-	6	4
	126670GS1	9	9	-	-	9	9
	126670GT9	5	5	-	-	5	4
	126670QV3	25	25	-	-	25	19
	14983AAA7	1	1	-	-	1	1
	161630BD9	16	14	-	(2)	14	17
	17309DAM5	4	3	-	(1)	3	3
	17311YAE3	15	14	-	(1)	14	8
	225470Q89	11	11	-	-	11	10
	225470W58	4	2	-	(2)	2	1
	32029GAC8	13	12	-	(1)	12	7
	362437AG0	4	1	-	(3)	1	-
	36244MAA9	1	1	(1)	-	-	-
	36245EAG3	5	2	-	(3)	2	-
	40430FAG7	-	-	-	-	-	1
	40431KAG5	-	-	-	-	-	-
	40431KAH3	-	-	-	-	-	-
	43718MAD6	25	22	-	(3)	22	5
	43718VAD6	16	15	-	(1)	15	12
	43718WAD4	24	21	-	(3)	21	8
	437863AA1	13	9	-	(4)	9	9
	43786YAA3	13	9	-	(4)	9	5
	46412RAE5	18	18	-	-	18	9
	46629QAH9	1	1	-	-	1	1
	46629QAJ5	1	1	-	-	1	1
	46629QAK2	1	1	-	-	1	-
	46630LAM6	3	3	-	-	3	-
	46630MAJ1	1	-	-	(1)	-	-
	46630MAK8	-	-	-	-	-	-
	46630MAL6	-	-	-	-	-	-
	46630MAM4	-	-	-	-	-	-
	46631BAM7	18	16	-	(2)	16	8
	52521TBC0	7	7	-	-	7	2
	576449AB8	11	11	-	-	11	5
	59023BAK0	8	5	-	(3)	5	5
	59023FAB1	4	3	(1)	(1)	2	3
	593171AS0	12	10	-	(2)	10	1
	593171BJ9	18	13	-	(5)	13	3
	59317AAA9	13	7	-	(6)	7	2
	61749TAA2	3	2	(2)	(1)	-	1
	61750HAJ5	3	2	-	(1)	2	2
	61750SAE2	18	15	-	(3)	15	7
	61755EAB4	4	4	-	(1)	3	3
	64352VMC2	7	6	-	(1)	6	2
	65536VAD9	19	17	-	(2)	17	17
	748351AR4	7	7	-	-	7	3
	75970HAJ9	-	-	-	-	-	-
	75970HAK6	1	1	-	-	1	1
	75970JAJ5	-	-	-	-	-	-
	75970JAK2	3	2	-	(1)	2	3
	75970QAK6	2	1	-	(1)	1	2
	7609854U2	10	10	-	-	10	9
	76110HS42	10	10	-	-	10	7
	76110VST6	9	8	-	(1)	8	5
	76110WPD2	3	3	-	-	3	2
	785778QJ3	3	2	(1)	(1)	1	1
	785779AA7	5	4	(2)	(1)	2	1
	83612LAE9	1	-	-	(1)	-	-
	84751WAD6	9	7	-	(2)	7	4
Total 3rd quarter 2010		$ 513	$ 445	$ (10)	$ (69)	$ 434	$ 273
4th Quarter 2010	00442BAD3	$ 7	$ 7	$ -	$ -	$ 7	$ 3
	02151NAB8	16	15	-	(1)	15	8
	04013BAB8	3	3	-	-	3	2
	05948KE54	13	13	-	-	13	12
	05948KW54	7	7	-	-	7	6
	1248MGAP9	8	7	-	(1)	7	6
	1248MMAB7	5	4	-	(1)	4	2
	12566TAN7	1	1	-	-	1	-
	12666RAF7	5	5	-	-	5	4
	126670CK2	12	11	-	(1)	11	7
	126670CL0	23	23	-	-	23	19
	126670GS1	10	9	-	(1)	9	4
	126670GT9	5	5	-	-	5	3
	126670QV3	24	23	-	(1)	23	19
	126683AC5	5	4	-	(1)	4	2
	126683AD3	12	9	-	(3)	9	3
	12668BVD2	11	11	-	-	11	10
	126694X37	31	30	-	(1)	30	23
	14983AAA7	1	1	-	-	1	-
	17310NAJ7	1	1	-	-	1	-
	17310NAK4	2	1	-	(1)	1	1
	17310NAL2	3	1	-	(2)	1	1
	17310NAM0	2	-	-	(2)	-	-
	17310NAN8	1	-	-	(1)	-	-
	17311YAE3	14	13	-	(1)	13	11
	17312HAH2	9	5	-	(4)	5	3

NOTES TO FINANCIAL STATEMENTS

17312HAJ8	3	2	-	(1)	2	1
17312HAK5	1	1	-	-	1	1
20173MAL4	17	15	-	(2)	15	6
225470QV8	5	4	-	(1)	4	2
225470W58	2	2	-	-	2	1
41161PHD8	2	2	-	-	2	1
43718MAD6	22	20	-	(2)	20	10
43718VAD6	15	14	-	(1)	14	8
43718WAD4	21	19	-	(2)	19	8
437863AA1	3	-	-	(3)	-	-
43786YAA3	4	-	-	(4)	-	-
464125AC7	5	5	-	-	5	4
464125AD5	9	8	-	(1)	8	5
46412RAE5	17	16	-	(1)	16	9
46629BAF6	5	5	-	-	5	4
46629QAH9	1	-	-	(1)	-	-
46629QAJ5	1	-	-	(1)	-	-
46629QAK2	1	-	-	(1)	-	-
46630LAJ3	2	1	-	(1)	1	1
46630LAK0	4	1	-	(3)	1	1
46630LAL8	3	1	-	(2)	1	-
46630LAM6	2	-	-	(2)	-	-
46631BAM7	9	-	-	(9)	-	-
52521TAY3	8	7	-	(1)	7	5
52521TBC0	7	7	-	-	7	4
52523KAL8	12	12	-	-	12	9
576449AB8	10	10	-	-	10	6
593171BJ9	14	13	-	(1)	13	3
59317AAA9	6	5	-	(1)	5	3
61748HVW8	15	15	-	-	15	13
61750SAE2	16	15	-	(1)	15	7
64352VMC2	6	4	-	(2)	4	2
73316PBT6	2	2	-	-	2	1
748351AR4	6	6	-	-	6	4
74957VAJ8	5	4	-	(1)	4	4
75970HAK6	1	1	-	-	1	1
75970QAK6	1	1	-	-	1	1
7609854U2	9	9	-	-	9	8
76110HS42	10	10	-	-	10	7
76110VST6	8	8	-	-	8	2
84751WAD6	7	7	-	-	7	4
88157GAA8	27	8	-	(19)	8	8
Total 4th quarter 2010	$ 555	$ 469	$ -	$ (86)	$ 469	$ 303
2010 year-to-date			$ (29)	$ (316)		

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

(in millions)	September 30, 2011		December 31, 2010	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 902	$ (61)	$ 490	$ (14)
12 months or more	3,155	(987)	3,534	(973)
Total	$ 4,057	$ (1,048)	$ 4,024	$ (987)

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

E. Repurchase Agreements and/or Securities Lending Transactions

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

a. Cash collateral was received in connection with its securities lending program totaling $423 million and $333 million at September 30, 2011 and December 31, 2010, respectively. The remaining term of the open securities lending contracts related to this collateral at both September 30, 2011 and December 31, 2010 was 30 days or less.

b. At September 30, 2011 and December 31, 2010, the Company had securities with an aggregate fair value of $436 million and $348 million, respectively, that were acquired from the sale, trade or use of accepted collateral.

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

9. Income Taxes

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

(in millions)	September 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 875	$ 417	$ 1,292	$ 808	$ 513	$ 1,321	$ 67	$ (96)	$ (29)
Valuation allowance	-	-	-	-	-	-	-	-	-
Adjusted gross DTAs	$ 875	$ 417	$ 1,292	$ 808	$ 513	$ 1,321	$ 67	$ (96)	$ (29)
Deferred tax liabilities	292	316	608	211	386	597	81	(70)	11
Subtotal - net DTA	$ 583	$ 101	$ 684	$ 597	$ 127	$ 724	$ (14)	$ (26)	$ (40)
Nonadmitted DTAs	228	-	228	305	-	305	(77)	-	(77)
Net admitted DTA	$ 355	$ 101	$ 456	$ 292	$ 127	$ 419	$ 63	$ (26)	$ 37

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

NOTES TO FINANCIAL STATEMENTS

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	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Paragraph 10b (lesser of 10b.i or 10b.ii below)	$ 221	$ 75	$ 296	$ 171	$ 109	$ 280	$ 50	$ (34)	$ 16
Paragraph 10b.i	$ 221	$ 75	$ 296	$ 202	$ 109	$ 311	$ 19	$ (34)	$ (15)
Paragraph 10b.ii	$ 229	$ 75	$ 304	$ 171	$ 109	$ 280	$ 58	$ (34)	$ 24
Paragraph 10c	$ 266	$ 342	$ 608	$ 192	$ 404	$ 596	$ 74	$ (62)	$ 12
Total	$ 487	$ 417	$ 904	$ 363	$ 513	$ 876	$ 124	$ (96)	$ 28
Paragraph 10e.i	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below)	$ 355	$ 101	$ 456	$ 292	$ 127	$ 419	$ 63	$ (26)	$ 37
Paragraph 10e.ii.(a)	$ 432	$ 101	$ 533	$ 403	$ 127	$ 530	$ 29	$ (26)	$ 3
Paragraph 10e.ii.(b)	$ 355	$ 101	$ 456	$ 292	$ 127	$ 419	$ 63	$ (26)	$ 37
Paragraph 10e.iii	$ 292	$ 316	$ 608	$ 211	$ 386	$ 597	$ 81	$ (70)	$ 11
Total	$ 647	$ 417	$ 1,064	$ 503	$ 513	$ 1,016	$ 144	$ (96)	$ 48
Increased net admitted adjusted gross DTAs from paragraph 10e	$ 160	$ -	$ 160	$ 140	$ -	$ 140	$ 20	$ -	$ 20

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

(in millions)	September 30, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Admitted DTAs	$ 160	$ -	$ 160	$ 140	$ -	$ 140	$ 20	$ -	$ 20
Admitted assets			$ 160			$ 140			$ 20
Statutory surplus			$ 160			$ 140			$ 20

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

	September 30, 2011		
	Ordinary	Capital	Total
Adjusted gross DTAs (% of total adjusted gross DTAs)	- %	7.8%	7.8%
Net admitted adjusted gross DTAs (% of total net admitted adjusted gross DTAs)	- %	22.1%	22.1%

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

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

(in millions)	2011	2010	Change
Federal income tax, excluding net capital gains (losses)	$ (100)	$ (130)	$ 30
Federal income tax on net capital gains (losses)	225	63	162
Federal income taxes incurred	$ 125	$ (67)	$ 192

The provision for income tax incurred did not include foreign income taxes for the nine months ended September 30, 2011 or 2010.

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

(in millions)	September 30, 2011	December 31, 2010	Change
DTAs:			
Ordinary			
Tax deferred acquisition costs	$ 331	$ 350	$ (19)
Investments	205	193	12
Reserves	199	121	78
Sale of variable annuity business	99	99	-
Nonadmitted assets	15	16	(1)
Employee benefits	8	10	(2)
Other	18	19	(1)
Subtotal - ordinary DTAs	$ 875	$ 808	$ 67
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 228	$ 305	$ (77)
Admitted ordinary DTAs	$ 647	$ 503	$ 144
Capital			
Investments	$ 320	$ 400	$ (80)
Unrealized losses	97	113	(16)
Subtotal - capital DTAs	$ 417	$ 513	$ (96)
Valuation allowance	$ -	$ -	$
Nonadmitted DTAs	$ -	$ -	$
Admitted capital DTAs	$ 417	$ 513	$ (96)
Admitted DTAs	$ 1,064	$ 1,016	$ 48
DTLs:			
Ordinary			
Reserves	$ 127	$ 50	$ 77
Investments	92	117	(25)
Prepaid commissions	12	14	(2)
Other	1	1	-
Subtotal - ordinary DTLs	$ 232	$ 182	$ (50)
Capital			
Investments	$ 306	$ 359	$ 53
Unrealized gains	70	56	(14)
Subtotal - capital DTLs	$ 376	$ 415	$ (39)
Total DTLs	$ 608	$ 597	$ (11)
Net admitted DTA	$ 456	$ 419	$ 37

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 30, 2011	December 31, 2010	Change
Total DTAs	$ 1,292	$ 1,321	$ (29)
Total DTLs	608	597	(11)
Net DTA (DTL)	$ 684	$ 724	(40)
Tax effect of unrealized gains (losses)			30
Tax effect of change in accounting principles			5
Tax effect on incremental DTA			(20)
Change in net deferred income tax			(25)
Tax effect on incremental DTA			20
Adjustment of prior year tax liabilities			(2)
Tax effect of nonadmitted assets			(1)
Change in net deferred income tax relating to the provision			$ (8)

(in millions)	September 30, 2010	December 31, 2009	Change
Total DTAs	$ 1,364	$ 1,419	$ (55)
Total DTLs	555	628	73
Net DTA (DTL)	$ 809	$ 791	18
Tax effect of unrealized gains (losses)			66
Tax effect of change in accounting principles			13
Tax effect on incremental DTA			(1)
Change in net deferred income tax			96
Tax effect on incremental DTA			1
Adjustment of prior year tax liabilities			-
Tax effect of nonadmitted assets			(1)
Change in net deferred income tax relating to the provision			$ 96

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	$ 126	35.0 %
Interest maintenance reserve ("IMR") amortization	20	5.5
Change in net deferred income taxes	(8)	(2.3)
Adjustment for prior year tax liabilities	-	-
Other	(13)	(3.7)
Total statutory income taxes	$ 125	34.5 %

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ (223)	35.0 %
IMR amortization	56	(8.8)
Change in net deferred income taxes	96	(15.1)
Adjustment for prior year tax liabilities	13	(2.0)
Other	(9)	1.5
Total statutory income taxes	$ (67)	10.6 %

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in 2011 and 2010 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

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

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

(in millions)

Date	2011	2010
March 9	$ 7	$ -
March 18	1	-
March 26	-	146
April 19	11	-
June 3	-	8
June 17	33	16
August 23	7	-
September 22	-	8
November 18	-	5
December 14	-	15
Total	$ 59	$ 198

The following amounts were paid by RBI to the Company and accounted for as a return of capital:

(in millions)

Date	2011	2010
February 1	$ 30	$ -
September 17	-	145
September 29	47	-
Total	$ 77	$ 145

All the amounts above were paid in cash except for the transaction on September 17, 2010 where $78 million was cash and commercial mortgage loans with statutory books of $67 million were distributed. In addition, on September 17, 2010 and December 22, 2010, RBI paid cash dividends of $1 million and $8 million, respectively, to the Company.

NOTES TO FINANCIAL STATEMENTS

13. Capital and Surplus, Shareholder's Dividend Restrictions and Quasi-Reorganizations

    10. Cumulative unrealized gains and losses increased unassigned funds by $427 million and $351 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 $670 million and $633 million at September 30, 2011 and December 31, 2010, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

Credit guarantee on certain bonds

The Company owns certain bonds that obligated it to exchange credit risk or to forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment, was $57 million and $64 million at September 30, 2011 and December 31, 2010, respectively. The obligations associated with these bonds expire at various dates on or before March 11, 2018.

Contingent liabilities on sale of variable annuity business

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

    E. All Other Contingencies

Regulation and compliance

The Company is currently being examined by certain states for compliance with unclaimed property laws. It is possible that this examination may result in additional payments of abandoned funds to states and to changes in the Company's practices and procedures for the identification of escheatable funds, which could impact benefit payments and reserves, among other consequences; however, it is not likely to have a material effect on the operating results, cash flows or financial position of the Company.

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

Derivative financial instruments

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

($ in millions)	September 30, 2011			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 9,113	n/a	$ 44	$ 30
Interest rate cap and floor agreements	2,570	n/a	(29)	(29)
Interest rate swaption agreements	500	n/a	-	-
Financial futures contracts	-	346	-	-
Total interest rate contracts	12,183	346	15	1
Equity and index contracts				
Option contracts	170	39,260	58	58
Index futures contracts	-	1,364	-	2
Total equity and index contracts	170	40,624	58	60
Foreign currency contracts				
Foreign currency swap agreements	251	n/a	(19)	(6)
Credit contracts				
Credit default swap agreements - buying protection	355	n/a	15	15
Credit default swap agreements - selling protection	302	n/a	(26)	(71)
Total credit contracts	657	n/a	(11)	(56)
Total derivative financial instruments	$ 13,261	40,970	$ 43	$ (1)

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

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

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

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

(in millions)	September 30, 2011	December 31, 2010
Interest rate swap agreements	$ 67	$ 114
Credit default swap agreements - buying protection	6	(1)
Foreign currency swap agreements	1	36
Interest rate cap and floor agreements	(2)	(3)
Option contracts	-	327
Interest rate swaption agreements	-	4
Credit default swap agreements - selling protection	-	1
	$ 72	$ 478

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

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

(in millions)	September 30, 2011	December 31, 2010
Cash	$ 1	$ 1
Securities	$ 11	$ 17

Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded.

(in millions)	September 30, 2011	December 31, 2010
Pledged by counterparties to the Company:		
Cash	$ 2	$ 4
Securities	$ 49	$ 13
Pledged by Company to counterparties		
Cash	$ -	$ -
Securities	$ 109	$ 49

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	$ 670	$ 633
Private placement commitments	$ 60	$ 111
Credit guarantees	$ 57	$ 64
Other loan commitments	$ 118	$ 20

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

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

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

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

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

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

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

B. Transfer and Servicing of Financial Assets

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account in 2011 and 2010. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair value of securities loaned within the General Account were $406 million and $324 million at September 30, 2011 and December 31, 2010, respectively. For more information on securities lending collateral please see Note 5, Part E of the December 31, 2010 Annual Statement. The Company did not have securities lending transactions within the Separate Accounts at September 30, 2011 or December 31, 2010.

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. During the third quarter of 2011, the Company sold three NAIC designation 3 bonds with total book values of $2 million and then reacquired them for $2 million. A loss of $76 thousand was recognized on the transactions. The Company did not have any other wash sales during the third quarter 2011 or in the third quarter of 2010 that involved unrated securities or securities with a NAIC 3 designation of 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.

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	$ -	$ 62	$ 16	$ 78
Unaffiliated common stocks				
Industrial and miscellaneous	19	21	9	49
Derivative assets				
Interest rate contracts	-	66	(2)	64
Foreign currency contracts	-	4	-	4
Equity and index contracts	-	123	-	123
Credit contracts	-	6	-	6
Total derivative assets	-	199	(2)	197
Separate Accounts assets	4,578	69	27	4,674
Total assets at fair value	$ 4,597	$ 351	$ 50	$ 4,998
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (22)	$ (27)	$ (49)
Foreign currency contracts	-	-	-	-
Equity and index contracts	-	(64)	-	(64)
Credit contracts	-	9	-	9
Total derivative liabilities	-	(77)	(27)	(104)
Separate Accounts liabilities	-	(2)	-	(2)
Total liabilities at fair value	$ -	$ (79)	$ (27)	$ (106)

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(in millions)

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

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

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value at 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	$ 106	$ 101	$ (100)	$ -	$ 9	$ (100)	$ 16
Credit tenant loans	-	3	-	-	-	(3)	-
Hybrid securities	-	-	-	-	-	-	-
Redeemable preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	25	-	(11)	(4)	-	(1)	9
Derivatives, net	(12)	-	-	(26)	(1)	10	(29)
Separate Accounts	-	-	-	-	1	26	27
Total Level 3 assets and liabilities	$ 119	$ 104	$ (111)	$ (30)	$ 9	$ (68)	$ 23

(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	$ 137	$ 132	$ (53)	$ (57)	$ 29	$ (39)	$ 149
Credit tenant loans	-	-	-	-	-	-	-
Hybrid securities	-	2	-	2	-	(4)	-
Redeemable preferred stocks							
Industrial and miscellaneous	-	-	-	15	-	(15)	-
Unaffiliated common stocks							
Industrial and miscellaneous	25	-	-	4	(1)	(1)	27
Derivatives, net	7	-	-	(11)	(30)	9	(25)
Separate Accounts	-	-	-	-	-	-	-
Total Level 3 assets and liabilities	$ 169	$ 134	$ (53)	$ (47)	$ (2)	$ (50)	$ 151

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.

Transfers out of Level 3 during the nine months ended September 30, 2011 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. In addition, transfers out of Level 3 during the nine months ended September 30, 2010 included situations where there was a change in the NAIC designation that resulted in the asset not being reported and measured at fair value.

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

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Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

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

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

Level 2 measurements

Bonds

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

Residential mortgage-backed securities ("RMBS") and Asset-backed securities ("ABS") - 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.

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

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

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

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

Level 3 measurements

Bonds

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

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

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

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

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

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

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

Separate Accounts - 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.

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

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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	$ 37,173	$ 38,395	$ 40,666	$ 41,314
Preferred stocks	$ 37	$ 36	$ 54	$ 53
Unaffiliated common stock	$ 49	$ 49	$ 59	$ 59
Mortgage loans on real estate	$ 5,801	$ 5,811	$ 5,916	$ 5,742
Cash equivalents	$ 1,414	$ 1,414	$ 930	$ 930
Short-term investments	$ 125	$ 125	$ 34	$ 34
Derivatives	$ 194	$ 159	$ 478	$ 305
Low income housing tax credit ("LIHTC") property investments	$ 227	$ 227	$ 120	$ 120
Collateral loans	$ 275	$ 240	$ 275	$ 244
Separate Accounts	$ 4,675	$ 4,675	$ 5,922	$ 5,922

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

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

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

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

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

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

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

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

Financial liabilities

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

(in millions)	September 30, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Deposit-type contracts	$ 4,869	$ 5,505	$ 5,675	$ 6,270
Securities lending collateral	$ 423	$ 423	$ 333	$ 333
Derivatives	$ 151	$ 160	$ 248	$ 277
Derivatives collateral	$ 3	$ 3	$ 4	$ 4

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

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

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

21. Other Items

G. Subprime Mortgage Related Risk Exposure

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS") at both September 30, 2011 and December 31, 2010 and asset-backed collateralized debt obligations ("ABS CDO") at December 31, 2010. The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. The ABS CDO portfolio contains securities collateralized by a variety of residential mortgage-backed and other securities, which may include subprime residential mortgage-backed securities. At September 30, 2011, the ABS RMBS portfolio had net unrealized losses of $225 million, comprised of $228 million in gross unrealized losses and $3 million in gross unrealized gains. At December 31, 2010, the ABS RMBS portfolio had net unrealized losses of $261 million, comprised of $265 million in gross unrealized losses and $4 million in gross unrealized gains. The ABS CDO portfolio did not have unrealized gains or losses at December 31, 2010.

   In addition, the Company owns Alt-A residential mortgage-backed ("Alt-A") securities which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. At September 30, 2011, the Alt-A portfolio had net unrealized losses of $47 million, comprised of $52 million in gross unrealized losses and $5 million in gross unrealized gains. At December 31, 2010, the Alt-A portfolio had net unrealized losses of $49 million, comprised of $56 million in gross unrealized losses and $7 million in gross unrealized gains.

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

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be OTTI. See the investments accounting policy in Note 1, Part C of the December 31, 2010 Annual Statement for more details. The Company recorded investment write-downs related to asset impairments in the ABS RMBS portfolio of $44 million for the first nine months of 2011. Write-downs related to asset impairments in the ABS RMBS and ABS CDO portfolios of $137 million were recorded during the first nine months of 2010. The Company recorded investment write-downs of $21 million and $38 million in the ABS RMBS portfolio in the first nine months of 2011 and 2010, respectively, due to the potential sale of assets to meet future cash flow requirements. During the first nine months of 2011 and 2010, investment write-downs related to asset impairments in the Alt-A portfolio were $11 million and $7 million, respectively. There were no investment write-downs recorded during the first nine months of 2011 or 2010 in the Alt-A portfolio due to the potential sale of assets to meet future cash flow requirements. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI, the unrealized losses should reverse over the remaining lives of the securities.

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

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	$ 871	$ 788	$ 563
ABS CDO	-	-	-
Total	$ 871	$ 788	$ 563

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

OTTI related to the Company's direct exposure to other subprime investments was $65 million and $175 million for the nine months ended September 30, 2011 and 2010, respectively.

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

(in millions)	September 30, 2011	December 31, 2010
Actual cost	$ 386	$ 434
Book/adjusted carrying value	$ 379	$ 429
Fair value	$ 332	$ 380

OTTI related to Alt-A securities was $11 million and $7 million for the nine months ended September 30, 2011 and 2010, 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. Change in Incurred Losses and Loss Adjustment Expenses

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

34. Separate Accounts

A. Separate Account Activity

Separate Accounts held by the Company are for variable annuity contracts, variable life policies and registered deferred annuity contracts.

The assets and liabilities of variable annuity contracts and variable life policies are recorded as assets and liabilities of the Separate Accounts and are legally insulated from the General Account. The legal insulation of the Separate Accounts assets prevents such assets from being generally available to satisfy claims resulting from the General Account. Separate Accounts which contain variable annuity and variable life business are unit investment trusts and registered with the Securities and Exchange Commission ("SEC"). As of December 31, 2010 and 2009, all assets of the Separate Accounts that support the variable annuity and variable life business were legally insulated.

The assets and liabilities of registered deferred annuity contracts are also recorded as assets and liabilities of the Separate Accounts, however they are not legally insulated from the General Account. The registered deferred annuity product is non-unitized and is registered with the SEC.

At December 31, the Company's Separate Accounts were attributed to the following products:

(in millions)	September 30, 2011		December 31, 2010	
	Legally insulated assets	Not legally insulated assets	Legally insulated assets	Not legally insulated assets
Variable annuity contracts	$ 4,524	$ -	$ 5,858	$ -
Variable life policies	54	-	62	-
Registered deferred annuity contracts	-	97	-	2
Total	$ 4,578	$ 97	$ 5,920	$ 2

Some of the Separate Account liabilities are guaranteed by the General Account. As of September 30, 2011, the Company had a maximum guarantee for Separate Account liabilities of $1.70 billion. As of December 31, 2010, the Company had a maximum guarantee for Separate Account liabilities of $1.35 billion. To compensate the General Account for the risk taken, the Separate Accounts paid risk charges of $18 million and $27 million in 2011 and 2010, respectively. The amount paid by the General Account for Separate Account guarantees was $53 million and $160 million in 2011 and 2010, respectively.

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The Company did not have securities lending transactions within the Separate Accounts in 2011 or 2010.

B. General Nature and Characteristics of Separate Account Business

Variable annuity and variable life business allow the contractholder to accumulate funds within a variety of portfolios, at rates which depend upon the return achieved from the types of investments chosen. The net investment experience of the Separate Accounts is credited directly to the contractholder and can be favorable or unfavorable. The assets of each portfolio are held separately from the other portfolios and each has distinct investment objectives and policies. Absent any contract provision wherein the Company provides a guarantee, the contractholders of the variable annuity and variable life products bear the investment risk that the Separate Account's funds may not meet their stated investment objectives. Registered deferred annuity business is included in the Index column of the following table for 2011 and 2010. Variable annuity and variable life business is included in the Nonguaranteed Separate Accounts column of the following tables.

In connection with the disposal of the Company's variable annuity business to Prudential, there is a modified coinsurance reinsurance agreement under which the Separate Account assets and liabilities remain in the Company's Assets and Liabilities, Surplus and Other Funds pages, but the related results of operations are fully reinsured to Prudential and presented net of reinsurance in the Summary of Operations. In contrast, assets supporting General Account liabilities have been transferred to Prudential under the coinsurance reinsurance provisions. The Reinsurance Agreements do not contain limits or indemnifications with regard to the insurance risk transferred and transferred all of the future risks and responsibilities for performance in the underlying variable annuity contracts to Prudential, including those related to benefit guarantees, in accordance with SSAP No. 61, *Life, Deposit-Type and Accident and Health Reinsurance*. The Separate Accounts balances related to the modified coinsurance reinsurance were $5.50 billion and $7.11 billion at September 30, 2011 and December 31, 2010, respectively.

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

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for nine months ended 9/30/11	$ 93	$ -	$ -	$ 7	$ 100
Reserves at September 30, 2011					
2. For accounts with assets at:					
a. Fair value	$ 101	$ -	$ -	$ 4,539	$ 4,640
b. Amortized cost	-	-	-	-	-
c. Total reserves	$ 101	$ -	$ -	$ 4,539	$ 4,640
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With market value adjustment	$ 101	$ -	$ -	$ -	$ 101
c. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	4,515	4,515
e. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	101	-	-	4,515	4,616
g. Not subject to discretionary withdrawal	-	-	-	24	24
h. Total	$ 101	$ -	$ -	$ 4,539	$ 4,640
4. Reserves for asset default risk in lieu of asset valuation reserves	N/A	N/A	N/A	N/A	N/A
5. Transfers as reported in the Summary of Operations of the Separate Accounts Statement	$ 76	$ -	$ -	$ (817)	(741)

Reconciling adjustments	
a. Other net transfers assumed from Lincoln Benefit Life Company ("LBL") pursuant to modified coinsurance agreement	(159)
b. Net transfers assumed from Charter National Life Insurance Company ("CNLIC") pursuant to modified coinsurance agreement	(14)
c. Net transfers assumed from American Maturity Life Insurance Company pursuant to modified coinsurance agreement	(1)
e. Net transfers assumed from Lincoln National Life Insurance Company pursuant to coinsurance agreement	(1)
Transfers as reported in the Summary of Operations of the Life, Accident & Health Quarterly Statement (Page 4, Line 26)	$ (916)

NOTES TO FINANCIAL STATEMENTS

(in millions)	Index	Nonindexed Guarantee Less Than/ Equal To 4%	Nonindexed Guarantee More than 4%	Non-Guaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for year ended 12/31/10	$ 10	$ -	$ -	$ 18	$ 28
Reserves at December 31, 2010					
2. For accounts with assets at:					
a. Fair value	$ 18	$ -	$ -	$ 5,863	$ 5,881
b. Amortized cost	-	-	-	-	-
c. Total reserves	$ 18	$ -	$ -	$ 5,863	$ 5,881
3. By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
b. With market value adjustment	$ 18	$ -	$ -	$ -	$ 18
c. At book value without market value adjustment and with current surrender charge of 5% or more	-	-	-	-	-
d. At fair value	-	-	-	5,836	5,836
e. At book value without market value adjustment and with current surrender charge less than 5%	-	-	-	-	-
f. Subtotal	18	-	-	5,836	5,854
g. Not subject to discretionary withdrawal	-	-	-	27	27
h. Total	$ 18	$ -	$ -	$ 5,863	$ 5,881
4. Reserves for asset default risk in lieu of asset valuation reserves	N/A	N/A	N/A	N/A	N/A
5. Transfers as reported in the Summary of Operations of the Separate Accounts Statement	$ 10	$ -	$ -	$ (953)	$ (943)

Reconciling adjustments	
a. Other net transfers assumed from LBL pursuant to modified coinsurance agreement	(178)
b. Net transfers assumed from CNLIC pursuant to modified coinsurance agreement	(23)
c. Net transfers assumed from American Maturity Life Insurance Company pursuant to modified coinsurance agreement	(2)
e. Net transfers assumed from Lincoln National Life Insurance Company pursuant to coinsurance agreement	-
Transfers as reported in the Summary of Operations of the Life, Accident & Health Quarterly Statement (Page 4, Line 26)	$ (1,146)

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
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 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: $

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:
$175,242,525 PLEDGED AS COLLATERAL, $544,833,832 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $18,976,585 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $537,757,441

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$867,083,018	$882,900,293
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$689,775,168	$855,818,970
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$1,556,858,186	$1,738,719,263
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1 Long-Term Mortgages In Good Standing		
1.11 Farm Mortgages	$	
1.12 Residential Mortgages	$	
1.13 Commercial Mortgages	$	5,796,133,401
1.14 Total Mortgages in Good Standing	$	5,796,133,401
1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
1.21 Total Mortgages in Good Standing with Restructured Terms	$	4,470,425
1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
1.31 Farm Mortgages	$	
1.32 Residential Mortgages	$	
1.33 Commercial Mortgages	$	
1.34 Total Mortgages with Interest Overdue more than Three Months	$	
1.4 Long-Term Mortgage Loans in Process of Foreclosure		
1.41 Farm Mortgages	$	
1.42 Residential Mortgages	$	
1.43 Commercial Mortgages	$	
1.44 Total Mortgages in Process of Foreclosure	$	
1.5 Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	5,800,603,825
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter		
1.61 Farm Mortgages	$	
1.62 Residential Mortgages	$	
1.63 Commercial Mortgages	$	
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$	

2. Operating Percentages:

2.1 A&H loss percent	77.100 %
2.2 A&H cost containment percent	0.100 %
2.3 A&H expense percent excluding cost containment expenses	33.600 %

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)
87017	62-1003368	02/01/2011	SCOR Global Life Re Insurance Company of Texas	TX	YRT/I	YES
93572	43-1235868	04/18/2011	RGA Reinsurance Company	MO	CO/I	YES

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	6,134,785	2,861,914	519,811		9,516,510	
2. Alaska	AK	L	1,134,736	149,414	85,726		1,369,876	141,366
3. Arizona	AZ	L	7,223,601	3,440,962	391,370		11,055,934	
4. Arkansas	AR	L	2,417,205	516,590	408,506		3,342,301	
5. California	CA	L	48,756,586	13,277,936	3,361,336		65,395,858	229,422
6. Colorado	CO	L	5,278,138	3,994,695	344,846		9,617,678	
7. Connecticut	CT	L	5,802,736	2,079,568	286,639		8,168,944	90,000
8. Delaware	DE	L	1,020,599	363,836	72,079		1,456,513	
9. District of Columbia	DC	L	317,477	158,580	35,611		511,668	
10. Florida	FL	L	28,064,599	14,632,136	2,994,132		45,690,868	
11. Georgia	GA	L	14,612,104	1,714,669	1,038,302		17,365,075	
12. Hawaii	HI	L	2,278,474	807,672	312,994		3,399,140	
13. Idaho	ID	L	1,264,558	2,916,424	107,995		4,288,977	
14. Illinois	IL	L	31,604,040	2,957,586	1,099,695		35,661,321	
15. Indiana	IN	L	7,797,968	786,577	495,736		9,080,281	42,547
16. Iowa	IA	L	1,349,328	825,208	143,146		2,317,681	
17. Kansas	KS	L	2,018,127	2,956,212	219,856		5,194,195	
18. Kentucky	KY	L	4,867,644	3,849,008	465,397		9,182,048	
19. Louisiana	LA	L	10,051,057	1,104,550	524,502		11,680,109	(9,430)
20. Maine	ME	L	1,269,017	562,257	66,795		1,898,068	
21. Maryland	MD	L	9,558,320	1,007,217	412,647		10,978,185	
22. Massachusetts	MA	L	2,123,877	858,412	513,794		3,496,082	
23. Michigan	MI	L	10,467,008	21,725,420	612,478		32,804,905	
24. Minnesota	MN	L	2,894,856	1,768,461	296,672		4,959,989	
25. Mississippi	MS	L	3,652,181	2,161,699	310,824		6,124,704	
26. Missouri	MO	L	4,065,293	2,163,173	537,724		6,766,191	
27. Montana	MT	L	828,664	331,531	87,340		1,247,534	
28. Nebraska	NE	L	1,424,028	47,368,925	99,798		48,892,750	68,265,362
29. Nevada	NV	L	3,958,389	2,281,436	208,928		6,448,753	
30. New Hampshire	NH	L	1,695,186	1,285,506	90,352		3,071,044	
31. New Jersey	NJ	L	7,431,918	5,782,769	1,222,370		14,437,057	
32. New Mexico	NM	L	2,936,014	1,756,445	196,531		4,888,989	
33. New York	NY	Q	1,240,537	407,798	438,529		2,086,864	
34. North Carolina	NC	L	12,754,756	4,058,851	701,320		17,514,927	
35. North Dakota	ND	L	265,500	241,716	43,004		550,220	
36. Ohio	OH	L	14,465,252	6,652,526	858,262		21,976,040	
37. Oklahoma	OK	L	3,551,927	2,011,317	322,979		5,886,223	
38. Oregon	OR	L	4,156,611	312,518	69,771		4,538,899	
39. Pennsylvania	PA	L	17,930,537	16,079,111	1,522,414		35,532,061	
40. Rhode Island	RI	L	1,436,041	1,351,320	69,940		2,857,301	
41. South Carolina	SC	L	5,948,542	3,288,706	262,630		9,499,878	
42. South Dakota	SD	L	380,459	109,751	53,620		543,830	
43. Tennessee	TN	L	7,563,241	2,424,837	656,103		10,644,181	30,926
44. Texas	TX	L	36,842,306	12,746,827	1,777,909		51,367,042	
45. Utah	UT	L	2,676,847	984,852	108,001		3,769,700	
46. Vermont	VT	L	520,497	897,336	89,951		1,507,785	
47. Virginia	VA	L	12,416,772	2,527,007	1,077,261		16,021,040	10,000
48. Washington	WA	L	8,168,021	870,967	199,879		9,238,866	
49. West Virginia	WV	L	1,628,883	647,358	144,300		2,420,542	
50. Wisconsin	WI	L	3,471,037	2,184,159	325,206		5,980,402	190,000
51. Wyoming	WY	L	543,025	146,205	59,633		748,863	
52. American Samoa	AS	N	260		101		361	
53. Guam	GU	N	9,392		376		9,768	
54. Puerto Rico	PR	L	32,789	1,412	9,690		43,891	
55. U.S. Virgin Islands	VI	N	15,906		2,373		18,280	
56. Northern Mariana Islands	MP	N	3,942		64		4,006	
57. Canada	CN	N	39,296		3,245		42,541	
58. Aggregate Other Aliens	OT	XXX	325,290	656,427	11,878		993,594	18,801,360
59. Subtotal		(a) 51	370,686,177	207,047,787	26,372,370		604,106,333	87,791,554
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	968,649				968,649	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	371,654,826	207,047,787	26,372,370		605,074,982	87,791,554
96. Plus Reinsurance Assumed		XXX	852,703,506	194,708,168	62,760,925		1,110,172,600	12,334,639
97 Totals (All Business)		XXX	1,224,358,331	401,755,955	89,133,295		1,715,247,582	100,126,192
98. Less Reinsurance Ceded		XXX	188,343,838	20,890,090	24,353,785		233,587,713	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,036,014,494	380,865,866	64,779,510		1,481,659,869	100,126,192
DETAILS OF WRITE-INS								
5801. ARGENTINA		XXX			150		150	
5802. AUSTRIA		XXX	1,602				1,602	
5803. AUSTRALIA		XXX	8,262		372		8,633	
5898. Summary of remaining write-ins for Line 58 from overflow page		XXX	315,426	656,427	11,356		983,209	18,801,360
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	325,290	656,427	11,878		993,594	18,801,360
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

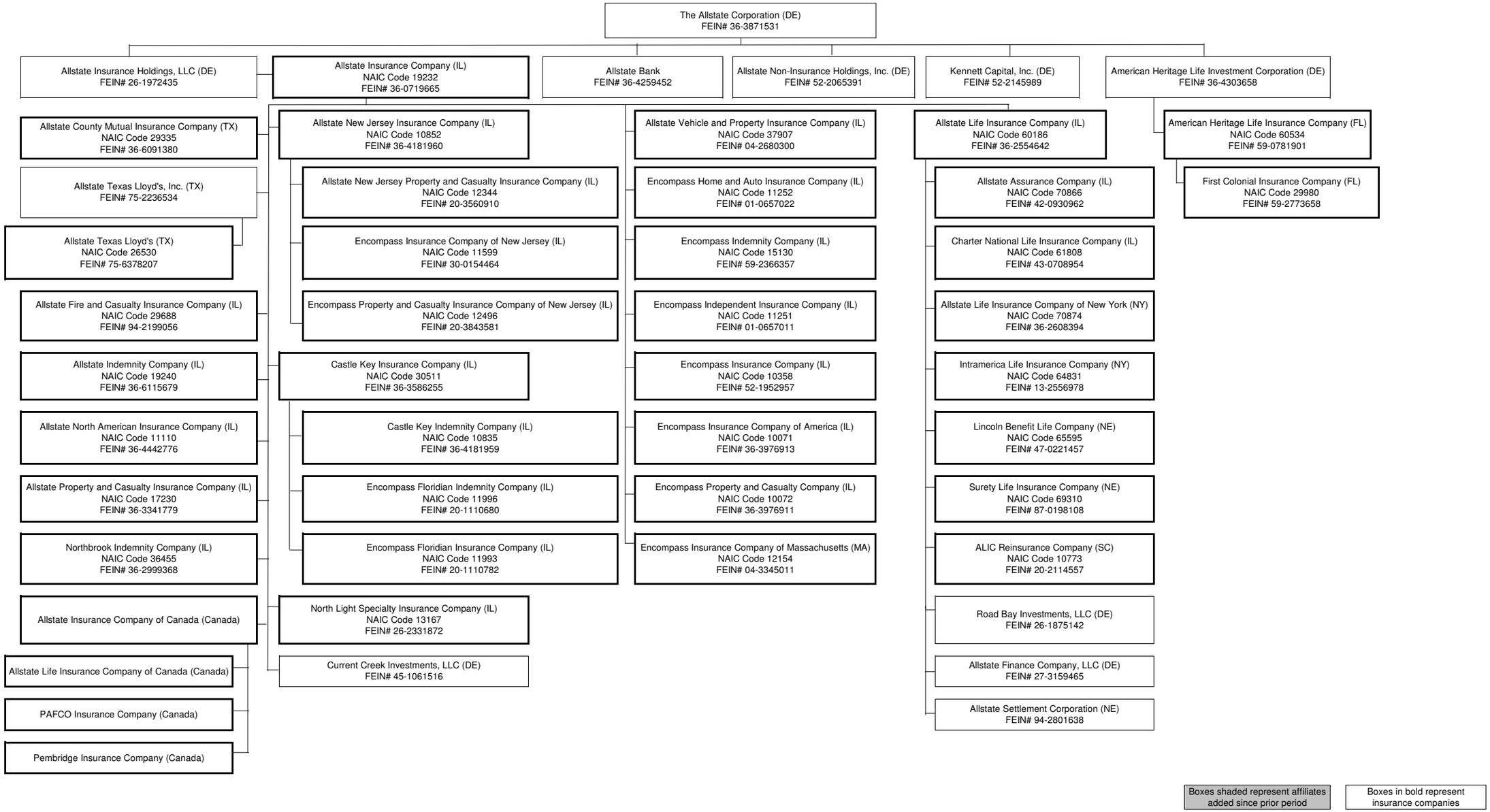
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

STATEMENT AS OF SEPTEMBER 30, 2011 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Prepaid expenses	2,500,000	2,500,000		
2505.	Customer receivable	970,351	970,351		
2506.	Negative interest maintenance reserve	239,211,786	239,211,786		
2507.	Prepaid commissions	35,204,642	35,204,642		
2597.	Summary of remaining write-ins for Line 25 from overflow page	277,886,779	277,886,779		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Deferred fee income	3,419,360	3,594,031
2505.	Swap collateral	2,650,054	4,100,940
2506.	Discontinued operations	213,354	213,354
2507.	Mortgage lending collateral		2,141
2597.	Summary of remaining write-ins for Line 25 from overflow page	6,282,768	7,910,465

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Allocated share of gain (loss) on sale of fixed assets	(52,840)	51,764	(128,902)
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	(52,840)	51,764	(128,902)

Additional Write-ins for Schedule T Line 58

			Direct Business Only					
		1	Life Contracts 2	3	4	5	6	7
	States, Etc.	Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
5804.	BARBADOS	XXX		650,133			650,133	18,801,360
5805.	BELGIUM	XXX	1,115		131		1,245	
5806.	BULGARIA	XXX	54				54	
5807.	BERMUDA	XXX	367				367	
5808.	BRAZIL	XXX			335		335	
5809.	BAHAMAS	XXX			74		74	
5810.	BOLIVIA	XXX			89		89	
5811.	COLOMBIA	XXX	469				469	
5812.	COTE D'IVOIRE	XXX	59		908		968	
5813.	CHINA	XXX	593		180		774	
5814.	CHILE	XXX			27		27	
5815.	COSTA RICA	XXX	454				454	
5816.	CAPE VERDE	XXX			59		59	
5817.	ECUADOR	XXX			191		191	
5818.	EGYPT	XXX			64		64	
5819.	ENGLAND	XXX	2,826		87		2,913	
5820.	EL SALVADOR	XXX			51		51	
5821.	FIJI	XXX			88		88	
5822.	FRANCE	XXX	1,299		259		1,559	
5823.	GHANA	XXX	176		89		266	
5824.	GREECE	XXX	186		178		365	
5825.	GERMANY	XXX	3,184		587		3,771	
5826.	HONG KONG	XXX			34		34	
5827.	HONDURAS	XXX			95		95	
5828.	CROATIA	XXX			78		78	
5829.	HUNGARY	XXX			53		53	
5830.	IRELAND	XXX			202		202	
5831.	INDIA	XXX	120				120	
5832.	INDONESIA	XXX	58		26		84	
5833.	ISRAEL	XXX	1,969		119		2,087	
5834.	ITALY	XXX	406		173		579	
5835.	JAPAN	XXX	1,892		180		2,072	
5836.	KENYA	XXX			67		67	
5837.	SOUTH KOREA	XXX	287				287	
5838.	LITHUANIA	XXX			39		39	
5839.	MEXICO	XXX	308		475		783	
5840.	NETHERLANDS	XXX	4,660		135		4,795	
5841.	NICARAGUA	XXX	328		40		368	
5842.	NEW ZEALAND	XXX	892		64		956	
5843.	Other Foreign	XXX	241,986				241,986	
5844.	PHILIPPINES	XXX	144		90		234	
5845.	POLAND	XXX			89		89	
5846.	PERU	XXX			119		119	
5847.	SWITZERLAND	XXX	1,483		192		1,675	
5848.	RUSSIAN FEDERATION	XXX			59		59	
5849.	SWEDEN	XXX	338	1,494	117		1,949	
5850.	SINGAPORE	XXX	702		40		742	
5851.	SOUTH AFRICA	XXX	863				863	
5852.	THAILAND	XXX	497		66		563	
5853.	SCOTLAND	XXX			78		78	
5854.	TRINIDAD AND TOBAGO	XXX			50		50	
5855.	UNITED KINGDOM	XXX	419		437		856	
5856.	VENEZUELA	XXX			52		52	
5857.	SAMOA	XXX	138				138	
5858.	ARMY & FLEET POST OFFICE	XXX	47,151	4,800	4,789		56,741	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	315,426	656,427	11,356		983,209	18,801,360

OVERFLOW PAGE FOR WRITE-INS

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	5,916,342,478	7,073,179,081
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	875,509,617	660,672,667
	2.2 Additional investment made after acquisition	7,615,268	2,937,913
3.	Capitalized deferred interest and other	36,732,212	4,860,614
4.	Accrual of discount	7,422,381	7,636,034
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	5,835,721	(7,377,333)
7.	Deduct amounts received on disposals	993,917,692	1,759,792,117
8.	Deduct amortization of premium and mortgage interest points and commitment fees	9,722,226	7,046,071
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	45,213,931	58,728,308
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,800,603,829	5,916,342,478
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,800,603,829	5,916,342,478
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,800,603,829	5,916,342,478

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,743,541,962	1,402,001,870
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	139,914,155	124,110,550
	2.2 Additional investment made after acquisition	281,279,322	460,351,677
3.	Capitalized deferred interest and other	12,048,824	14,963,644
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	106,615,807	48,392,424
6.	Total gain (loss) on disposals	(3,957,202)	4,480,550
7.	Deduct amounts received on disposals	239,695,471	278,019,245
8.	Deduct amortization of premium and depreciation	5,460,254	373,397
9.	Total foreign exchange change in book/adjusted carrying value	(2,779,297)	4,855,748
10.	Deduct current year's other than temporary impairment recognized	912,248	37,221,858
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,030,595,598	1,743,541,962
12.	Deduct total nonadmitted amounts	1,171,780	1,190,428
13.	Statement value at end of current period (Line 11 minus Line 12)	2,029,423,818	1,742,351,534

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	41,646,814,831	43,920,061,338
2.	Cost of bonds and stocks acquired	7,644,368,420	10,220,805,187
3.	Accrual of discount	119,048,701	214,018,178
4.	Unrealized valuation increase (decrease)	79,382,384	179,374,722
5.	Total gain (loss) on disposals	622,634,399	145,485,926
6.	Deduct consideration for bonds and stocks disposed of	11,735,709,202	12,431,324,585
7.	Deduct amortization of premium	97,211,493	123,471,814
8.	Total foreign exchange change in book/adjusted carrying value	(4,459,868)	(8,895,501)
9.	Deduct current year's other than temporary impairment recognized	133,637,283	469,238,620
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	38,141,230,890	41,646,814,831
11.	Deduct total nonadmitted amounts	12,568,850	17,556,572
12.	Statement value at end of current period (Line 10 minus Line 11)	38,128,662,039	41,629,258,259

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	23,392,215,865	13,936,888,538	14,665,761,498	288,153,353	24,089,963,784	23,392,215,865	22,951,496,258	25,726,722,838
2. Class 2 (a)	11,757,600,761	868,254,330	605,447,324	(149,197,452)	12,041,869,474	11,757,600,761	11,871,210,315	11,945,916,733
3. Class 3 (a)	2,247,112,700	119,085,879	153,161,155	(121,523,180)	2,383,087,603	2,247,112,700	2,091,514,245	2,187,924,760
4. Class 4 (a)	1,364,720,413	18,661,820	60,071,695	(13,758,651)	1,252,143,465	1,364,720,413	1,309,551,887	1,076,736,371
5. Class 5 (a)	477,236,507	24,236,721	13,638,154	(45,948,722)	609,355,565	477,236,507	441,886,353	586,886,838
6. Class 6 (a)	70,502,461	250,522	23,253,810	(1,537,884)	148,544,544	70,502,461	45,961,290	106,281,842
7. Total Bonds	39,309,388,708	14,967,377,811	15,521,333,635	(43,812,536)	40,524,964,436	39,309,388,708	38,711,620,347	41,630,469,381
PREFERRED STOCK								
8. Class 1	17,889,835				17,889,835	17,889,835	17,889,835	20,883,985
9. Class 2	15,330,198			(35,212)	18,274,042	15,330,198	15,294,987	18,308,128
10. Class 3	3,500,001				3,500,001	3,500,001	3,500,001	15,089,035
11. Class 4								
12. Class 5	88,984				88,984	88,984	88,984	88,984
13. Class 6								
14. Total Preferred Stock	36,809,018			(35,212)	39,752,862	36,809,018	36,773,806	54,370,132
15. Total Bonds and Preferred Stock	39,346,197,726	14,967,377,811	15,521,333,635	(43,847,748)	40,564,717,298	39,346,197,726	38,748,394,154	41,684,839,513

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,538,967,969 ; 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	125,279,298	XXX	125,278,045	1,487	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	33,975,595	58,016,080
2.	Cost of short-term investments acquired	730,625,967	293,094,248
3.	Accrual of discount	16,275	82,593
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	3,012	(144,111)
6.	Deduct consideration received on disposals	639,341,552	316,972,365
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		100,850
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	125,279,297	33,975,595
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	125,279,297	33,975,595

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	229,862,685
2.	Cost Paid/(Consideration Received) on additions	95,337,216
3.	Unrealized Valuation increase/(decrease)	(71,067,628)
4.	Total gain (loss) on termination recognized	(75,940,205)
5.	Considerations received/(paid) on terminations	(75,386,274)
6.	Amortization	(29,119,187)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	(150,861,751)
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(30,894,266)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	42,703,138
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	42,703,138

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				(4,511,504)
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	2,818,693			
	3.24 Section 1, Column 16, prior year	7,330,197	(4,511,504)	(4,511,504)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		21,636,759		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	21,636,759	21,636,759		
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
260556@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-COBANK, ABC	3FE	9,687,034	5,646,669	3,939,457	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(4,040,365)	(4,744,059)	19075Q-AA-0	COBANK, ABC	1FE	9,687,034	8,683,516
260556@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-GANNETT PEAK CLO, A-1A LOANS	3FE	21,408,346	12,479,139	9,211,308	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(8,929,206)	(10,484,370)	364731-AA-7	GANNETT PEAK CLO, A-1A LOANS	1FE	21,408,346	19,695,678
260556@CM6	ALLSTATE BESPOKE AA due 06/20/2014, CDS attached to Cash Security-STATE STREET CAP TR IV	3FE	33,904,620	19,763,343	6,627,002	03/20/2009	06/20/2014	CDS CX4722570 ON ALLSTATE BESPOKE AA	(14,141,277)	(16,604,206)	85748D-AA-7	STATE STREET CAP TR IV	2FE	33,904,620	23,231,208
742718F#1	PG 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PROCTER & GAMBLE CO	1FE	10,000,000	10,141,851	10,941,336	10/19/2009	12/20/2014	CDS CS2986889 ON PG 100 12/20/2014	166,454	195,586	742718-DM-8	PROCTER & GAMBLE CO	1FE	9,975,397	10,745,750
459200L*0	IBM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-PANOCHE ENERGY CENTER SENIOR SECURED	1FE	20,000,000	20,138,197	21,568,894	11/05/2009	12/20/2014	CDS CS3009921 ON IBM 100 12/20/2014	414,547	409,164	698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED	2FE	19,723,651	21,159,730
462846B*6	IRMD 500 12/20/2014 due 12/20/2014, CDS attached to Cash Security-DEERE & COMPANY	4FE	2,000,000	2,037,573	2,560,528	12/17/2009	12/20/2014	CDS CS3038086 ON IRMD 500 12/20/2014	44,679	68,392	244199-BD-6	DEERE & COMPANY	1FE	1,992,893	2,492,136
36962*AC4	GE-CAPCORP 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-FLORIDA ST BRD ED BABS 09 F	1FE	10,000,000	9,635,283	10,210,792	12/17/2009	12/20/2014	CDS CS3038094 ON GE-CAPCORP 100 12/20/2014	(216,681)	(572,308)	341426-G2-4	FLORIDA ST BRD ED BABS 09 F	1FE	9,851,964	10,783,100
20825CA*5	CONOCO PHILLIPS due 03/20/2012, CDS attached to Cash Security-AGFIRST FARM CREDIT BANK	1FE	10,000,000	10,000,000	8,703,756	01/21/2005	03/20/2012	CDS SPS500V67 ON CONOCO PHILLIPS		(5,454)	00845W-AD-0	AGFIRST FARM CREDIT BANK	1FE	10,000,000	8,709,210
244217B@3	JOHN DEERE CAPITAL CORP due 06/20/2012, CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1FE	5,000,000	4,889,945	5,603,731	06/07/2005	06/20/2012	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP		4,743	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	2FE	4,889,945	5,598,987
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-FHR 2777E PE	1FE	28,817,257	29,363,056	21,277,340	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(9,407,178)	31394W-M7-0	FHR 2777E PE	1	29,363,056	30,684,518
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-YEAR	1FE	24,700,506	24,700,506	14,908,175	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(8,063,296)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-YEAR	1	24,700,506	22,971,471
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1FE	21,781,730	19,665,720	14,080,117	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(7,110,483)	20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B	1FE	19,665,720	21,190,600
30275#AK7	MUNI FTD BASKET due 07/20/2017, CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1FE	24,700,506	16,467,004	9,785,231	07/19/2007	07/20/2017	CDS CN9297281 ON FTD BASKET		(8,063,296)	08773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	1	16,467,004	17,848,527
370334E@9	GENERAL MILLS INC due 09/20/2012, CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL	2FE	10,000,000	10,184,248	10,526,560	07/22/2005	09/20/2012	CDS SPH300MI8 ON GENERAL MILLS INC		34,890	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	1FE	10,184,248	10,491,670
548661D*5	LOWES COMPANIES due 09/20/2014, CDS attached to Cash Security-RREEF AMERICA REIT II, 5.29% SR. NTS	1FE	5,000,000	5,241,960	5,299,979	07/01/2004	09/20/2014	CDS SPI200TT8 ON LOWES COMPANIES		(23,738)	74986@-AC-5	RREEF AMERICA REIT II, 5.29% SR. NTS	1	5,241,960	5,323,717
55295*AC2	MBIA INSURANCE CORPORATION due 09/20/2012, CDS attached to Cash Security-SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	4FE	10,000,000	10,000,000	7,552,540	08/02/2007	09/20/2012	CDS CS2211205 ON MBIA INSURANCE CORPORATION		(2,397,460)	81683R-AJ-3	SEMINOLE TRIBE OF FLORIDA 2007B SERIES B	3FE	10,000,000	9,950,000
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017, CDS attached to Cash Security-HOUSTON TX PUB IMPT REF BABS 2010B	1FE	25,000,000	32,000,000	31,620,996	11/08/2007	12/20/2017	CDS CS2275200 ON CITY OF NEW YORK RR40%		(4,597,244)	442331-ST-2	HOUSTON TX PUB IMPT REF BABS 2010B	1FE	32,000,000	36,218,240
931142H#3	WAL MART STORES INC due 12/20/2014, CDS attached to Cash Security-MICROSOFT CORP	1FE	10,000,000	11,544,320	11,966,435	10/19/2009	12/20/2014	CDS CS2986897 ON WAL MART STORES INC	157,176	196,009	594918-AJ-3	MICROSOFT CORP	1FE	11,387,144	11,770,426

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
14911RB*9	CAT-FINSER 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-XTO ENERGY INC	1FE	10,000,000	11,565,941	12,328,788	10/20/2009	12/20/2014	CDS CS2989446 ON CAT-FINSER 100 12/20/2014		33,928	98385X-AL-0	XTO ENERGY INC	1FE	11,565,941	12,294,860
604059A#2	MMM 100 12/20/2014 due 12/20/2014, CDS attached to Cash Security-WASHINGTON DC MET TRAN BABS 09	1FE	10,000,000	10,035,967	11,816,679	10/23/2009	12/20/2014	CDS CS2994560 ON MMM 100 12/20/2014	194,720	202,179	938782-CW-7	WASHINGTON DC MET TRAN BABS 09	1FE	9,841,247	11,614,500
9999999 - Totals				275,500,724	230,529,643	XXX	XXX	XXX	(26,349,953)	(70,928,201)	XXX	XXX	XXX	301,850,677	301,457,843

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	23	279,271,399	22	280,388,686	22	267,989,776			23	279,271,399
2. Add: Opened or Acquired Transactions	1	29,494,762			2	43,544,320			3	73,039,082
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,649,343	XXX	2,509,873	XXX	2,509,888	XXX		XXX	7,669,104
4. Less: Closed or Disposed of Transactions	2	24,444,213			4	38,012,235			6	62,456,448
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	6,582,605	XXX	14,908,783	XXX	531,025	XXX		XXX	22,022,414
7. Ending Inventory	22	280,388,686	22	267,989,776	20	275,500,724			20	275,500,724

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	42,703,138	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		42,703,138
4.	Part D, Column 5	277,065,796	
5.	Part D, Column 6	(234,362,658)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(2,320,964)	
8.	Part B, Section 1, Column 13	2,818,693	
9.	Total (Line 7 plus Line 8)		497,729
10.	Part D, Column 8	281,664,753	
11.	Part D, Column 9	(281,167,024)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	367,298,713	
14.	Part B, Section 1, Column 19	7,804,304	
15.	Part D, Column 11	375,103,017	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	930,155,893	1,104,548,026
2.	Cost of cash equivalents acquired	28,135,317,564	41,760,466,754
3.	Accrual of discount	1,147,807	1,683,930
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	319	(1,239)
6.	Deduct consideration received on disposals	27,652,932,913	41,936,541,578
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,413,688,670	930,155,893
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,413,688,670	930,155,893

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123280	DANA POINT	CA		07/22/2011	5.580	5,329,185		17,300,000
123286	SPRING HILL	FL		09/14/2011	5.180	5,000,000		10,600,000
123289	AURORA	IL		08/10/2011	4.260	14,000,000		20,705,263
123292	CHULA VISTA	CA		07/14/2011	5.410	5,710,443		7,600,000
123294	WOODBURY	NY		07/01/2011	4.750	6,000,000		17,700,000
123301	CHICAGO	IL		09/01/2011	5.550	10,688,000		16,832,487
123307	CHELSEA	MA		06/30/2011	5.550		7,600,000	17,733,327
123314	SARASOTA	FL		08/08/2011	5.180	7,500,000		11,120,000
123315	DALLAS	TX		09/01/2011	4.810	7,750,000		13,700,000
123317	SAN JOSE	CA		08/01/2011	6.000	5,000,000		15,487,999
123318	INDIANAPOLIS	IN		07/13/2011	5.200	12,000,000		17,300,000
123324	SEATTLE	WA		09/29/2011	4.660	23,000,000		36,315,790
123331	ALPHARETTA	GA		07/29/2011	4.540	12,500,000		18,500,000
0599999. Mortgages in good standing - Commercial mortgages-all other						114,477,628	7,600,000	220,894,865
0899999. Total Mortgages in good standing						114,477,628	7,600,000	220,894,865
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						114,477,628	7,600,000	220,894,865

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121499	COLUMBIA	SC		08/30/1996	09/02/2011	160,669							160,669	160,669			
121567	CARSON	CA		12/12/1997	07/07/2011	1,136							1,136	1,136			
121848	BATAVIA	IL		06/14/2000	07/01/2011	9,362,161							9,362,161	9,361,040		(1,121)	(1,121)
121852	CARLSBAD	CA		06/14/2000	09/16/2011	2,549,643							2,549,643	2,549,643			
121980	PINEVILLE	NC		06/19/2001	07/07/2011	34,887							34,887	34,887			
122088	OVERLAND PARK	KS		11/20/2001	09/27/2011	3,067,359							3,067,359	3,067,359			
122089	OVERLAND PARK	KS		11/20/2001	09/27/2011	5,569,678							5,569,678	5,569,678			
122242	DANA POINT	CA		12/23/2002	07/22/2011	5,297,696							5,297,696	5,297,696			
122278	WOODBURY	NY		04/11/2003	07/01/2011	5,265,893							5,265,893	5,265,893			
122326	GREENSBORO	NC		03/09/2004	07/21/2011	19,004,758							19,004,758	19,004,758			
122434	MAITLAND	FL		05/26/2004	07/06/2011	16,902,856							16,902,856	16,903,180		324	324
122440	DAYTON	OH		12/01/2004	09/09/2011	1,816,456							1,816,456	1,816,456			
122507	BALTIMORE	MD		08/31/2004	07/29/2011	8,493,861		3,062			3,062		8,496,923	8,500,000		3,077	3,077
122577	CHICAGO	IL		02/01/2005	09/28/2011	2,243,325							2,243,325	2,243,325			
122578	CHICAGO	IL		02/01/2005	09/28/2011	2,228,682							2,228,682	2,228,682			
122804	CHULA VISTA	CA		05/30/2006	07/14/2011	3,000,044							3,000,044	3,000,000		(44)	(44)
122813	PHILADELPHIA	PA		06/20/2006	07/26/2011	12,493,325		6,675			6,675		12,500,000	12,500,000			
122845	SAN ANTONIO	TX		07/20/2006	08/02/2011	7,481,664		7,275			7,275		7,488,939	7,581,871		92,932	92,932
122853	SAN ANTONIO	TX		08/04/2006	08/02/2011	14,900,000							14,900,000	14,900,000			
123246	PLYMOUTH	MN		12/16/2010	08/31/2011	25,703,120		4,629			4,629		25,707,748	25,776,870		69,122	69,122
500009	SANTA MONICA	CA		12/19/2007	08/12/2011	36,585,775		20,499			20,499		36,606,275	36,670,000		63,725	63,725
123106	MORRISTOWN	NJ		12/04/2007	06/01/2011									2,627,786		2,627,786	2,627,786
123109	FOSTER CITY	CA		09/27/2007	06/30/2011												
0199999. Mortgages closed by repayment						182,162,988		42,141			42,141		182,205,129	185,060,929		2,855,801	2,855,801

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
107008	CANTON	OH		02/28/1997		104,836		(404)			(404)		104,432	104,432			
107009	NORTH CANTON	OH		02/28/1997		43,010		(166)			(166)		42,844	42,844			
111001	SAN DIEGO	CA		04/22/1999		57,061		76			76		57,137	57,137			
118038	NEW YORK	NY		10/02/1998		97,461		(23)			(23)		97,439	97,439			
121281	CITY OF INDUSTRY	CA		07/09/1998		30,239							30,239	30,239			
121347	BUTLER	PA		07/29/1994		308,249		1			1		308,250	308,250			
121361	BUTLER	PA		09/30/1994		40,033							40,033	40,033			
121374	WILMETTE	IL		05/15/1995		450,197		(36)			(36)		450,161	450,161			
121485	SALT LAKE CITY	UT		07/22/1996		82,692		(127)			(127)		82,565	82,565			
121489	LOS ANGELES	CA		07/18/1996		42,074		(27)			(27)		42,046	42,046			
121493	PHOENIX	AZ		08/07/1996		32,410							32,410	32,410			
121507	SAN DIEGO	CA		12/02/1996		54,171							54,171	54,171			
121544	SEATTLE	WA		09/05/1997		155,658		(88)			(88)		155,570	155,570			
121557	HAUPPAUGE	NY		09/30/1997		32,837		12			12		32,849	32,849			
121560	SHELTON	CT		09/11/1997		99,739		57			57		99,796	99,796			
121562	KANSAS CITY	MO		09/18/1997		55,999		80			80		56,079	56,079			
121563	CARROLLTON	TX		10/06/1997		142,373							142,373	142,373			
121581	LAS VEGAS	NV		12/16/1999		113,485							113,485	113,485			
121583	LINCOLNSHIRE	IL		12/15/1997		31,113		(12)			(12)		31,101	31,101			
121594	O'HARA TOWNSHIP	PA		01/27/1998		72,470		(59)			(59)		72,412	72,412			
121599	YORK	SC		06/03/1998		63,021		(1)			(1)		63,020	63,020			
121600	GREENWOOD VILLAGE	CO		03/26/1998		54,912		(23)			(23)		54,889	54,889			
121607	CHARLOTTE	NC		06/04/1998		37,166		8			8		37,174	37,174			
121609	GARDENA	CA		04/08/1998		26,750		(5)			(5)		26,745	26,745			
121611	BURLINGTON	MA		04/27/1998		71,186		(7)			(7)		71,179	71,179			
121623	SEATTLE	WA		05/29/1998		23,675		42			42		23,718	23,718			
121652	LOMBARD	IL		10/14/1998		48,748		(5)			(5)		48,743	48,743			
121656	IRWINDALE	CA		09/15/1998		35,961		(5)			(5)		35,956	35,956			
121658	RANCHO CUCAMONGA	CA		12/29/1998		39,640		2			2		39,642	39,642			
121659	IRWINDALE	CA		09/15/1998		36,138							36,138	36,138			
121665	FT. COLLINS	CO		08/27/1998		23,573							23,573	23,573			
121688	SAN DIEGO	CA		03/01/1999		10,626							10,626	10,626			
121697	ALEXANDRIA	VA		03/30/1999		108,330		6			6		108,337	108,337			
121709	PITTSBURGH	PA		04/01/1999		397,797		(112)			(112)		397,685	397,685			
121713	KENT	WA		03/25/1999		72,699		104			104		72,803	72,803			
121714	GREENVILLE	SC		04/27/1999		39,278		907			907		40,185	40,185			
121715	CHARLOTTE	NC		04/15/1999		25,578		1			1		25,578	25,578			
121733	SEATTLE	WA		05/13/1999		72,233		36			36		72,269	72,269			
121734	PITTSBURGH	PA		06/30/1999		85,228							85,228	85,228			
121753	RANCHO CORDOVA	CA		09/03/1999		98,182		60			60		98,243	98,243			
121754	RANCHO CORDOVA	CA		09/02/1999		48,718							48,718	48,718			
121755	NEWARK	NJ		09/30/1999		50,347		2			2		50,349	50,349			
121759	MINNEAPOLIS	MN		11/09/1999		77,672		3			3		77,675	77,675			
121765	LOS ANGELES	CA		11/10/1999		12,883		(1)			(1)		12,882	12,882			
121766	CARSON	CA		11/10/1999		18,696		(2)			(2)		18,694	18,694			
121767	RANCHO DOMINGQUEZ	CA		11/10/1999		20,581		(2)			(2)		20,579	20,579			
121785	ALPHARETTA	GA		12/22/1999		42,042		5			5		42,047	42,047			
121795	ROCK HILL	SC		02/18/2000		51,075							51,075	51,075			
121820	MILFORD	OH		01/20/2000		188,508		22			22		188,530	188,530			
121825	SAN DIEGO	CA		03/27/2000		124,037		(18)			(18)		124,020	124,020			
121838	EL PASO	TX		04/25/2000		30,817		44			44		30,860	30,860			
121843	FAIRFAX	VA		05/31/2000		143,380		40			40		143,419	143,419			
121845	LOWELL	MA		09/29/2000		73,581		(75)			(75)		73,506	73,506			
121874	PALO ALTO	CA		07/21/2000		51,255							51,255	51,255			
121876	ALEXANDRIA	VA		08/22/2000		58,702		(6)			(6)		58,696	58,696			
121891	PINELLAS PARK	FL		10/05/2000		57,477							57,477	57,477			
121897	COLUMBIA	MD		12/05/2000		156,164		(2)			(2)		156,162	156,162			
121898	COLUMBIA	SC		10/31/2000		50,712		(4)			(4)		50,707	50,707			
121900	PORT ORCHARD	WA		10/04/2000		64,821							64,821	64,821			
121911	BRAINTREE	MA		12/28/2000		117,062							117,062	117,062			
121931	SAN MARCOS	CA		01/05/2001		33,800							33,800	33,800			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
121945	FT COLLINS	CO		01/24/2001		98,180		(2)			(2)		98,178	98,178			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		127,976							127,976	127,976			
121959	WARREN	OH		05/04/2001		18,589		(1)			(1)		18,588	18,588			
121977	IRVING	TX		03/16/2001		42,529							42,529	42,529			
121987	DES MOINES	IA		05/23/2001		35,350							35,350	35,350			
122019	GARDENDALE	AL		12/11/2001		32,601							32,601	32,601			
122077	NASHVILLE	TN		09/04/2001		46,190							46,190	46,190			
122090	ROSCOE	IL		11/16/2001		29,086							29,086	29,086			
122091	APPLETON	WI		11/20/2001		39,134							39,134	39,134			
122092	BELOIT	WI		11/16/2001		39,196							39,196	39,196			
122093	GREEN BAY	WI		11/16/2001		37,962							37,962	37,962			
122106	FOUNTAIN VALLEY	CA		12/21/2001		79,980							79,980	79,980			
122112	SHAKOPEE	MN		12/20/2001		38,464							38,464	38,464			
122113	SHEBOYGAN	WI		12/20/2001		33,857							33,857	33,857			
122122	ALEXANDRIA	VA		12/26/2001		28,835		(64)			(64)		28,771	28,771			
122132	DREXEL HILL	PA		02/01/2002		161,707							161,707	161,707			
122159	CANTON	OH		08/01/2002		87,574							87,574	87,574			
122171	PHILADELPHIA	PA		05/30/2002		39,988							39,988	39,988			
122173	BALTIMORE	MD		08/29/2002		68,618							68,618	68,618			
122183	PURCHASE	NY		08/16/2002		104,329				(3,087)	(3,087)		101,243	101,243			
122197	FLORHAM PARK	NJ		12/16/2002		28,927							28,927	28,927			
122198	CHATAM	NJ		12/16/2002		48,617							48,617	48,617			
122199	GARWOOD	NJ		12/16/2002		30,386							30,386	30,386			
122200	STIRLING	NJ		12/16/2002		26,496							26,496	26,496			
122207	STERLING HEIGHTS	MI		03/31/2003		55,325							55,325	55,325			
122215	ORLANDO	FL		10/25/2002		46,737							46,737	46,737			
122216	PORT ST. LUCIE	FL		10/29/2002		39,222							39,222	39,222			
122218	EL PASO	TX		10/10/2002		87,302							87,302	87,302			
122221	MIAMI	FL		10/29/2002		49,152							49,152	49,152			
122223	EDINA	MN		12/18/2002		147,714							147,714	147,714			
122224	HOLLAND	MI		11/27/2002		58,515							58,515	58,515			
122226	GREAT NECK	NY		12/10/2002		40,901							40,901	40,901			
122227	GREAT NECK	NY		12/19/2002		78,226							78,226	78,226			
122250	AUBURN	WA		02/04/2003		48,278							48,278	48,278			
122252	ONTARIO	CA		04/24/2003		29,729							29,729	29,729			
122259	METTAWA	IL		03/06/2003		438,893							438,893	438,893			
122266	SAN JOSE	CA		04/21/2003		103,556							103,556	103,556			
122276	COLUMBIA	SC		05/29/2003		71,357							71,357	71,357			
122282	SHIRLEY	NY		08/08/2003		76,921							76,921	76,921			
122287	STOCKTON	CA		02/04/2004		160,762							160,762	160,762			
122290	NAPLES	FL		09/29/2003		25,551							25,551	25,551			
122293	BUFFALO	NY		11/25/2003		63,272							63,272	63,272			
122295	DRAPER	UT		09/04/2003		36,360							36,360	36,360			
122296	SALT LAKE CITY	UT		09/04/2003		34,765							34,765	34,765			
122297	SALT LAKE CITY	UT		09/04/2003		19,887							19,887	19,887			
122298	CHICAGO	IL		07/31/2003		110,156							110,156	110,156			
122305	CERRITOS	CA		10/29/2003		14,233							14,233	14,233			
122307	HENDERSON	NV		07/01/2003		48,627		12			12		48,639	48,639			
122316	SAN DIEGO	CA		11/06/2003		16,560							16,560	16,560			
122324	SAN MARCOS	CA		12/09/2003		46,291							46,291	46,291			
122362	MURFREESBORO	TN		02/13/2004		20,200							20,200	20,200			
122369	AUSTIN	TX		11/24/2003		119,554							119,554	119,554			
122370	GLENDALE	WI		12/12/2003		136,091							136,091	136,091			
122374	HAMDEN	CT		02/17/2004		30,521		26			26		30,548	30,548			
122376	HOUSTON	TX		12/03/2003		32,862							32,862	32,862			
122378	EDISON	NJ		01/14/2004		64,309							64,309	64,309			
122387	COLUMBUS	OH		02/20/2004		65,434		15			15		65,448	65,448			
122389	DARIEN	CT		03/17/2004		68,670							68,670	68,670			
122394	CHEEKTOWAGA	NY		03/18/2004		207,754							207,754	207,754			
122401	LOS ANGELES	CA		03/01/2004		27,814		(105)			(105)		27,709	27,709			
122405	SAN DIEGO	CA		06/21/2004		37,279							37,279	37,279			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122410	PITTSBURGH	PA		03/15/2004		258,482		79			79		258,561	258,561			
122415	MENTOR	OH		05/11/2004		86,514		(230)			(230)		86,285	86,285			
122416	RENO	NV		04/15/2004		315,298		65	47,348	(1,331)	(48,614)		266,684	266,684			
122417	HARRISBURG	PA		04/15/2004		302,703		62	45,454	(1,278)	(46,670)		256,033	256,033			
122418	LAS VEGAS	NV		04/15/2004		183,927		175	25,658	(787)	(26,270)		157,657	157,657			
122420	GREENVALE	NY		04/08/2004		59,167		(30)			(30)		59,137	59,137			
122422	PHOENIXVILLE	PA		05/28/2004		53,623		(343)			(343)		53,280	53,280			
122423	WHITESTONE	NY		06/09/2004		65,939							65,939	65,939			
122424	TUSTIN	CA		03/31/2004		107,827		40			40		107,868	107,868			
122425	PALM HARBOR	FL		04/30/2004		98,652							98,652	98,652			
122430	FREEHOLD	NJ		09/21/2004		63,181							63,181	63,181			
122431	BUTLER	PA		05/14/2004		38,730		(1)			(1)		38,729	38,729			
122435	PLEASANTON	CA		05/03/2004		73,705							73,705	73,705			
122437	CLAYTON	MO		06/09/2004		29,132		(83)			(83)		29,049	29,049			
122441	PHOENIX	AZ		06/15/2004		130,291		(213)			(213)		130,079	130,079			
122444	LAS VEGAS	NV		05/27/2004		22,553							22,553	22,553			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		21,169							21,169	21,169			
122447	TEMPE	AZ		06/15/2004		20,896							20,896	20,896			
122451	MURRIETA	CA		06/28/2004		38,883							38,883	38,883			
122452	TEMPE	AZ		05/27/2004		87,447							87,447	87,447			
122453	ALEXANDRIA	VA		05/25/2004		19,633		(51)			(51)		19,581	19,581			
122454	HOUSTON	TX		05/19/2004		53,265		(49)			(49)		53,216	53,216			
122456	OCEAN	NJ		12/21/2004		159,630							159,630	159,630			
122457	RED BANK	NJ		04/29/2005		58,636							58,636	58,636			
122458	SEA GIRT	NJ		06/24/2004		103,225		27			27		103,252	103,252			
122459	DREXEL HILL	PA		06/11/2004		106,496							106,496	106,496			
122466	STERLING	VA		07/01/2004		117,862		8			8		117,869	117,869			
122469	NORTH BRANCH	MN		07/26/2004		83,886		116			116		84,002	84,002			
122480	ALLENTOWN	PA		07/01/2004		92,069							92,069	92,069			
122503	PHOENIX	AZ		08/25/2004		105,841		39			39		105,880	105,880			
122506	SEWICKLEY	PA		01/14/2005		24,200							24,200	24,200			
122509	DENVER	CO		10/15/2004		35,542		26			26		35,568	35,568			
122510	DENVER	CO		02/01/2005		145,032		74			74		145,106	145,106			
122537	PALM SPRINGS	CA		04/01/2005		48,467							48,467	48,467			
122544	EDEN PRAIRE	MN		11/30/2004		111,758		(62)			(62)		111,696	111,696			
122545	STAMFORD	CT		11/22/2005		139,214							139,214	139,214			
122547	VIRGINIA BEACH	VA		08/01/2005		75,944							75,944	75,944			
122554	ROCKVILLE	MD		02/18/2005		48,700		77			77		48,777	48,777			
122555	ROCKVILLE	MD		02/18/2005		51,102							51,102	51,102			
122556	CHICAGO	IL		01/21/2005		86,558							86,558	86,558			
122560	KENOSHA	WI		01/26/2005		36,423							36,423	36,423			
122568	COLUMBUS	OH		04/28/2005		70,361		161			161		70,522	70,522			
122569	ONTARIO	CA		03/31/2005		31,860		16			16		31,876	31,876			
122575	DENVER	CO		02/22/2005		65,777		255			255		66,032	66,032			
122581	SAN DIEGO	CA		04/15/2005		46,174							46,174	46,174			
122586	FEDERAL WAY	WA		04/22/2005		79,642							79,642	79,642			
122594	WESTMONT	IL		03/04/2005		53,952							53,952	53,952			
122603	RICHARDSON	TX		04/29/2005		30,420		371			371		30,791	30,791			
122615	COSTA MESA	CA		05/31/2005		42,238		(254)			(254)		41,985	41,985			
122618	GREENSBORO	NC		08/02/2005		55,368							55,368	55,368			
122621	MAHWAH	NJ		06/17/2005		29,850		(81)			(81)		29,769	29,769			
122632	CHULA VISTA	CA		07/25/2005		53,362							53,362	53,362			
122634	PARK CITY	IL		09/06/2005		25,249							25,249	25,249			
122635	LAS VEGAS	NV		08/10/2005		44,674							44,674	44,674			
122640	FREEHOLD	NJ		07/25/2005		91,939							91,939	91,939			
122643	WILLIAMSBURG	VA		01/19/2006		152,446							152,446	152,446			
122645	NEWTOWN SQUARE	PA		08/22/2005		157,320		(1,332)			(1,332)		155,987	155,987			
122646	NEWTOWN SQUARE	PA		08/22/2005		53,126		203			203		53,329	53,329			
122647	NEWTOWN SQUARE	PA		08/22/2005		17,999							17,999	17,999			
122657	SACRAMENTO	CA		09/08/2005		101,520		83			83		101,603	101,603			
122659	WEST HENRIETTA	NY		03/07/2006		92,514							92,514	92,514			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122660	JACKSONVILLE	FL		08/22/2005		248,066		(541)			(541)		247,525	247,525			
122673	ADDISON	TX		10/17/2005		47,463							47,463	47,463			
122675	LOUISVILLE	KY		05/24/2006		98,204							98,204	98,204			
122678	HERNDON	VA		11/01/2005		42,004							42,004	42,004			
122680	LAKEVILLE	MN		11/15/2005		48,491							48,491	48,491			
122684	BLUE SPRINGS	MO		10/14/2005		41,320							41,320	41,320			
122687	MELVILLE	NY		11/30/2005		51,179							51,179	51,179			
122694	DAVENPORT	IA		12/22/2005		54,102							54,102	54,102			
122697	ST. LOUIS	MO		12/08/2005		67,592							67,592	67,592			
122700	FAIRFAX	VA		11/23/2005		50,737							50,737	50,737			
122702	SANTA CLARA	CA		10/11/2005		181,854							181,854	181,854			
122712	CHICAGO	IL		12/08/2005		47,208							47,208	47,208			
122714	INDIO	CA		11/30/2005		34,894		(1)		(596)	(597)		34,298	34,298			
122715	TUALATIN	OR		11/15/2006		139,077							139,077	139,077			
122718	LOS ANGELES	CA		12/14/2005		37,437							37,437	37,437			
122720	NAPERVILLE	IL		12/21/2005		58,190							58,190	58,190			
122722	SALT LAKE CITY	UT		03/23/2006		223,321							223,321	223,321			
122759	CHANDLER	AZ		02/08/2006		85,435		(512)			(512)		84,923	84,923			
122764	BALTIMORE	MD		01/20/2006		36,625							36,625	36,625			
122765	MORENO VALLEY	CA		05/04/2006		78,293							78,293	78,293			
122766	NORCROSS	GA		02/14/2006		277,115		(824)			(824)		276,291	276,291			
122776	LOS ANGELES	CA		03/28/2006		140,948		(533)			(533)		140,415	140,415			
122779	MIDDLETOWN	NJ		11/29/2006		19,366							19,366	19,366			
122782	NEW YORK	NY		01/05/2006		71,190							71,190	71,190			
122787	GREAT NECK	NY		05/17/2006		13,778							13,778	13,778			
122789	SACRAMENTO	CA		04/17/2006		34,547							34,547	34,547			
122791	FREEHOLD	NJ		05/01/2006		54,254							54,254	54,254			
122795	SHIREMANSTOWN	PA		05/15/2006		115,581							115,581	115,581			
122809	ASHEVILLE	NC		07/27/2006		344,647							344,647	344,647			
122817	DENVER	CO		06/01/2006		43,958		3		(187)	(184)		43,774	43,774			
122818	CHICO	CA		05/19/2006		52,646							52,646	52,646			
122821	PLYMOUTH	MN		06/29/2006		64,297		(663)			(663)		63,634	63,634			
122822	DETROIT	MI		06/06/2006		32,359							32,359	32,359			
122828	ELK GROVE VILLAGE	IL		06/26/2006		54,601							54,601	54,601			
122830	DENVER	CO		07/19/2006		124,801							124,801	124,801			
122834	PHOENIX	AZ		08/16/2006		144,566		(3)			(3)		144,562	144,562			
122835	SAN DIEGO	CA		08/17/2006		63,520		23			23		63,543	63,543			
122836	GOSHEN	NY		08/29/2006		88,255							88,255	88,255			
122842	CITY OF INDUSTRY	CA		07/13/2006		13,928							13,928	13,928			
122850	SCOTTS VALLEY	CA		11/29/2006		22,389							22,389	22,389			
122855	ROUND ROCK	TX		09/22/2006		37,863							37,863	37,863			
122856	STUDIO CITY	CA		08/15/2006		36,351							36,351	36,351			
122857	SAN JOSE	CA		09/27/2006		19,955							19,955	19,955			
122858	RNCHO SNTA MARGARITA	CA		09/20/2006		52,736							52,736	52,736			
122866	SAN ANTONIO	TX		08/25/2006		23,158							23,158	23,158			
122870	VENTURA	CA		11/20/2006		39,709		13			13		39,723	39,723			
122873	SAN JOSE	CA		09/27/2006		6,941							6,941	6,941			
122876	SEATTLE	WA		11/17/2006		111,456							111,456	111,456			
122878	BRAINTREE	MA		11/20/2006		10,808							10,808	10,808			
122879	BRAINTREE	MA		11/20/2006		14,791							14,791	14,791			
122880	BRAINTREE	MA		11/20/2006		25,534							25,534	25,534			
122881	BRAINTREE	MA		11/20/2006		15,037							15,037	15,037			
122882	BRAINTREE	MA		11/20/2006		10,327							10,327	10,327			
122890	WOOD DALE	IL		10/26/2006		69,872		71			71		69,943	69,943			
122891	SPRING VALLEY	CA		12/28/2006		88,291							88,291	88,291			
122896	HONOLULU	HI		01/25/2007		174,609							174,609	174,609			
122897	HONOLULU	HI		01/10/2007		87,946							87,946	87,946			
122899	CORONA	CA		12/06/2006		38,587							38,587	38,587			
122902	MESA	AZ		12/07/2006		48,477			9,458	(1,120)	(10,578)		37,900	37,900			
122913	LOS ANGELES	CA		01/25/2007		201,711		21			21		201,732	201,732			
122914	SPARKS	NV		12/19/2006		77,008							77,008	77,008			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122917	KENOSHA	WI		02/07/2007		38,412							38,412	38,412			
122919	LA MIRADA	CA		12/28/2006		32,939							32,939	32,939			
122921	EAST LONGMEADOW	MA		03/29/2007		18,627							18,627	18,627			
122925	SAN DIEGO	CA		02/16/2007		39,926							39,926	39,926			
122929	HIGHLANDS RANCH	CO		02/16/2007		50,216		128			128		50,344	50,344			
122934	SHIRLEY	NY		02/28/2007		8,295							8,295	8,295			
122944	SAN DIEGO	CA		03/15/2007		33,088							33,088	33,088			
122947	HOUSTON	TX		03/30/2007		88,711							88,711	88,711			
122949	LAKE OSWEGO	OR		04/26/2007		25,933							25,933	25,933			
122952	PORTLAND	ME		03/06/2007		32,103							32,103	32,103			
122953	MURRIETA	CA		04/26/2007		14,601							14,601	14,601			
122954	CERRITOS	CA		04/26/2007		21,399		7			7		21,406	21,406			
122956	WINSTON-SALEM	NC		04/13/2007		241,915							241,915	241,915			
122959	NEW YORK	NY		07/19/2007		591		4		(45)	(41)		550	550			
122961	BOCA RATON	FL		05/24/2007		25,716				(349)	(349)		25,367	25,367			
122962	VIRGINIA BEACH	VA		04/30/2007		8,979							8,979	8,979			
122964	MINNEAPOLIS	MN		04/09/2007		21,944		6			6		21,949	21,949			
122970	BRENTWOOD	NY		05/23/2007		189,398							189,398	189,398			
122972	SAN DIEGO	CA		05/21/2007		33,467							33,467	33,467			
122974	PARAMOUNT	CA		04/14/2008		72,806							72,806	72,806			
122975	HAWAIIAN GARDENS	CA		05/30/2007		12,647							12,647	12,647			
122978	CLEVELAND	OH		05/01/2007		26,462							26,462	26,462			
122979	PENSACOLA	FL		06/27/2007		59,951							59,951	59,951			
122980	DALLAS	TX		04/20/2007		17,058							17,058	17,058			
122981	BRENTWOOD	NY		05/23/2007		78,138							78,138	78,138			
122983	NAPERVILLE	IL		06/13/2007		56,073		(246)			(246)		55,827	55,827			
122984	PORTLAND	OR		06/26/2007		29,009							29,009	29,009			
122998	SAN DIEGO	CA		05/15/2007		17,294							17,294	17,294			
123000	NEWTOWN SQUARE	PA		06/20/2007		23,522		47			47		23,569	23,569			
123008	NASHVILLE	TN		04/01/2008		21,291							21,291	21,291			
123010	THORNWOOD	NY		08/27/2007		86,614		(342)			(342)		86,272	86,272			
123011	EAST HANOVER	NJ		10/01/2007		21,010		39			39		21,049	21,049			
123012	DENVER	CO		07/31/2007		29,887							29,887	29,887			
123016	COLUMBUS	OH		09/28/2007		10,494							10,494	10,494			
123017	COLUMBUS	OH		09/28/2007		21,516							21,516	21,516			
123018	SAN DIEGO	CA		08/08/2007		40,968							40,968	40,968			
123019	SIMI VALLEY	CA		06/28/2007		26,310							26,310	26,310			
123023	AURORA	CO		07/19/2007		7,669		6			6		7,675	7,675			
123024	DENVER	CO		07/19/2007		5,870		5			5		5,875	5,875			
123025	AURORA	CO		07/19/2007		19,280		9			9		19,289	19,289			
123027	MADISON	WI		08/08/2007		46,010							46,010	46,010			
123029	DARIEN	CT		06/29/2007		21,729							21,729	21,729			
123031	HAWTHORNE	CA		06/28/2007		80,177		(10)			(10)		80,167	80,167			
123043	BRANCHBURG	NJ		10/25/2007		22,729							22,729	22,729			
123044	WHITSETT	NC		08/27/2007		245,454							245,454	245,454			
123051	DENVER	CO		06/27/2007		14,049							14,049	14,049			
123052	DENVER	CO		06/27/2007		161,422							161,422	161,422			
123053	DENVER	CO		06/27/2007		14,457							14,457	14,457			
123054	BLAINE	MN		12/21/2007		36,940							36,940	36,940			
123065	BALTIMORE	MD		09/25/2007		70,537							70,537	70,537			
123067	MATAWAN	NJ		09/27/2007		21,577							21,577	21,577			
123068	WEYMOUTH	MA		10/12/2007		11,432							11,432	11,432			
123069	QUINCY	MA		10/12/2007		6,560							6,560	6,560			
123070	BIRMINGHAM	AL		10/02/2007		71,456							71,456	71,456			
123073	PASADENA	CA		10/09/2007		116,669		(201)			(201)		116,468	116,468			
123074	CITY OF INDUSTRY	CA		09/12/2007		76,017		(128)			(128)		75,889	75,889			
123081	RALEIGH	NC		11/06/2007		45,370							45,370	45,370			
123082	HIGH POINT	NC		12/07/2007		37,800							37,800	37,800			
123084	SHREWSBURY	NJ		09/26/2007		192,566		(433)			(433)		192,133	192,133			
123089	ANNAPOLIS	MD		12/26/2007		24,720							24,720	24,720			
123090	CAMBRIDGE	MA		10/18/2007		21,804							21,804	21,804			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123094	SAN YSIDRO	CA		10/24/2007		28,765				(805)	(805)		27,960	27,960			
123097	VALLEY VIEW	OH		01/22/2008		36,471							36,471	36,471			
123104	SANDY	UT		11/20/2007		73,517							73,517	73,517			
123105	TEMPE	AZ		10/24/2007		23,752							23,752	23,752			
123107	SAN ANTONIO	TX		10/18/2007		62,899							62,899	62,899			
123108	EVERETT	WA		12/03/2007		23,202							23,202	23,202			
123115	IRVINE	CA		12/20/2007		108,636							108,636	108,636			
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		15,449							15,449	15,449			
123118	MIRA LOMA	CA		12/12/2007		22,580							22,580	22,580			
123121	NEW BRAUNFELS	TX		12/21/2007		38,303							38,303	38,303			
123122	NEW BRAUNFELS	TX		12/21/2007		37,834							37,834	37,834			
123124	BUFFALO GROVE	IL		11/15/2007		7,441		(14)			(14)		7,427	7,427			
123125	PHILADELPHIA	PA		12/17/2007		126,896							126,896	126,896			
123126	MEDFORD	MA		12/07/2007		33,534							33,534	33,534			
123127	NEW WINDSOR	NY		03/17/2008		9,187							9,187	9,187			
123128	LENEXA	KS		01/15/2008		52,874		24			24		52,898	52,898			
123129	SAN FRANCISCO	CA		12/10/2007		49,271							49,271	49,271			
123130	OGDEN	UT		03/13/2008		116,623							116,623	116,623			
123133	VISTA	CA		01/24/2008		58,758		(4)			(4)		58,754	58,754			
123136	HOCKESSIN	DE		02/11/2008		85,363							85,363	85,363			
123137	RIVERSIDE	CA		01/10/2008		12,212							12,212	12,212			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		33,516							33,516	33,516			
123139	TAMPA	FL		01/15/2008		78,544							78,544	78,544			
123140	PACOINA	CA		01/24/2008		18,186							18,186	18,186			
123141	BRANCHBURG	NJ		02/05/2008		48,951							48,951	48,951			
123142	SAN JOSE	CA		12/03/2007		41,541							41,541	41,541			
123143	HOCKESSIN	DE		04/10/2008		15,161							15,161	15,161			
123145	BOSTON	MA		02/14/2008		186,610							186,610	186,610			
123146	LAYTON	UT		02/22/2008		37,488							37,488	37,488			
123151	SHREWSBURY	NJ		02/13/2008		42,555							42,555	42,555			
123154	SAN MARCOS	CA		03/19/2008		17,417							17,417	17,417			
123158	SALT LAKE CITY	UT		04/01/2008		16,764							16,764	16,764			
123161	PHILADELPHIA	PA		03/31/2008		33,701							33,701	33,701			
123164	PALM HARBOR	FL		03/24/2008		11,057							11,057	11,057			
123169	ALEXANDRIA CITY	VA		03/31/2008		43,174							43,174	43,174			
123171	HOUSTON	TX		03/31/2008		55,216							55,216	55,216			
123173	WARMINSTER	PA		06/03/2008		17,359							17,359	17,359			
123174	BOUND BROOK	NJ		06/18/2008		33,711							33,711	33,711			
123178	TOWSON	MD		06/26/2008		126,981							126,981	126,981			
123184	WOODLAWN	MD		05/30/2008		23,797							23,797	23,797			
123189	SANTA CLARA	CA		08/29/2008		30,473							30,473	30,473			
123192	MORAINE	OH		06/01/2009		10,229							10,229	10,229			
123195	BROOKHAVEN	NY		12/11/2009		59,232							59,232	59,232			
123196	WALLINGFORD	CT		11/20/2009		63,985							63,985	63,985			
123197	JOLIET	IL		12/30/2009		262,823		(298)			(298)		262,526	262,526			
123199	ARLINGTON	TX		01/29/2010		57,843							57,843	57,843			
123200	PLANO	TX		01/27/2010		36,303							36,303	36,303			
123201	SAN JOSE	CA		05/19/2010		26,532							26,532	26,532			
123204	BLUFFTON	SC		05/04/2010		23,202							23,201	23,201			
123205	LAKEWOOD	WA		05/04/2010		90,174							90,174	90,174			
123206	TOWSON	MD		05/04/2010		27,397							27,396	27,396			
123209	DARIEN	IL		05/04/2010		39,837		(1)			(1)		39,836	39,836			
123210	WINTER SPRINGS	FL		05/04/2010		9,754		(3)			(3)		9,751	9,751			
123213	NORTHBROOK	IL		04/30/2010		286,149		(34)			(34)		286,115	286,115			
123215	ONTARIO	CA		06/02/2011		113,553		27		(536)	(510)		113,044	113,044			
123216	GOLETA	CA		07/29/2010		28,459							28,459	28,459			
123219	CAMARILLO	CA		09/30/2010		217,032							217,032	217,032			
123224	HARTSDALE	NY		07/28/2010		39,086							39,086	39,086			
123229	HAMPTON	VA		10/13/2010		23,267							23,267	23,267			
123230	SECAUCUS	NJ		10/07/2010		29,547							29,547	29,547			
123231	MIAMI	FL		09/23/2010		234,251							234,251	234,251			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123232	DENVER	CO		11/01/2010		95,773							95,773	95,773			
123233	DENVER	CO		11/01/2010		104,203							104,203	104,203			
123234	MACUNGIE	PA		10/26/2010		14,126							14,126	14,126			
123236	PORTLAND	OR		09/15/2010		85,049		9			9		85,058	85,058			
123237	SEATTLE	WA		09/15/2010		73,861		8			8		73,869	73,869			
123238	JERSEY CITY	NJ		12/01/2010		197,253							197,253	197,253			
123239	PHOENIX	AZ		11/04/2010		22,065			7,010		(7,010)		15,055	15,055			
123242	RICHMOND HEIGHTS	MO		11/23/2010		60,444							60,444	60,444			
123244	MADECONIA	OH		01/28/2011		97,356		(32)			(32)		97,324	97,324			
123247	LAKEWOOD	CA		11/24/2010		31,058							31,058	31,058			
123248	WINSTON SALEM	NC		12/15/2010		85,731							85,731	85,731			
123249	DES PLAINES	IL		02/24/2011		104,501							104,501	104,501			
123250	MENDOTA HEIGHTS	MN		03/01/2011		58,467							58,467	58,467			
123251	MENDOTA	MN		03/01/2011		27,369							27,369	27,369			
123256	VARIOUS	NJ		06/01/2011		181,419		74		9,514	9,588		191,007	191,007			
123257	AUSTIN	TX		06/01/2011		42,218							42,218	42,218			
123258	SAN ANTONIO	TX		06/20/2011		35,068							35,068	35,068			
123259	PITTSBURGH	PA		04/01/2011		68,257		8		(427)	(418)		67,839	67,839			
123261	GLENVIEW	IL		05/19/2011		23,746							23,746	23,746			
123262	WYCKOFF	NJ		05/25/2011		101,345							101,345	101,345			
123267	MACON	GA		05/04/2011		14,072							14,072	14,072			
123268	KATY	TX		06/28/2011		39,009							39,009	39,009			
123280	DANA POINT	CA		07/22/2011		10,448							10,448	10,448			
123281	WESTERVILLE	OH		05/02/2011		65,660							65,660	65,660			
123282	SUNNYVALE	CA		06/06/2011		40,043							40,043	40,043			
123283	MOUNTAIN VIEW	CA		06/06/2011		38,007							38,007	38,007			
123287	FAIRFIELD	OH		04/29/2011		68,790							68,790	68,790			
123288	LOS ANGELES	CA		06/13/2011		32,390							32,390	32,390			
123290	OAK BROOK	IL		06/30/2011		82,215		(12)			(12)		82,203	82,203			
123292	CHULA VISTA	CA		07/14/2011		8,983				16	16		9,000	9,000			
123293	HOPKINS	MN		06/29/2011		21,951							21,951	21,951			
123294	WOODBURY	NY		07/01/2011		15,128							15,128	15,128			
123298	DEVON	PA		06/29/2011		28,863		2			2		28,864	28,864			
123317	SAN JOSE	CA		08/01/2011		4,978							4,978	4,978			
123318	INDIANAPOLIS	IN		07/13/2011		13,893							13,893	13,893			
123331	ALPHARETTA	GA		07/29/2011		16,341							16,341	16,341			
325005	GREENSBORO	NC		12/07/1998		48,221		(13)			(13)		48,208	48,208			
500002	GLENDALE	CA		11/17/2005		185,695		(467)			(467)		185,227	185,227			
500007	HONOLULU	HI		12/20/2006		129,643		175			175		129,818	129,818			
550005	NEW YORK	NY		06/29/2007		80,338							80,338	80,338			
0299999. Mortgages with partial repayments						27,687,322		(5,278)	134,927	(1,017)	(141,222)		27,546,099	27,546,099			
122997	MORRISTOWN	NJ		06/04/2007		6,767,916							6,767,916	6,767,916			
0499999. Mortgages transferred						6,767,916							6,767,916	6,767,916			
0599999 - Totals						216,618,225		36,863	134,927	(1,017)	(99,082)		216,519,143	219,374,944		2,855,801	2,855,801

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	RP5A	05/01/2009	2		79			5.000
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP5U	10/21/2008	2		2,730,641		22,696,416	6.890
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									2,730,720		22,696,416	XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners		09/30/2008	3		719,740		7,915,095	0.730
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		28,958			2.340
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		09/30/2008	3		598,863		2,297,854	1.790
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management		09/30/2008	3		261,153			0.260
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		1,110,932		11,431,393	0.150
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		05/05/2009	3		7,845			2.700
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BR	Axxon Group		08/11/2011	3	1,046,853			7,234,785	2.800
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		09/30/2008	3		97,417			0.070
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		05/11/2009	3		57,221		682,608	0.070
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait		09/30/2008			2,530,713		3,484,373	4.060
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008	3		159,503		6,610,851	2.210
000000-00-0	DB SECONDARY OPPORTUNITIES FUND II	London	EG	LEONARDO SEC OPPS II		08/24/2011		3,780,405			3,719,595	2.000
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO		09/30/2008	3		217,318			0.540
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		12/31/2008	3		2,944			4.620
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		05/11/2009	3		42,435			0.850
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/31/2008	3		190,583			0.290
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		09/30/2008	3		754,270		4,258,275	4.070
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners		09/30/2008	3		844,166		3,528,366	6.570
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008	3		307,000		6,467,872	0.600
000000-00-0	GTCR FUND X	Chicago	IL	GTCR Golder Rauner		07/18/2011	3	145,962	2,299,207		18,490,793	0.600
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3		57,503			3.320
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		09/30/2008	3		939,831		3,727,860	2.490
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners		07/01/2003			24,949			0.500
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners		01/31/2011			694,794		10,101,227	0.250
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partners		09/30/2008	3		5,745			2.600
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners		08/05/2009	3		960,025		14,119,748	2.160
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO		09/30/2008	3		10,690		2,269,426	0.660
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		12/31/2008			117,004			2.340
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Global		09/30/2008			1,058,334		1,641,673	0.300
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne		12/31/2008	2		153,846			4.400
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008	3		55,952		4,288,155	0.270
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners		09/30/2008			356,206			2.600
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners		09/30/2008	3		396,000			0.740
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		62,180		10,399,939	1.020
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008	3		701,912		8,468,017	0.520
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		9,219			2.670
000000-00-0	ONCAP III	Toronto	ON	Onex Partners		07/08/2011		914,799			7,177,113	1.200
000000-00-0	ORCHID ASIA V	Grand Cayman	KY	Orchid Asia Group		07/22/2011		341,823			9,164,544	1.480
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BR	Patria Investimentos		08/29/2011		642,137			12,972,246	1.100
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria Investimentos		10/16/2008			797,025		4,475,072	1.760
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group		05/05/2009	3		668,518			3.910
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners		03/14/2011			114,158		1,419,317	1.140
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners		09/30/2008	3		1,602,396		5,352,973	0.220
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group		05/11/2009	2		51,352			1.940
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital Group		10/16/2008	2		605,892		9,259,453	4.640
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008	3		1,044		4,481,192	1.450
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		01/29/2009	3		10,020		8,645,821	2.210
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3	637,626			10,324,058	2.200
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		09/30/2008	3		500,861		7,004,493	0.170
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		09/30/2008			1,534,570		4,544,549	1.460
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		09/30/2008	3		90,097		8,169,243	0.880
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		04/30/2007	3		319,182		7,149,266	0.380
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		09/30/2008	3		183,918		1,690,047	0.080
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		05/22/2008	3		1,280,595		9,895,346	0.120
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners		09/30/2008	3		827,120		3,842,087	0.690
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner		11/04/2008	3		588,384		4,320,124	1.840
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners		02/17/2006			107,250			0.990
000000-00-0	WCAS XI	New York	NY	Welsh Carson Anderson		02/13/2009	3		1,251,227		13,745,114	0.390
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		09/30/2008			646,000		6,233,900	0.220
1599999. Joint Venture Interests - Common Stock - Unaffiliated								7,509,604	27,014,068		271,003,863	XXX
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Parrners		05/01/2009	3		161,789			5.990

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LU	CMP Capital Management		05/17/2011			92,802		17,146,417	6.500
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		12/31/2008	3		3,465			33.430
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		09/30/2008			35,108			7.020
02014@-10-8	ALLSTATE DISTRIBUTORS LLC	DOVER	DE	ALLSTATE DISTRIBUTORS		01/01/2007			134,903			100.000
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	DIRECT		06/30/2008			6,767,915			100.000
02001@-AH-6	ALLSTATE FINANCE COMPANY	DOVER	DE	ALLSTATE LIFE INSURANCE COMPANY		08/19/2010			42,100,000			100.000
1699999. Joint Venture Interests - Common Stock - Affiliated									49,295,982		17,146,417	XXX
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	Beacon Capital Partners		02/15/2011			630,000		19,530,000	1.340
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	Beacon Capital Partners		09/30/2008			1,200,000			0.590
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		09/30/2007			782,291			0.350
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			1,885,051			0.270
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			2,869,557		18,766,302	0.560
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		03/31/2009			589,000		13,083,500	2.990
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			1,525,266			0.950
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/28/2009			1,317,650		6,325,265	1.210
1799999. Joint Venture Interests - Real Estate - Unaffiliated									10,798,815		57,705,067	XXX
000000-00-0	EIG ENERGY FUND XV	Houston	TX	EIG Alternative Inv		03/07/2011	2		203,317		11,554,200	0.500
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	Houston	TX	EnerVest Management		12/31/2008	3		111,789			4.250
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	Houston	TX	ENERVEST MGMT PARTNERS		12/27/2010	3		286,608		14,337,743	1.150
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital		09/30/2008	2		781,402		11,971,280	4.850
1999999. Joint Venture Interests - Other - Unaffiliated									1,383,116		37,863,223	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 EQU NATL 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			10,158,361	11.910
3299999. Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated								42,468,140			38,158,361	XXX
000000-00-0	MOGA TAX CREDIT FUND II	New York	NY	MORGAN STANLEY		12/05/2006			60,132			6.000
3499999. State Low Income Housing Tax Credit - Affiliated									60,132			XXX
3999999. Total - Unaffiliated								7,509,604	41,926,719		389,268,569	XXX
4099999. Total - Affiliated								42,468,140	49,356,114		55,304,778	XXX
4199999 - Totals								49,977,744	91,282,833		444,573,347	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
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III Capital Partners	12/31/2007	09/29/2011	657,515	(6,455)				(6,455)		651,060	651,060				
000000-00-0	H/2 SPECIAL OPPORTUNITIES	Stamford	CT	H/2 Secured Credit Partners	05/11/2009	08/15/2011	(422,335)	(32,643)				(32,643)		(454,978)	(454,978)				34,644
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	Miami	FL	DIRECT	01/01/2008	09/10/2011	33,012							33,012	33,012				482
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							268,193	(39,098)				(39,098)		229,094	229,094				35,126
000000-00-0	HILLENBRAND GLOBAL MORTGAGE FUND I LP	Chicago	IL	Hillenbrand Global	09/30/2008	08/02/2011	1,052,632							1,052,632	1,052,632				
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							1,052,632							1,052,632	1,052,632				
05558#-10-1	BHC INTERIM FUNDING II	New York	NY	BHC Interim Funding	09/30/2008	09/30/2011	338,790	11,204			936	12,141		350,930	350,930				(10,623)
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	05/01/2009	08/23/2011	3,150,913	60,565			30,918	91,482		3,242,395	3,242,395				79,104
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	10/21/2008	08/26/2011	1,176,108	7,077				7,077		1,183,185	1,183,185				17,760
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							4,665,811	78,846			31,854	110,700		4,776,511	4,776,511				86,240

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	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners	09/30/2008	09/15/2011	83,942							83,942	83,942				
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	05/11/2009	09/09/2011	1,067,924	18,151			6,337	24,489		1,092,412	1,092,412				31,085
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	09/29/2011	38,208	129			150	279		38,487	38,487				(140)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	09/30/2008	09/28/2011	(148,836)	876			769	1,645		(147,191)	(147,191)				1,322
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	09/30/2008	09/23/2011	210,757							210,757	210,757				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	09/29/2011	239,138	4,646			1,805	6,452		245,590	245,590				
000000-00-0	CENTERLINE HIGH YIELD CMBS FUND II	New York	NY	C III Capital Partners	05/31/2009	07/18/2011									63		63	63	
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	05/11/2009	09/30/2011	(20,317)	1,820				1,820		(18,497)	(18,497)				88
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	05/05/2009	09/30/2011	1,066	31			9	40	27	1,133	1,133				
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	09/30/2008	09/16/2011	858,037				7,093	7,093		865,130	865,130				
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	09/30/2008	09/29/2011	111,903	990				990		112,893	112,893				4,113
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	09/30/2008	08/05/2011	106,617	11,267				11,267		117,884	117,884				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	05/11/2009	08/05/2011	78,589							78,589	78,589				
000000-00-0	BRAIT IV LP	Johannesburg	SF	Brait	09/30/2008	07/20/2011	4,090,433	(7,342)				(7,342)		4,083,091	4,083,091				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	09/30/2008	08/11/2011	338,046	(12,029)				(12,029)		326,017	326,017				(2,283)
000000-00-0	DOUGHTY HANSON & CO V	London	EG	DOUGHTY HANSON & CO	09/30/2008	07/13/2011	1,528,665	(36,843)				(36,843)	35,250	1,527,072	1,518,980	(8,092)		(8,092)	
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	12/31/2008	08/10/2011	1,640,647	64,622			1,643	66,265		1,706,912	1,706,912				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/31/2008	09/16/2011	4,029,780	1,591,648				1,591,648	134,326	5,755,753	5,497,309	(258,444)		(258,444)	
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	09/30/2008	09/30/2011	1,648,533	111,311			28,847	140,158		1,788,691	1,788,691				
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners	09/30/2008	08/16/2011	72,619	4,920				4,920		77,539	77,539				729
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	05/11/2009	09/02/2011	4,073,990	154,520				154,520		4,228,510	4,228,510				(12,290)
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner	12/31/2007	09/29/2011	475,749	12,358				12,358		488,107	488,107				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	09/30/2011	4,474	497				497		4,971	4,971				(3)
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	09/30/2008	08/24/2011	912,091	32,257			6,082	38,339		950,430	950,430				4,687
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners	09/30/2008	09/30/2011	(122,720)	(3,147)			262	(2,885)		(125,605)	(125,605)				2,397
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	07/01/2003	09/30/2011	318,656				31	31		318,687	318,687				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	01/31/2011	09/30/2011		47,367			6,107	53,474		1,863,033	1,863,033				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partners	09/30/2008	09/30/2011	15,838	(17)			37	20		15,858	15,858				(37)
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	Lincolnshire Partners	08/05/2009	09/28/2011	72,659	(1,927)			4,220	2,293		74,952	74,952				
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY CO	09/30/2008	08/15/2011	1,416,970	67,233			6,254	73,488		1,490,458	1,490,458				10,839
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	12/31/2008	09/30/2011	(55,734)	(2,393)			9	(2,384)		(58,118)	(58,118)				3,539
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	09/30/2011	(4,083)	(323)				(323)		(4,406)	(4,406)				1
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Global	09/30/2008	08/05/2011	308,331							308,331	308,331				
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	12/31/2008	09/08/2011	1,105,779	(66,484)				(66,484)		1,039,295	1,039,295				203,283
000000-00-0	MT HOLDINGS LLC	New York	NY	Hancock Partners	03/02/2007	09/13/2011									14,542		14,542	14,542	
000000-00-0	OAK HILL SPECIAL OPPORTUNITY FUND	Stamford	CT	Oak Hill Partners	09/30/2008	07/07/2011	125	(25)				(25)		100	100				23
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	09/30/2008	09/08/2011	4,130,550	399,551				399,551		4,530,101	4,530,101				28,085
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	07/08/2011	5,496,831	844,874			22,583	867,457		6,364,288	6,364,288				(16,281)
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria Investimentos	10/16/2008	09/30/2011	42,816	1,180				1,180		43,996	43,996				(401)
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	12/31/2008	09/29/2011	417,523	13,199				13,199		430,722	430,722				4,452
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	05/05/2009	08/01/2011	485,713	45,002				45,002	12,553	543,269	550,873	7,604		7,604	
000000-00-0	LEXINGTON PE II PROJECT CARRICK CO-INVEST	New York	NY	Lexington Partners	03/14/2011	09/29/2011								432,474	432,474				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	09/30/2008	09/27/2011	126,838	5,382			1,501	6,883		133,721	133,721				2,089
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	05/11/2009	09/27/2011	758,014	73,374			3,360	76,733		834,748	834,748				(11,651)
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital Group	10/16/2008	08/12/2011	(96,283)	481			559	1,040		(95,243)	(95,243)				2,145
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	09/30/2008	09/30/2011	(591,933)	(20,973)				(20,973)		(612,906)	(612,906)				23,984
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	09/30/2007	08/29/2011	101,908	15,508				15,508		117,416	117,416				3,145
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	01/29/2009	09/30/2011	9,454	566				566		10,020	10,020				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	09/30/2008	09/29/2011	465,321	147,511			2,581	150,092		615,412	615,412				(19,574)
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	09/30/2011	7,001	334				334		7,335	7,335				(4)
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	07/07/2011	392,518	4,675			5,217	9,892		402,410	402,410				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	09/30/2011	712,437	(37,709)			7,517	(30,192)		682,245	682,245				(95,851)
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	09/30/2008	07/01/2011	219,802	7,231			4,309	11,540		231,342	231,342				4,529
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	05/22/2008	09/30/2011	128,122	1,339			1,212	2,550		130,672	130,672				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	09/30/2008	09/30/2011	(1,116,063)	(254,609)				(254,609)		(1,370,672)	(1,370,672)				287,624
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	Trilantic Capital Partners	09/30/2008	09/16/2011	(258,802)	26,268				26,268		(232,535)	(232,535)				29,207
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner	11/04/2008	09/29/2011	589,242	58,014			4,348	62,362		651,604	651,604				(13,112)
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	09/29/2011	2,147,151	18,749				18,749		2,165,900	2,165,900				20,792

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	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	08/24/2011	(826,323)	28,265				28,265		(798,058)	(798,058)				46,629
1599999. Joint Venture Interests - Common Stock - Unaffiliated							37,839,711	3,372,326			122,842	3,495,168	182,155	43,759,066	43,514,739	(258,932)	14,605	(244,327)	543,156
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Parrners	05/01/2009	08/26/2011	(390,666)	(22,427)			1,104	(21,323)	(12,484)	(424,473)	(406,374)	18,099		18,099	14,229
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P.	Los Angeles	CA	Caltius Capital	12/31/2008	09/30/2011	(9,450)	(2,235)				(2,235)		(11,685)	(11,685)				906
000000-00-0	CRESCENT MACH I LIMITED PARTNERSHIP	Dallas	TX	CRESCENT/MACH I	05/15/2002	07/01/2011	78,700	4,633				4,633		83,333	83,333				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	12/31/2008	08/10/2011	1,424,719	53,527			1,765	55,292	9,105	1,489,116	1,680,818	191,702		191,702	
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	09/30/2008	09/30/2011	(386,854)	(21,879)				(21,879)		(408,733)	(408,733)				20,992
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	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 Advisors	12/31/2008	09/06/2011	113,293	6,707				6,707		120,000	120,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							1,021,936	23,448			2,870	26,318	(3,380)	1,044,874	1,254,675	209,801		209,801	42,799
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partners	09/30/2008	09/29/2011	433,333							433,333	433,333				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group	09/30/2007	09/15/2011	361,740				1,870	1,870		363,610	363,610				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	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	12/31/2008	09/30/2011	(378,455)	(52,491)				(52,491)		(430,946)	(430,946)				69,224
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties	03/31/2009	09/09/2011	27,979	920				920		28,898	28,898				122
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CB Richard Ellis	09/30/2008	07/18/2011	103,326	3,065			698	3,763		107,089	107,089				
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital	09/30/2008	07/07/2011	22,423	(825)				(825)		21,599	21,599				
000000-00-0	JER FUND III	McLean	VA	JER Partners	12/31/2008	09/30/2011	27,245	(2,233)				(2,233)		25,012	25,012				(129)
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	12/31/2008	07/18/2011	(1,364)	5			5	10		(1,354)	(1,354)				6
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	09/30/2008	09/28/2011	364,483	(1,950)				(1,950)		362,533	362,533				
000000-00-0	SILVERPEAK LEGACY PARTNERS II (LEHMAN BROTHERS REAL ESTATE PARTNERS II) LP	New York	NY	Silverpeak Real Estate	09/30/2008	09/12/2011	680,088				4,723	4,723		684,811	684,811				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	Morgan Stanley RE	01/23/1995	09/16/2011	72,223							72,223	72,223				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	09/30/2011	5,891,232	680,567			24,456	705,023		6,596,255	6,596,255				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	09/30/2007	09/30/2011	138,346	3,894			1,187	5,081		143,427	143,427				(4,838)
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/28/2009	08/31/2011	1,052,968	43,333			10,709	54,042		1,107,010	1,107,010				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							9,925,547	674,285			50,540	724,825		10,650,372	10,650,372				64,385
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	Houston	TX	EnerVest Management	12/31/2008	09/30/2011	311,970	12,469			1,800	14,269		326,239	326,239				9,109
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	Houston	TX	ENERVEST MGMT PARTNERS	12/27/2010	09/30/2011	30,453	276			795	1,071		31,524	31,524				
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital	09/30/2008	09/21/2011	1,286,026							1,286,026	1,286,026				
1999999. Joint Venture Interests - Other - Unaffiliated							1,628,449	12,745			2,595	15,340		1,643,789	1,643,789				9,109
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	Nellis	NV	MMA RENEWABLE VENTURE	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	CSFB GEORGIA STATE FUND I, LLC	New York	NY	CSFB	12/12/2006	09/01/2011	50,155		(655)			(655)		49,500	49,500				
3699999. All Other Low Income Housing Tax Credit - Affiliated							50,155		(655)			(655)		49,500	49,500				
00935Q-10-2	US AIRWAYS	Wilmington	DE	EXCHANGE	07/30/2003	09/13/2011									41,671		41,671	41,671	
00935S-10-8	US AIRWAYS	Wilmington	DE	EXCHANGE	07/30/2003	09/13/2011									27,944		27,944	27,944	
00935T-10-6	US AIRWAYS	Wilmington	DE	EXCHANGE	07/30/2003	09/13/2011									61,210		61,210	61,210	
3799999. Any Other Class of Assets - Unaffiliated															130,825		130,825	130,825	
3999999. Total - Unaffiliated							54,327,709	4,099,103			207,831	4,306,934	182,155	61,058,832	60,945,329	(258,932)	145,429	(113,503)	738,016
4099999. Total - Affiliated							2,240,032	25,870	(655)		2,870	28,085	(3,380)	2,264,737	2,474,539	209,801		209,801	42,799
4199999 - Totals							56,567,742	4,124,973	(655)		210,701	4,335,019	178,775	63,323,569	63,419,867	(49,131)	145,429	96,298	780,815

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)
46513E-FG-2	AID-ISRAEL	F	08/01/2011	MF GLOBAL INC		14,548,000	12,500,000	259,722	1
31771K-AA-5	FICO STRIP PRINC		07/19/2011	HSBC SECURITIES, INC.		19,848,259	25,350,000		1FE
37186L-AA-9	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		08/04/2011	CREDIT SUISSE		62,000,000	62,000,000		1FE
76116E-GT-1	RESOLUTION TR		07/20/2011	BARCLAYS BANK		3,782,600	5,000,000		1
76116F-AG-2	RFCO STRIP PRINC		07/15/2011	BARCLAYS BANK		19,514,520	27,000,000		1
880591-CU-4	TENN VALLEY AUTHORITY		09/01/2011	MORGAN STANLEY DEAN WITTER		6,326,550	5,000,000	66,840	1
880591-EA-6	TENN VALLEY AUTHORITY		09/02/2011	GOLDMAN, SACHS & CO.		12,160,330	10,000,000	76,389	1
880591-EH-1	TENN VALLEY AUTHORITY		08/16/2011	MORGAN STANLEY DEAN WITTER		17,461,650	15,000,000	332,500	1
880591-EL-2	TENN VALLEY AUTHORITY		08/16/2011	MORGAN STANLEY DEAN WITTER		11,018,800	10,000,000	2,153	1
0599999. Bonds - U.S. Governments						166,660,709	171,850,000	737,604	XXX
110709-BN-1	BRITISH COLUMBIA PROV OF	A	09/15/2011	Various		59,989,800	60,000,000		1FE
219868-BL-9	CORP ANDINA DE FOMENTO	F	09/06/2011	BARCLAYS BANK		2,219,000	2,000,000	18,208	1FE
302154-BA-6	EXPORT-IMPORT BK KOREA	F	09/08/2011	HSBC SECURITIES, INC.		4,972,800	5,000,000		1FE
105756-BS-8	FED REPUBLIC OF BRAZIL	F	07/07/2011	GOLDMAN SACHS INTERNATIONAL		2,106,960	2,000,000	46,583	2FE
748149-AF-8	PROVINCE OF QUEBEC	A	09/07/2011	Various		44,884,000	45,000,000	30,174	1FE
168863-AW-8	REPUBLIC OF CHILE	F	09/08/2011	Various		19,837,150	20,000,000		1FE
195325-BN-4	REPUBLIC OF COLOMBIA	F	09/15/2011	Various		20,574,950	20,000,000	99,653	2FE
74727P-AK-7	STATE OF QATAR	F	09/01/2011	BARCLAYS BANK		7,901,250	7,000,000	47,979	1FE
1099999. Bonds - All Other Governments						162,485,910	161,000,000	242,597	XXX
517840-2R-4	LAS VEGAS VY WTR DIST TAXABLE - REF SERB		09/29/2011	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000		1FE
517840-2S-2	LAS VEGAS VY WTR DIST TAXABLE - REF SERB		09/29/2011	J. P. MORGAN SECURITIES, INC.		5,000,000	5,000,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						10,000,000	10,000,000		XXX
002824-AW-0	ABBOTT LABORATORIES		08/11/2011	Various		22,015,050	20,000,000	171,875	1FE
991335-9A-0	ACADEMY LTD TERM LOAN B		08/08/2011	J. P. MORGAN SECURITIES, INC.		1,500,000	1,500,000		4FE
00485C-AK-3	ACOSTA INC TERM B LOAN		06/29/2011	BANK OF AMERICA		2,005,000	2,000,000		4FE
001192-AJ-2	AGL CAPITAL CORP		09/15/2011	GOLDMAN, SACHS & CO.		14,772,450	15,000,000		2FE
010392-FC-7	ALABAMA POWER CO		08/05/2011	J. P. MORGAN SECURITIES, INC.		8,535,039	8,241,000	99,665	1FE
01449H-AD-1	ALERE TERM LOAN B		08/18/2011	JEFFERIES & COMPANY, INC.		2,985,000	3,000,000		3FE
018804-AP-9	ALLIANT TECHSYSTEMS INC		07/08/2011	OPPENHEIMER & CO. INC		1,048,750	1,000,000	22,535	3FE
00164Y-AD-9	AMC NETWORKS, INC. - TERM LOAN B		07/19/2011	J. P. MORGAN SECURITIES, INC.		995,000	1,000,000		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		14,987,550	15,000,000		1FE
030981-AG-9	AMERIGAS PART/FIN CORP		07/27/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,500,000	2,500,000		3FE
031652-BC-3	AMKOR TECHNOLOGIES INC		09/19/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,005,000	1,000,000	28,885	3FE
037411-AX-3	APACHE CORP		08/11/2011	Various		20,832,300	20,000,000	26,181	1FE
039483-BD-3	ARCHER DANIELS		09/26/2011	EXCHANGE		3,229,739	3,780,629		1FE
039686-AA-8	ARDAGH PACKAGING FINANCE	F	09/19/2011	OPPENHEIMER & CO. INC		3,465,000	3,500,000	112,571	3FE
040555-CM-4	ARIZONA PUBLIC SERVICE		08/22/2011	J. P. MORGAN SECURITIES, INC.		14,898,900	15,000,000		2FE
04420T-AS-9	ASHLAND INC TERM B		09/06/2011	SCOTIA CAPITAL MARKETS (USA)		2,992,500	3,000,000		3FE
00206R-AW-2	AT&T INC		08/12/2011	Various		30,135,290	29,000,000	243,539	1FE
00206R-AX-0	AT&T INC		08/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.		10,755,800	10,000,000	127,319	1FE
00206R-AZ-5	AT&T INC		08/15/2011	BARCLAYS BANK		59,823,000	60,000,000		1FE
991334-9A-3	AUTO PARTS HOLDINGS LTD 1ST LIEN TLB		08/10/2011	CREDIT SUISSE		995,000	1,000,000		4FE
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		07/26/2011	WELLS FARGO		995,006	995,006		3FE
053332-AL-6	AUTOZONE INC		08/03/2011	CITIBANK		5,069,600	5,000,000	46,111	2FE
05349U-AP-7	AVAYA, INC TERM LOAN B-3		07/07/2011	BANK OF AMERICA		966,250	1,000,000		4FE
057224-BA-4	BAKER HUGHES INC		08/10/2011	Various		36,989,650	37,000,000		1FE
057458-AC-5	BAKERCORP TERM LOAN B		06/29/2011	DEUTSCHE BANK SECURITIES		2,012,500	2,000,000		4FE
058498-AL-0	BALL CORP		08/24/2011	WELLS FARGO		5,100,000	5,000,000	150,903	3FE
05874G-AA-4	BALLYROCK 2006-2A, CLASS A	F	08/17/2011	GUGGENHEIM CAPITAL MARKETS		18,575,000	20,000,000	10,162	1FE
06406H-BY-4	BANK OF NEW YORK MELLON		09/16/2011	DEUTSCHE BANK SECURITIES		13,590,888	13,600,000		1FE
055381-AQ-0	BE AEROSPACE INC		08/25/2011	BARCLAYS BANK		800,625	750,000	10,448	3FE
081437-AH-8	BEMIS COMPANY INC		09/27/2011	WELLS FARGO BROKERAGE SERVICES		9,935,300	10,000,000		2FE
084664-BQ-3	BERKSHIRE HATHAWAY FIN		08/05/2011	GOLDMAN, SACHS & CO.		21,129,600	20,000,000	59,028	1FE
084670-BC-1	BERKSHIRE HATHAWAY INC		08/10/2011	GOLDMAN, SACHS & CO.		14,998,800	15,000,000		1FE
055451-AH-1	BHP BILLITON FIN USA LTD	F	09/06/2011	ROYAL BANK OF SCOTLAND PLC		6,308,300	5,000,000	142,639	1FE
09624S-AG-0	BLUE MOUNTIAN III, CLASS A1B DUE 2021	F	06/29/2011	Various		(98,481)	(106,900)		1FE
01403*-AB-9	BLUESCOPE STEEL (FINANCE) LTD SER. B SR	F	08/25/2011	VARIOUS		(24,000)			2
097014-AM-6	BOEING CAPITAL CORP		09/07/2011	Various		20,161,750	20,000,000	17,722	1FE
05565Q-BP-2	BP CAPITAL MARKETS PLC	F	08/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		10,917,700	10,000,000	170,000	1FE
10553Y-AD-7	BRASKEM FINANCE LTD	F	08/08/2011	Various		12,137,500	12,000,000	211,153	2FE
111320-AC-1	BROADCOM CORP		07/27/2011	GOLDMAN, SACHS & CO.		16,160,270	16,000,000	83,389	1FE
12189L-AF-8	BURLINGTN NORTH SANTA FE		08/17/2011	CITIBANK		11,970,360	12,000,000		2FE

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12800U-AE-0	CAISSE CENTRALE DESJARDN	A	08/03/2011	MIZUHO INTERNATIONAL PLC		14,973,610	14,750,000	154,178	1FE
13134M-AY-9	CALPINE CORPORATION TERM B-2		07/18/2011	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000		4FE
991331-9A-9	CAPSUGEL HOLDINGS TERM B		08/23/2011	UNION BANK OF SWITZERLAND		497,500	500,000		3FE
141781-AY-0	CARGILL INC		08/09/2011	Various		17,219,252	16,203,000	160,033	1FE
14912L-4X-6	CATERPILLAR FINANCIAL SE		07/26/2011	J. P. MORGAN SECURITIES, INC.		14,965,950	15,000,000		1FE
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		08/26/2011	BARCLAYS BANK		2,035,000	2,000,000	48,333	3FE
15189W-AG-5	CENTERPOINT ENERGY RESOU		08/08/2011	CITIBANK		5,388,050	5,000,000	16,250	2FE
165167-BS-5	CHESAPEAKE ENERGY CORP		08/26/2011	BANK OF AMERICA		2,075,000	2,000,000	5,778	3FE
17275R-AH-5	CISCO SYSTEMS INC		08/09/2011	ROYAL BANK OF SCOTLAND PLC		11,151,800	10,000,000	33,375	1FE
191216-AT-7	COCA-COLA CO/THE		08/10/2011	Various		73,362,356	73,500,000	4,583	1FE
19122T-AE-9	COCA-COLA ENTERPRISES		08/17/2011	Various		21,654,370	22,000,000	1,896	2FE
459284-AB-1	COCA-COLA ENTERPRISES		07/13/2011	HSBC SECURITIES, INC.		4,908,650	5,000,000	59,792	2FE
21987B-AN-8	CODELCO INC	F	08/09/2011	BANK OF AMERICA		5,042,550	5,000,000	51,042	1FE
19416Q-DR-8	COLGATE-PALMOLIVE CO		07/28/2011	ROYAL BANK OF SCOTLAND PLC		9,286,345	9,500,000	70,841	1FE
202795-HZ-6	COMMONWEALTH EDISON		08/30/2011	U.S. BANCORP PIPER JAFFRAY		19,993,400	20,000,000		2FE
20825C-AU-8	CONOCOPHILLIPS		08/10/2011	J. P. MORGAN SECURITIES, INC.		24,799,400	20,000,000	100,000	1FE
20854P-AD-1	CONSOL ENERGY INC		08/31/2011	VARIOUS		(20,000)			4FE
21079V-AA-1	CONTL AIRLINES 2010-A		07/28/2011	DEUTSCHE BANK SECURITIES		2,940,000	3,000,000	7,917	1FE
219868-BP-0	CORP ANDINA DE FOMENTO	F	07/07/2011	GOLDMAN SACHS INTERNATIONAL		10,085,800	10,000,000		1FE
22303Q-AL-4	COVIDIEN INTL FINANCE SA	F	08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,699,200	10,000,000	66,500	1FE
22818V-AA-5	CROWN AMER/CAP CORP III		08/04/2011	MORGAN STANLEY DEAN WITTER		2,030,000	2,000,000	2,778	3FE
126408-GT-4	CSX CORP		08/03/2011	MORGAN STANLEY DEAN WITTER		7,117,250	7,000,000	70,506	2FE
23108K-AB-4	CUMULUS MEDIA INC TERM LOAN B		09/23/2011	J. P. MORGAN SECURITIES, INC.		2,970,000	3,000,000		3FE
126650-BE-9	CVS CORP		08/31/2011	VARIOUS		(75,000)			2FE
233851-AF-1	DAIMLER FINANCE NA LLC		09/07/2011	DEUTSCHE BANK SECURITIES		19,807,000	20,000,000		1FE
235851-AM-4	DANAHER CORP		08/09/2011	Various		20,248,770	19,100,000	96,514	1FE
23311R-AE-6	DCP MIDSTREAM LLC		09/14/2011	J. P. MORGAN SECURITIES, INC.		17,991,180	18,000,000		2FE
24702R-AQ-4	DELL INC		08/05/2011	NOMURA SECURITIES INTERNATIONAL, INC.		5,405,300	5,000,000	83,507	1FE
249030-AC-1	DENTSPLY INTERNATIONAL		08/17/2011	Various		20,004,750	20,000,000		2FE
250847-EH-9	DETROIT EDISON COMPANY		09/06/2011	BANK OF AMERICA		24,716,500	25,000,000		1FE
25179M-AL-7	DEVON ENERGY CORPORATION		07/05/2011	WARBURG DILLION READ LLC		19,936,400	20,000,000		2FE
256882-AA-9	DOLPHIN SUBSIDIARY II IN		09/27/2011	Various		3,941,438	3,900,000		3FE
25746U-BM-0	DOMINION RESOURCES INC		08/02/2011	BARCLAYS BANK		4,923,550	5,000,000		2FE
26442C-AK-0	DUKE ENERGY CAROLINAS		08/29/2011	WELLS FARGO BROKERAGE SERVICES		15,893,550	15,000,000	165,750	1FE
26441C-AF-2	DUKE ENERGY CORP		08/22/2011	WARBURG DILLION READ LLC		4,999,050	5,000,000		2FE
278642-AC-7	EBAY INC		08/09/2011	Various		21,948,162	22,407,000	221,886	1FE
28370T-AE-9	EL PASO PIPELINE PART OP		09/15/2011	J. P. MORGAN SECURITIES, INC.		5,960,220	6,000,000		3FE
26876H-AA-6	ENA SUR TRUST CLASS A DUE 2025	F	08/18/2011	HSBC SECURITIES, INC.		18,000,000	18,000,000		2FE
29250R-AU-0	ENBRIDGE ENERGY PARTNERS		09/06/2011	CITIBANK		19,959,600	20,000,000		2FE
29264F-AH-9	ENDO PHARMACEUT HLDGS IN		07/07/2011	OPPENHEIMER & CO. INC		2,085,000	2,000,000	13,694	3FE
29264F-9A-6	ENDO PHARMACEUT HLDGS INC. TERM B		07/06/2011	MORGAN STANLEY DEAN WITTER		1,500,000	1,500,000		3FE
29265N-AS-7	ENERGEN CORP		08/02/2011	BANK OF AMERICA		4,999,400	5,000,000		2FE
29273R-AH-2	ENERGY TRANSFER PARTNERS		08/29/2011	DEUTSCHE BANK SECURITIES		11,235,400	10,000,000	111,667	2FE
29379V-AU-7	ENTERPRISE PRODUCTS OPER		08/10/2011	BARCLAYS BANK		9,979,000	10,000,000		2FE
30162A-AA-6	EXELIS INC		09/15/2011	J. P. MORGAN SECURITIES, INC.		14,964,300	15,000,000		2FE
30161M-AH-6	EXELON GENERATION CO LLC		08/24/2011	ROYAL BANK OF SCOTLAND PLC		5,978,100	6,000,000	98,667	2FE
302182-AF-7	EXPRESS SCRIPTS INC		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,121,350	5,000,000	43,403	2FE
33842B-AC-2	FLAGSHIP CLO III CLASS B LOANS		09/28/2011	STERNE AGEE & LEACH		5,833,750	6,500,000	6,461	1FE
302445-AC-5	FLIR SYSTEMS INC		08/16/2011	BANK OF AMERICA		19,999,800	20,000,000		2FE
341099-CP-2	FLORIDA POWER CORP		08/15/2011	BARCLAYS BANK		17,963,280	18,000,000		1FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		06/30/2011	SCHEDULED PAY UP		553	553		5
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMAX) 2ND LIEN		06/30/2011	SCHEDULED PAY UP		1,347	1,347		5
343412-AB-8	FLUOR CORP (NEW)		09/08/2011	BANK OF AMERICA		19,823,800	20,000,000		1FE
345397-VC-4	FORD MOTOR CREDIT CO		08/24/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,642,500	1,500,000	24,667	3FE
41641#-AF-2	FOREST RESOURCES, LLC (HANCOCK MEZZ, 12.		09/30/2011	SCHEDULED PAY UP		80,646	80,646		5
35177P-AV-9	FRANCE TELECOM	F	09/07/2011	BANK OF AMERICA		9,946,800	10,000,000		1FE
17453B-AT-8	FRONTIER COMMUNICATIONS		08/24/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,990,000	2,000,000	60,361	3FE
369550-AQ-1	GENERAL DYNAMICS CORP		08/12/2011	Various		11,880,640	11,500,000	25,156	1FE
369550-AR-9	GENERAL DYNAMICS CORP		08/12/2011	Various		22,332,826	20,865,000	71,030	1FE
36962G-5C-4	GENERAL ELEC CAP CORP		08/12/2011	CITIBANK		10,087,000	10,000,000	80,306	1FE
370334-BJ-2	GENERAL MILLS INC		08/15/2011	CANTOR, FITZGERALD & CO.		2,730,625	2,500,000	23,625	2FE
37186L-AB-7	GENESIS SOLAR 2011 PASS-THROUGH TRUST SE		08/04/2011	CREDIT SUISSE		25,000,000	25,000,000		1FE
372917-AQ-7	GENZYME CORP-GENL DIVISN		07/14/2011	VARIOUS		(30,000)			1FE

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372917-AS-3	GENZYME CORP-GENL DIVISN		07/14/2011	VARIOUS		(25,000)			1FE
373334-JS-1	GEORGIA POWER COMPANY		08/25/2011	ROYAL BANK OF SCOTLAND PLC		4,978,900	5,000,000	118,090	1FE
C3927N-AC-4	GIBSON ENERGY ULC TERM LOAN B	A	07/20/2011	J. P. MORGAN SECURITIES, INC.		3,482,500	3,500,000		4FE
38141G-GQ-1	GOLDMAN SACHS GROUP INC		07/22/2011	GOLDMAN, SACHS & CO.		24,986,500	25,000,000		1FE
382388-AX-4	GOODRICH CORP		08/09/2011	Various		17,056,863	16,910,000	13,264	2FE
38259P-AB-8	GOOGLE INC		08/10/2011	Various		46,634,862	43,755,000	371,858	1FE
404121-AC-9	HCA INC		07/27/2011	Various		11,376,359	11,350,000		3FE
42823B-AB-8	HEWETT'S ISLAND CLO V, CLASS ST	F	08/11/2011	MORGAN STANLEY DEAN WITTER		16,412,174	17,790,974	17,263	1FE
42822V-AA-7	HIDCO 2005-1A, CLASS A1	F	09/09/2011	GREENWICH CAPITAL MARKETS, INC.		4,219,570	4,441,652	2,406	1FE
423074-AM-5	HJ HEINZ CO		09/07/2011	J. P. MORGAN SECURITIES, INC.		24,684,500	25,000,000		2FE
44108E-BA-5	HOST MARRIOTT LP		08/24/2011	J. P. MORGAN SECURITIES, INC.		1,522,500	1,500,000	24,750	3FE
44416*-9A-6	HUDSON TRANSMISSION PARTNERS, LLC SEN SE		04/18/2011	GREENWICH NATWEST		6,030,000	6,030,000		2FE
459200-GJ-4	IBM CORP		08/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.		6,018,950	5,000,000	117,167	1FE
459200-GS-4	IBM CORP		08/15/2011	J. P. MORGAN SECURITIES, INC.		27,930,000	24,000,000	291,200	1FE
451102-AD-9	ICAHN ENTERPRISES/FIN		08/25/2011	JEFFERIES & COMPANY, INC.		1,985,000	2,000,000	19,375	3FE
452308-AK-5	ILLINOIS TOOL WORKS INC		08/24/2011	J. P. MORGAN SECURITIES, INC.		10,997,670	11,000,000		1FE
452308-AM-1	ILLINOIS TOOL WORKS INC		08/24/2011	Various		25,741,120	26,000,000		1FE
45763P-AC-0	INMARSAT FINANCE PLC	F	08/24/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,050,000	2,000,000	36,056	3FE
458140-AH-3	INTEL CORP		09/14/2011	GOLDMAN, SACHS & CO.		14,977,050	15,000,000		1FE
458140-AJ-9	INTEL CORP		09/14/2011	GOLDMAN, SACHS & CO.		9,976,200	10,000,000		1FE
45824T-AD-7	INTELSAT JACKSON HLDG	F	09/14/2011	BARCLAYS BANK		651,375	675,000	22,294	4FE
46183P-AA-4	INVICTA CAPITAL LLC		08/17/2011	INSTRUMENT CODE ADJUSTMENT		20,000,000	20,000,000	31,395	5
465685-AF-2	ITC HOLDINGS CORP		09/01/2011	J. P. MORGAN SECURITIES, INC.		8,038,030	7,000,000	55,611	2FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		08/03/2011	VARIOUS		(22,324)			5
24422E-RE-1	JOHN DEERE CAPITAL CORP		08/05/2011	Various		20,633,600	20,000,000	30,333	1FE
478160-AL-8	JOHNSON & JOHNSON		08/10/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,443,640	4,000,000	49,500	1FE
478160-AU-8	JOHNSON & JOHNSON		08/09/2011	PARIBAS CAPITAL MARKETS		11,953,200	10,000,000	38,625	1FE
487836-BD-9	KELLOGG CO		08/05/2011	J. P. MORGAN SECURITIES, INC.		10,569,500	10,000,000	61,111	1FE
492914-AS-5	KEY ENERGY SERVICES INC		07/26/2011	STERNE AGEE & LEACH		518,750	500,000	13,594	4FE
500769-EQ-3	KFW	F	08/26/2011	MORGAN STANLEY DEAN WITTER		19,724,400	20,000,000	7,917	1FE
494368-BE-2	KIMBERLY-CLARK		08/09/2011	RBC DOMINION SECURITIES		10,584,300	10,000,000	11,076	1FE
494550-BJ-4	KINDER MORGAN ENER PART		08/03/2011	CITIBANK		9,991,400	10,000,000		2FE
494550-BK-1	KINDER MORGAN ENER PART		08/03/2011	CITIBANK		6,965,560	7,000,000		2FE
496902-AE-7	KINROSS GOLD CORP	A	08/15/2011	BANK OF AMERICA		4,979,750	5,000,000		2FE
496902-AF-4	KINROSS GOLD CORP	A	08/15/2011	BANK OF AMERICA		4,957,050	5,000,000		2FE
496902-AG-2	KINROSS GOLD CORP	A	08/15/2011	BANK OF AMERICA		4,959,050	5,000,000		2FE
50540R-AJ-1	LAB CORP OF AMER HLDGS		08/02/2011	Various		11,625,091	11,100,000	112,156	2FE
515110-BF-0	LANDWIRTSCH. RENTENBANK	F	09/08/2011	HSBC SECURITIES, INC.		14,901,300	15,000,000		1FE
52108H-FT-6	LBUBS 2001-C7, B		08/23/2011	VARIOUS		38,712			1Z*
53219L-AK-5	LIFEPOINT HOSPITALS INC		08/05/2011	Various		5,130,000	5,000,000	103,608	3FE
539830-AR-0	LOCKHEED MARTIN CORP		09/01/2011	BARCLAYS BANK		2,529,244	2,170,000	2,224	1FE
539830-AY-5	LOCKHEED MARTIN CORP		09/06/2011	CITIBANK		29,919,000	30,000,000		1FE
539830-AZ-2	LOCKHEED MARTIN CORP		09/06/2011	J. P. MORGAN SECURITIES, INC.		19,855,800	20,000,000		1FE
548661-CT-2	LOWE'S COMPANIES INC		08/15/2011	Various		31,401,500	30,000,000	378,125	1FE
55907R-AA-6	MAGELLAN MIDSTREAM PARTN		08/17/2011	BANK OF AMERICA		5,204,700	5,000,000	13,576	2FE
56081#-AL-4	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 1		08/26/2011	BANK OF AMERICA		4,000,000	4,000,000		5
563571-AH-1	MANITOWOC COMPANY INC		08/03/2011	BARCLAYS BANK		1,215,000	1,125,000	25,766	4FE
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (HANCOCK MEZZ		09/15/2011	SCHEDULED PAY UP		46,155	46,155		5
579780-AH-0	MCCORMICK & CO		08/16/2011	SUNTRUST		7,989,863	7,550,000	33,535	1FE
58013M-EJ-9	MCDONALD'S CORP		08/09/2011	CITIBANK		10,584,100	10,000,000	26,250	1FE
58013M-EM-2	MCDONALD'S CORP		09/27/2011	J. P. MORGAN SECURITIES, INC.		16,759,960	17,000,000		1FE
589331-AQ-0	MERCK & CO INC		08/15/2011	J. P. MORGAN SECURITIES, INC.		5,936,850	5,000,000	39,000	1FE
58933Y-AA-3	MERCK & CO INC		08/09/2011	Various		10,659,750	10,000,000	27,986	1FE
594918-AJ-3	MICROSOFT CORP		09/07/2011	ROYAL BANK OF SCOTLAND PLC		11,387,790	10,701,000	215,358	1FE
594918-AM-6	MICROSOFT CORP		08/15/2011	J. P. MORGAN SECURITIES, INC.		22,761,400	20,000,000	29,444	1FE
59748T-AA-7	MIDLAND COGENERATION VENTURE L.P.		08/17/2011	CREDIT SUISSE		50,000,000	50,000,000		2FE
62536*-AA-1	MULTIAD SVC INC 14.5% SR SUB NOTES (HANC		07/31/2011	SCHEDULED PAY UP		9,322	9,322		5
628530-AK-3	MYLAN INC		08/26/2011	BANK OF AMERICA		1,057,500	1,000,000	9,743	3FE
629568-AW-6	NABORS INDUSTRIES INC		08/16/2011	CITIBANK		14,948,100	15,000,000		2FE
63946B-AE-0	NBC UNIVERSAL		09/08/2011	Various		15,608,800	15,000,000	270,399	2FE
64952W-BC-6	NEW YORK LIFE GLOBAL FDG		07/07/2011	DEUTSCHE BANK SECURITIES		9,980,400	10,000,000		1FE
655844-BE-7	NORFOLK SOUTHERN CORP		09/15/2011	EXCHANGE		18,014,385	28,831,259		2FE
665859-AM-6	NORTHERN TRUST CORP		08/17/2011	MORGAN STANLEY DEAN WITTER		6,969,410	7,000,000		1FE

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666807-BE-1	NORTHROP GRUMMAN CORP		08/18/2011	Various		25,587,950	25,000,000	378,681	2FE
66858N-AC-7	NORTHWOODS IV, CLASS A2 DUE 2018	F	07/13/2011	KGS ALPHA CAPITAL MARKETS LLC		5,400,000	6,000,000	13,299	1FE
66977W-AK-5	NOVA CHEMICALS CORP	A	08/26/2011	OPPENHEIMER & CO. INC		3,225,000	3,000,000	83,750	3FE
66989H-AD-0	NOVARTIS CAPITAL CORP	R	08/05/2011	ROYAL BANK OF SCOTLAND PLC		11,127,600	10,000,000	129,556	1FE
674599-BY-0	OCCIDENTAL PETROLEUM COR		08/11/2011	Various		27,310,600	25,000,000	33,597	1FE
674599-CC-7	OCCIDENTAL PETROLEUM COR		08/24/2011	Various		29,426,600	30,000,000	9,549	1FE
677050-AH-9	OGLETHORPE POWER CORP		08/16/2011	GOLDMAN, SACHS & CO.		9,980,000	10,000,000		1FE
678026-AC-9	OIL STATES INTL INC		07/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,537,500	1,500,000	11,375	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.		250,625	250,000	5,866	3FE
68233J-AK-0	ONCOR ELECTRIC DELIVERY		07/27/2011	ROYAL BANK OF SCOTLAND PLC		5,992,910	5,429,000	91,237	2FE
68389X-AJ-4	ORACLE CORP		08/08/2011	WELLS FARGO BROKERAGE SERVICES		10,677,500	10,000,000	27,986	1FE
67103H-AB-3	O'REILLY AUTOMOTIVE INC		09/14/2011	BANK OF AMERICA		14,973,900	15,000,000		2FE
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP CORP (HANCOC		09/30/2011	SCHEDULED PAY UP		10,814	10,814		5
69073T-AP-8	OWENS-BROCKWAY		08/24/2011	MORGAN STANLEY DEAN WITTER		3,157,500	3,000,000	17,208	3FE
694308-GT-8	PACIFIC GAS & ELECTRIC		08/08/2011	Various		10,123,350	10,000,000	125,903	1FE
694308-GV-3	PACIFIC GAS & ELECTRIC		08/05/2011	BARCLAYS BANK		5,311,050	5,000,000	51,354	2FE
69508S-AC-4	PACIFICA CDO 2004-3A, CLASS A2B	F	08/25/2011	CAPROK CAPITAL LLC		4,040,000	4,000,000	47,980	1FE
70109H-AK-1	PARKER-HANNIFIN CORP		08/10/2011	J. P. MORGAN SECURITIES, INC.		10,505,900	10,000,000	145,833	1FE
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		08/02/2011	BANK OF AMERICA		598,500	600,000		3FE
70757D-AH-2	PENN NATIONAL GAMING, INC. TERM LOAN A		09/22/2011	UNION BANK OF SWITZERLAND		1,875,000	2,000,000		3FE
713448-BR-8	PEPSICO INC		08/09/2011	Various		17,115,568	16,990,000	148,178	1FE
713448-BS-6	PEPSICO INC		08/22/2011	WELLS FARGO BROKERAGE SERVICES		5,355,300	5,000,000	77,188	1FE
713448-BW-7	PEPSICO INC		08/22/2011	Various		34,796,500	35,000,000		1FE
71645W-AP-6	PETROBRAS INTL FIN CO	F	08/10/2011	CITADEL SECURITIES		10,902,300	10,000,000	39,931	2FE
71645W-AR-2	PETROBRAS INTL FIN CO	F	08/08/2011	GOLDMAN, SACHS & CO.		10,600,000	10,000,000	20,903	2FE
71645W-AT-8	PETROBRAS INTL FIN CO	F	08/09/2011	JEFFERIES & COMPANY, INC.		5,089,150	5,000,000	8,073	2FE
717081-DB-6	PFIZER INC		08/12/2011	Various		36,003,710	29,000,000	754,850	1FE
72165N-AF-6	PILOT TRAVEL CENTERS INITIAL TRANCHE B T		07/18/2011	BANK OF AMERICA		1,006,250	1,000,000		3FE
693476-BM-4	PNC FUNDING CORP		09/14/2011	J. P. MORGAN SECURITIES, INC.		9,788,142	9,800,000		1FE
73755L-AJ-6	POTASH CORP-SASKATCHEWAN	A	07/29/2011	DEUTSCHE BANK SECURITIES		6,024,157	5,825,000	32,604	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		21,637,535	21,750,000		1FE
74005P-AZ-7	PRAXAIR INC		08/31/2011	Various		19,824,800	20,000,000		1FE
740212-AD-7	PRECISION DRILLING CORP	A	07/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		900,000	900,000		3Z
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		06/23/2011	SCHEDULED PAY UP		56,775	56,775		6FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		07/01/2011	SCHEDULED PAY UP		7,073	7,073		5
742718-DF-3	PROCTER & GAMBLE CO		08/17/2011	Various		25,407,846	21,647,000	549,994	1FE
743263-AR-6	PROGRESS ENERGY INC		07/14/2011	DEUTSCHE BANK SECURITIES		8,262,880	8,000,000	3,911	2FE
743315-AN-3	PROGRESSIVE CORP		08/17/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		14,983,800	15,000,000		1FE
74456Q-AS-5	PUB SVC ELEC & GAS		07/27/2011	ROYAL BANK OF SCOTLAND PLC		3,611,153	3,160,000	41,870	1FE
744448-CE-9	PUBLIC SERVICE COLORADO		08/02/2011	ROYAL BANK OF SCOTLAND PLC		5,088,550	5,000,000		1FE
75281A-AJ-8	RANGE RESOURCES CORP		08/24/2011	WELLS FARGO		424,110	402,000	9,553	3FE
755111-BR-1	RAYTHEON COMPANY		08/30/2011	ROYAL BANK OF SCOTLAND PLC		4,867,290	4,500,000	9,350	1FE
755111-BT-7	RAYTHEON COMPANY		08/09/2011	Various		29,165,995	29,735,000	289,609	1FE
760759-AL-4	REPUBLIC SERVICES INC		07/26/2011	ROYAL BANK OF SCOTLAND PLC		5,129,050	5,000,000	42,222	2FE
760761-AD-8	REPUBLIC SERVICES INC		08/09/2011	J. P. MORGAN SECURITIES, INC.		9,242,240	8,000,000	101,500	2FE
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		08/09/2011	EXCHANGE		3,243,371	3,491,250		3FE
76173F-AL-1	REYNOLDS GROUP HOLDINGS, INC TERM LOAN C		09/08/2011	CREDIT SUISSE		3,960,000	4,000,000		3FE
767201-AN-6	RIO TINTO FIN USA LTD	F	08/12/2011	BARCLAYS BANK		10,587,100	10,000,000	99,688	1FE
771367-C@-6	ROCHESTER GAS & ELECTRIC		05/10/2011	BANK OF AMERICA		20,000,000	20,000,000		2Z
77273W-AN-7	ROCK-TENN COMPANY TERM LOAN B 2011		07/06/2011	WELLS FARGO		2,000,000	2,000,000		3FE
78008T-LB-8	ROYAL BANK OF CANADA	A	07/13/2011	RBC DOMINION SECURITIES		9,993,900	10,000,000		1FE
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		6,964,090	7,000,000		1FE
78404X-AC-9	SBA SENIOR FINANCE II LLC TERM LOAN		07/19/2011	J. P. MORGAN SECURITIES, INC.		997,500	1,000,000		3FE
806854-AB-1	SCHLUMBERGER INVESTMENT	F	09/07/2011	CITIBANK		24,919,750	25,000,000		1FE
80685Q-AA-4	SCHLUMBERGER OILFIELD UK	F	08/05/2011	Various		10,562,650	10,000,000	21,583	1FE
81211K-AQ-3	SEALED AIR CORP		09/16/2011	CITIBANK		400,000	400,000		4FE
81211K-AR-1	SEALED AIR CORP		09/16/2011	CITIBANK		200,000	200,000		4FE
817565-BQ-6	SERVICE CORP INTL		08/24/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,125,000	2,000,000	55,500	3FE
822582-AM-4	SHELL INTERNATIONAL FIN	F	08/12/2011	BARCLAYS BANK		22,288,400	20,000,000	345,139	1FE
824612-AC-9	SHINNECOCK CLO 2006-1A, CLASS A2	F	09/29/2011	STERNE AGEE & LEACH		12,581,250	15,000,000	21,912	1FE

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82658#-AA-7	SIGMA INTL GROUP 16% TERM LOAN C NTS (HA		07/08/2011	Various		103,137	136,753		5
842400-FR-9	SOUTHERN CAL EDISON		08/15/2011	Various		21,553,400	20,000,000	191,059	1FE
845743-BN-2	SOUTHWESTERN PUBLIC SERV		08/03/2011	CITIBANK		14,773,950	15,000,000		1FE
847788-AN-6	SPEEDWAY MOTORSPORTS INC		08/25/2011	BANK OF AMERICA		2,120,000	2,000,000	43,264	3FE
858119-AH-3	STEEL DYNAMICS INC		08/25/2011	BANK OF AMERICA		2,015,000	2,000,000	55,875	3FE
858119-AN-0	STEEL DYNAMICS INC		08/26/2011	Various		3,315,000	3,250,000	94,076	3FE
86765B-AJ-8	SUNOCO LOGISTICS PARTNER		08/02/2011	Various		16,926,229	16,700,000	3,113	2FE
991313-9A-7	SYMPHONYIRI GROUP, INC. TERM LOAN 2011		06/29/2011	BANK OF AMERICA		2,012,500	2,000,000		4FE
87612E-AV-8	TARGET CORP		08/15/2011	Various		10,599,700	10,000,000	31,215	1FE
87927V-AV-0	TELECOM ITALIA CAPITAL	F	08/22/2011	GOLDMAN, SACHS & CO.		2,026,940	2,000,000	34,745	2FE
88078F-AR-9	TEREX CORP TERM LOAN B		08/26/2011	CREDIT SUISSE		1,495,000	1,500,000		3FE
881609-AT-8	TESORO CORP		08/29/2011	BANK OF AMERICA		3,045,000	3,000,000	48,750	3FE
882508-AR-5	TEXAS INSTRUMENTS INC		07/26/2011	DEUTSCHE BANK SECURITIES		10,170,600	10,000,000	43,542	1FE
883203-BR-1	TEXTRON INC		09/14/2011	CITIBANK		14,794,080	14,800,000		2FE
883556-AZ-5	THERMO FISHER SCIENTIFIC		08/09/2011	BARCLAYS BANK		34,933,150	35,000,000		1FE
883556-BA-9	THERMO FISHER SCIENTIFIC		08/09/2011	BANK OF AMERICA		9,982,600	10,000,000		1FE
884903-BG-9	THOMSON REUTERS CORP	A	08/09/2011	ROYAL BANK OF SCOTLAND PLC		11,288,900	10,000,000	152,750	1FE
884903-BK-0	THOMSON REUTERS CORP	A	09/28/2011	DEUTSCHE BANK SECURITIES		9,459,720	9,500,000		2FE
88713U-AC-0	TIMBERSTAR CLASS B		08/15/2011	INSTRUMENT CODE ADJUSTMENT		8,000,000	8,000,000		1FE
88713U-AD-8	TIMBERSTAR CLASS C		08/15/2011	INSTRUMENT CODE ADJUSTMENT		6,000,000	6,000,000		1FE
88732J-BA-5	TIME WARNER CABLE INC		09/07/2011	GOLDMAN, SACHS & CO.		14,866,350	15,000,000		2FE
88732J-BB-3	TIME WARNER CABLE INC		09/07/2011	BANK OF AMERICA		29,464,800	30,000,000		2FE
89233P-5E-2	TOYOTA MOTOR CREDIT CORP		09/08/2011	BANK OF AMERICA		9,948,100	10,000,000		1FE
89233P-5F-9	TOYOTA MOTOR CREDIT CORP		09/08/2011	PARIBAS CAPITAL MARKETS		9,974,800	10,000,000		1FE
893574-AA-1	TRANSCONT GAS PIPE CORP		08/10/2011	ROYAL BANK OF SCOTLAND PLC		24,834,500	25,000,000		2FE
G8967#-AK-9	TRITON CONTAINER INTERNATIONAL LTD (2011	F	09/01/2011	BANK OF AMERICA		18,000,000	18,000,000		2FE
87309L-AE-8	TWCC HOLDING CORP - TERM LOAN		08/15/2011	DEUTSCHE BANK SECURITIES		2,010,000	2,000,000		3FE
990511-9C-3	U.S. SECURITY ASSOCIATES HOLDINGS INC. T		08/17/2011	GOLDMAN, SACHS & CO.		1,242,945	1,255,500		4FE
904764-AM-9	UNILEVER CAPITAL CORP		08/30/2011	J. P. MORGAN SECURITIES, INC.		44,566,900	40,000,000	65,521	1FE
907818-DJ-4	UNION PACIFIC CORP		08/04/2011	BANK OF AMERICA		14,704,650	15,000,000		2FE
913017-BR-9	UNITED TECHNOLOGIES CORP		08/10/2011	Various		16,981,400	15,000,000	221,250	1FE
913017-BS-7	UNITED TECHNOLOGIES CORP		08/15/2011	CITIBANK		11,730,400	10,000,000	194,750	1FE
92549*-AB-1	VETCOR PROFESSIONAL PRACTICES TERM LOAN		08/15/2011	GOLUB CAPITAL		480,000	480,000		4Z
918204-AV-0	VF CORP		08/17/2011	BANK OF AMERICA		21,931,800	22,000,000		1FE
92769V-AA-7	VIRGIN MEDIA FINANCE PLC	F	08/25/2011	OPPENHEIMER & CO. INC		2,175,000	2,000,000	7,917	3FE
92769X-AC-9	VIRGIN MEDIA SECURED FIN	F	08/03/2011	BARCLAYS BANK		4,430,000	4,000,000	38,278	2FE
931142-CB-7	WAL-MART STORES		09/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		9,885,890	9,000,000	8,604	1FE
931142-CZ-4	WAL-MART STORES INC		08/10/2011	Various		23,872,939	23,280,000	225,857	1FE
25468P-CL-8	WALT DISNEY COMPANY/THE		08/11/2011	GOLDMAN, SACHS & CO.		1,507,562	1,400,000	12,104	1FE
25468P-CN-4	WALT DISNEY COMPANY/THE		08/17/2011	GOLDMAN, SACHS & CO.		39,486,800	40,000,000		1FE
25468P-CP-9	WALT DISNEY COMPANY/THE		08/17/2011	GOLDMAN, SACHS & CO.		19,802,200	20,000,000		1FE
95235L-AJ-9	WEST CORPORATION TERM B-4		07/07/2011	WELLS FARGO		1,909,500	1,900,000		3FE
959802-AP-4	WESTERN UNION CO/THE		08/17/2011	CITIBANK		9,990,800	10,000,000		1FE
966387-AF-9	WHITING PETROLEUM CORP		08/24/2011	WELLS FARGO		503,750	500,000	13,361	3FE
97381W-AN-4	WINDSTREAM CORP		09/28/2011	BANK OF AMERICA		2,977,500	3,000,000	108,500	3FE
92933B-AB-0	WMG ACQUISITION CORP		08/31/2011	VARIOUS		(10,125)			3FE
984121-CD-3	XEROX CORPORATION		08/09/2011	Various		20,716,700	20,000,000	193,750	2FE
98419M-AE-0	XYLEM INC		09/15/2011	J. P. MORGAN SECURITIES, INC.		19,987,000	20,000,000		2FE
988498-AH-4	YUM! BRANDS INC		08/22/2011	MORGAN STANLEY DEAN WITTER		9,961,500	10,000,000		2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						3,040,471,184	2,980,408,809	12,015,184	XXX
97181#-HV-8	BORDERS GROUP SR SEC NTS		07/01/2011	VARIOUS		193,747			6
4199999. Bonds - Credit Tenant Loans						193,747			XXX
8399997. Total - Bonds - Part 3						3,379,811,551	3,323,258,809	12,995,386	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,379,811,551	3,323,258,809	12,995,386	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/21/2011	WARBURG DILLION READ LLC	7,540.000	592,700			L
78462F-10-3	SPDR S&P 500 ETF TRUST		08/03/2011	WARBURG DILLION READ LLC	11,855.000	1,494,519			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,087,219	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						2,087,219	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						2,087,219	XXX		XXX
9899999. Total - Preferred and Common Stocks						2,087,219	XXX		XXX
9999999 - Totals						3,381,898,770	XXX	12,995,386	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
465139-TK-9	AID 0.00 11/15/26	F	08/16/2011	BARCLAYS BANK		11,265,460	20,600,000	10,537,724	10,700,312		282,639		282,639		10,982,952		282,508	282,508		11/15/2026	1
038461-AC-3	AID-EGYPT		08/10/2011	SALOMON SMITH BARNEY		45,533,600	40,000,000	43,208,400	42,785,803		(347,248)		(347,248)		42,438,555		3,095,045	3,095,045	1,631,667	09/15/2015	1FE
465139-NX-7	AID-ISRAEL		08/10/2011	MF GLOBAL INC		19,493,079	20,588,000	17,367,007	17,781,966		335,265		335,265		18,117,231		1,375,848	1,375,848		11/15/2015	1
465139-RJ-4	AID-ISRAEL	F	08/16/2011	BARCLAYS BANK		12,959,963	21,677,000	12,272,217	12,459,934		312,504		312,504		12,772,438		187,525	187,525		02/15/2025	1
46513E-GV-8	AID-ISRAEL		08/08/2011	BARCLAYS BANK		130,575,154	108,152,000	119,463,618	118,770,532		(377,168)		(377,168)		118,393,364		12,181,790	12,181,790	4,081,236	12/04/2023	1
46513E-JX-1	AID-ISRAEL		08/11/2011	BARCLAYS BANK		141,701,910	115,292,000	127,160,913	126,533,080		(388,078)		(388,078)		126,145,003		15,556,908	15,556,908	5,073,701	04/26/2024	1
31359M-ZC-0	FANNIE MAE		08/08/2011	UNION BANK OF SWITZERLAND		28,353,500	25,000,000	26,998,275	26,665,164		(198,224)		(198,224)		26,466,939		1,886,561	1,886,561	893,229	10/15/2015	1
313586-H3-6	FED NATL MTG ASSOC		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,393,558	1,000,000	1,027,500	1,020,078		(1,024)		(1,024)		1,019,054		374,504	374,504	80,550	08/12/2019	1
313586-UB-3	FED NATL MTG ASSOC		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,892,385	2,100,000	2,601,585	2,282,312		(18,787)		(18,787)		2,263,526		628,859	628,859	144,900	12/10/2015	1
313586-UV-9	FED NATL MTG ASSOC		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,906,082	4,550,000	4,633,993	4,562,873		(1,246)		(1,246)		4,561,627		1,344,455	1,344,455	342,008	03/10/2016	1
313586-YX-1	FED NATL MTG ASSOC		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,867,958	4,900,000	5,387,648	5,104,773		(13,289)		(13,289)		5,091,484		1,776,474	1,776,474	436,114	02/12/2018	1
3133X7-FK-5	FEDERAL HOME LOAN BANK		08/15/2011	MORGAN STANLEY DEAN WITTER		11,347,350	10,000,000	11,246,270	10,972,307		(169,888)		(169,888)		10,802,419		544,931	544,931	347,083	06/18/2014	1FE
3133XD-TL-5	FEDERAL HOME LOAN BANK		08/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		23,136,100	20,000,000	22,243,800	21,886,778		(216,581)		(216,581)		21,670,197		1,465,903	1,465,903	636,111	12/21/2015	1FE
3133XG-AY-0	FEDERAL HOME LOAN BANK		08/09/2011	J. P. MORGAN SECURITIES, INC.		29,764,050	25,000,000	25,891,250	25,878,409		(10,214)		(10,214)		25,868,195		3,895,855	3,895,855	1,470,486	07/15/2036	1FE
31771E-AN-1	FINANCING CORP PRINCIPAL STRIP		08/09/2011	HSBC SECURITIES, INC.		39,308,837	47,851,000	35,908,558	36,556,415		716,091		716,091		37,272,506		2,036,331	2,036,331		12/27/2018	1
3134A4-VC-5	FREDDIE MAC		08/09/2011	J. P. MORGAN SECURITIES, INC.		39,418,155	35,000,000	37,891,400	37,391,453		(303,173)		(303,173)		37,088,280		2,329,875	2,329,875	1,629,080	07/17/2015	1
3134A4-VG-6	FREDDIE MAC		08/09/2011	UNION BANK OF SWITZERLAND		28,696,125	25,000,000	27,426,325	27,029,171		(237,656)		(237,656)		26,791,515		1,904,610	1,904,610	867,535	11/17/2015	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		08/01/2011	SCHEDULED REDEMPTION		4,233	4,233	4,745	4,263		(30)		(30)		4,233				286	04/15/2013	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		09/01/2011	SCHEDULED REDEMPTION		40	40	43	42		(2)		(2)		40				3	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		09/01/2011	SCHEDULED REDEMPTION		149	149	162	160		(11)		(11)		149				9	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		09/01/2011	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8				1	05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		09/01/2011	SCHEDULED REDEMPTION		737	737	766	752		(15)		(15)		737				48	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		09/01/2011	SCHEDULED REDEMPTION		40	40	42	42		(1)		(1)		40				3	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		09/01/2011	SCHEDULED REDEMPTION		39	39	47	49		(10)		(10)		39				3	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		09/01/2011	SCHEDULED REDEMPTION		26	26	29	27		(1)		(1)		26				2	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		09/01/2011	SCHEDULED REDEMPTION		1,463	1,463	1,601	1,547		(85)		(85)		1,463				84	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		09/01/2011	SCHEDULED REDEMPTION		79	79	83	83		(4)		(4)		79				5	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		09/01/2011	SCHEDULED REDEMPTION		204	204	212	207		(4)		(4)		204				15	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		09/01/2011	SCHEDULED REDEMPTION		33,269	33,269	32,827	32,886		383		383		33,269				1,621	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		09/01/2011	SCHEDULED REDEMPTION		360	360	374	368		(8)		(8)		360				23	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		09/01/2011	SCHEDULED REDEMPTION		57	57	63	62		(5)		(5)		57				4	09/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		09/01/2011	SCHEDULED REDEMPTION		23	23	26	26		(3)		(3)		23				2	07/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		09/01/2011	SCHEDULED REDEMPTION		5,258	5,258	5,757	5,483		(225)		(225)		5,258				314	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		09/01/2011	SCHEDULED REDEMPTION		1,787	1,787	1,956	1,881		(94)		(94)		1,787				104	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		09/01/2011	SCHEDULED REDEMPTION		1,133	1,133	1,240	1,161		(28)		(28)		1,133				65	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		09/01/2011	SCHEDULED REDEMPTION		336	336	333	334		2		2		336				21	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		09/01/2011	SCHEDULED REDEMPTION		343	343	375	351		(9)		(9)		343				20	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		09/01/2011	SCHEDULED REDEMPTION		315	315	345	336		(21)		(21)		315				18	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		08/01/2011	SCHEDULED REDEMPTION		6,306	6,306	6,904	6,493		(187)		(187)		6,306				301	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		09/01/2011	SCHEDULED REDEMPTION		229	229	265	247		(19)		(19)		229				16	12/15/2017	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		09/01/2011	SCHEDULED REDEMPTION		276	276	321	294		(18)		(18)		276				19	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		09/01/2011	SCHEDULED REDEMPTION		72	72	73	73		(1)		(1)		72				4	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		09/01/2011	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				3	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		09/01/2011	SCHEDULED REDEMPTION		478	478	527	491		(13)		(13)		478				29	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		09/01/2011	SCHEDULED REDEMPTION		33	33	36	41		(8)		(8)		33				2	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		09/01/2011	SCHEDULED REDEMPTION		364	364	401	373		(8)		(8)		364				22	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		09/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		09/01/2011	SCHEDULED REDEMPTION		102	102	112	104		(2)		(2)		102				6	11/15/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		09/01/2011	SCHEDULED REDEMPTION		496	496	542	524		(28)		(28)		496				29	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		09/01/2011	SCHEDULED REDEMPTION		225	225	286	234		(9)		(9)		225				16	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		09/01/2011	SCHEDULED REDEMPTION		364	364	381	368		(4)		(4)		364				25	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		09/01/2011	SCHEDULED REDEMPTION		348	348	335	332		16		16		348				19	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		09/01/2011	SCHEDULED REDEMPTION		82	82	86	87		(4)		(4)		82				6	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		09/01/2011	SCHEDULED REDEMPTION		165	165	191	181		(16)		(16)		165				11	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		09/01/2011	SCHEDULED REDEMPTION		4,734	4,734	5,853	5,776		(1,042)		(1,042)		4,734				289	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		09/01/2011	SCHEDULED REDEMPTION		50	50	48	23		26		26		50				3	07/15/2020	1
362200-BM-8	GOVT NATL MTG ASSOC I #292644		09/01/2011	SCHEDULED REDEMPTION		87	87	96	94		(7)		(7)		87				5	04/15/2021	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		09/01/2011	SCHEDULED REDEMPTION		528	528	564	556		(28)		(28)		528				27	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		09/01/2011	SCHEDULED REDEMPTION		105	105	110	112		(7)		(7)		105				7	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		09/01/2011	SCHEDULED REDEMPTION		102	102	107	106		(4)		(4)		102				7	04/15/2021	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		09/01/2011	SCHEDULED REDEMPTION		27	27	29	31		(4)		(4)		27				2	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		09/01/2011	SCHEDULED REDEMPTION		782	782	859	805		(23)		(23)		782				48	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		09/01/2011	SCHEDULED REDEMPTION		230	230	236	233		(4)		(4)		230				14	03/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		09/01/2011	SCHEDULED REDEMPTION		531	531	580	546		(15)		(15)		531				31	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		09/01/2011	SCHEDULED REDEMPTION		185	185	202	197		(12)		(12)		185				11	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		09/01/2011	SCHEDULED REDEMPTION		60	60	65	70		(10)		(10)		60				3	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		09/01/2011	SCHEDULED REDEMPTION		29	29	32	31		(2)		(2)		29				2	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		09/01/2011	SCHEDULED REDEMPTION		71	71	77	75		(4)		(4)		71				4	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		09/01/2011	SCHEDULED REDEMPTION		1,008	1,008	1,103	1,076		(68)		(68)		1,008				59	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		09/01/2011	SCHEDULED REDEMPTION		73	73	80	80		(7)		(7)		73				4	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		09/01/2011	SCHEDULED REDEMPTION		333	333	364	355		(23)		(23)		333				19	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		09/01/2011	SCHEDULED REDEMPTION		79	79	78	78						79				4	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		09/01/2011	SCHEDULED REDEMPTION		1,898	1,898	2,075	2,018		(120)		(120)		1,898				103	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		09/01/2011	SCHEDULED REDEMPTION		266	266	266	266						266				14	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		09/01/2011	SCHEDULED REDEMPTION		34,030	34,030	30,536	29,504		4,526		4,526		34,030				1,773	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		09/01/2011	SCHEDULED REDEMPTION		257	257	276	275		(18)		(18)		257				13	06/15/2023	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		09/01/2011	SCHEDULED REDEMPTION		693	693	758	718		(25)		(25)		693				40	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		09/01/2011	SCHEDULED REDEMPTION		1,008	1,008	969	968		40		40		1,008				52	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		09/01/2011	SCHEDULED REDEMPTION		84	84	92	93		(10)		(10)		84				5	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		09/01/2011	Various		301,425	263,786	236,831	238,745		(2,726)		(2,726)		236,018		65,406	65,406	14,719	11/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		09/01/2011	SCHEDULED REDEMPTION		2,695	2,695	2,745	2,754		(60)		(60)		2,695				136	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		09/01/2011	SCHEDULED REDEMPTION		4,972	4,972	4,895	4,897		74		74		4,972				223	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		09/01/2011	SCHEDULED REDEMPTION		11,602	11,602	10,431	10,444		1,158		1,158		11,602				603	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		09/01/2011	SCHEDULED REDEMPTION		643	643	687	693		(50)		(50)		643				33	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		09/01/2011	SCHEDULED REDEMPTION		198	198	216	215		(18)		(18)		198				11	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		09/01/2011	SCHEDULED REDEMPTION		12,561	12,561	12,092	11,938		623		623		12,561				640	10/15/2023	1
36203X-JU-1	GOVT NATL MTG ASSOC I #362175		09/01/2011	SCHEDULED REDEMPTION		2,133	2,133	2,438	2,433		(300)		(300)		2,133				106	01/15/2024	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		09/01/2011	SCHEDULED REDEMPTION		17,286	17,286	17,845	17,869		(583)		(583)		17,286				893	01/15/2024	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		09/01/2011	SCHEDULED REDEMPTION		41,205	41,205	44,023	43,180		(1,975)		(1,975)		41,205				2,154	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		09/01/2011	SCHEDULED REDEMPTION		17,451	17,451	17,174	17,162		290		290		17,451				769	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		09/01/2011	SCHEDULED REDEMPTION		176	176	159	134		42		42		176				9	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		09/01/2011	SCHEDULED REDEMPTION		300	300	308	311		(10)		(10)		300				18	09/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		09/08/2011	Various		243,357	213,606	195,336	188,670		9,144		9,144		197,814		45,543	45,543	12,713	10/15/2023	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		09/01/2011	SCHEDULED REDEMPTION		1,788	1,788	1,911	1,883		(94)		(94)		1,788				92	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		09/01/2011	SCHEDULED REDEMPTION		867	867	883	881		(14)		(14)		867				44	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		09/01/2011	SCHEDULED REDEMPTION		2,863	2,863	2,632	2,652		211		211		2,863				145	04/15/2024	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		09/01/2011	SCHEDULED REDEMPTION		11,503	11,503	11,241	11,224		279		279		11,503				528	02/15/2024	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		09/01/2011	SCHEDULED REDEMPTION		235	235	239	237		(2)		(2)		235				11	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		09/01/2011	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				5	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		09/01/2011	SCHEDULED REDEMPTION		51	51	51	51						51				3	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		09/01/2011	SCHEDULED REDEMPTION		4,115	4,115	4,193	4,189		(74)		(74)		4,115				209	01/15/2024	1
36204W-NE-3	GOVT NATL MTG ASSOC I #382089		09/01/2011	SCHEDULED REDEMPTION		367	367	419	419		(52)		(52)		367				19	01/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	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)
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		09/01/2011	SCHEDULED REDEMPTION		6,390	6,390	5,737	5,853				537		6,390				333	05/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		09/01/2011	SCHEDULED REDEMPTION		264	264	273	279		(14)		(14)		264				17	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		09/01/2011	SCHEDULED REDEMPTION		6,200	6,200	6,103	6,109		91		91		6,200				291	02/15/2024	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		09/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	05/15/2024	1
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		09/01/2011	SCHEDULED REDEMPTION		91	91	94	98		(7)		(7)		91				6	01/15/2025	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		09/01/2011	SCHEDULED REDEMPTION		8	8	8	8						8				1	03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		09/01/2011	SCHEDULED REDEMPTION		166	166	166	166						166				8	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		09/01/2011	SCHEDULED REDEMPTION		46	46	48	49		(2)		(2)		46				3	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		09/01/2011	SCHEDULED REDEMPTION		4,651	4,651	4,812	4,969		(318)		(318)		4,651				313	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		09/01/2011	SCHEDULED REDEMPTION		343	343	377	370		(27)		(27)		343				21	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		09/01/2011	SCHEDULED REDEMPTION		802	802	805	811		(9)		(9)		802				45	01/15/2026	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		09/01/2011	SCHEDULED REDEMPTION		2,048	2,048	2,243	2,317		(269)		(269)		2,048				111	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		09/01/2011	SCHEDULED REDEMPTION		1,701	1,701	1,708	1,711		(10)		(10)		1,701				86	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		09/01/2011	SCHEDULED REDEMPTION		228	228	231	233		(5)		(5)		228				13	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		09/01/2011	SCHEDULED REDEMPTION		290	290	290	290						290				14	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		09/01/2011	SCHEDULED REDEMPTION		5	5	5	6						5					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		09/01/2011	SCHEDULED REDEMPTION		158	158	160	164		(6)		(6)		158				9	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		09/01/2011	SCHEDULED REDEMPTION		47	47	48	49		(2)		(2)		47				3	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		09/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24				1	10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		09/01/2011	SCHEDULED REDEMPTION		62	62	62	62						62				3	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		09/01/2011	SCHEDULED REDEMPTION		164	164	161	160		4		4		164				8	11/15/2027	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		09/01/2011	SCHEDULED REDEMPTION		106	106	107	107		(1)		(1)		106				6	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		09/01/2011	SCHEDULED REDEMPTION		358	358	359	361		(3)		(3)		358				19	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		09/01/2011	SCHEDULED REDEMPTION		374	374	358	357		17		17		374				18	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		09/01/2011	SCHEDULED REDEMPTION		1,771	1,771	1,840	1,776		(5)		(5)		1,771				85	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		09/01/2011	SCHEDULED REDEMPTION		5,601	5,601	5,818	5,614		(14)		(14)		5,601				304	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		09/01/2011	SCHEDULED REDEMPTION		1,506	1,506	1,564	1,510		(4)		(4)		1,506				82	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		09/01/2011	SCHEDULED REDEMPTION		811	811	810	810		1		1		811				36	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		09/01/2011	SCHEDULED REDEMPTION		403	403	403	403						403				18	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		09/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	08/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		09/01/2011	SCHEDULED REDEMPTION		270	270	277	294		(24)		(24)		270				17	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		09/01/2011	SCHEDULED REDEMPTION		927	927	927	927						927				44	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		09/01/2011	SCHEDULED REDEMPTION		105	105	103	103		3		3		105				5	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		09/01/2011	SCHEDULED REDEMPTION		12	12	11	11						12				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		09/01/2011	SCHEDULED REDEMPTION		696	696	712	709		(14)		(14)		696				35	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		09/01/2011	SCHEDULED REDEMPTION		41	41	41	41						41				2	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		09/01/2011	SCHEDULED REDEMPTION		2,341	2,341	2,348	2,347		(7)		(7)		2,341				119	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		09/01/2011	SCHEDULED REDEMPTION		239	239	234	233		6		6		239				12	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		09/01/2011	SCHEDULED REDEMPTION		203	203	201	200		3		3		203				10	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		09/01/2011	SCHEDULED REDEMPTION		230	230	230	230						230				10	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		07/01/2011	SCHEDULED REDEMPTION		53,256	53,256	54,364	55,048		(1,792)		(1,792)		53,256				2,325	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		09/01/2011	SCHEDULED REDEMPTION		19	19	19	19						19				1	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		09/01/2011	SCHEDULED REDEMPTION		644	644	669	645		(1)		(1)		644				35	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		09/01/2011	SCHEDULED REDEMPTION		284	284	278	278		6		6		284				14	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		09/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				2	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		09/01/2011	SCHEDULED REDEMPTION		1,532	1,532	1,559	1,558		(26)		(26)		1,532				77	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		09/01/2011	SCHEDULED REDEMPTION		1,993	1,993	2,071	1,998		(4)		(4)		1,993				108	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		09/01/2011	SCHEDULED REDEMPTION		511	511	520	520		(8)		(8)		511				25	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		09/01/2011	SCHEDULED REDEMPTION		217	217	222	225		(8)		(8)		217				12	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		09/01/2011	SCHEDULED REDEMPTION		46	46	46	46						46				3	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		09/01/2011	SCHEDULED REDEMPTION		165	165	169	170		(5)		(5)		165				10	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		09/01/2011	SCHEDULED REDEMPTION		380	380	372	372		8		8		380				19	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		09/01/2011	SCHEDULED REDEMPTION		32	32	33	34		(1)		(1)		32				2	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		09/01/2011	SCHEDULED REDEMPTION		238	238	234	234		4		4		238				11	10/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		09/01/2011	SCHEDULED REDEMPTION		594	594	567	560		34		34		594				28	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	09/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		09/01/2011	SCHEDULED REDEMPTION		4,520	4,520	4,325	4,332		188		188		4,520				220	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		09/01/2011	SCHEDULED REDEMPTION		1,152	1,152	1,197	1,156		(3)		(3)		1,152				63	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		09/01/2011	SCHEDULED REDEMPTION		1,051	1,051	999	988		64		64		1,051				49	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		09/01/2011	SCHEDULED REDEMPTION		214	214	214	214						214				9	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		09/01/2011	SCHEDULED REDEMPTION		236	236	245	240		(4)		(4)		236				13	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		09/01/2011	SCHEDULED REDEMPTION		529	529	506	505		24		24		529				25	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		09/01/2011	SCHEDULED REDEMPTION		3	3	3	4						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		09/01/2011	SCHEDULED REDEMPTION		3,508	3,508	3,644	3,518		(9)		(9)		3,508				190	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		09/01/2011	SCHEDULED REDEMPTION		513	513	512	512						513				22	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		09/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16				1	11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		09/01/2011	SCHEDULED REDEMPTION		1,617	1,617	1,655	1,661		(44)		(44)		1,617				76	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		09/01/2011	SCHEDULED REDEMPTION		90	90	89	88		2		2		90				5	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		09/01/2011	SCHEDULED REDEMPTION		295	295	295	295						295				14	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		09/01/2011	SCHEDULED REDEMPTION		109	109	110	111		(2)		(2)		109				5	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		09/01/2011	SCHEDULED REDEMPTION		587	587	587	587						587				25	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		09/01/2011	SCHEDULED REDEMPTION		54	54	53	52		1		1		54				3	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		09/01/2011	SCHEDULED REDEMPTION		167	167	165	163		4		4		167				8	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		09/01/2011	SCHEDULED REDEMPTION		20	20	20	20						20				1	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		09/01/2011	SCHEDULED REDEMPTION		3,380	3,380	3,429	3,439		(58)		(58)		3,380				164	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		09/01/2011	SCHEDULED REDEMPTION		3,339	3,339	3,283	3,287		52		52		3,339				162	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		09/01/2011	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		09/01/2011	SCHEDULED REDEMPTION		1,073	1,073	1,020	1,003		70		70		1,073				50	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		09/01/2011	SCHEDULED REDEMPTION		392	392	385	386		6		6		392				18	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		09/01/2011	SCHEDULED REDEMPTION		414	414	420	420		(5)		(5)		414				21	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		09/01/2011	SCHEDULED REDEMPTION		391	391	385	384		7		7		391				18	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		09/01/2011	SCHEDULED REDEMPTION		19	19	18	18						19				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		09/01/2011	SCHEDULED REDEMPTION		135	135	138	140		(6)		(6)		135				7	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		09/01/2011	SCHEDULED REDEMPTION		186	186	180	182		4		4		186				8	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		09/01/2011	SCHEDULED REDEMPTION		119	119	122	125		(6)		(6)		119				6	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		09/01/2011	SCHEDULED REDEMPTION		16	16	15	15						16				1	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		09/01/2011	SCHEDULED REDEMPTION		632	632	669	706		(74)		(74)		632				33	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		09/01/2011	SCHEDULED REDEMPTION		206	206	203	202		4		4		206				10	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		09/01/2011	SCHEDULED REDEMPTION		43	43	44	44		(2)		(2)		43				2	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		09/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		09/01/2011	SCHEDULED REDEMPTION		124	124	127	131		(6)		(6)		124				6	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		09/01/2011	SCHEDULED REDEMPTION		562	562	583	563		(1)		(1)		562				30	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		09/01/2011	SCHEDULED REDEMPTION		437	437	448	448		(11)		(11)		437				22	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		09/01/2011	SCHEDULED REDEMPTION		262	262	272	263		(1)		(1)		262				14	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		09/01/2011	SCHEDULED REDEMPTION		772	772	738	740		32		32		772				36	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		09/01/2011	SCHEDULED REDEMPTION		88	88	86	86		2		2		88				4	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		09/01/2011	SCHEDULED REDEMPTION		7,827	7,827	7,695	7,685		142		142		7,827				381	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		09/01/2011	SCHEDULED REDEMPTION		1,135	1,135	1,162	1,158		(23)		(23)		1,135				57	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		09/01/2011	SCHEDULED REDEMPTION		306	306	313	313		(7)		(7)		306				15	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		09/01/2011	SCHEDULED REDEMPTION		9,678	9,678	9,987	10,300		(622)		(622)		9,678				544	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		09/01/2011	SCHEDULED REDEMPTION		159	159	161	162		(3)		(3)		159				8	09/15/2028	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		09/01/2011	SCHEDULED REDEMPTION		260	260	255	256		4		4		260				12	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		09/01/2011	SCHEDULED REDEMPTION		424	424	417	418		7		7		424				20	10/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		09/01/2011	SCHEDULED REDEMPTION		1,987	1,987	2,021	2,025		(38)		(38)		1,987				95	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		09/01/2011	SCHEDULED REDEMPTION		53	53	54	55		(2)		(2)		53				3	10/15/2028	1
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		09/01/2011	SCHEDULED REDEMPTION		2,286	2,286	2,248	2,250		36		36		2,286				100	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		09/01/2011	SCHEDULED REDEMPTION		148	148	151	152		(4)		(4)		148				8	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		09/01/2011	SCHEDULED REDEMPTION		57	57	60	63		(6)		(6)		57				3	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		09/01/2011	SCHEDULED REDEMPTION		20	20	19	19		1		1		20				1	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		09/01/2011	SCHEDULED REDEMPTION		24	24	25	25						24				1	07/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		09/01/2011	SCHEDULED REDEMPTION		44	44	47	49		(5)		(5)		44				2	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		09/01/2011	SCHEDULED REDEMPTION		117	117	115	114		2		2		117				5	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		09/01/2011	SCHEDULED REDEMPTION		320	320	327	328		(7)		(7)		320				16	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		09/01/2011	SCHEDULED REDEMPTION		153	153	150	151		2		2		153				7	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		09/01/2011	SCHEDULED REDEMPTION		3,566	3,566	3,456	3,495		71		71		3,566				147	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		09/01/2011	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				2	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		09/01/2011	SCHEDULED REDEMPTION		167	167	165	164		3		3		167				8	06/15/2029	1
36210J-J8-2	GOVT NATL MTG ASSOC I #493587		09/01/2011	SCHEDULED REDEMPTION		131	131	129	129		2		2		131				6	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		09/01/2011	SCHEDULED REDEMPTION		830	830	804	807		23		23		830				36	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029	1
36210J-Y2-8	GOVT NATL MTG ASSOC I #494029		09/01/2011	SCHEDULED REDEMPTION		15	15	18	18		(2)		(2)		15				1	07/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		09/01/2011	SCHEDULED REDEMPTION		795	795	784	786		9		9		795				37	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		09/01/2011	SCHEDULED REDEMPTION		666	666	657	654		12		12		666				31	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		09/01/2011	SCHEDULED REDEMPTION		173	173	170	170		3		3		173				8	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		09/01/2011	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		09/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		09/01/2011	SCHEDULED REDEMPTION		77	77	76	76		2		2		77				4	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		09/01/2011	SCHEDULED REDEMPTION		159	159	163	163		(4)		(4)		159				8	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		09/01/2011	SCHEDULED REDEMPTION		154	154	149	149		5		5		154				7	05/15/2031	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		09/01/2011	SCHEDULED REDEMPTION		2,119	2,119	2,046	2,066		52		52		2,119				99	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		09/01/2011	SCHEDULED REDEMPTION		220	220	217	216		5		5		220				10	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		09/01/2011	SCHEDULED REDEMPTION		58	58	57	57		1		1		58				3	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		09/01/2011	SCHEDULED REDEMPTION		428	428	432	431		(3)		(3)		428				22	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		09/01/2011	SCHEDULED REDEMPTION		52	52	54	56		(4)		(4)		52				3	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		09/01/2011	SCHEDULED REDEMPTION		3,211	3,211	3,101	3,100		110		110		3,211				155	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		09/01/2011	SCHEDULED REDEMPTION		80	80	79	79		2		2		80				4	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		09/01/2011	SCHEDULED REDEMPTION		62	62	61	60		1		1		62				3	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		09/01/2011	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		09/01/2011	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21				1	08/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		09/01/2011	SCHEDULED REDEMPTION		2,513	2,513	2,572	2,641		(128)		(128)		2,513				132	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		09/01/2011	SCHEDULED REDEMPTION		195	195	199	201		(6)		(6)		195				10	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		09/01/2011	SCHEDULED REDEMPTION		231	231	236	241		(10)		(10)		231				13	09/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		09/01/2011	SCHEDULED REDEMPTION		2,550	2,550	2,462	2,460		89		89		2,550				119	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11				1	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		09/01/2011	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		09/01/2011	SCHEDULED REDEMPTION		1,997	1,997	1,993	1,992		5		5		1,997				94	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		09/01/2011	SCHEDULED REDEMPTION		122	122	118	119		2		2		122				5	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		09/01/2011	SCHEDULED REDEMPTION		28	28	29	29		(1)		(1)		28				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		09/01/2011	SCHEDULED REDEMPTION		147	147	145	144		3		3		147				7	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		09/01/2011	SCHEDULED REDEMPTION		179	179	190	202		(23)		(23)		179				9	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		09/01/2011	SCHEDULED REDEMPTION		76	76	75	75		2		2		76				4	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		09/01/2011	SCHEDULED REDEMPTION		40	40	41	42		(2)		(2)		40				2	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		09/01/2011	SCHEDULED REDEMPTION		239	239	244	249		(10)		(10)		239				13	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		09/01/2011	SCHEDULED REDEMPTION		85	85	83	83		2		2		85				4	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		09/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		09/01/2011	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				2	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		09/01/2011	SCHEDULED REDEMPTION		57	57	58	60		(3)		(3)		57				3	01/15/2030	1
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9				1	06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		09/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		09/01/2011	SCHEDULED REDEMPTION		43	43	44	45		(2)		(2)		43				2	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		09/01/2011	SCHEDULED REDEMPTION		7	7	8	8		(1)		(1)		7					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		09/01/2011	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15				1	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		09/01/2011	SCHEDULED REDEMPTION		31	31	32	33		(3)		(3)		31				2	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		09/01/2011	SCHEDULED REDEMPTION		56	56	58	60		(4)		(4)		56				3	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		09/01/2011	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		09/01/2011	SCHEDULED REDEMPTION		94	94	96	99		(5)		(5)		94				5	10/15/2029	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		09/01/2011	SCHEDULED REDEMPTION		69	69	74	77		(8)		(8)		69				4	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		09/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		09/01/2011	SCHEDULED REDEMPTION		85	85	90	90		(4)		(4)		85				4	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		09/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21				1	01/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		09/01/2011	SCHEDULED REDEMPTION		26	26	28	28		(2)		(2)		26				1	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		09/01/2011	SCHEDULED REDEMPTION		87	87	89	90		(3)		(3)		87				5	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		09/01/2011	SCHEDULED REDEMPTION		317	317	335	337		(21)		(21)		317				16	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		09/01/2011	SCHEDULED REDEMPTION		1,332	1,332	1,362	1,362		(30)		(30)		1,332				82	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		09/01/2011	SCHEDULED REDEMPTION		13	13	14	15		(2)		(2)		13				1	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9				1	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/15/2030	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		09/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14		(1)		(1)		14				1	01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		09/01/2011	SCHEDULED REDEMPTION		111	111	115	120		(9)		(9)		111				6	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		09/01/2011	SCHEDULED REDEMPTION		53	53	57	59		(5)		(5)		53				3	12/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		09/01/2011	SCHEDULED REDEMPTION		67	67	70	73		(6)		(6)		67				4	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		09/01/2011	SCHEDULED REDEMPTION		22	22	23	24		(2)		(2)		22				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		09/01/2011	SCHEDULED REDEMPTION		71	71	73	75		(4)		(4)		71				4	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		09/01/2011	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14				1	02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		09/01/2011	SCHEDULED REDEMPTION		86	86	88	89		(3)		(3)		86				4	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2031	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		09/01/2011	SCHEDULED REDEMPTION		166	166	172	174		(8)		(8)		166				7	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		09/01/2011	SCHEDULED REDEMPTION		22	22	23	25		(3)		(3)		22				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		09/01/2011	SCHEDULED REDEMPTION		17	17	16	16						17				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		09/01/2011	SCHEDULED REDEMPTION		20	20	20	20						20				1	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		09/01/2011	SCHEDULED REDEMPTION		135	135	139	148		(13)		(13)		135				7	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		09/01/2011	SCHEDULED REDEMPTION		114	114	117	122		(8)		(8)		114				5	06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		09/01/2011	SCHEDULED REDEMPTION		763	763	784	782		(19)		(19)		763				36	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		09/01/2011	SCHEDULED REDEMPTION		360	360	373	385		(24)		(24)		360				18	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		09/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		09/01/2011	SCHEDULED REDEMPTION		1,045	1,045	1,086	1,191		(146)		(146)		1,045				49	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		09/01/2011	SCHEDULED REDEMPTION		911	911	947	964		(53)		(53)		911				43	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		09/01/2011	SCHEDULED REDEMPTION		1,074	1,074	1,102	1,116		(42)		(42)		1,074				50	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		09/01/2011	SCHEDULED REDEMPTION		81	81	83	83		(2)		(2)		81				4	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		09/01/2011	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	12/15/2035	1
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		09/01/2011	SCHEDULED REDEMPTION		33	33	34	33						33				2	06/15/2035	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		09/01/2011	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		09/01/2011	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				3	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		09/01/2011	SCHEDULED REDEMPTION		42	42	43	44		(2)		(2)		42				2	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		09/01/2011	SCHEDULED REDEMPTION		996	996	1,035	1,098		(102)		(102)		996				47	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		09/01/2011	SCHEDULED REDEMPTION		1,596	1,596	1,571	1,585		11		11		1,596				58	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		09/01/2011	SCHEDULED REDEMPTION		1,845	1,845	1,917	1,918		(74)		(74)		1,845				87	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		09/01/2011	SCHEDULED REDEMPTION		2,010	2,010	2,062	2,060		(50)		(50)		2,010				98	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		09/01/2011	SCHEDULED REDEMPTION		1,945	1,945	1,995	2,012		(67)		(67)		1,945				95	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		09/01/2011	SCHEDULED REDEMPTION		545	545	561	560		(15)		(15)		545				24	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		09/01/2011	SCHEDULED REDEMPTION		24,930	24,930	25,916	26,136		(1,206)		(1,206)		24,930				1,137	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		09/01/2011	SCHEDULED REDEMPTION		859	859	893	900		(42)		(42)		859				39	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		09/01/2011	SCHEDULED REDEMPTION		6,799	6,799	6,695	6,720		79		79		6,799				244	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		09/01/2011	SCHEDULED REDEMPTION		16,111	16,111	15,864	15,922		189		189		16,111				583	05/01/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		09/01/2011	SCHEDULED REDEMPTION		13,044	13,044	12,844	12,851		193		193		13,044				436	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		09/01/2011	SCHEDULED REDEMPTION		123,548	123,548	125,555	124,829		(1,282)		(1,282)		123,548				4,811	04/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		09/01/2011	SCHEDULED REDEMPTION		1,683	1,683	1,657	1,658		25		25		1,683				61	05/01/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		09/01/2011	SCHEDULED REDEMPTION		611,644	611,644	621,583	623,094		(11,450)		(11,450)		611,644				24,493	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		09/01/2011	SCHEDULED REDEMPTION		904	904	890	895		9		9		904				33	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		09/01/2011	SCHEDULED REDEMPTION		1,048	1,048	1,032	1,038		9		9		1,048				38	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		09/01/2011	SCHEDULED REDEMPTION		1,194	1,194	1,176	1,180		14		14		1,194				43	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		09/01/2011	SCHEDULED REDEMPTION		38,827	38,827	38,231	38,458		368		368		38,827				1,296	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		09/01/2011	SCHEDULED REDEMPTION		4,662	4,662	4,590	4,592		70		70		4,662				165	04/15/2038	1
36297F-ZF-2	GOVT NATL MTG ASSOC I #710942		09/07/2011	Various		22,148,526	20,580,583	21,461,689	21,446,027		(216,544)		(216,544)		21,229,483		919,043	919,043	725,376	10/15/2024	1
3620A9-QH-7	GOVT NATL MTG ASSOC I #723256		09/07/2011	Various		22,444,135	20,981,484	21,469,960	21,442,502		(90,473)		(90,473)		21,352,029		1,092,107	1,092,107	662,129	09/15/2024	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		09/01/2011	SCHEDULED REDEMPTION		49,931	49,931	48,270	48,778		1,153		1,153		49,931				3,323	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		09/01/2011	Various		179,893	156,559	151,061	151,464		1,652		1,652		153,116		26,776	26,776	10,990	08/15/2020	1
36225A-T3-4	GOVT NATL MTG ASSOC I #780570		09/01/2011	SCHEDULED REDEMPTION		441	441	506	505		(64)		(64)		441				22	05/15/2027	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		09/01/2011	SCHEDULED REDEMPTION		3,870	3,870	3,916	3,877		(6)		(6)		3,870				196	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		09/01/2011	SCHEDULED REDEMPTION		126	126	129	130		(4)		(4)		126				6	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		09/01/2011	SCHEDULED REDEMPTION		8,507	8,507	8,836	8,525		(18)		(18)		8,507				448	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		09/01/2011	SCHEDULED REDEMPTION		671	671	685	700		(28)		(28)		671				36	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		09/01/2011	SCHEDULED REDEMPTION		126	126	130	136		(10)		(10)		126				7	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		09/01/2011	SCHEDULED REDEMPTION		2,794	2,794	2,707	2,731		63		63		2,794				122	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		09/01/2011	SCHEDULED REDEMPTION		837	837	825	818		18		18		837				40	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		09/01/2011	SCHEDULED REDEMPTION		30	30	31	31						30				2	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		09/01/2011	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				5	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		09/01/2011	SCHEDULED REDEMPTION		136	136	139	138		(2)		(2)		136				10	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		09/01/2011	SCHEDULED REDEMPTION		1,224	1,224	1,252	1,238		(14)		(14)		1,224				92	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		09/01/2011	SCHEDULED REDEMPTION		125	125	126	126		(1)		(1)		125				9	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		09/01/2011	SCHEDULED REDEMPTION		702	702	719	702						702				53	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		09/01/2011	SCHEDULED REDEMPTION		32	32	30	31		2		2		32				2	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		09/01/2011	SCHEDULED REDEMPTION		6	6	5	5						6					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		09/01/2011	SCHEDULED REDEMPTION		54	54	50	51		3		3		54				3	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		09/01/2011	SCHEDULED REDEMPTION		30	30	27	27		3		3		30				2	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		09/01/2011	SCHEDULED REDEMPTION		203	203	188	191		12		12		203				14	03/20/2017	1
36202A-ZL-4	GOVT NATL MTG ASSOC II # 747		09/01/2011	SCHEDULED REDEMPTION		51	51	57	57		(6)		(6)		51				3	04/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		09/01/2011	SCHEDULED REDEMPTION		474	474	440	450		24		24		474				30	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		09/01/2011	SCHEDULED REDEMPTION		390	390	352	351		39		39		390				24	05/20/2017	1
36202A-2N-6	GOVT NATL MTG ASSOC II # 781		09/01/2011	SCHEDULED REDEMPTION		231	231	261	260		(29)		(29)		231				14	06/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		09/01/2011	SCHEDULED REDEMPTION		162	162	150	154		8		8		162				10	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		09/01/2011	SCHEDULED REDEMPTION		33	33	31	31		2		2		33				2	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		09/01/2011	SCHEDULED REDEMPTION		137	137	128	129		8		8		137				9	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		09/01/2011	SCHEDULED REDEMPTION		505	505	470	484		21		21		505				33	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		09/01/2011	SCHEDULED REDEMPTION		95	95	88	90		4		4		95				6	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		09/01/2011	SCHEDULED REDEMPTION		254	254	236	240		14		14		254				17	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		09/01/2011	SCHEDULED REDEMPTION		959	959	896	937		23		23		959				62	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		09/01/2011	SCHEDULED REDEMPTION		188	188	176	179		9		9		188				12	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		09/01/2011	SCHEDULED REDEMPTION		48	48	54	52		(4)		(4)		48				3	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		09/01/2011	SCHEDULED REDEMPTION		51	51	58	58		(7)		(7)		51				4	02/20/2018	1
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		09/01/2011	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	04/20/2019	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		09/01/2011	SCHEDULED REDEMPTION		82	82	84	84		(2)		(2)		82				5	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		09/01/2011	SCHEDULED REDEMPTION		104	104	107	108		(3)		(3)		104				7	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		09/01/2011	SCHEDULED REDEMPTION		52	52	57	57		(5)		(5)		52				3	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		09/01/2011	SCHEDULED REDEMPTION		901	901	903	901						901				68	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		09/01/2011	SCHEDULED REDEMPTION		128	128	118	120		8		8		128				8	09/20/2016	1
36202L-JR-5	GOVT NATL MTG ASSOC II #G29272		09/01/2011	SCHEDULED REDEMPTION		275	275	307	306		(31)		(31)		275				19	09/20/2017	1
465138-QU-2	ISRAEL ST BDS		08/16/2011	BARCLAYS BANK		20,706,132	26,000,000	19,196,762	19,435,330		395,685		395,685		19,831,015		875,117	875,117		02/15/2020	1
49549C-AA-6	KING INTL LEASING LLC		07/15/2011	SCHEDULED REDEMPTION		107,458	107,458	107,458	107,458						107,458				1,956	10/15/2022	1
71646X-AA-6	PETRODRILL FOUR LTD		07/15/2011	SCHEDULED REDEMPTION		624,974	624,974	624,974	624,974						624,974				26,499	01/15/2016	1
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	08/06/2011	SCHEDULED REDEMPTION		71,252	71,252	71,252	71,252						71,252				1,911	02/06/2022	1
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	07/10/2011	SCHEDULED REDEMPTION		380,298	380,298	380,298	380,298						380,298				10,117	04/10/2022	1
76116E-GT-1	RESOLUTION TR		08/10/2011	BARCLAYS BANK		4,040,700	5,000,000	3,782,600			6,827		6,827		3,789,427		251,273	251,273		04/15/2020	1
76116E-CC-2	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		1,558,229	1,617,000	412,222	1,182,571		53,121		53,121		1,235,692		322,537	322,537		04/15/2015	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)
76116E-CD-0	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		3,947,289	4,150,000	565,984	2,763,118		144,968		144,968		2,908,087		1,039,202	1,039,202		10/15/2015	1
76116E-CE-8	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		885,641	946,000	140,585	616,832		30,782		30,782		647,615		238,026	238,026		04/15/2016	1
76116E-CF-5	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		920,112	1,000,000	124,380	613,888		31,968		31,968		645,857		274,255	274,255		10/15/2016	1
76116E-CL-2	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		1,475,471	1,787,000	284,008	973,320		43,928		43,928		1,017,248		458,223	458,223		04/15/2019	1
76116E-CM-0	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		1,164,077	1,446,000	223,378	714,957		35,351		35,351		750,308		413,770	413,770		10/15/2019	1
76116E-FC-9	RESOLUTION TR CORP		07/15/2011	MATURED		5,556,000	5,556,000	1,099,866	5,315,958		240,042		240,042		5,556,000					07/15/2011	1
76116E-FE-5	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		1,746,608	1,752,000	385,563	1,552,663		75,208		75,208		1,627,871		118,737	118,737		07/15/2012	1
76116E-FG-0	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		1,689,466	1,706,000	335,178	1,391,994		68,836		68,836		1,460,830		228,636	228,636		07/15/2013	1
76116E-FL-9	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		2,832,047	2,955,000	739,430	2,121,851		95,338		95,338		2,217,189		614,859	614,859		07/15/2015	1
76116E-FM-7	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		7,778,899	8,251,000	1,347,813	5,538,081		270,191		270,191		5,808,273		1,970,627	1,970,627		01/15/2016	1
76116E-FN-5	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		5,005,551	5,400,000	637,200	3,356,263		178,123		178,123		3,534,386		1,471,165	1,471,165		07/15/2016	1
76116E-FP-0	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		13,507,390	14,865,000	2,772,767	9,424,803		438,164		438,164		9,862,967		3,644,423	3,644,423		01/15/2017	1
76116E-FQ-8	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		7,560,082	8,455,000	1,374,868	5,168,317		239,694		239,694		5,408,011		2,152,071	2,152,071		07/15/2017	1
76116E-FV-7	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		5,363,217	6,751,000	584,367	3,117,235		164,691		164,691		3,281,926		2,081,291	2,081,291		01/15/2020	1
76116E-FW-5	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		2,085,555	2,700,000	226,485	1,193,512		63,120		63,120		1,256,632		828,922	828,922		07/15/2020	1
76116E-FX-3	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		3,645,278	4,843,000	490,063	2,142,624		107,424		107,424		2,250,048		1,395,230	1,395,230		01/15/2021	1
76116E-FY-1	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		1,380,129	1,881,000	157,139	785,513		40,189		40,189		825,702		554,427	554,427		07/15/2021	1
76116E-FZ-8	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		4,557,770	6,387,000	382,262	2,371,367		131,701		131,701		2,503,068		2,054,702	2,054,702		01/15/2022	1
76116E-GA-2	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		5,623,717	8,088,000	693,384	3,195,900		158,680		158,680		3,354,580		2,269,136	2,269,136		07/15/2022	1
76116E-GB-0	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		3,623,290	5,354,000	364,822	2,006,502		100,963		100,963		2,107,466		1,515,824	1,515,824		01/15/2023	1
76116E-GD-6	RESOLUTION TR CORP		07/13/2011	MF GLOBAL INC		559,673	920,000	59,699	321,805		14,169		14,169		335,974		223,699	223,699		01/15/2024	1
76116E-GE-4	RESOLUTION TR CORP		07/13/2011	MF GLOBAL INC		1,460,801	2,473,000	122,562	744,202		36,155		36,155		780,358		680,443	680,443		07/15/2024	1
76116E-GG-9	RESOLUTION TR CORP		07/13/2011	MF GLOBAL INC		835,845	1,500,000	97,620	448,954		20,372		20,372		469,325		366,520	366,520		07/15/2025	1
76116E-GJ-3	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		918,749	1,636,000	97,195	466,429		23,244		23,244		489,673		429,076	429,076		07/15/2026	1
76116E-GK-0	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		3,160,383	5,774,000	380,680	1,637,160		79,336		79,336		1,716,496		1,443,887	1,443,887		01/15/2027	1
76116E-GL-8	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		130,033	244,000	18,969	70,425		3,259		3,259		73,685		56,348	56,348		07/15/2027	1
76116E-GM-6	RESOLUTION TR CORP		08/16/2011	BARCLAYS BANK		8,678,927	15,968,000	7,719,620	7,852,407		207,546		207,546		8,059,953		618,975	618,975		01/15/2028	1
76116E-GN-4	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		2,775,332	5,480,000	325,622	1,390,421		67,039		67,039		1,457,460		1,317,873	1,317,873		07/15/2028	1
76116E-GR-5	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		893,624	1,900,000	114,228	454,990		21,041		21,041		476,031		417,593	417,593		01/15/2030	1
76116E-GU-8	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		1,613,041	2,118,000	187,316	925,512		48,358		48,358		973,870		639,171	639,171		10/15/2020	1
76116E-GY-0	RESOLUTION TR CORP		07/13/2011	MF GLOBAL INC		598,685	915,000	71,452	349,491		15,599		15,599		365,090		233,595	233,595		10/15/2022	1
76116E-HA-1	RESOLUTION TR CORP		07/13/2011	MF GLOBAL INC		987,139	1,599,000	125,969	574,501		25,128		25,128		599,629		387,510	387,510		10/15/2023	1
76116E-HB-9	RESOLUTION TR CORP		07/13/2011	MF GLOBAL INC		153,418	256,000	16,402	84,981		3,857		3,857		88,838		64,580	64,580		04/15/2024	1
76116E-HF-0	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		167,447	294,000	20,530	88,349		4,284		4,284		92,633		74,814	74,814		04/15/2026	1
76116E-HM-5	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		829,889	1,700,000	80,920	382,405		19,253		19,253		401,658		428,230	428,230		04/15/2029	1
76116E-HN-3	RESOLUTION TR CORP		08/16/2011	BARCLAYS BANK		5,168,580	10,405,000	4,584,859	4,661,349		126,464		126,464		4,787,813		380,767	380,767		10/15/2029	1
76116E-HP-8	RESOLUTION TR CORP		08/05/2011	BARCLAYS BANK		557,197	1,200,000	71,052	282,560		13,049		13,049		295,610		261,587	261,587		04/15/2030	1
76116F-AA-5	RFCO STRIP PRINC		07/15/2011	BARCLAYS BANK		19,479,500	25,000,000	18,886,500	19,111,297		321,429		321,429		19,432,727		46,773	46,773		10/15/2019	1
76116F-AG-2	RFCO STRIP PRINC		08/08/2011	BARCLAYS BANK		20,655,810	27,000,000	19,514,520			39,522		39,522		19,554,042		1,101,768	1,101,768		01/15/2021	1
76116F-AB-3	RFCS		08/08/2011	BARCLAYS BANK		12,146,000	25,000,000	10,909,750			80,063		80,063		10,989,813		1,156,187	1,156,187		01/15/2030	1
76116F-AE-7	RFCSP 0 10/15/20		08/10/2011	BARCLAYS BANK		21,230,223	26,740,000	19,506,563	19,731,775		378,942		378,942		20,110,717		1,119,506	1,119,506		10/15/2020	1
779382-AM-2	ROWAN COMPANIES INC		07/15/2011	SCHEDULED REDEMPTION		1,041,775	1,041,775	1,041,775	1,041,775						1,041,775				32,899	07/15/2021	1
797224-AA-0	SAN CLEMENTE LEASING LLC		08/27/2011	SCHEDULED REDEMPTION		356,900	356,900	356,900	356,900						356,900				9,596	08/27/2021	1
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2011	SCHEDULED REDEMPTION		323,151	323,151	323,151	323,151						323,151				8,119	06/07/2022	1
797224-AC-6	SAN CLEMENTE LEASING LLC		08/22/2011	SCHEDULED REDEMPTION		226,778	226,778	226,778	226,778						226,778				4,848	11/22/2022	1
805649-AA-8	SAYARRA LTD	F	07/29/2011	SCHEDULED REDEMPTION		275,025	275,025	275,025	275,025						275,025				5,722	10/29/2021	1
805649-AB-6	SAYARRA LTD	F	07/29/2011	SCHEDULED REDEMPTION		280,547	280,547	280,547	280,547						280,547				5,418	04/14/2022	1
38373P-AS-2	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		3,104,738	3,164,000	724,176	2,545,695		132,670		132,670		2,678,365		426,374	426,374		10/01/2013	1
38373P-AT-0	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		20,601,563	21,309,000	5,197,631	16,628,564		835,518		835,518		17,464,083		3,137,480	3,137,480		04/01/2014	1
38373P-AV-5	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		2,624,474	2,750,000	534,325	1,996,635		99,013		99,013		2,095,648		528,826	528,826		04/01/2015	1
38373P-AW-3	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		12,685,343	13,488,000	2,654,614	9,280,786		481,371		481,371		9,762,157		2,923,186	2,923,186		10/01/2015	1
38373P-AX-1	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		14,560,142	15,741,000	2,935,620	10,459,130		536,552		536,552		10,995,682		3,564,460	3,564,460		04/01/2016	1
38373P-AY-9	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		7,778,553	8,567,000	1,546,344	5,434,664		283,540		283,540		5,718,204		2,060,350	2,060,350		10/01/2016	1
38373P-BD-4	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		11,025,721	13,319,000	1,888,634	7,168,332		354,347		354,347		7,522,679		3,503,042	3,503,042		04/01/2019	1
38373P-BE-2	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		10,759,674	13,319,000	1,823,637	6,909,941		341,130		341,130		7,251,071		3,508,603	3,508,603		10/01/2019	1
38373P-BF-9	STATE OF ISRAEL GOVT LOAN TR		08/18/2011	BARCLAYS BANK		8,572,510	10,890,000	1,408,077	5,403,177		269,552		269,552		5,672,730		2,899,780	2,899,780		04/01/2020	1
465139-BE-2	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		9,244,641	9,726,000	2,361,181	6,916,349		323,976		323,976		7,240,325		2,004,316	2,004,316		09/15/2015	1
465139-BF-9	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		21,548,965	23,000,000	5,318,630	15,700,915		744,648		744,648		16,445,564		5,103,401	5,103,401		03/15/2016	1
465139-BG-7	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		37,441,845	40,452,000	8,470,244	27,248,826		1,218,713		1,218,713		28,467,539		8,974,306	8,974,306		09/15/2016	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)
465139-BH-5	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		33,302,281	36,800,000	7,668,890	23,779,630		1,081,030		1,081,030		24,860,660		8,441,621	8,441,621		03/15/2017	1
465139-BJ-1	STATE OF ISRAEL GOVT LOAN TR		08/12/2011	MF GLOBAL INC		39,836,258	45,452,000	7,167,246	27,323,994		1,244,336		1,244,336		28,568,330		11,267,928	11,267,928		09/15/2017	1
465139-BK-8	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		17,501,891	20,052,000	3,157,302	11,672,278		567,150		567,150		12,239,428		5,262,463	5,262,463		03/15/2018	1
465139-BM-4	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		14,210,116	17,152,000	2,456,509	9,278,846		449,474		449,474		9,728,320		4,481,797	4,481,797		03/15/2019	1
465139-BN-2	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		25,511,072	31,427,000	10,432,494	18,718,198		693,725		693,725		19,411,923		6,099,149	6,099,149		09/15/2019	1
465139-CA-9	STATE OF ISRAEL GOVT LOAN TR		07/13/2011	MF GLOBAL INC		1,626,425	2,664,000	430,957	1,124,393		42,439		42,439		1,166,832		459,593	459,593		09/15/2023	1
465139-CZ-4	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		4,093,944	4,250,000	787,440	3,018,093		159,279		159,279		3,177,373		916,571	916,571		03/15/2015	1
465139-DB-6	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		14,053,902	15,000,000	3,344,550	10,468,156		467,180		467,180		10,935,337		3,118,565	3,118,565		03/15/2016	1
465139-DD-2	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		9,049,719	10,000,000	2,005,300	6,496,285		291,665		291,665		6,787,951		2,261,768	2,261,768		03/15/2017	1
465139-DF-7	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		17,456,918	20,000,000	3,960,600	11,980,133		550,616		550,616		12,530,749		4,926,169	4,926,169		03/15/2018	1
465139-DG-5	STATE OF ISRAEL GOVT LOAN TR		08/05/2011	CANTOR FITZGERALD		32,656,260	39,000,000	7,231,090	22,674,443		981,707		981,707		23,656,150		9,000,110	9,000,110		09/15/2018	1
465139-DJ-9	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		7,193,187	8,861,000	1,749,516	4,864,563		216,382		216,382		5,080,945		2,112,242	2,112,242		09/15/2019	1
465139-EE-9	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		26,221,372	28,251,000	5,216,621	18,179,136		923,347		923,347		19,102,482		7,118,890	7,118,890		08/15/2016	1
465139-EF-6	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		7,271,254	8,001,000	1,264,718	4,857,664		256,714		256,714		5,114,379		2,156,876	2,156,876		02/15/2017	1
465139-EG-4	STATE OF ISRAEL GOVT LOAN TR		08/09/2011	MF GLOBAL INC		42,407,804	48,251,000	9,836,931	29,436,974		1,377,784		1,377,784		30,814,758		11,593,046	11,593,046		08/15/2017	1
465139-EH-2	STATE OF ISRAEL GOVT LOAN TR		08/12/2011	MF GLOBAL INC		42,021,178	48,251,000	7,975,388	27,578,179		1,390,758		1,390,758		28,968,937		13,052,241	13,052,241		02/15/2018	1
465139-EJ-8	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		41,266,229	48,251,000	7,680,734	26,419,738		1,352,459		1,352,459		27,772,198		13,494,031	13,494,031		08/15/2018	1
465139-EK-5	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		2,087,179	2,514,000	559,818	1,473,331		62,529		62,529		1,535,860		551,319	551,319		02/15/2019	1
465139-EN-9	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		1,737,711	2,251,000	316,626	1,038,437		54,111		54,111		1,092,549		645,162	645,162		08/15/2020	1
465139-FW-8	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		17,986,503	19,149,000	3,576,842	12,649,360		663,820		663,820		13,313,180		4,673,322	4,673,322		02/15/2016	1
465139-FX-6	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		9,766,035	10,522,000	2,014,093	6,791,291		342,362		342,362		7,133,652		2,632,383	2,632,383		08/15/2016	1
465139-FY-4	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		681,595	750,000	163,583	480,550		22,591		22,591		503,141		178,454	178,454		02/15/2017	1
465139-GC-1	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		5,421,320	6,530,000	1,342,176	3,731,954		165,997		165,997		3,897,951		1,523,369	1,523,369		02/15/2019	1
465139-HS-5	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	Various		2,905,851	3,240,000	693,911	2,041,834		92,558		92,558		2,134,392		771,459	771,459		05/15/2017	1
465139-HY-2	STATE OF ISRAEL GOVT LOAN TR		08/01/2011	MF GLOBAL INC		14,279,070	19,000,000	13,805,229	13,981,264		273,272		273,272		14,254,535		24,535	24,535		05/15/2020	1
465139-KF-9	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		16,696,855	17,776,000	4,762,724	12,520,801		553,153		553,153		13,073,954		3,622,901	3,622,901		02/15/2016	1
465139-KJ-1	STATE OF ISRAEL GOVT LOAN TR		08/09/2011	MF GLOBAL INC		17,820,593	20,276,000	4,354,271	12,595,314		567,506		567,506		13,162,820		4,657,773	4,657,773		08/15/2017	1
465139-KK-8	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		7,567,184	8,638,000	1,909,257	5,343,403		232,590		232,590		5,575,993		1,991,191	1,991,191		02/15/2018	1
465139-KL-6	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	BARCLAYS BANK		9,953,240	11,638,000	2,702,344	6,902,895		305,430		305,430		7,208,325		2,744,915	2,744,915		08/15/2018	1
465139-MD-2	STATE OF ISRAEL GOVT LOAN TR		08/16/2011	Various		32,008,432	34,615,000	7,991,700	23,098,853		1,069,292		1,069,292		24,168,145		7,840,287	7,840,287		08/15/2016	1
465139-ME-0	STATE OF ISRAEL GOVT LOAN TR		08/08/2011	CANTOR FITZGERALD		28,436,428	31,615,000	7,032,415	20,432,697		900,492		900,492		21,333,189		7,103,239	7,103,239		02/15/2017	1
880591-CW-0	TENN VALLEY AUTHORITY		08/17/2011	BARCLAYS BANK		13,572,556	12,463,000	14,020,875	13,615,769		(325,119)		(325,119)		13,290,650		281,906	281,906	691,697	03/15/2013	1
880591-ED-0	TENN VALLEY AUTHORITY		08/16/2011	MORGAN STANLEY DEAN WITTER		23,956,000	20,000,000	20,960,600	20,948,480		(10,098)		(10,098)		20,938,382		3,017,618	3,017,618	739,444	06/15/2038	1
89609G-AA-0	TRICAHUE LEASING LLC		08/19/2011	SCHEDULED REDEMPTION		268,972	268,972	268,972	268,972						268,972				7,067	11/19/2021	1
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2011	SCHEDULED REDEMPTION		130,229	130,229	130,229	130,229						130,229				3,657	02/26/2022	1
899768-AF-2	TUNISIA A.I.D. 8.97% GOVT GTD NTS		09/01/2011	SCHEDULED REDEMPTION		244,355	244,355	262,193	244,355						244,355				21,919	09/01/2019	1
899768-AE-5	TUNISIA A.I.D. 9.29% GOVT GTD NTS		09/01/2011	SCHEDULED REDEMPTION		150,000	150,000	162,563	157,858		(7,858)		(7,858)		150,000				13,935	09/01/2020	1
912803-AL-7	U S TREAS STRIP		08/08/2011	DEUTSCHE BANK SECURITIES		3,656,638	3,958,000	562,551	2,389,204		117,280		117,280		2,506,484		1,150,154	1,150,154		05/15/2017	1
912803-AM-5	U S TREAS STRIP		08/05/2011	BARCLAYS BANK		25,641,193	28,132,000	2,248,591	15,774,257		852,160		852,160		16,626,417		9,014,776	9,014,776		08/15/2017	1
912803-AP-8	U S TREAS STRIP		08/08/2011	BARCLAYS BANK		438,150	500,000	55,933	275,205		12,921		12,921		288,126		150,024	150,024		11/15/2018	1
912833-DB-3	U S TREAS STRIP		08/08/2011	HSBC SECURITIES, INC.		2,785,108	2,786,000	336,047	2,517,689		141,397		141,397		2,659,085		126,023	126,023		02/15/2012	1
912833-DC-1	U S TREAS STRIP		08/08/2011	BARCLAYS BANK		5,951,641	5,961,000	688,853	5,149,690		288,938		288,938		5,438,627		513,014	513,014		08/15/2012	1
912833-DD-9	U S TREAS STRIP		08/08/2011	GOLDMAN, SACHS & CO.		6,529,797	6,548,000	738,264	5,414,882		301,493		301,493		5,716,375		813,422	813,422		02/15/2013	1
912833-DE-7	U S TREAS STRIP		08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,081,088	5,115,000	550,169	4,045,565		225,010		225,010		4,270,576		810,512	810,512		08/15/2013	1
912833-DF-4	U S TREAS STRIP		08/08/2011	BANK OF AMERICA		3,371,814	3,400,000	397,936	2,594,885		139,492		139,492		2,734,377		637,437	637,437		02/15/2014	1
912833-DG-2	U S TREAS STRIP		08/08/2011	J. P. MORGAN SECURITIES, INC.		2,805,027	2,850,000	393,898	2,138,537		105,088		105,088		2,243,624		561,403	561,403		08/15/2014	1
912833-JY-7	U S TREAS STRIP		08/08/2011	GREENWICH CAPITAL MARKETS, INC.		3,400,596	3,404,000	401,400	3,007,447		168,913		168,913		3,176,361		224,235	224,235		05/15/2012	1
912833-JZ-4	U S TREAS STRIP		08/08/2011	BANK OF AMERICA		3,023,064	3,028,000	342,103	2,557,493		143,502		143,502		2,700,995		322,069	322,069		11/15/2012	1
912833-KA-7	U S TREAS STRIP		08/08/2011	J. P. MORGAN SECURITIES, INC.		6,654,664	6,668,000	733,480	5,393,162		299,971		299,971		5,693,133		961,531	961,531		05/15/2013	1
912833-KB-5	U S TREAS STRIP		08/08/2011	BARCLAYS BANK		4,983,674	5,013,000	614,220	3,922,342		207,993		207,993		4,130,334		853,340	853,340		11/15/2013	1
912833-KD-1	U S TREAS STRIP		08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,155,252	2,200,000	316,950	1,627,963		78,426		78,426		1,706,389		448,863	448,863		11/15/2014	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912833-KL-3	U S TREAS STRIP		08/08/2011	J. P. MORGAN SECURITIES, INC.		2,603,970	2,807,000	234,356	1,644,195		89,234		89,234		1,733,429		870,540	870,540		02/15/2017	1
912833-KT-6	U S TREAS STRIP		08/08/2011	HSBC SECURITIES, INC.		1,179,202	1,355,000	110,853	697,213		36,523		36,523		733,737		445,466	445,466		11/15/2018	1
912833-KU-3	U S TREAS STRIP		08/08/2011	BARCLAYS BANK		2,346,541	2,726,000	219,525	1,375,385		71,891		71,891		1,447,276		899,265	899,265		02/15/2019	1
912833-DH-0	U S TREAS STRIP 0.00 02/15/15		08/08/2011	BARCLAYS BANK		3,109,055	3,175,000	399,860	2,254,532		116,180		116,180		2,370,712		738,343	738,343		02/15/2015	1
912833-KE-9	U S TREAS STRIP 0.00 05/15/15		08/08/2011	HSBC SECURITIES, INC.		3,142,214	3,225,000	399,900	2,245,490		115,346		115,346		2,360,836		781,378	781,378		05/15/2015	1
912810-QN-1	US TREASURY N/B		08/08/2011	Various		61,756,986	52,900,000	53,467,752			(4,111)		(4,111)		53,463,641		8,293,345	8,293,345	1,217,076	02/15/2041	1
0599999. Bonds - U.S. Governments						1,730,535,945	1,833,866,215	966,539,177	1,308,497,971		29,852,986		29,852,986		1,426,025,578		304,510,366	304,510,366	21,921,197	XXX	XXX
219868-BN-5	CORP ANDINA DE FOMENTO	F	09/08/2011	Various		9,953,000	8,000,000	7,986,000	7,987,536		734		734		7,988,270		1,964,730	1,964,730	495,625	06/04/2019	1FE
105756-BH-2	FED REPUBLIC OF BRAZIL	F	07/15/2011	SCHEDULED REDEMPTION		361,111	361,111	414,406	401,664		(40,553)		(40,553)		361,111				28,889	01/15/2018	2FE
448814-DC-4	HYDRO-QUEBEC	A	08/30/2011	Various		15,520,185	10,000,000	11,042,800	10,793,375		(12,685)		(12,685)		10,780,690		4,739,495	4,739,495	626,875	12/01/2029	1FE
500769-CU-6	KFW	F	08/26/2011	GOLDMAN SACHS INTERNATIONAL		11,703,900	10,000,000	10,609,200	10,540,721		(42,081)		(42,081)		10,498,639		1,205,261	1,205,261	505,000	07/16/2018	1FE
500769-DJ-0	KFW	F	08/26/2011	GREENWICH CAPITAL MARKETS, INC.		29,921,250	25,000,000	27,168,250	26,952,801		(132,548)		(132,548)		26,820,253		3,100,997	3,100,997	856,510	06/17/2019	1FE
028191-69-0	LANDWIRTSCH. RENTENBANK	F	09/08/2011	J. P. MORGAN SECURITIES, INC.		16,468,350	15,000,000	16,556,550	16,361,022		(309,340)		(309,340)		16,051,681		416,669	416,669	1,224,844	01/10/2014	1FE
560904-AF-1	MALAYSIA 7.500 07/15/2011	F	07/15/2011	MATURED		28,000,000	28,000,000	28,292,440	28,092,907		(92,907)		(92,907)		28,000,000				2,100,000	07/15/2011	1FE
669827-DJ-3	NOVA SCOTIA PROV SF DEB	A	09/07/2011	NATIONAL BANK OF CANADA		52,077,200	35,000,000	34,679,320	34,780,730		7,828		7,828		34,788,558		17,288,642	17,288,642	3,336,424	03/01/2020	1FE
683234-8D-3	ONTARIO (PROVINCE OF)	A	09/09/2011	Various		44,797,480	40,000,000	39,702,253	39,730,357		17,866		17,866		39,748,224		5,049,256	5,049,256	1,481,667	10/07/2019	1FE
683234-8K-7	ONTARIO (PROVINCE OF)	A	09/07/2011	SCOTIA CAPITAL MARKETS (USA)		5,747,200	5,000,000	4,983,600	4,984,549		953		953		4,985,502		761,698	761,698	200,444	04/14/2020	1FE
748148-RU-9	QUEBEC PROVINCE	A	08/18/2011	SCOTIA CAPITAL MARKETS (USA)		10,801,000	10,000,000	9,720,400			10,906		10,906		9,731,306		1,069,694	1,069,694	198,333	07/29/2020	1FE
X74344-DM-5	RUSSIA 5 03/31/30	F	09/30/2011	SCHEDULED REDEMPTION		1,641,000	1,641,000	1,738,493	1,722,307		(81,307)		(81,307)		1,641,000				123,075	03/31/2030	2FE
74727P-AG-6	STATE OF QATAR	F	09/01/2011	Various		8,540,000	7,000,000	7,376,250	7,334,856		(22,032)		(22,032)		7,312,824		1,227,176	1,227,176	417,744	04/09/2019	1FE
74727P-AL-5	STATE OF QATAR	F	08/25/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,087,500	5,000,000	4,989,250	4,989,386		86		86		4,989,472		1,098,028	1,098,028	355,556	01/20/2040	1FE
1099999. Bonds - All Other Governments						241,619,176	200,002,111	205,259,211	194,672,210		(695,080)		(695,080)		203,697,531		37,921,645	37,921,645	11,950,986	XXX	XXX
544646-ZR-6	LOS ANGELES CA USD G O BABS 2010		09/08/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		12,280,000	10,000,000	10,000,000	10,000,000						10,000,000		2,280,000	2,280,000	810,960	07/01/2034	1FE
213185-BP-5	COOK CNTY IL G O BABS SER 2009 B		09/08/2011	LOOP CAPITAL MARKETS		1,106,290	1,000,000	1,000,000	1,000,000		5		5		1,000,005		106,285	106,285	52,233	11/15/2031	1FE
476575-2N-4	JERSEY CITY NJ G O QUAL FY ADJ 06 E		09/01/2011	CALLED @ 100.00		725,000	725,000	709,695	717,901		1,353		1,353		719,254		5,746	5,746	39,005	09/01/2016	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						14,111,290	11,725,000	11,709,695	11,717,901		1,358		1,358		11,719,258		2,392,032	2,392,032	902,198	XXX	XXX
313401-NB-3	FED HOME LOAN MTG CORP #170095		09/01/2011	SCHEDULED REDEMPTION		45	45	44	44		1		1		45				4	05/01/2014	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		09/01/2011	SCHEDULED REDEMPTION		85	85	95	87		(2)		(2)		85				6	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		09/01/2011	SCHEDULED REDEMPTION		102	102	114	104		(2)		(2)		102				7	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		09/01/2011	SCHEDULED REDEMPTION		18	18	18	17		1		1		18				1	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		09/01/2011	SCHEDULED REDEMPTION		24	24	23	22		2		2		24				2	04/01/2020	1
313401-Z8-7	FED HOME LOAN MTG CORP #360119		09/01/2011	SCHEDULED REDEMPTION		23	23	26	26		(4)		(4)		23				2	08/01/2020	1
31347X-WZ-3	FED HOME LOAN MTG CORP #539664		09/01/2011	SCHEDULED REDEMPTION		38	38	44	44		(6)		(6)		38				3	09/01/2019	1
31353W-4K-0	FED HOME LOAN MTG CORP #541726		09/01/2011	SCHEDULED REDEMPTION		3	3	4	4						3					11/01/2019	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		09/01/2011	SCHEDULED REDEMPTION		6,423	6,423	6,887	6,761		(339)		(339)		6,423				530	06/01/2019	1
31335H-2K-8	FED HOME LOAN MTG CORP #C90778		09/01/2011	SCHEDULED REDEMPTION		144,456	144,456	153,394	153,378		(8,922)		(8,922)		144,456				4,784	08/01/2023	1
3128E2-7C-4	FED HOME LOAN MTG CORP #D96291		09/01/2011	SCHEDULED REDEMPTION		87,269	87,269	92,642	92,699		(5,430)		(5,430)		87,269				2,872	08/01/2023	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		09/01/2011	SCHEDULED REDEMPTION		82,083	82,083	74,359	80,373		1,711		1,711		82,083				4,396	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		09/01/2011	SCHEDULED REDEMPTION		107,827	107,827	100,294	106,091		1,736		1,736		107,827				6,170	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		09/01/2011	SCHEDULED REDEMPTION		65,772	65,772	59,552	64,415		1,356		1,356		65,772				3,600	09/15/2022	1
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z		09/01/2011	SCHEDULED REDEMPTION		85,344	85,344	73,984	82,513		2,831		2,831		85,344				4,398	04/15/2024	1
31337S-LA-9	FED HOME LOAN MTG CORP 1730 Z		08/23/2011	Various		3,933,635	3,454,069	2,708,123	3,325,298		(143,946)		(143,946)		3,181,352		752,283	752,283	174,842	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		09/01/2011	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				2	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		09/01/2011	SCHEDULED REDEMPTION		148	148	156	156		(8)		(8)		148				10	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		09/01/2011	SCHEDULED REDEMPTION		7,722	7,722	7,923	7,909		(187)		(187)		7,722				347	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		09/01/2011	SCHEDULED REDEMPTION		3,942	3,942	4,047	4,026		(83)		(83)		3,942				155	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		09/01/2011	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		09/01/2011	SCHEDULED REDEMPTION		257	257	262	262		(6)		(6)		257				11	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		09/01/2011	SCHEDULED REDEMPTION		2,178	2,178	2,225	2,222		(44)		(44)		2,178				94	10/01/2033	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)
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		09/01/2011	Various		5,797,983	5,179,626	5,361,723	5,315,124		(4,370)		(4,370)		5,310,755		487,229	487,229	237,187	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		09/01/2011	SCHEDULED REDEMPTION		11,926	11,926	12,067	12,036		(111)		(111)		11,926				474	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		09/01/2011	SCHEDULED REDEMPTION		25,867	25,867	26,432	26,262		(395)		(395)		25,867				1,160	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		09/01/2011	SCHEDULED REDEMPTION		15,125	15,125	15,433	15,374		(249)		(249)		15,125				677	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		09/01/2011	SCHEDULED REDEMPTION		223	223	228	226		(3)		(3)		223				10	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		09/01/2011	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				2	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		09/01/2011	SCHEDULED REDEMPTION		12,802	12,802	12,400	12,563		239		239		12,802				430	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		09/01/2011	SCHEDULED REDEMPTION		336	336	343	345		(9)		(9)		336				14	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		09/01/2011	SCHEDULED REDEMPTION		607	607	621	624		(17)		(17)		607				26	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		09/01/2011	SCHEDULED REDEMPTION		1,426	1,426	1,455	1,454		(28)		(28)		1,426				62	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		09/01/2011	SCHEDULED REDEMPTION		1,975	1,975	2,018	2,015		(41)		(41)		1,975				89	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		09/01/2011	SCHEDULED REDEMPTION		179	179	183	181		(2)		(2)		179				8	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		09/01/2011	SCHEDULED REDEMPTION		188	188	193	195		(7)		(7)		188				8	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		09/01/2011	SCHEDULED REDEMPTION		15,647	15,647	15,988	15,961		(315)		(315)		15,647				682	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		09/01/2011	SCHEDULED REDEMPTION		6,180	6,180	6,119	6,126		54		54		6,180				214	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		09/01/2011	SCHEDULED REDEMPTION		2,225	2,225	2,155	2,161		63		63		2,225				73	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		09/01/2011	SCHEDULED REDEMPTION		246	246	252	250		(3)		(3)		246				11	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		09/01/2011	SCHEDULED REDEMPTION		10,829	10,829	10,955	10,915		(87)		(87)		10,829				433	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		09/01/2011	SCHEDULED REDEMPTION		186	186	191	191		(5)		(5)		186				8	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		09/01/2011	SCHEDULED REDEMPTION		20,036	20,036	20,297	20,276		(241)		(241)		20,036				799	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		09/01/2011	SCHEDULED REDEMPTION		21,395	21,395	21,721	21,540		(144)		(144)		21,395				824	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		09/01/2011	SCHEDULED REDEMPTION		25,293	25,293	25,629	25,513		(220)		(220)		25,293				1,001	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		09/01/2011	SCHEDULED REDEMPTION		2,213	2,213	2,238	2,227		(14)		(14)		2,213				89	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		09/01/2011	SCHEDULED REDEMPTION		568	568	575	572		(3)		(3)		568				22	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		09/01/2011	SCHEDULED REDEMPTION		836	836	846	841		(5)		(5)		836				34	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		09/01/2011	SCHEDULED REDEMPTION		6,185	6,185	6,264	6,229		(44)		(44)		6,185				239	01/01/2036	1
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		09/01/2011	SCHEDULED REDEMPTION		2,089	2,089	2,120	2,104		(16)		(16)		2,089				81	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		09/01/2011	SCHEDULED REDEMPTION		10,221	10,221	10,376	10,302		(81)		(81)		10,221				419	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		09/01/2011	SCHEDULED REDEMPTION		5,967	5,967	6,044	6,003		(36)		(36)		5,967				228	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		09/01/2011	SCHEDULED REDEMPTION		4,282	4,282	4,344	4,321		(39)		(39)		4,282				173	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		09/01/2011	SCHEDULED REDEMPTION		2,091	2,091	2,122	2,109		(18)		(18)		2,091				82	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		09/01/2011	SCHEDULED REDEMPTION		2,127	2,127	2,159	2,144		(17)		(17)		2,127				86	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		09/01/2011	SCHEDULED REDEMPTION		1,663	1,663	1,688	1,677		(14)		(14)		1,663				66	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		09/01/2011	SCHEDULED REDEMPTION		137	137	139	139		(1)		(1)		137				6	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		09/01/2011	SCHEDULED REDEMPTION		1,665	1,665	1,684	1,676		(10)		(10)		1,665				69	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		09/01/2011	SCHEDULED REDEMPTION		118	118	120	120		(1)		(1)		118				5	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		09/01/2011	SCHEDULED REDEMPTION		412	412	418	416		(4)		(4)		412				17	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		09/01/2011	SCHEDULED REDEMPTION		167	167	169	168		(1)		(1)		167				7	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		09/01/2011	SCHEDULED REDEMPTION		6,914	6,914	7,019	6,971		(57)		(57)		6,914				285	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		09/01/2011	SCHEDULED REDEMPTION		654	654	661	659		(5)		(5)		654				25	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		09/01/2011	SCHEDULED REDEMPTION		4,896	4,896	4,951	4,925		(29)		(29)		4,896				198	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		09/01/2011	SCHEDULED REDEMPTION		5,522	5,522	5,591	5,563		(42)		(42)		5,522				205	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		09/01/2011	SCHEDULED REDEMPTION		108	108	109	108		(1)		(1)		108				4	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		09/01/2011	SCHEDULED REDEMPTION		154	154	156	154		(1)		(1)		154				6	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		09/01/2011	SCHEDULED REDEMPTION		81	81	83	82		(1)		(1)		81				3	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		09/01/2011	SCHEDULED REDEMPTION		4,340	4,340	4,211	4,293		47		47		4,340				171	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		09/01/2011	SCHEDULED REDEMPTION		863	863	882	877		(13)		(13)		863				37	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		09/01/2011	SCHEDULED REDEMPTION		257	257	260	260		(3)		(3)		257				10	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		09/01/2011	SCHEDULED REDEMPTION		3,932	3,932	3,977	3,966		(34)		(34)		3,932				162	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		09/01/2011	SCHEDULED REDEMPTION		1,056	1,056	1,068	1,061		(6)		(6)		1,056				39	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		09/01/2011	SCHEDULED REDEMPTION		1,345	1,345	1,365	1,353		(8)		(8)		1,345				54	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		09/01/2011	SCHEDULED REDEMPTION		377	377	381	379		(2)		(2)		377				15	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		09/01/2011	SCHEDULED REDEMPTION		2,449	2,449	2,485	2,472		(23)		(23)		2,449				101	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		09/01/2011	SCHEDULED REDEMPTION		4,146	4,146	4,265	4,280		(135)		(135)		4,146				128	01/01/2019	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		09/01/2011	SCHEDULED REDEMPTION		422	422	407	416		7		7		422				12	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		09/01/2011	SCHEDULED REDEMPTION		11,973	11,973	11,548	11,700		273		273		11,973				351	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		09/01/2011	SCHEDULED REDEMPTION		629	629	608	616		14		14		629				18	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		09/01/2011	SCHEDULED REDEMPTION		3,201	3,201	3,093	3,149		52		52		3,201				90	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		09/01/2011	SCHEDULED REDEMPTION		3,806	3,806	3,674	3,725		82		82		3,806				108	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		09/01/2011	SCHEDULED REDEMPTION		12,431	12,431	11,996	12,222		209		209		12,431				342	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		09/01/2011	SCHEDULED REDEMPTION		69	69	78	76		(7)		(7)		69				5	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		09/01/2011	SCHEDULED REDEMPTION		471	471	568	573		(102)		(102)		471				31	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		09/01/2011	SCHEDULED REDEMPTION		411	411	435	437		(26)		(26)		411				26	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		09/01/2011	SCHEDULED REDEMPTION		2,323	2,323	2,290	2,175		148		148		2,323				109	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		09/01/2011	SCHEDULED REDEMPTION		2,393	2,393	2,418	2,459		(66)		(66)		2,393				118	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		09/01/2011	SCHEDULED REDEMPTION		1,072	1,072	1,091	1,124		(52)		(52)		1,072				54	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		09/01/2011	SCHEDULED REDEMPTION		89	89	90	92		(2)		(2)		89				4	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		09/01/2011	SCHEDULED REDEMPTION		94	94	97	100		(6)		(6)		94				5	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		09/01/2011	SCHEDULED REDEMPTION		247	247	255	266		(18)		(18)		247				13	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		09/01/2011	SCHEDULED REDEMPTION		74	74	77	81		(8)		(8)		74				5	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		09/01/2011	SCHEDULED REDEMPTION		38	38	38	36		2		2		38				2	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		09/01/2011	SCHEDULED REDEMPTION		187	187	189	193		(6)		(6)		187				9	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		09/01/2011	SCHEDULED REDEMPTION		33,374	33,374	33,840	34,667		(1,294)		(1,294)		33,374				1,648	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		09/01/2011	SCHEDULED REDEMPTION		54	54	56	57		(3)		(3)		54				3	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2011	SCHEDULED REDEMPTION		1,897	1,897	1,920	1,961		(65)		(65)		1,897				90	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		09/01/2011	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				2	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2011	SCHEDULED REDEMPTION		1,723	1,723	1,699	1,663		60		60		1,723				81	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		09/01/2011	SCHEDULED REDEMPTION		703	703	693	684		19		19		703				33	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		09/01/2011	SCHEDULED REDEMPTION		934	934	944	950		(16)		(16)		934				47	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		09/01/2011	SCHEDULED REDEMPTION		412	412	423	424		(12)		(12)		412				18	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		09/01/2011	SCHEDULED REDEMPTION		12,654	12,654	12,799	12,737		(82)		(82)		12,654				500	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		09/01/2011	SCHEDULED REDEMPTION		873	873	886	887		(14)		(14)		873				44	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		09/01/2011	SCHEDULED REDEMPTION		8	8	8	7						8					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		09/01/2011	SCHEDULED REDEMPTION		1,150	1,150	1,109	1,118		32		32		1,150				46	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		09/01/2011	SCHEDULED REDEMPTION		4,247	4,247	4,095	4,123		124		124		4,247				156	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		07/01/2011	SCHEDULED REDEMPTION		49,217	49,217	47,464	48,420		796		796		49,217				1,566	11/01/2028	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		09/01/2011	SCHEDULED REDEMPTION		46	46	45	44		2		2		46				2	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		09/01/2011	SCHEDULED REDEMPTION		5,555	5,555	5,164	5,260		295		295		5,555				270	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		09/01/2011	SCHEDULED REDEMPTION		193	193	182	184		10		10		193				9	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		09/01/2011	SCHEDULED REDEMPTION		11	11	11	10						11				1	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		09/01/2011	SCHEDULED REDEMPTION		3,769	3,769	3,519	3,523		246		246		3,769				183	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		09/01/2011	SCHEDULED REDEMPTION		208	208	194	195		13		13		208				10	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		09/01/2011	SCHEDULED REDEMPTION		59	59	55	55		4		4		59				3	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		09/01/2011	SCHEDULED REDEMPTION		326	326	305	310		15		15		326				15	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2011	SCHEDULED REDEMPTION		15	15	15	14		1		1		15				1	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		09/01/2011	SCHEDULED REDEMPTION		513	513	506	498		15		15		513				24	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		09/01/2011	SCHEDULED REDEMPTION		67	67	62	59		8		8		67				3	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		09/01/2011	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26				1	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		09/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15				1	07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		09/01/2011	SCHEDULED REDEMPTION		373	373	377	384		(11)		(11)		373				20	08/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		09/01/2011	SCHEDULED REDEMPTION		116	116	117	120		(3)		(3)		116				5	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		09/01/2011	SCHEDULED REDEMPTION		277	277	284	285		(8)		(8)		277				17	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		09/01/2011	SCHEDULED REDEMPTION		72	72	73	75		(3)		(3)		72				4	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		09/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		09/01/2011	SCHEDULED REDEMPTION		92	92	93	94		(2)		(2)		92				5	11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		09/01/2011	SCHEDULED REDEMPTION		84	84	85	86		(2)		(2)		84				4	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		09/01/2011	SCHEDULED REDEMPTION		50	50	48	48		2		2		50				3	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		09/01/2011	SCHEDULED REDEMPTION		184	184	186	191		(6)		(6)		184				10	01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		09/01/2011	SCHEDULED REDEMPTION		2,535	2,535	2,419	2,395		140		140		2,535				133	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		09/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6				1	06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		09/01/2011	SCHEDULED REDEMPTION		4,417	4,417	4,355	4,256		161		161		4,417				213	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		09/01/2011	SCHEDULED REDEMPTION		106	106	111	118		(12)		(12)		106				7	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		09/01/2011	SCHEDULED REDEMPTION		22	22	21	21		1		1		22				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		09/01/2011	SCHEDULED REDEMPTION		160	160	162	165		(4)		(4)		160				8	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		09/01/2011	SCHEDULED REDEMPTION		29	29	31	35		(5)		(5)		29				2	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		09/01/2011	SCHEDULED REDEMPTION		14	14	13	14						14				1	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		08/01/2011	SCHEDULED REDEMPTION		127	127	129	128		(1)		(1)		127				4	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		09/01/2011	SCHEDULED REDEMPTION		56	56	58	63		(7)		(7)		56				4	01/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		09/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		09/01/2011	SCHEDULED REDEMPTION		4	4	4	3						4					05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11				1	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		09/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2011	SCHEDULED REDEMPTION		1,438	1,438	1,418	1,406		32		32		1,438				70	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		09/01/2011	SCHEDULED REDEMPTION		3,108	3,108	3,065	3,006		102		102		3,108				151	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		09/01/2011	SCHEDULED REDEMPTION		3,436	3,436	3,605	3,698		(262)		(262)		3,436				162	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		09/01/2011	SCHEDULED REDEMPTION		9	9	9	8		1		1		9				1	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					07/01/2031	1
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		09/01/2011	SCHEDULED REDEMPTION		186	186	196	202		(16)		(16)		186				9	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		09/01/2011	SCHEDULED REDEMPTION		1,382	1,382	1,406	1,438		(56)		(56)		1,382				66	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2011	SCHEDULED REDEMPTION		8,615	8,615	8,494	8,337		278		278		8,615				406	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13		1		1		13				1	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		09/01/2011	SCHEDULED REDEMPTION		60	60	59	57		3		3		60				3	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		09/01/2011	SCHEDULED REDEMPTION		184	184	181	179		5		5		184				9	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		09/01/2011	SCHEDULED REDEMPTION		702	702	692	666		36		36		702				34	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11				1	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		09/01/2011	SCHEDULED REDEMPTION		845	845	892	918		(73)		(73)		845				42	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		09/01/2011	SCHEDULED REDEMPTION		43	43	43	42		1		1		43				2	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		09/01/2011	SCHEDULED REDEMPTION		283	283	279	276		7		7		283				13	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		09/01/2011	SCHEDULED REDEMPTION		342	342	337	332		9		9		342				16	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		09/01/2011	SCHEDULED REDEMPTION		296	296	298	300		(4)		(4)		296				15	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		09/01/2011	SCHEDULED REDEMPTION		93	93	94	94		(1)		(1)		93				5	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		09/01/2011	SCHEDULED REDEMPTION		352	352	355	360		(8)		(8)		352				18	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		09/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12				1	06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		09/01/2011	SCHEDULED REDEMPTION		347	347	350	352		(5)		(5)		347				18	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		09/01/2011	Various		455,278	393,454	406,917	413,576		361		361		413,937		41,341	41,341	21,527	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		09/01/2011	SCHEDULED REDEMPTION		147	147	148	149		(2)		(2)		147				7	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		09/01/2011	SCHEDULED REDEMPTION		26	26	26	25		1		1		26				1	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		09/01/2011	SCHEDULED REDEMPTION		782	782	772	751		32		32		782				37	05/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		09/01/2011	SCHEDULED REDEMPTION		16	16	15	15		1		1		16				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		09/01/2011	SCHEDULED REDEMPTION		283	283	279	277		6		6		283				12	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		09/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9				1	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		09/01/2011	SCHEDULED REDEMPTION		66	66	65	63		3		3		66				3	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		09/01/2011	SCHEDULED REDEMPTION		3,085	3,085	3,167	3,160		(75)		(75)		3,085				133	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		09/01/2011	SCHEDULED REDEMPTION		336	336	340	338		(2)		(2)		336				13	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		09/01/2011	SCHEDULED REDEMPTION		342	342	351	351		(9)		(9)		342				15	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		09/01/2011	SCHEDULED REDEMPTION		5,497	5,497	5,232	5,161		336		336		5,497				277	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		09/01/2011	SCHEDULED REDEMPTION		1,693	1,693	1,765	1,769		(76)		(76)		1,693				102	03/01/2025	1
31335G-NG-6	FED HOME LOAN MTG CORP GOLD #C80391		09/01/2011	SCHEDULED REDEMPTION		2,200	2,200	2,490	2,486		(287)		(287)		2,200				108	03/01/2026	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		09/01/2011	SCHEDULED REDEMPTION		14,669	14,669	15,088	15,340		(671)		(671)		14,669				875	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		09/01/2011	SCHEDULED REDEMPTION		2,558	2,558	2,443	2,408		150		150		2,558				120	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		09/01/2011	SCHEDULED REDEMPTION		592	592	548	559		33		33		592				28	04/01/2026	1
3128FB-TC-9	FED HOME LOAN MTG CORP GOLD #D70547		09/01/2011	SCHEDULED REDEMPTION		463	463	520	520		(56)		(56)		463				22	04/01/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		09/01/2011	SCHEDULED REDEMPTION		933	933	866	855		77		77		933				44	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		09/01/2011	SCHEDULED REDEMPTION		708	708	657	637		70		70		708				33	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		09/07/2011	Various		353,653	296,444	305,188	307,265		(3,060)		(3,060)		304,205		49,449	49,449	19,666	08/01/2026	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		09/01/2011	SCHEDULED REDEMPTION		1,143	1,143	1,115	1,140		3		3		1,143				53	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		09/01/2011	SCHEDULED REDEMPTION		12,707	12,707	12,361	12,564		143		143		12,707				594	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		09/01/2011	SCHEDULED REDEMPTION		122	122	127	127		(5)		(5)		122				7	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		09/01/2011	SCHEDULED REDEMPTION		901	901	932	932		(31)		(31)		901				52	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		09/01/2011	SCHEDULED REDEMPTION		638	638	661	659		(21)		(21)		638				37	01/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		09/01/2011	SCHEDULED REDEMPTION		5,431	5,431	5,239	5,335		96		96		5,431				157	04/01/2018	1
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		09/01/2011	SCHEDULED REDEMPTION		398	398	381	395		3		3		398				17	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		09/01/2011	SCHEDULED REDEMPTION		9,312	9,312	8,995	9,220		92		92		9,312				343	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		09/01/2011	SCHEDULED REDEMPTION		5,735	5,735	5,579	5,663		71		71		5,735				269	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		09/01/2011	SCHEDULED REDEMPTION		601	601	585	594		7		7		601				28	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		09/01/2011	SCHEDULED REDEMPTION		19,276	19,276	19,123	19,214		62		62		19,276				999	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		09/01/2011	SCHEDULED REDEMPTION		1,226	1,226	1,270	1,269		(43)		(43)		1,226				71	02/01/2016	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD #E96812		09/01/2011	SCHEDULED REDEMPTION		7,064	7,064	7,317	7,263		(199)		(199)		7,064				249	06/01/2018	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD #E97433		09/01/2011	SCHEDULED REDEMPTION		456	456	472	474		(18)		(18)		456				16	07/01/2018	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		09/01/2011	SCHEDULED REDEMPTION		97	97	101	104		(7)		(7)		97				6	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		09/01/2011	SCHEDULED REDEMPTION		4,148	4,148	4,508	4,476		(328)		(328)		4,148				286	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		09/01/2011	SCHEDULED REDEMPTION		3,138	3,138	3,174	3,173		(35)		(35)		3,138				182	03/01/2027	1
31283H-AV-7	FED HOME LOAN MTG CORP GOLD #G00920		09/01/2011	SCHEDULED REDEMPTION		1,149	1,149	1,105	1,463		(314)		(314)		1,149				47	05/01/2028	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		09/01/2011	SCHEDULED REDEMPTION		773	773	796	835		(63)		(63)		773				42	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		09/01/2011	SCHEDULED REDEMPTION		120	120	118	115		5		5		120				6	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		09/01/2011	SCHEDULED REDEMPTION		130	130	133	142		(12)		(12)		130				7	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		09/01/2011	SCHEDULED REDEMPTION		9,787	9,787	9,650	9,401		386		386		9,787				460	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		09/01/2011	SCHEDULED REDEMPTION		414	414	424	448		(34)		(34)		414				22	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		09/01/2011	SCHEDULED REDEMPTION		1,198	1,198	1,264	1,315		(117)		(117)		1,198				57	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		09/01/2011	SCHEDULED REDEMPTION		2,137	2,137	2,120	2,091		46		46		2,137				100	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		09/01/2011	SCHEDULED REDEMPTION		179	179	180	184		(5)		(5)		179				9	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		09/01/2011	SCHEDULED REDEMPTION		2,155	2,155	2,175	2,226		(71)		(71)		2,155				109	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2011	SCHEDULED REDEMPTION		4,202	4,202	4,251	4,330		(129)		(129)		4,202				212	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2011	Various		2,236,395	1,949,861	1,975,165	2,028,887		(13,973)		(13,973)		2,014,914		221,481	221,481	104,942	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		09/01/2011	SCHEDULED REDEMPTION		9,273	9,273	9,780	10,223		(950)		(950)		9,273				471	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		09/01/2011	SCHEDULED REDEMPTION		20,186	20,186	20,415	20,318		(132)		(132)		20,186				805	02/01/2035	1
3128M4-JJ-3	FED HOME LOAN MTG CORP GOLD #G02665		09/01/2011	SCHEDULED REDEMPTION		127,443	127,443	136,364	136,215		(8,773)		(8,773)		127,443				5,074	03/01/2037	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		09/01/2011	SCHEDULED REDEMPTION		194,350	194,350	199,930	200,577		(6,227)		(6,227)		194,350				7,010	10/01/2038	1
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240		09/06/2011	Various		27,296,779	25,457,149	25,936,458	25,957,895		(26,484)		(26,484)		25,931,411		1,365,368	1,365,368	957,471	03/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		09/01/2011	SCHEDULED REDEMPTION		291,933	291,933	300,314	301,731		(9,798)		(9,798)		291,933				10,565	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		09/01/2011	SCHEDULED REDEMPTION		6,348	6,348	6,445	6,409		(62)		(62)		6,348				252	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		09/01/2011	SCHEDULED REDEMPTION		5,209	5,209	5,288	5,255		(46)		(46)		5,209				207	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		09/01/2011	SCHEDULED REDEMPTION		27,692	27,692	27,438	27,525		166		166		27,692				1,002	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		09/01/2011	SCHEDULED REDEMPTION		960	960	971	967		(7)		(7)		960				38	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		09/01/2011	SCHEDULED REDEMPTION		779	779	788	784		(5)		(5)		779				31	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		09/01/2011	SCHEDULED REDEMPTION		100,040	100,040	102,912	103,265		(3,225)		(3,225)		100,040				3,634	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		09/01/2011	SCHEDULED REDEMPTION		67,946	67,946	61,035	65,698		2,248		2,248		67,946				2,496	06/01/2014	1
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD #G12089		09/01/2011	SCHEDULED REDEMPTION		2,448	2,448	2,536	2,527		(79)		(79)		2,448				88	11/01/2019	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		09/01/2011	SCHEDULED REDEMPTION		1,720	1,720	1,769	1,765		(45)		(45)		1,720				56	06/01/2021	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		09/01/2011	SCHEDULED REDEMPTION		54,659	54,659	56,613	57,066		(2,406)		(2,406)		54,659				1,983	07/01/2022	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD #G12777		09/01/2011	SCHEDULED REDEMPTION		26,889	26,889	27,850	28,243		(1,354)		(1,354)		26,889				985	08/01/2022	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD #G12798		09/01/2011	SCHEDULED REDEMPTION		235,310	235,310	243,720	245,760		(10,450)		(10,450)		235,310				8,573	09/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		09/01/2011	SCHEDULED REDEMPTION		30,927	30,927	31,815	31,880		(953)		(953)		30,927				1,007	11/01/2022	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD #G12889		09/01/2011	SCHEDULED REDEMPTION		3,042	3,042	3,151	3,210		(168)		(168)		3,042				111	12/01/2022	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD #G12935		09/01/2011	SCHEDULED REDEMPTION		918	918	950	968		(50)		(50)		918				34	01/01/2023	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD #G12996		09/01/2011	SCHEDULED REDEMPTION		13,775	13,775	14,267	14,462		(687)		(687)		13,775				500	02/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		09/01/2011	SCHEDULED REDEMPTION		73,176	73,176	75,791	76,933		(3,758)		(3,758)		73,176				2,639	04/01/2023	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD #G13093		09/01/2011	SCHEDULED REDEMPTION		672,004	672,004	690,326	692,513		(20,509)		(20,509)		672,004				21,965	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		09/01/2011	SCHEDULED REDEMPTION		344,201	344,201	354,136	353,433		(9,232)		(9,232)		344,201				11,175	05/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		09/01/2011	SCHEDULED REDEMPTION		4,511	4,511	4,672	4,718		(207)		(207)		4,511				163	08/01/2023	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD #G13255		09/01/2011	SCHEDULED REDEMPTION		5,307	5,307	5,497	5,564		(257)		(257)		5,307				191	07/01/2023	1

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

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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)
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD #G13298		09/01/2011	SCHEDULED REDEMPTION		12,894	12,894	13,355	13,400		(506)		(506)		12,894				463	10/01/2023	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD #G13305		09/01/2011	SCHEDULED REDEMPTION		64,086	64,086	66,377	67,619		(3,533)		(3,533)		64,086				2,291	11/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2011	SCHEDULED REDEMPTION		520,206	520,206	538,799	548,855		(28,650)		(28,650)		520,206				19,041	12/01/2023	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD #G13442		09/01/2011	SCHEDULED REDEMPTION		1,057	1,057	1,095	1,109		(52)		(52)		1,057				38	01/01/2024	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		09/01/2011	SCHEDULED REDEMPTION		2,891	2,891	2,994	3,018		(127)		(127)		2,891				103	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2011	SCHEDULED REDEMPTION		672,807	672,807	696,855	710,843		(38,035)		(38,035)		672,807				24,211	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2011	SCHEDULED REDEMPTION		346,584	346,584	358,972	369,071		(22,486)		(22,486)		346,584				12,528	01/01/2024	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2011	SCHEDULED REDEMPTION		305,658	305,658	316,583	325,769		(20,110)		(20,110)		305,658				11,198	04/01/2024	1
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD #G13562		09/01/2011	SCHEDULED REDEMPTION		143,582	143,582	147,497	147,182		(3,600)		(3,600)		143,582				4,671	05/01/2024	1
3128MC-J9-7	FED HOME LOAN MTG CORP GOLD #G13688		09/01/2011	SCHEDULED REDEMPTION		414,526	414,526	429,471	429,699		(15,173)		(15,173)		414,526				13,414	10/01/2024	1
3128MC-KF-1	FED HOME LOAN MTG CORP GOLD #G13694		09/01/2011	SCHEDULED REDEMPTION		45,759	45,759	47,379	47,607		(1,848)		(1,848)		45,759				1,489	11/01/2024	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		09/01/2011	SCHEDULED REDEMPTION		24,707	24,707	25,590	25,469		(762)		(762)		24,707				900	08/01/2019	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD #G18016		09/01/2011	SCHEDULED REDEMPTION		7,903	7,903	8,185	8,166		(263)		(263)		7,903				285	10/01/2019	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD #G18089		09/01/2011	SCHEDULED REDEMPTION		2,033	2,033	2,106	2,100		(67)		(67)		2,033				73	12/01/2020	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD #G18168		09/01/2011	SCHEDULED REDEMPTION		32,521	32,521	33,683	33,812		(1,292)		(1,292)		32,521				1,170	02/01/2022	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD #G18181		09/01/2011	SCHEDULED REDEMPTION		9,365	9,365	9,700	9,783		(417)		(417)		9,365				344	05/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		09/01/2011	SCHEDULED REDEMPTION		2,769	2,769	2,868	2,903		(134)		(134)		2,769				98	06/01/2022	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD #G18209		09/01/2011	SCHEDULED REDEMPTION		1,753	1,753	1,815	1,834		(82)		(82)		1,753				64	10/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		09/01/2011	SCHEDULED REDEMPTION		61,180	61,180	63,367	64,309		(3,129)		(3,129)		61,180				2,184	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		09/01/2011	SCHEDULED REDEMPTION		96,210	96,210	99,649	101,199		(4,988)		(4,988)		96,210				3,525	02/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		09/01/2011	SCHEDULED REDEMPTION		35,842	35,842	36,871	37,048		(1,206)		(1,206)		35,842				1,171	03/01/2023	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD #G18251		09/01/2011	SCHEDULED REDEMPTION		16,056	16,056	16,630	16,732		(676)		(676)		16,056				584	05/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		09/01/2011	SCHEDULED REDEMPTION		90,222	90,222	93,447	94,265		(4,043)		(4,043)		90,222				3,258	06/01/2023	1
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD #G18282		09/01/2011	SCHEDULED REDEMPTION		2,202	2,202	2,281	2,300		(98)		(98)		2,202				80	10/01/2023	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD #G18283		09/01/2011	SCHEDULED REDEMPTION		2,766	2,766	2,864	2,948		(182)		(182)		2,766				99	11/01/2023	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		09/01/2011	SCHEDULED REDEMPTION		184,425	184,425	191,074	190,718		(6,293)		(6,293)		184,425				6,011	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		09/01/2011	SCHEDULED REDEMPTION		6,214	6,214	6,436	6,496		(283)		(283)		6,214				229	04/01/2024	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD #G18310		09/01/2011	SCHEDULED REDEMPTION		182,722	182,722	189,252	190,250		(7,528)		(7,528)		182,722				6,788	05/01/2024	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD #G18314		09/01/2011	SCHEDULED REDEMPTION		1,521	1,521	1,576	1,576		(55)		(55)		1,521				55	06/01/2024	1
3128MM-LB-7	FED HOME LOAN MTG CORP GOLD #G18321		09/01/2011	SCHEDULED REDEMPTION		26,403	26,403	27,355	27,418		(1,015)		(1,015)		26,403				864	08/01/2024	1
3128MM-LH-4	FED HOME LOAN MTG CORP GOLD #G18327		09/01/2011	SCHEDULED REDEMPTION		311,510	311,510	322,741	324,428		(12,918)		(12,918)		311,510				10,139	10/01/2024	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD #J02923		09/01/2011	SCHEDULED REDEMPTION		28,314	28,314	29,326	29,467		(1,153)		(1,153)		28,314				1,035	06/01/2021	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD #J04585		09/01/2011	SCHEDULED REDEMPTION		13,704	13,704	14,194	13,933		(229)		(229)		13,704				495	04/01/2017	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		09/01/2011	SCHEDULED REDEMPTION		46,652	46,652	48,320	48,465		(1,812)		(1,812)		46,652				1,701	02/01/2023	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD #J06832		09/01/2011	SCHEDULED REDEMPTION		41,041	41,041	42,508	43,778		(2,737)		(2,737)		41,041				1,492	01/01/2023	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD #J06896		09/01/2011	SCHEDULED REDEMPTION		2,691	2,691	2,787	2,887		(196)		(196)		2,691				100	02/01/2023	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD #J07005		09/01/2011	SCHEDULED REDEMPTION		8,267	8,267	8,562	8,706		(439)		(439)		8,267				295	02/01/2023	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD #J07046		09/01/2011	SCHEDULED REDEMPTION		59,145	59,145	61,259	62,035		(2,889)		(2,889)		59,145				2,120	02/01/2023	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD #J07142		09/01/2011	SCHEDULED REDEMPTION		277	277	287	284		(7)		(7)		277				10	03/01/2023	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD #J07349		09/01/2011	SCHEDULED REDEMPTION		2,043	2,043	2,116	2,156		(112)		(112)		2,043				72	03/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		09/01/2011	SCHEDULED REDEMPTION		63,101	63,101	65,356	65,889		(2,788)		(2,788)		63,101				2,274	04/01/2023	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD #J07575		09/01/2011	SCHEDULED REDEMPTION		10,106	10,106	10,468	10,613		(506)		(506)		10,106				363	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		09/01/2011	SCHEDULED REDEMPTION		2,790	2,790	2,870	2,871		(80)		(80)		2,790				90	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2011	SCHEDULED REDEMPTION		121,231	121,231	125,564	129,715		(8,484)		(8,484)		121,231				4,341	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		09/01/2011	SCHEDULED REDEMPTION		380	380	391	415		(34)		(34)		380				12	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		09/01/2011	SCHEDULED REDEMPTION		24,785	24,785	25,671	26,476		(1,691)		(1,691)		24,785				887	06/01/2023	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD #J08546		09/01/2011	SCHEDULED REDEMPTION		1,773	1,773	1,836	1,832		(60)		(60)		1,773				66	08/01/2023	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD #J08994		09/01/2011	SCHEDULED REDEMPTION		70,964	70,964	73,501	75,721		(4,757)		(4,757)		70,964				2,462	11/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		09/01/2011	SCHEDULED REDEMPTION		28,917	28,917	29,747	30,207		(1,290)		(1,290)		28,917				937	02/01/2024	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		09/01/2011	SCHEDULED REDEMPTION		2,722	2,722	2,820	2,854		(131)		(131)		2,722				97	02/01/2024	1
3128PM-L8-1	FED HOME LOAN MTG CORP GOLD #J09351		09/01/2011	SCHEDULED REDEMPTION		53,830	53,830	55,771	56,373		(2,543)		(2,543)		53,830				1,685	03/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		09/01/2011	SCHEDULED REDEMPTION		7,268	7,268	7,477	7,525		(257)		(257)		7,268				219	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		09/01/2011	SCHEDULED REDEMPTION		138,477	138,477	142,453	140,885		(2,408)		(2,408)		138,477				4,646	03/01/2024	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD #J09467		09/01/2011	SCHEDULED REDEMPTION		9,061	9,061	9,385	9,333		(271)		(271)		9,061				333	04/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		09/01/2011	SCHEDULED REDEMPTION		389,770	389,770	400,961	398,316		(8,546)		(8,546)		389,770				12,625	04/01/2024	1
3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD #J09479		09/01/2011	SCHEDULED REDEMPTION		22,198	22,198	22,992	22,681		(483)		(483)		22,198				830	04/01/2024	1
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD #J09503		09/07/2011	Various		15,807,012	14,941,857	15,349,255	15,367,564		(95,252)		(95,252)		15,272,312		534,700	534,700	523,801	04/01/2024	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD #J09505		09/01/2011	SCHEDULED REDEMPTION		42,106	42,106	43,611	44,299		(2,193)		(2,193)		42,106				1,571	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		09/01/2011	SCHEDULED REDEMPTION		2,442	2,442	2,512	2,489		(47)		(47)		2,442				81	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		09/01/2011	SCHEDULED REDEMPTION		44,848	44,848	46,136	45,855		(1,007)		(1,007)		44,848				1,373	04/01/2024	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD #J09523		09/01/2011	SCHEDULED REDEMPTION		253,340	253,340	262,395	265,420		(12,080)		(12,080)		253,340				8,538	04/01/2024	1
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD #J09534		09/01/2011	SCHEDULED REDEMPTION		2,192	2,192	2,271	2,303		(111)		(111)		2,192				79	04/01/2024	1
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD #J09640		09/01/2011	SCHEDULED REDEMPTION		522,384	522,384	536,627	545,152		(22,768)		(22,768)		522,384				16,845	04/01/2024	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD #J09645		09/01/2011	SCHEDULED REDEMPTION		54,569	54,569	56,519	57,243		(2,674)		(2,674)		54,569				2,036	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		09/01/2011	SCHEDULED REDEMPTION		32,310	32,310	33,238	33,014		(703)		(703)		32,310				996	04/01/2024	1
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD #J09656		09/07/2011	Various		9,115,473	8,598,755	8,833,205	8,816,610		(22,510)		(22,510)		8,794,099		321,374	321,374	298,505	05/01/2024	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD #J09733		09/01/2011	SCHEDULED REDEMPTION		436	436	452	478		(42)		(42)		436				16	05/01/2024	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD #J09836		09/01/2011	SCHEDULED REDEMPTION		977	977	1,003	1,009		(32)		(32)		977				32	06/01/2024	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD #J09846		09/01/2011	SCHEDULED REDEMPTION		102,812	102,812	105,615	106,093		(3,281)		(3,281)		102,812				3,153	06/01/2024	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD #J09851		09/01/2011	SCHEDULED REDEMPTION		246,679	246,679	253,405	250,583		(3,904)		(3,904)		246,679				8,295	05/01/2024	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD #J09860		09/01/2011	SCHEDULED REDEMPTION		110,816	110,816	113,837	113,352		(2,537)		(2,537)		110,816				3,644	07/01/2024	1
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD #J09901		09/01/2011	Various		7,554,517	7,121,356	7,315,524	7,258,380		2,672		2,672		7,261,052		293,465	293,465	252,062	06/01/2024	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD #J09939		09/01/2011	SCHEDULED REDEMPTION		138,081	138,081	141,846	140,655		(2,573)		(2,573)		138,081				4,445	06/01/2024	1
3128PP-QN-6	FED HOME LOAN MTG CORP GOLD #J10461		09/01/2011	SCHEDULED REDEMPTION		9,009	9,009	9,334	9,305		(296)		(296)		9,009				289	08/01/2024	1
3128PP-RR-6	FED HOME LOAN MTG CORP GOLD #J10496		09/07/2011	Various		20,390,443	19,217,005	19,897,107	19,905,326		(128,749)		(128,749)		19,776,578		613,865	613,865	675,155	08/01/2024	1
3128PP-UK-7	FED HOME LOAN MTG CORP GOLD #J10586		09/01/2011	SCHEDULED REDEMPTION		50,648	50,648	52,474	52,803		(2,155)		(2,155)		50,648				1,658	08/01/2024	1
3128PP-7L-1	FED HOME LOAN MTG CORP GOLD #J10899		09/01/2011	SCHEDULED REDEMPTION		166,309	166,309	172,195	171,322		(5,012)		(5,012)		166,309				5,302	11/01/2024	1
3128PQ-E9-8	FED HOME LOAN MTG CORP GOLD #J11060		09/01/2011	Various		8,332,725	7,842,495	8,120,045	8,083,794		(30,547)		(30,547)		8,053,248		279,477	279,477	277,077	10/01/2024	1
3128PQ-G9-6	FED HOME LOAN MTG CORP GOLD #J11124		09/01/2011	SCHEDULED REDEMPTION		18,760	18,760	19,424	19,364		(603)		(603)		18,760				612	11/01/2024	1
3128PQ-HR-5	FED HOME LOAN MTG CORP GOLD #J11140		09/01/2011	SCHEDULED REDEMPTION		11,259	11,259	11,657	11,605		(346)		(346)		11,259				352	11/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		09/01/2011	SCHEDULED REDEMPTION		2,565	2,565	2,624	2,608		(42)		(42)		2,565				139	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2011	SCHEDULED REDEMPTION		21,823	21,823	21,465	21,607		216		216		21,823				971	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		09/01/2011	SCHEDULED REDEMPTION		922	922	907	915		7		7		922				40	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		09/01/2011	SCHEDULED REDEMPTION		452	452	452	452						452				21	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		09/08/2011	Various		635,996	568,797	569,508	569,129		100		100		569,230		66,766	66,766	28,799	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		09/01/2011	SCHEDULED REDEMPTION		3,105	3,105	3,108	3,106		(2)		(2)		3,105				146	03/01/2029	1
31283Y-F4-5	FED HOME LOAN MTG CORP GOLD #P20288		09/01/2011	SCHEDULED REDEMPTION		1,589	1,589	1,534	1,526		64		64		1,589				75	09/01/2029	1
31361D-QN-2	FED NATL MTG ASSOC #028361		09/01/2011	SCHEDULED REDEMPTION		6	6	7	7						6				1	06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		09/01/2011	SCHEDULED REDEMPTION		2,540	2,540	2,370	2,400		139		139		2,540				160	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		09/01/2011	SCHEDULED REDEMPTION		226	226	218	218		7		7		226				15	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		09/01/2011	SCHEDULED REDEMPTION		227	227	249	259		(31)		(31)		227				14	07/01/2022	1
31362T-BW-2	FED NATL MTG ASSOC #070253		09/01/2011	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				2	02/01/2017	1
313628-AC-3	FED NATL MTG ASSOC #081003		09/01/2011	SCHEDULED REDEMPTION		123	123	119	121		2		2		123				8	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		09/01/2011	SCHEDULED REDEMPTION		87	87	84	85		2		2		87				6	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		09/01/2011	SCHEDULED REDEMPTION		228	228	221	226		2		2		228				15	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		09/01/2011	SCHEDULED REDEMPTION		37,309	37,309	39,325	39,118		(1,809)		(1,809)		37,309				2,376	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		09/01/2011	SCHEDULED REDEMPTION		161	161	164	162						161				11	12/01/2018	1
31365D-G5-8	FED NATL MTG ASSOC #124520		09/01/2011	SCHEDULED REDEMPTION		1,998	1,998	1,976	1,973		25		25		1,998				99	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		09/01/2011	SCHEDULED REDEMPTION		878	878	868	866		11		11		878				45	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		09/01/2011	SCHEDULED REDEMPTION		554	554	577	613		(58)		(58)		554				28	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		09/01/2011	SCHEDULED REDEMPTION		1,444	1,444	1,484	1,457		(13)		(13)		1,444				78	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		09/01/2011	SCHEDULED REDEMPTION		5,690	5,690	5,727	5,701		(11)		(11)		5,690				268	12/01/2012	1
31371G-TR-1	FED NATL MTG ASSOC #251760		09/01/2011	SCHEDULED REDEMPTION		7,148	7,148	7,504	7,179		(31)		(31)		7,148				311	06/01/2013	1
31371G-YG-9	FED NATL MTG ASSOC #251911		09/01/2011	SCHEDULED REDEMPTION		1,199	1,199	1,160	1,154		45		45		1,199				52	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		09/01/2011	SCHEDULED REDEMPTION		57	57	54	54		2		2		57				3	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		09/01/2011	SCHEDULED REDEMPTION		1,994	1,994	1,930	1,905		88		88		1,994				82	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		09/01/2011	SCHEDULED REDEMPTION		2,689	2,689	2,603	2,571		118		118		2,689				114	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		09/01/2011	SCHEDULED REDEMPTION		831	831	825	828		3		3		831				36	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		09/01/2011	SCHEDULED REDEMPTION		89	89	88	88						89				4	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		09/01/2011	SCHEDULED REDEMPTION		3,914	3,914	3,789	3,749		164		164		3,914				172	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		09/01/2011	SCHEDULED REDEMPTION		2,069	2,069	2,003	1,986		83		83		2,069				91	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		09/01/2011	SCHEDULED REDEMPTION		1,043	1,043	1,052	1,043		1		1		1,043				57	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		09/01/2011	SCHEDULED REDEMPTION		158	158	156	155		3		3		158				8	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		09/01/2011	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11				1	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2011	SCHEDULED REDEMPTION		191	191	189	188		3		3		191				10	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		09/01/2011	SCHEDULED REDEMPTION		6,515	6,515	6,580	6,559		(44)		(44)		6,515				370	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		09/01/2011	SCHEDULED REDEMPTION		1,806	1,806	1,849	1,922		(115)		(115)		1,806				101	05/01/2030	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)
31371J-L5-1	FED NATL MTG ASSOC #253348		09/01/2011	SCHEDULED REDEMPTION		46	46	48	51		(6)		(6)		46				3	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		09/01/2011	Various		14,800	12,677	13,426	14,556		(325)		(325)		14,231		569	569	827	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		09/01/2011	SCHEDULED REDEMPTION		129	129	132	131		(2)		(2)		129				7	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		09/01/2011	SCHEDULED REDEMPTION		171	171	175	183		(12)		(12)		171				9	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		09/01/2011	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				2	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		09/01/2011	SCHEDULED REDEMPTION		56	56	59	63		(7)		(7)		56				3	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		09/01/2011	SCHEDULED REDEMPTION		1,092	1,092	1,111	1,104		(12)		(12)		1,092				55	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		09/01/2011	SCHEDULED REDEMPTION		33	33	35	37		(4)		(4)		33				2	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		09/01/2011	SCHEDULED REDEMPTION		354	354	361	354						354				19	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2011	SCHEDULED REDEMPTION		3,412	3,412	3,498	3,620		(208)		(208)		3,412				174	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2011	SCHEDULED REDEMPTION		107	107	111	116		(9)		(9)		107				6	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		09/01/2011	SCHEDULED REDEMPTION		654	654	676	667		(13)		(13)		654				26	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		09/01/2011	SCHEDULED REDEMPTION		4,305	4,305	4,168	4,042		263		263		4,305				186	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		09/01/2011	SCHEDULED REDEMPTION		380	380	394	410		(30)		(30)		380				22	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		09/01/2011	SCHEDULED REDEMPTION		4,303	4,303	4,364	4,457		(154)		(154)		4,303				223	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		09/01/2011	SCHEDULED REDEMPTION		2,195	2,195	2,125	2,073		122		122		2,195				94	05/01/2021	1
31371J-6Q-2	FED NATL MTG ASSOC #253879		09/01/2011	SCHEDULED REDEMPTION		591	591	620	598		(8)		(8)		591				26	07/01/2016	1
31371J-6W-9	FED NATL MTG ASSOC #253885		09/01/2011	SCHEDULED REDEMPTION		819	819	794	775		44		44		819				36	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2011	SCHEDULED REDEMPTION		5,114	5,114	5,228	5,374		(260)		(260)		5,114				258	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		09/01/2011	SCHEDULED REDEMPTION		924	924	894	874		50		50		924				40	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		09/01/2011	SCHEDULED REDEMPTION		1,538	1,538	1,560	1,578		(39)		(39)		1,538				86	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		09/01/2011	SCHEDULED REDEMPTION		4,864	4,864	4,709	4,614		250		250		4,864				211	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		09/01/2011	SCHEDULED REDEMPTION		5,788	5,788	6,076	5,980		(192)		(192)		5,788				253	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		09/01/2011	SCHEDULED REDEMPTION		64	64	68	68		(4)		(4)		64				4	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		09/01/2011	Various		332,768	287,525	293,761	299,003		(1,554)		(1,554)		297,450		35,319	35,319	16,648	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		09/01/2011	SCHEDULED REDEMPTION		21,375	21,375	22,438	21,986		(612)		(612)		21,375				931	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		09/01/2011	SCHEDULED REDEMPTION		2,936	2,936	2,843	2,791		146		146		2,936				129	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		09/01/2011	SCHEDULED REDEMPTION		4,898	4,898	4,743	4,677		221		221		4,898				212	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		09/01/2011	SCHEDULED REDEMPTION		524	524	536	544		(20)		(20)		524				27	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		09/01/2011	SCHEDULED REDEMPTION		941	941	970	969		(29)		(29)		941				44	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		09/01/2011	SCHEDULED REDEMPTION		3,688	3,688	3,570	3,512		176		176		3,688				159	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2011	SCHEDULED REDEMPTION		1,802	1,802	1,745	1,712		89		89		1,802				80	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		09/01/2011	SCHEDULED REDEMPTION		3,369	3,369	3,262	3,206		163		163		3,369				148	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		09/01/2011	SCHEDULED REDEMPTION		3,314	3,314	3,290	3,292		21		21		3,314				132	10/01/2032	1
31371K-WD-9	FED NATL MTG ASSOC #254544		09/01/2011	SCHEDULED REDEMPTION		6,300	6,300	6,100	5,981		319		319		6,300				275	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		09/01/2011	SCHEDULED REDEMPTION		4,578	4,578	4,700	4,636		(57)		(57)		4,578				165	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		09/01/2011	SCHEDULED REDEMPTION		1,370	1,370	1,355	1,353		17		17		1,370				66	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		09/01/2011	SCHEDULED REDEMPTION		36,510	36,510	36,738	36,724		(215)		(215)		36,510				1,448	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		09/01/2011	SCHEDULED REDEMPTION		1,861	1,861	1,887	1,876		(15)		(15)		1,861				61	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		09/01/2011	SCHEDULED REDEMPTION		22,937	22,937	22,851	22,886		51		51		22,937				828	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		09/01/2011	SCHEDULED REDEMPTION		2,518	2,518	2,607	2,617		(100)		(100)		2,518				113	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		09/01/2011	SCHEDULED REDEMPTION		859	859	859	859		(1)		(1)		859				41	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		09/01/2011	SCHEDULED REDEMPTION		29,852	29,852	28,164	28,945		908		908		29,852				853	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		09/01/2011	SCHEDULED REDEMPTION		13,775	13,775	14,144	14,048		(273)		(273)		13,775				496	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		09/01/2011	SCHEDULED REDEMPTION		4,098	4,098	4,218	4,223		(126)		(126)		4,098				177	02/01/2035	1
31371M-AA-5	FED NATL MTG ASSOC #255701		09/01/2011	SCHEDULED REDEMPTION		999,721	999,721	1,072,201	1,072,112		(72,391)		(72,391)		999,721				36,065	04/01/2025	1
31371M-BE-6	FED NATL MTG ASSOC #255737		09/01/2011	SCHEDULED REDEMPTION		1,875	1,875	1,934	1,951		(76)		(76)		1,875				91	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		09/01/2011	SCHEDULED REDEMPTION		1,099	1,099	1,129	1,121		(22)		(22)		1,099				39	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		09/01/2011	SCHEDULED REDEMPTION		537	537	549	550		(13)		(13)		537				28	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		09/01/2011	Various		5,072,654	4,704,851	4,634,278	4,674,089		(14,982)		(14,982)		4,659,107		413,547	413,547	196,744	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		09/01/2011	SCHEDULED REDEMPTION		25,166	25,166	25,391	25,581		(415)		(415)		25,166				1,184	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		09/01/2011	SCHEDULED REDEMPTION		106,352	106,352	107,324	107,472		(1,119)		(1,119)		106,352				5,056	11/01/2036	1
31371N-MT-9	FED NATL MTG ASSOC #256970		09/01/2011	SCHEDULED REDEMPTION		43,237	43,237	44,822	45,638		(2,401)		(2,401)		43,237				1,596	10/01/2022	1
31371N-U9-4	FED NATL MTG ASSOC #257208		09/01/2011	SCHEDULED REDEMPTION		61,375	61,375	62,964	63,577		(2,202)		(2,202)		61,375				1,996	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2011	SCHEDULED REDEMPTION		18,319	18,319	19,010	19,897		(1,578)		(1,578)		18,319				662	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		09/01/2011	SCHEDULED REDEMPTION		10,014	10,014	10,392	10,614		(600)		(600)		10,014				346	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		09/01/2011	SCHEDULED REDEMPTION		2,334	2,334	2,392	2,354		(20)		(20)		2,334				109	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		09/01/2011	SCHEDULED REDEMPTION		314	314	320	326		(12)		(12)		314				19	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		09/01/2011	SCHEDULED REDEMPTION		270	270	275	283		(13)		(13)		270				17	12/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31373U-SA-6	FED NATL MTG ASSOC #303913		09/01/2011	SCHEDULED REDEMPTION		1,958	1,958	1,993	2,003		(45)		(45)		1,958				98	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		09/01/2011	SCHEDULED REDEMPTION		98	98	97	96		2		2		98				5	08/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		09/01/2011	SCHEDULED REDEMPTION		132	132	136	137		(4)		(4)		132				7	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		09/01/2011	SCHEDULED REDEMPTION		188	188	200	204		(16)		(16)		188				12	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		09/01/2011	SCHEDULED REDEMPTION		430	430	451	433		(3)		(3)		430				19	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		09/01/2011	SCHEDULED REDEMPTION		25,959	25,959	25,567	25,486		473		473		25,959				1,361	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		09/01/2011	SCHEDULED REDEMPTION		913	913	906	910		3		3		913				39	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		09/01/2011	SCHEDULED REDEMPTION		423	423	431	433		(10)		(10)		423				21	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		09/01/2011	SCHEDULED REDEMPTION		842	842	849	851		(9)		(9)		842				49	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		09/01/2011	SCHEDULED REDEMPTION		72	72	74	75		(3)		(3)		72				4	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		09/01/2011	SCHEDULED REDEMPTION		1,025	1,025	1,061	1,067		(43)		(43)		1,025				48	07/01/2029	1
31374T-2M-0	FED NATL MTG ASSOC #323980		09/01/2011	SCHEDULED REDEMPTION		2,166	2,166	2,274	2,177		(11)		(11)		2,166				93	04/01/2014	1
31375M-XC-2	FED NATL MTG ASSOC #339175		09/01/2011	SCHEDULED REDEMPTION		363	363	337	339		24		24		363				16	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		09/01/2011	SCHEDULED REDEMPTION		538	538	500	510		29		29		538				23	03/01/2026	1
31376J-VL-0	FED NATL MTG ASSOC #357119		09/01/2011	SCHEDULED REDEMPTION		9,345	9,345	9,810	9,650		(305)		(305)		9,345				400	05/01/2016	1
31376K-FE-1	FED NATL MTG ASSOC #357565		09/01/2011	SCHEDULED REDEMPTION		10,100	10,100	10,470	10,356		(255)		(255)		10,100				365	04/01/2019	1
31376K-QV-1	FED NATL MTG ASSOC #357868		09/01/2011	SCHEDULED REDEMPTION		36,342	36,342	34,844	35,392		950		950		36,342				1,311	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		09/01/2011	SCHEDULED REDEMPTION		42	42	44	45		(3)		(3)		42				2	01/01/2027	1
31378H-3H-2	FED NATL MTG ASSOC #399600		09/01/2011	SCHEDULED REDEMPTION		1,542	1,542	1,682	1,669		(127)		(127)		1,542				72	12/01/2012	1
31378L-3K-6	FED NATL MTG ASSOC #402302		09/01/2011	SCHEDULED REDEMPTION		1,695	1,695	1,682	1,689		6		6		1,695				73	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		09/01/2011	SCHEDULED REDEMPTION		83	83	80	81		3		3		83				4	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		09/01/2011	SCHEDULED REDEMPTION		378	378	378	383		(5)		(5)		378				22	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		09/01/2011	SCHEDULED REDEMPTION		699	699	703	701		(1)		(1)		699				33	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		09/01/2011	SCHEDULED REDEMPTION		61	61	64	65		(4)		(4)		61				3	03/01/2028	1
31379N-4W-4	FED NATL MTG ASSOC #424837		09/01/2011	SCHEDULED REDEMPTION		819	819	824	821		(2)		(2)		819				38	04/01/2013	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
31379R-MN-5	FED NATL MTG ASSOC #427065		09/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		09/01/2011	SCHEDULED REDEMPTION		2,816	2,816	2,899	2,899		(84)		(84)		2,816				153	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		09/01/2011	SCHEDULED REDEMPTION		1,886	1,886	1,898	1,891		(4)		(4)		1,886				89	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		09/01/2011	SCHEDULED REDEMPTION		298	298	300	298						298				14	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		09/01/2011	SCHEDULED REDEMPTION		1,502	1,502	1,511	1,505		(3)		(3)		1,502				71	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		09/01/2011	SCHEDULED REDEMPTION		1,066	1,066	1,057	1,062		3		3		1,066				46	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		09/01/2011	SCHEDULED REDEMPTION		569	569	593	601		(33)		(33)		569				25	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		09/01/2011	SCHEDULED REDEMPTION		420	420	423	421		(1)		(1)		420				20	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		09/01/2011	SCHEDULED REDEMPTION		18,068	18,068	18,819	19,989		(1,921)		(1,921)		18,068				948	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		09/01/2011	SCHEDULED REDEMPTION		1,249	1,249	1,257	1,252		(2)		(2)		1,249				59	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		09/01/2011	SCHEDULED REDEMPTION		6,534	6,534	6,326	6,236		298		298		6,534				285	12/01/2018	1
31380H-W5-2	FED NATL MTG ASSOC #440868		09/01/2011	SCHEDULED REDEMPTION		805	805	845	812		(7)		(7)		805				35	11/01/2013	1
31380K-N2-2	FED NATL MTG ASSOC #442409		09/01/2011	SCHEDULED REDEMPTION		28	28	27	27		1		1		28				1	11/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		09/01/2011	SCHEDULED REDEMPTION		160	160	160	160						160				8	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		09/01/2011	SCHEDULED REDEMPTION		104	104	104	104						104				5	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		09/01/2011	SCHEDULED REDEMPTION		689	689	698	696		(7)		(7)		689				33	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		09/01/2011	SCHEDULED REDEMPTION		353	353	355	355		(2)		(2)		353				17	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		09/01/2011	SCHEDULED REDEMPTION		61	61	58	58		3		3		61				3	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		09/01/2011	SCHEDULED REDEMPTION		586	586	581	584		2		2		586				25	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		09/01/2011	SCHEDULED REDEMPTION		665	665	699	691		(26)		(26)		665				31	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		09/01/2011	SCHEDULED REDEMPTION		228	228	229	230		(1)		(1)		228				11	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		09/01/2011	SCHEDULED REDEMPTION		1,422	1,422	1,332	1,385		37		37		1,422				62	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		09/01/2011	SCHEDULED REDEMPTION		636	636	667	652		(16)		(16)		636				28	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		09/01/2011	SCHEDULED REDEMPTION		1,033	1,033	1,054	1,048		(15)		(15)		1,033				52	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		09/01/2011	SCHEDULED REDEMPTION		224	224	235	238		(15)		(15)		224				11	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		09/01/2011	SCHEDULED REDEMPTION		97	97	98	97						97				5	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		07/01/2011	SCHEDULED REDEMPTION		1,423	1,423	1,412	1,418		5		5		1,423				41	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		09/01/2011	SCHEDULED REDEMPTION		494	494	497	494						494				23	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		09/01/2011	SCHEDULED REDEMPTION		1,547	1,547	1,548	1,550		(3)		(3)		1,547				67	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		09/01/2011	SCHEDULED REDEMPTION		1,399	1,399	1,449	1,435		(36)		(36)		1,399				66	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		09/01/2011	SCHEDULED REDEMPTION		443	443	461	468		(26)		(26)		443				21	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		09/01/2011	SCHEDULED REDEMPTION		134	134	134	135						134				6	03/01/2029	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382T-FW-4	FED NATL MTG ASSOC #491681		09/01/2011	SCHEDULED REDEMPTION		917	917	859	893		24		24		917				40	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		09/01/2011	SCHEDULED REDEMPTION		146	146	140	140		6		6		146				7	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		09/01/2011	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		09/01/2011	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				2	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		09/01/2011	SCHEDULED REDEMPTION		44	44	44	43		1		1		44				2	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		09/01/2011	SCHEDULED REDEMPTION		110	110	106	103		7		7		110				5	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		09/01/2011	SCHEDULED REDEMPTION		107	107	104	106		1		1		107				5	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		09/01/2011	SCHEDULED REDEMPTION		3,353	3,353	3,458	3,419		(66)		(66)		3,353				137	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		09/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		09/01/2011	SCHEDULED REDEMPTION		3,088	3,088	2,967	2,957		131		131		3,088				135	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		09/01/2011	SCHEDULED REDEMPTION		63	63	62	63						63				3	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		09/01/2011	SCHEDULED REDEMPTION		227	227	225	227		1		1		227				10	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		09/01/2011	SCHEDULED REDEMPTION		489	489	485	487		2		2		489				21	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		09/01/2011	SCHEDULED REDEMPTION		39	39	38	38						39				1	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		09/01/2011	SCHEDULED REDEMPTION		147	147	145	145		2		2		147				8	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		09/01/2011	SCHEDULED REDEMPTION		945	945	934	930		15		15		945				53	06/01/2029	1
31383G-NB-8	FED NATL MTG ASSOC #502686		09/01/2011	SCHEDULED REDEMPTION		15	15	15	15		1		1		15				1	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		09/01/2011	SCHEDULED REDEMPTION		8	8	8	8		1		1		8				1	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		09/01/2011	SCHEDULED REDEMPTION		467	467	451	455		13		13		467				24	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		09/01/2011	SCHEDULED REDEMPTION		548	548	542	542		6		6		548				30	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		09/01/2011	SCHEDULED REDEMPTION		65	65	63	63		3		3		65				3	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		09/01/2011	SCHEDULED REDEMPTION		91	91	88	89		3		3		91				5	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		09/01/2011	SCHEDULED REDEMPTION		189	189	186	186		2		2		189				9	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		09/01/2011	SCHEDULED REDEMPTION		659	659	654	657		2		2		659				29	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		09/01/2011	SCHEDULED REDEMPTION		2,054	2,054	2,036	2,044		9		9		2,054				88	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		09/01/2011	SCHEDULED REDEMPTION		24	24	24	24						24				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		09/01/2011	SCHEDULED REDEMPTION		109	109	108	108		2		2		109				6	08/01/2029	1
31383L-2Q-7	FED NATL MTG ASSOC #506683		09/01/2011	SCHEDULED REDEMPTION		280	280	278	279		1		1		280				12	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		09/01/2011	SCHEDULED REDEMPTION		397	397	394	396		2		2		397				17	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		09/01/2011	SCHEDULED REDEMPTION		100	100	99	99						100				4	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		09/01/2011	SCHEDULED REDEMPTION		211	211	203	199		11		11		211				11	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		09/01/2011	SCHEDULED REDEMPTION		84	84	81	82		2		2		84				4	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		09/01/2011	SCHEDULED REDEMPTION		2,076	2,076	2,002	1,976		99		99		2,076				97	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		09/01/2011	SCHEDULED REDEMPTION		589	589	610	605		(16)		(16)		589				22	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		09/01/2011	SCHEDULED REDEMPTION		1,642	1,642	1,657	1,651		(9)		(9)		1,642				95	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		09/01/2011	SCHEDULED REDEMPTION		58	58	57	57		1		1		58				3	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		09/01/2011	SCHEDULED REDEMPTION		44	44	43	43		1		1		44				2	10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		09/01/2011	SCHEDULED REDEMPTION		70	70	68	68		2		2		70				3	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		09/01/2011	SCHEDULED REDEMPTION		98	98	94	92		5		5		98				5	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		09/01/2011	SCHEDULED REDEMPTION		69	69	67	63		7		7		69				3	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		09/01/2011	SCHEDULED REDEMPTION		105	105	105	104		1		1		105				6	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		09/01/2011	SCHEDULED REDEMPTION		139	139	137	137		2		2		139				8	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13				1	10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		09/01/2011	SCHEDULED REDEMPTION		52	52	53	51						52				3	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		09/01/2011	SCHEDULED REDEMPTION		5	5	6	5						5					11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		09/01/2011	SCHEDULED REDEMPTION		8	8	8	8						8					11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		09/01/2011	SCHEDULED REDEMPTION		106	106	108	108		(3)		(3)		106				5	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		09/01/2011	SCHEDULED REDEMPTION		222	222	230	240		(18)		(18)		222				13	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		09/01/2011	SCHEDULED REDEMPTION		92	92	95	99		(7)		(7)		92				5	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		09/01/2011	SCHEDULED REDEMPTION		200	200	201	201		(1)		(1)		200				12	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		09/01/2011	SCHEDULED REDEMPTION		639	639	645	643		(4)		(4)		639				37	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		09/01/2011	SCHEDULED REDEMPTION		213	213	211	212		1		1		213				9	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		09/01/2011	SCHEDULED REDEMPTION		1,027	1,027	1,034	1,030		(3)		(3)		1,027				59	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		09/01/2011	SCHEDULED REDEMPTION		471	471	473	471						471				27	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		09/01/2011	SCHEDULED REDEMPTION		50	50	49	49		1		1		50				3	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		09/01/2011	SCHEDULED REDEMPTION		472	472	476	476		(4)		(4)		472				27	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		09/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					03/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2015	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384R-KE-0	FED NATL MTG ASSOC #531393		09/01/2011	SCHEDULED REDEMPTION		549	549	563	565		(16)		(16)		549				28	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		09/01/2011	SCHEDULED REDEMPTION		40	40	40	40						40				2	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		09/01/2011	SCHEDULED REDEMPTION		2	2	2	1						2					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		09/01/2011	SCHEDULED REDEMPTION		44	44	43	44						44				2	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		09/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		09/01/2011	SCHEDULED REDEMPTION		2,682	2,682	2,728	2,701		(20)		(20)		2,682				136	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		09/01/2011	SCHEDULED REDEMPTION		5	5	5	6						5					06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		09/01/2011	SCHEDULED REDEMPTION		656	656	636	649		8		8		656				33	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		09/01/2011	SCHEDULED REDEMPTION		66	66	66	67		(1)		(1)		66				4	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		09/01/2011	SCHEDULED REDEMPTION		79	79	81	79						79				4	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		09/01/2011	SCHEDULED REDEMPTION		519	519	529	519						519				28	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		09/01/2011	SCHEDULED REDEMPTION		321	321	324	323		(3)		(3)		321				19	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		08/01/2011	SCHEDULED REDEMPTION		4,913	4,913	5,102	5,411		(498)		(498)		4,913				262	03/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		09/01/2011	SCHEDULED REDEMPTION		371	371	387	413		(41)		(41)		371				19	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		09/01/2011	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		09/01/2011	SCHEDULED REDEMPTION		388	388	403	429		(41)		(41)		388				22	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		09/01/2011	SCHEDULED REDEMPTION		1,277	1,277	1,326	1,388		(111)		(111)		1,277				75	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		09/01/2011	SCHEDULED REDEMPTION		499	499	518	551		(52)		(52)		499				29	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		09/01/2011	SCHEDULED REDEMPTION		218	218	230	245		(28)		(28)		218				14	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		09/01/2011	SCHEDULED REDEMPTION		888	888	879	877		11		11		888				42	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		09/01/2011	SCHEDULED REDEMPTION		1,338	1,338	1,390	1,484		(146)		(146)		1,338				80	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		09/01/2011	SCHEDULED REDEMPTION		170	170	180	187		(17)		(17)		170				10	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		09/01/2011	SCHEDULED REDEMPTION		166	166	169	168		(2)		(2)		166				8	07/01/2015	1
31384V-5P-3	FED NATL MTG ASSOC #535554		09/01/2011	SCHEDULED REDEMPTION		10,361	10,361	10,541	10,480		(119)		(119)		10,361				524	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		09/01/2011	SCHEDULED REDEMPTION		583	583	599	601		(17)		(17)		583				30	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		09/01/2011	SCHEDULED REDEMPTION		1,610	1,610	1,676	1,850		(241)		(241)		1,610				78	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		09/01/2011	SCHEDULED REDEMPTION		624	624	633	645		(21)		(21)		624				32	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		09/01/2011	SCHEDULED REDEMPTION		1,501	1,501	1,523	1,576		(75)		(75)		1,501				78	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		09/01/2011	SCHEDULED REDEMPTION		3,238	3,238	3,290	3,280		(42)		(42)		3,238				153	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		09/01/2011	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		09/01/2011	SCHEDULED REDEMPTION		454	454	453	451		3		3		454				21	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		09/01/2011	SCHEDULED REDEMPTION		236	236	248	255		(20)		(20)		236				11	05/01/2031	1
31384W-LN-8	FED NATL MTG ASSOC #535933		09/01/2011	SCHEDULED REDEMPTION		750	750	850	849		(98)		(98)		750				35	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		09/01/2011	SCHEDULED REDEMPTION		17	17	17	19		(2)		(2)		17				1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		09/01/2011	SCHEDULED REDEMPTION		25	25	26	25						25				1	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		09/01/2011	SCHEDULED REDEMPTION		220	220	225	221						220				12	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		09/01/2011	SCHEDULED REDEMPTION		43	43	45	48		(5)		(5)		43				3	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		09/01/2011	SCHEDULED REDEMPTION		914	914	936	954		(41)		(41)		914				50	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		09/01/2011	SCHEDULED REDEMPTION		70	70	73	77		(7)		(7)		70				4	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		09/01/2011	SCHEDULED REDEMPTION		236	236	238	238		(2)		(2)		236				14	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		09/01/2011	SCHEDULED REDEMPTION		141	141	146	160		(19)		(19)		141				8	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		09/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13				1	05/01/2030	1
31385A-LE-5	FED NATL MTG ASSOC #538625		09/01/2011	SCHEDULED REDEMPTION		13	13	13	15		(2)		(2)		13				1	06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		09/01/2011	SCHEDULED REDEMPTION		84	84	85	84						84				5	05/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2011	SCHEDULED REDEMPTION		57	57	59	65		(8)		(8)		57				3	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		09/01/2011	SCHEDULED REDEMPTION		7,902	7,902	8,296	8,117		(215)		(215)		7,902				342	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		09/01/2011	SCHEDULED REDEMPTION		806	806	846	830		(25)		(25)		806				35	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		09/01/2011	SCHEDULED REDEMPTION		1,274	1,274	1,298	1,274						1,274				69	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		09/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		09/01/2011	SCHEDULED REDEMPTION		789	789	804	789						789				43	06/01/2015	1
31385E-BT-5	FED NATL MTG ASSOC #541950		09/01/2011	SCHEDULED REDEMPTION		180	180	187	199		(19)		(19)		180				10	07/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		09/01/2011	SCHEDULED REDEMPTION		72	72	76	81		(9)		(9)		72				4	06/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		09/01/2011	SCHEDULED REDEMPTION		433	433	441	433						433				23	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		09/01/2011	SCHEDULED REDEMPTION		669	669	682	669						669				36	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						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)
31385H-PZ-9	FED NATL MTG ASSOC #545040		09/01/2011	Various		4	4	4	4						4					09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		09/01/2011	SCHEDULED REDEMPTION		528	528	542	558		(30)		(30)		528				28	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		09/01/2011	SCHEDULED REDEMPTION		271	271	275	281		(10)		(10)		271				15	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		09/01/2011	SCHEDULED REDEMPTION		1,720	1,720	1,789	1,775		(55)		(55)		1,720				74	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		09/01/2011	SCHEDULED REDEMPTION		221	221	226	234		(13)		(13)		221				11	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		09/01/2011	Various		1,182,295	1,025,810	1,050,164	1,083,838		(10,787)		(10,787)		1,073,051		109,244	109,244	55,128	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		09/01/2011	SCHEDULED REDEMPTION		17,164	17,164	17,965	17,715		(551)		(551)		17,164				745	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		09/01/2011	SCHEDULED REDEMPTION		2,721	2,721	2,792	2,919		(199)		(199)		2,721				137	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		09/01/2011	SCHEDULED REDEMPTION		1,572	1,572	1,604	1,596		(25)		(25)		1,572				74	07/01/2032	1
31385J-LM-8	FED NATL MTG ASSOC #545832		09/01/2011	SCHEDULED REDEMPTION		447	447	470	455		(8)		(8)		447				19	08/01/2017	1
31385J-NG-9	FED NATL MTG ASSOC #545891		09/01/2011	SCHEDULED REDEMPTION		63	63	65	65		(2)		(2)		63				3	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		09/01/2011	SCHEDULED REDEMPTION		99	99	103	105		(6)		(6)		99				5	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		09/01/2011	SCHEDULED REDEMPTION		1,164	1,164	1,182	1,172		(8)		(8)		1,164				46	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		09/01/2011	SCHEDULED REDEMPTION		150	150	152	151		(1)		(1)		150				8	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		09/01/2011	SCHEDULED REDEMPTION		124	124	127	127		(3)		(3)		124				6	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		09/01/2011	SCHEDULED REDEMPTION		15	15	15	17		(2)		(2)		15				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		09/01/2011	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	11/01/2015	1
31385K-3H-6	FED NATL MTG ASSOC #547200		09/01/2011	SCHEDULED REDEMPTION		824	824	840	824						824				45	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		09/01/2011	SCHEDULED REDEMPTION		4	4	5	5		(1)		(1)		4					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		09/01/2011	SCHEDULED REDEMPTION		18	18	19	20		(2)		(2)		18				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		09/01/2011	SCHEDULED REDEMPTION		93	93	97	102		(9)		(9)		93				5	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		09/01/2011	SCHEDULED REDEMPTION		42	42	44	47		(4)		(4)		42				2	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		09/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		09/01/2011	SCHEDULED REDEMPTION		591	591	607	646		(55)		(55)		591				33	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		09/01/2011	SCHEDULED REDEMPTION		258	258	271	272		(13)		(13)		258				12	11/01/2029	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		09/01/2011	SCHEDULED REDEMPTION		5,501	5,501	5,826	5,974		(473)		(473)		5,501				326	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		09/01/2011	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26				2	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		09/01/2011	SCHEDULED REDEMPTION		368	368	382	375		(7)		(7)		368				17	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		09/01/2011	SCHEDULED REDEMPTION		668	668	681	668						668				36	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		09/01/2011	SCHEDULED REDEMPTION		154	154	160	172		(18)		(18)		154				9	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		09/01/2011	SCHEDULED REDEMPTION		119	119	124	133		(13)		(13)		119				6	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		09/01/2011	SCHEDULED REDEMPTION		2,759	2,759	2,807	2,797		(38)		(38)		2,759				144	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		09/01/2011	SCHEDULED REDEMPTION		62	62	63	62						62				3	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		09/01/2011	SCHEDULED REDEMPTION		5	5	6	6						5					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		09/01/2011	SCHEDULED REDEMPTION		55	55	57	60		(5)		(5)		55				3	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		09/01/2011	SCHEDULED REDEMPTION		49	49	51	53		(4)		(4)		49				3	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		09/01/2011	SCHEDULED REDEMPTION		26	26	27	29		(4)		(4)		26				1	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		09/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	11/01/2030	1
31385W-SX-8	FED NATL MTG ASSOC #555034		09/01/2011	SCHEDULED REDEMPTION		42,343	42,343	44,450	42,912		(570)		(570)		42,343				1,846	09/01/2017	1
31385W-W7-0	FED NATL MTG ASSOC #555170		09/01/2011	SCHEDULED REDEMPTION		22,965	22,965	24,098	23,711		(746)		(746)		22,965				999	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		09/01/2011	SCHEDULED REDEMPTION		31,597	31,597	33,170	32,482		(885)		(885)		31,597				1,387	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		09/01/2011	SCHEDULED REDEMPTION		5,116	5,116	5,370	5,289		(173)		(173)		5,116				221	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		09/01/2011	SCHEDULED REDEMPTION		1,291	1,291	1,343	1,335		(44)		(44)		1,291				56	03/01/2018	1
31385X-BX-4	FED NATL MTG ASSOC #555454		09/01/2011	SCHEDULED REDEMPTION		4,989	4,989	5,237	5,060		(71)		(71)		4,989				216	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		09/01/2011	SCHEDULED REDEMPTION		5,404	5,404	5,558	5,619		(215)		(215)		5,404				262	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		09/01/2011	SCHEDULED REDEMPTION		169	169	169	169						169				8	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		09/01/2011	SCHEDULED REDEMPTION		1,684	1,684	1,686	1,689		(5)		(5)		1,684				82	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		09/01/2011	SCHEDULED REDEMPTION		84	84	83	83		1		1		84				4	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		09/01/2011	SCHEDULED REDEMPTION		1,794	1,794	1,825	1,808		(14)		(14)		1,794				91	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		09/01/2011	SCHEDULED REDEMPTION		24	24	25	27		(3)		(3)		24				1	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		09/01/2011	SCHEDULED REDEMPTION		7	7	8	7						7				1	09/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		09/01/2011	SCHEDULED REDEMPTION		22	22	23	22						22				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		09/01/2011	SCHEDULED REDEMPTION		8	8	8	8						8				1	09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		09/01/2011	SCHEDULED REDEMPTION		367	367	376	378		(11)		(11)		367				19	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		09/01/2011	SCHEDULED REDEMPTION		2,321	2,321	2,366	2,322		(1)		(1)		2,321				126	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		09/01/2011	SCHEDULED REDEMPTION		5,464	5,464	5,570	5,465		(1)		(1)		5,464				296	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386D-RG-7	FED NATL MTG ASSOC #560387		09/01/2011	SCHEDULED REDEMPTION		766	766	786	790		(24)		(24)		766				39	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		09/01/2011	SCHEDULED REDEMPTION		15	15	15	16		(2)		(2)		15				1	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		09/01/2011	SCHEDULED REDEMPTION		49	49	47	48		1		1		49				2	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		09/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(1)		(1)		23				1	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		09/01/2011	SCHEDULED REDEMPTION		5,956	5,956	6,100	6,230		(274)		(274)		5,956				335	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		09/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15				1	12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		09/01/2011	SCHEDULED REDEMPTION		2,482	2,482	2,530	2,482		(1)		(1)		2,482				134	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		09/01/2011	SCHEDULED REDEMPTION		1,332	1,332	1,383	1,391		(59)		(59)		1,332				69	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		09/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		09/01/2011	SCHEDULED REDEMPTION		52	52	53	54		(2)		(2)		52				3	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		09/01/2011	SCHEDULED REDEMPTION		178	178	181	179		(2)		(2)		178				9	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		09/01/2011	SCHEDULED REDEMPTION		693	693	725	733		(40)		(40)		693				33	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		09/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		09/01/2011	SCHEDULED REDEMPTION		10	10	11	11						10				1	12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		09/01/2011	SCHEDULED REDEMPTION		96	96	97	100		(4)		(4)		96				5	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		09/01/2011	SCHEDULED REDEMPTION		922	922	946	955		(32)		(32)		922				47	12/01/2015	1
31386H-QG-9	FED NATL MTG ASSOC #563955		09/01/2011	SCHEDULED REDEMPTION		87	87	89	88		(1)		(1)		87				4	12/01/2015	1
31386J-FC-6	FED NATL MTG ASSOC #564563		09/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		09/08/2011	Various		246,251	207,182	215,146	215,303		562		562		215,865		30,386	30,386	12,948	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		09/01/2011	SCHEDULED REDEMPTION		333	333	339	336		(3)		(3)		333				17	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		09/01/2011	SCHEDULED REDEMPTION		226	226	231	232		(6)		(6)		226				11	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		09/01/2011	SCHEDULED REDEMPTION		31	31	31	30		1		1		31				2	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		09/01/2011	SCHEDULED REDEMPTION		1,432	1,432	1,455	1,447		(15)		(15)		1,432				66	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		09/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		09/01/2011	SCHEDULED REDEMPTION		3,453	3,453	3,425	3,444		8		8		3,453				150	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		09/01/2011	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				3	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		09/01/2011	SCHEDULED REDEMPTION		40	40	40	39		1		1		40				2	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		09/01/2011	SCHEDULED REDEMPTION		54	54	55	57		(3)		(3)		54				3	01/01/2031	1
31386P-CX-9	FED NATL MTG ASSOC #568986		09/01/2011	SCHEDULED REDEMPTION		2,474	2,474	2,522	2,474		(1)		(1)		2,474				134	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		09/01/2011	SCHEDULED REDEMPTION		3,305	3,305	3,357	3,332		(27)		(27)		3,305				155	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		09/01/2011	SCHEDULED REDEMPTION		3,230	3,230	3,359	3,395		(165)		(165)		3,230				106	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		09/01/2011	SCHEDULED REDEMPTION		318	318	331	336		(18)		(18)		318				18	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		09/01/2011	SCHEDULED REDEMPTION		824	824	839	830		(6)		(6)		824				42	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		09/08/2011	Various		169,051	141,585	149,947	157,670		(606)		(606)		157,064		11,988	11,988	9,410	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		09/01/2011	SCHEDULED REDEMPTION		176	176	179	179		(3)		(3)		176				9	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		09/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		09/01/2011	SCHEDULED REDEMPTION		555	555	566	556						555				30	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		09/01/2011	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11				1	02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		09/01/2011	SCHEDULED REDEMPTION		118	118	117	118		1		1		118				5	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		09/01/2011	SCHEDULED REDEMPTION		538	538	533	536		2		2		538				23	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		09/01/2011	SCHEDULED REDEMPTION		78	78	81	87		(9)		(9)		78				5	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		09/01/2011	SCHEDULED REDEMPTION		2,167	2,167	2,204	2,192		(26)		(26)		2,167				110	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		09/01/2011	SCHEDULED REDEMPTION		671	671	683	677		(6)		(6)		671				34	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		09/01/2011	SCHEDULED REDEMPTION		279	279	286	286		(7)		(7)		279				14	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		09/01/2011	SCHEDULED REDEMPTION		255	255	260	260		(4)		(4)		255				13	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		09/01/2011	SCHEDULED REDEMPTION		322	322	313	313		9		9		322				14	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		09/01/2011	SCHEDULED REDEMPTION		611	611	606	610		2		2		611				27	04/01/2016	1
31386U-VR-0	FED NATL MTG ASSOC #574024		09/01/2011	SCHEDULED REDEMPTION		1,238	1,238	1,300	1,270		(32)		(32)		1,238				55	05/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		09/01/2011	SCHEDULED REDEMPTION		1,251	1,251	1,278	1,272		(21)		(21)		1,251				63	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		09/01/2011	SCHEDULED REDEMPTION		2,597	2,597	2,664	2,650		(53)		(53)		2,597				131	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		09/01/2011	SCHEDULED REDEMPTION		321	321	311	312		8		8		321				14	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		09/01/2011	SCHEDULED REDEMPTION		1,806	1,806	1,749	1,702		104		104		1,806				78	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		09/01/2011	SCHEDULED REDEMPTION		23	23	23	23		1		1		23				1	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		09/01/2011	SCHEDULED REDEMPTION		42	42	41	41		1		1		42				2	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		09/01/2011	SCHEDULED REDEMPTION		8,620	8,620	8,364	8,343		277		277		8,620				387	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		09/01/2011	SCHEDULED REDEMPTION		3,555	3,555	3,674	3,646		(90)		(90)		3,555				141	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		09/01/2011	SCHEDULED REDEMPTION		180	180	187	192		(12)		(12)		180				10	05/01/2031	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)
31387D-MB-2	FED NATL MTG ASSOC #580954		09/01/2011	SCHEDULED REDEMPTION		954	954	1,002	967		(13)		(13)		954				41	05/01/2016	1
31387E-FB-8	FED NATL MTG ASSOC #581662		09/01/2011	SCHEDULED REDEMPTION		346	346	356	367		(21)		(21)		346				19	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		09/01/2011	SCHEDULED REDEMPTION		11,567	11,567	12,143	11,912		(345)		(345)		11,567				503	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		09/01/2011	SCHEDULED REDEMPTION		197	197	207	211		(14)		(14)		197				9	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		09/01/2011	SCHEDULED REDEMPTION		265	265	275	280		(16)		(16)		265				15	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		09/01/2011	SCHEDULED REDEMPTION		143	143	143	143						143				6	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		09/01/2011	SCHEDULED REDEMPTION		487	487	500	499		(12)		(12)		487				25	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		09/01/2011	SCHEDULED REDEMPTION		44	44	45	46		(3)		(3)		44				2	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		09/01/2011	SCHEDULED REDEMPTION		554	554	563	563		(9)		(9)		554				26	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		09/01/2011	SCHEDULED REDEMPTION		812	812	825	823		(11)		(11)		812				38	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		09/01/2011	SCHEDULED REDEMPTION		137	137	139	141		(4)		(4)		137				7	06/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		09/01/2011	SCHEDULED REDEMPTION		795	795	796	797		(2)		(2)		795				37	07/01/2031	1
31387N-3T-2	FED NATL MTG ASSOC #589510		09/01/2011	SCHEDULED REDEMPTION		1,545	1,545	1,582	1,617		(72)		(72)		1,545				87	08/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		09/01/2011	SCHEDULED REDEMPTION		1,001	1,001	1,017	1,012		(12)		(12)		1,001				47	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		09/01/2011	SCHEDULED REDEMPTION		13,359	13,359	13,549	13,682		(323)		(323)		13,359				700	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		09/01/2011	SCHEDULED REDEMPTION		28	28	28	29		(1)		(1)		28				2	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		09/01/2011	SCHEDULED REDEMPTION		375	375	363	353		22		22		375				16	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		09/01/2011	SCHEDULED REDEMPTION		823	823	824	824		(2)		(2)		823				39	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		09/01/2011	SCHEDULED REDEMPTION		67	67	69	70		(3)		(3)		67				4	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		09/01/2011	SCHEDULED REDEMPTION		4,609	4,609	4,766	4,718		(109)		(109)		4,609				178	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		09/01/2011	SCHEDULED REDEMPTION		655	655	665	664		(9)		(9)		655				31	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		09/01/2011	SCHEDULED REDEMPTION		31	31	33	34		(3)		(3)		31				1	09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		09/01/2011	SCHEDULED REDEMPTION		3,929	3,929	3,992	3,973		(43)		(43)		3,929				188	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		09/01/2011	SCHEDULED REDEMPTION		930	930	945	942		(11)		(11)		930				44	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		09/01/2011	SCHEDULED REDEMPTION		693	693	704	702		(9)		(9)		693				33	09/01/2016	1
31387X-RV-9	FED NATL MTG ASSOC #597300		09/01/2011	SCHEDULED REDEMPTION		346	346	358	364		(18)		(18)		346				16	09/01/2031	1
31387X-UC-7	FED NATL MTG ASSOC #597379		09/01/2011	SCHEDULED REDEMPTION		653	653	685	661		(9)		(9)		653				27	09/01/2016	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		09/01/2011	SCHEDULED REDEMPTION		819	819	859	842		(24)		(24)		819				35	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		09/01/2011	SCHEDULED REDEMPTION		46	46	47	46						46				3	08/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		09/01/2011	SCHEDULED REDEMPTION		370	370	365	364		6		6		370				17	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		09/01/2011	SCHEDULED REDEMPTION		420	420	421	421		(1)		(1)		420				18	08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		09/01/2011	SCHEDULED REDEMPTION		5,268	5,268	5,276	5,281		(13)		(13)		5,268				256	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		09/01/2011	SCHEDULED REDEMPTION		177	177	178	178						177				8	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		09/01/2011	SCHEDULED REDEMPTION		21	21	21	21						21				1	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		09/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		09/01/2011	SCHEDULED REDEMPTION		766	766	778	775		(10)		(10)		766				36	09/01/2016	1
31388D-YD-4	FED NATL MTG ASSOC #602008		09/01/2011	SCHEDULED REDEMPTION		63	63	66	70		(7)		(7)		63				4	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		09/01/2011	SCHEDULED REDEMPTION		1,295	1,295	1,316	1,311		(16)		(16)		1,295				56	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		09/01/2011	SCHEDULED REDEMPTION		314	314	326	335		(21)		(21)		314				18	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		09/01/2011	SCHEDULED REDEMPTION		76	76	77	78		(3)		(3)		76				4	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		09/01/2011	SCHEDULED REDEMPTION		30	30	31	32		(1)		(1)		30				2	11/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		09/01/2011	SCHEDULED REDEMPTION		221	221	234	235		(14)		(14)		221				14	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		09/01/2011	SCHEDULED REDEMPTION		1,145	1,145	1,163	1,156		(11)		(11)		1,145				54	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		09/01/2011	SCHEDULED REDEMPTION		804	804	845	841		(37)		(37)		804				39	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		09/01/2011	SCHEDULED REDEMPTION		78,577	78,577	80,200	82,829		(4,251)		(4,251)		78,577				3,931	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		09/01/2011	SCHEDULED REDEMPTION		3,174	3,174	3,332	3,277		(103)		(103)		3,174				138	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		09/01/2011	SCHEDULED REDEMPTION		5,765	5,765	5,701	5,685		80		80		5,765				280	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		09/01/2011	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				3	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		09/01/2011	SCHEDULED REDEMPTION		1,100	1,100	1,117	1,112		(12)		(12)		1,100				52	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		09/01/2011	SCHEDULED REDEMPTION		98	98	103	107		(9)		(9)		98				6	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		09/01/2011	SCHEDULED REDEMPTION		10,188	10,188	10,372	10,507		(319)		(319)		10,188				553	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		09/01/2011	SCHEDULED REDEMPTION		69	69	71	72		(3)		(3)		69				4	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		09/01/2011	SCHEDULED REDEMPTION		164	164	167	170		(7)		(7)		164				9	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		09/01/2011	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				2	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		09/01/2011	SCHEDULED REDEMPTION		263	263	274	285		(22)		(22)		263				13	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		09/01/2011	SCHEDULED REDEMPTION		4,970	4,970	5,069	5,221		(251)		(251)		4,970				279	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		09/01/2011	SCHEDULED REDEMPTION		10,980	10,980	11,526	11,306		(326)		(326)		10,980				467	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		09/01/2011	SCHEDULED REDEMPTION		829	829	863	859		(29)		(29)		829				36	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		09/01/2011	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19				1	11/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388U-NZ-9	FED NATL MTG ASSOC #615208		09/01/2011	SCHEDULED REDEMPTION		185	185	191	193		(8)		(8)		185				10	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		09/01/2011	SCHEDULED REDEMPTION		344	344	344	344						344				16	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		09/01/2011	SCHEDULED REDEMPTION		216	216	223	220		(5)		(5)		216				9	12/01/2016	1
31388Y-NY-4	FED NATL MTG ASSOC #618807		09/01/2011	SCHEDULED REDEMPTION		108	108	114	120		(12)		(12)		108				5	09/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		09/01/2011	SCHEDULED REDEMPTION		57	57	58	59		(2)		(2)		57				3	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		09/01/2011	SCHEDULED REDEMPTION		54	54	56	57		(2)		(2)		54				3	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		09/01/2011	SCHEDULED REDEMPTION		431	431	449	451		(20)		(20)		431				20	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		09/01/2011	SCHEDULED REDEMPTION		23	23	23	24		(1)		(1)		23				1	01/01/2032	1
31389H-NE-4	FED NATL MTG ASSOC #625989		09/01/2011	SCHEDULED REDEMPTION		720	720	756	732		(11)		(11)		720				32	01/01/2017	1
31389H-NK-0	FED NATL MTG ASSOC #625994		09/01/2011	SCHEDULED REDEMPTION		167	167	171	169		(3)		(3)		167				6	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		09/01/2011	SCHEDULED REDEMPTION		9	9	10	11		(1)		(1)		9				1	06/01/2032	1
31389J-RW-6	FED NATL MTG ASSOC #627001		09/01/2011	SCHEDULED REDEMPTION		394	394	414	417		(23)		(23)		394				19	06/01/2032	1
31389J-ZC-1	FED NATL MTG ASSOC #627239		09/01/2011	SCHEDULED REDEMPTION		618	618	649	679		(61)		(61)		618				27	08/01/2017	1
31389K-L3-3	FED NATL MTG ASSOC #627746		09/01/2011	SCHEDULED REDEMPTION		27	27	27	28		(1)		(1)		27				1	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		09/01/2011	SCHEDULED REDEMPTION		72	72	72	72						72				3	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		09/01/2011	SCHEDULED REDEMPTION		113	113	118	120		(7)		(7)		113				5	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		08/01/2011	SCHEDULED REDEMPTION		31,351	31,351	31,857	32,047		(696)		(696)		31,351				1,565	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		09/01/2011	SCHEDULED REDEMPTION		10,802	10,802	10,781	10,779		23		23		10,802				477	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		09/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12				1	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		09/01/2011	SCHEDULED REDEMPTION		342	342	342	342						342				16	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		09/01/2011	SCHEDULED REDEMPTION		10,719	10,719	11,102	11,111		(393)		(393)		10,719				496	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		09/01/2011	SCHEDULED REDEMPTION		8,584	8,584	8,560	8,562		22		22		8,584				418	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		09/01/2011	SCHEDULED REDEMPTION		275	275	278	278		(4)		(4)		275				15	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		09/01/2011	SCHEDULED REDEMPTION		345	345	352	356		(11)		(11)		345				19	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		09/01/2011	SCHEDULED REDEMPTION		96	96	100	104		(8)		(8)		96				5	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		09/01/2011	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				3	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		09/01/2011	SCHEDULED REDEMPTION		7,460	7,460	7,831	7,765		(305)		(305)		7,460				363	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		09/01/2011	SCHEDULED REDEMPTION		590	590	619	623		(33)		(33)		590				28	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		09/01/2011	SCHEDULED REDEMPTION		20,474	20,474	21,088	20,913		(440)		(440)		20,474				822	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		09/01/2011	SCHEDULED REDEMPTION		197	197	195	194		3		3		197				9	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		09/01/2011	SCHEDULED REDEMPTION		113	113	117	116		(4)		(4)		113				5	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		09/01/2011	SCHEDULED REDEMPTION		935	935	932	932		4		4		935				45	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		09/01/2011	SCHEDULED REDEMPTION		2,034	2,034	2,115	2,089		(54)		(54)		2,034				99	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		09/01/2011	SCHEDULED REDEMPTION		248	248	258	268		(20)		(20)		248				13	06/01/2032	1
31389W-3G-8	FED NATL MTG ASSOC #638099		09/01/2011	SCHEDULED REDEMPTION		1,889	1,889	1,983	1,907		(18)		(18)		1,889				82	04/01/2017	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		09/01/2011	SCHEDULED REDEMPTION		5,098	5,098	5,233	5,138		(40)		(40)		5,098				183	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		09/01/2011	SCHEDULED REDEMPTION		4,807	4,807	4,749	4,723		84		84		4,807				225	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		09/01/2011	SCHEDULED REDEMPTION		710	710	745	737		(27)		(27)		710				31	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		09/01/2011	SCHEDULED REDEMPTION		1,189	1,189	1,229	1,224		(35)		(35)		1,189				58	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		09/01/2011	SCHEDULED REDEMPTION		7,199	7,199	7,488	7,417		(218)		(218)		7,199				318	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		09/01/2011	SCHEDULED REDEMPTION		829	829	871	843		(14)		(14)		829				39	08/01/2032	1
31390E-S7-8	FED NATL MTG ASSOC #644142		09/01/2011	SCHEDULED REDEMPTION		13	13	15	15		(1)		(1)		13				1	05/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		09/01/2011	SCHEDULED REDEMPTION		188	188	185	184		4		4		188				9	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		09/01/2011	SCHEDULED REDEMPTION		108	108	112	113		(5)		(5)		108				5	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		08/01/2011	SCHEDULED REDEMPTION		7,035	7,035	6,983	6,970		65		65		7,035				266	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		09/01/2011	SCHEDULED REDEMPTION		1,467	1,467	1,451	1,454		13		13		1,467				71	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		09/01/2011	SCHEDULED REDEMPTION		365	365	363	360		5		5		365				17	01/01/2033	1
31390J-D9-9	FED NATL MTG ASSOC #647328		09/01/2011	SCHEDULED REDEMPTION		111	111	124	124		(12)		(12)		111				5	07/01/2032	1
31390J-EY-3	FED NATL MTG ASSOC #647351		09/01/2011	SCHEDULED REDEMPTION		21	21	22	23		(1)		(1)		21				1	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		09/01/2011	SCHEDULED REDEMPTION		379	379	380	380						379				18	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		09/01/2011	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		09/01/2011	SCHEDULED REDEMPTION		9,205	9,205	9,673	9,777		(572)		(572)		9,205				408	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		09/01/2011	SCHEDULED REDEMPTION		1,075	1,075	1,076	1,076		(1)		(1)		1,075				51	07/01/2032	1
31390L-2A-3	FED NATL MTG ASSOC #649769		09/01/2011	SCHEDULED REDEMPTION		1,391	1,391	1,460	1,407		(16)		(16)		1,391				61	06/01/2017	1
31390L-5L-6	FED NATL MTG ASSOC #649851		09/01/2011	SCHEDULED REDEMPTION		54	54	56	58		(4)		(4)		54				3	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		09/01/2011	SCHEDULED REDEMPTION		254	254	267	269		(15)		(15)		254				12	09/01/2032	1
31390M-ST-2	FED NATL MTG ASSOC #650430		09/01/2011	SCHEDULED REDEMPTION		669	669	702	675		(6)		(6)		669				29	08/01/2017	1
31390N-CG-5	FED NATL MTG ASSOC #650871		09/01/2011	SCHEDULED REDEMPTION		156	156	162	173		(18)		(18)		156				8	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		09/01/2011	SCHEDULED REDEMPTION		3,349	3,349	3,314	3,322		27		27		3,349				163	07/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390N-RT-1	FED NATL MTG ASSOC #651298		09/01/2011	SCHEDULED REDEMPTION		40	40	41	41						40				2	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		09/01/2011	SCHEDULED REDEMPTION		2,829	2,829	2,937	2,950		(120)		(120)		2,829				138	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		09/01/2011	SCHEDULED REDEMPTION		457	457	474	480		(23)		(23)		457				22	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		09/01/2011	SCHEDULED REDEMPTION		12,992	12,992	12,882	12,834		157		157		12,992				633	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		09/01/2011	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		09/01/2011	SCHEDULED REDEMPTION		31	31	31	31						31				1	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		09/01/2011	SCHEDULED REDEMPTION		189	189	197	205		(15)		(15)		189				9	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		09/01/2011	SCHEDULED REDEMPTION		38	38	40	41		(3)		(3)		38				2	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		09/01/2011	SCHEDULED REDEMPTION		2,501	2,501	2,621	2,659		(158)		(158)		2,501				122	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		09/01/2011	SCHEDULED REDEMPTION		14,964	14,964	14,797	14,805		158		158		14,964				687	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		09/01/2011	SCHEDULED REDEMPTION		205	205	212	211		(6)		(6)		205				10	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		09/01/2011	SCHEDULED REDEMPTION		410	410	427	430		(20)		(20)		410				21	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		09/01/2011	SCHEDULED REDEMPTION		10,958	10,958	11,398	11,309		(351)		(351)		10,958				488	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		09/01/2011	SCHEDULED REDEMPTION		316	316	321	322		(6)		(6)		316				15	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		09/01/2011	SCHEDULED REDEMPTION		188	188	198	195		(8)		(8)		188				9	08/01/2032	1
31390U-BM-7	FED NATL MTG ASSOC #656244		09/01/2011	SCHEDULED REDEMPTION		239	239	245	248		(8)		(8)		239				11	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		09/01/2011	SCHEDULED REDEMPTION		8,435	8,435	8,737	8,687		(251)		(251)		8,435				400	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		09/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		09/01/2011	SCHEDULED REDEMPTION		261	261	275	281		(19)		(19)		261				12	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		09/01/2011	SCHEDULED REDEMPTION		132	132	132	132						132				6	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		09/01/2011	SCHEDULED REDEMPTION		212	212	212	211		1		1		212				10	09/01/2032	1
31390Y-X8-6	FED NATL MTG ASSOC #660503		09/01/2011	SCHEDULED REDEMPTION		447	447	469	448		(1)		(1)		447				19	06/01/2014	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		09/01/2011	SCHEDULED REDEMPTION		324	324	339	345		(21)		(21)		324				15	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		09/01/2011	SCHEDULED REDEMPTION		47	47	49	50		(3)		(3)		47				2	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		08/01/2011	SCHEDULED REDEMPTION		13,355	13,355	13,910	14,290		(935)		(935)		13,355				622	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		09/01/2011	SCHEDULED REDEMPTION		42	42	44	46		(3)		(3)		42				2	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		09/01/2011	SCHEDULED REDEMPTION		672	672	675	675		(3)		(3)		672				32	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		09/01/2011	SCHEDULED REDEMPTION		69,834	69,834	70,975	70,564		(730)		(730)		69,834				2,804	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		09/01/2011	SCHEDULED REDEMPTION		14	14	15	16		(2)		(2)		14				1	09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		09/01/2011	SCHEDULED REDEMPTION		105	105	110	119		(14)		(14)		105				5	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		09/01/2011	SCHEDULED REDEMPTION		294	294	308	311		(17)		(17)		294				14	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		09/01/2011	SCHEDULED REDEMPTION		217	217	216	216						217				10	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		08/01/2011	SCHEDULED REDEMPTION		43,037	43,037	42,559	42,330		707		707		43,037				1,862	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		09/01/2011	SCHEDULED REDEMPTION		242	242	242	242						242				11	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		09/01/2011	SCHEDULED REDEMPTION		6,770	6,770	7,011	7,009		(239)		(239)		6,770				330	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		09/01/2011	SCHEDULED REDEMPTION		4,556	4,556	4,796	4,878		(322)		(322)		4,556				221	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		09/01/2011	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20				1	11/01/2032	1
31391K-BF-3	FED NATL MTG ASSOC #668838		09/01/2011	SCHEDULED REDEMPTION		2,435	2,435	2,556	2,461		(26)		(26)		2,435				106	08/01/2017	1
31391K-TA-5	FED NATL MTG ASSOC #669345		09/01/2011	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				2	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		09/01/2011	SCHEDULED REDEMPTION		1,757	1,757	1,804	1,784		(27)		(27)		1,757				64	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		09/01/2011	SCHEDULED REDEMPTION		56	56	58	59		(3)		(3)		56				3	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		09/01/2011	SCHEDULED REDEMPTION		460	460	462	463		(2)		(2)		460				22	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		09/01/2011	SCHEDULED REDEMPTION		250	250	247	245		4		4		250				12	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		09/01/2011	SCHEDULED REDEMPTION		113	113	117	117		(5)		(5)		113				5	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		09/01/2011	SCHEDULED REDEMPTION		6,510	6,510	6,682	6,595		(85)		(85)		6,510				238	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		09/01/2011	Various		3,389,919	3,171,086	3,210,724	3,178,553		6,270		6,270		3,184,823		205,096	205,096	121,138	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		09/01/2011	SCHEDULED REDEMPTION		219	219	217	217		2		2		219				10	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		09/01/2011	SCHEDULED REDEMPTION		229	229	228	228		1		1		229				11	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		09/01/2011	SCHEDULED REDEMPTION		16,447	16,447	16,328	16,371		76		76		16,447				668	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		09/01/2011	SCHEDULED REDEMPTION		1,312	1,312	1,347	1,328		(15)		(15)		1,312				47	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		09/01/2011	Various		3,283,031	3,122,852	3,062,835	3,093,468		427		427		3,093,895		189,136	189,136	97,175	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		09/01/2011	SCHEDULED REDEMPTION		26,206	26,206	25,703	25,930		276		276		26,206				743	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		09/01/2011	SCHEDULED REDEMPTION		2,382	2,382	2,368	2,370		13		13		2,382				103	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		09/01/2011	SCHEDULED REDEMPTION		8,236	8,236	8,177	8,199		37		37		8,236				324	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		09/01/2011	SCHEDULED REDEMPTION		39,538	39,538	39,934	39,694		(155)		(155)		39,538				1,258	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		09/01/2011	SCHEDULED REDEMPTION		864	864	857	858		6		6		864				34	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		09/01/2011	SCHEDULED REDEMPTION		136	136	141	142		(6)		(6)		136				6	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		09/01/2011	SCHEDULED REDEMPTION		96	96	98	98		(2)		(2)		96				5	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)
31400K-MJ-2	FED NATL MTG ASSOC #689861		09/01/2011	SCHEDULED REDEMPTION		246	246	252	252		(7)		(7)		246				9	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		09/01/2011	SCHEDULED REDEMPTION		3,206	3,206	3,291	3,255		(50)		(50)		3,206				111	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		09/01/2011	SCHEDULED REDEMPTION		2,480	2,480	2,596	2,636		(156)		(156)		2,480				117	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		09/01/2011	SCHEDULED REDEMPTION		135	135	134	134		2		2		135				6	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		09/01/2011	SCHEDULED REDEMPTION		322	322	321	321						322				15	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		09/01/2011	SCHEDULED REDEMPTION		1,726	1,726	1,772	1,751		(25)		(25)		1,726				63	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		09/01/2011	SCHEDULED REDEMPTION		309	309	305	304		4		4		309				15	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		09/01/2011	SCHEDULED REDEMPTION		314	314	329	339		(25)		(25)		314				15	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		09/01/2011	SCHEDULED REDEMPTION		138	138	143	145		(7)		(7)		138				7	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		09/01/2011	SCHEDULED REDEMPTION		252	252	259	256		(4)		(4)		252				9	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		09/01/2011	SCHEDULED REDEMPTION		503	503	527	531		(27)		(27)		503				24	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		09/01/2011	SCHEDULED REDEMPTION		1,623	1,623	1,639	1,631		(8)		(8)		1,623				53	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		09/01/2011	SCHEDULED REDEMPTION		1,458	1,458	1,526	1,499		(41)		(41)		1,458				68	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		09/01/2011	SCHEDULED REDEMPTION		112	112	111	110		2		2		112				5	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		09/01/2011	SCHEDULED REDEMPTION		27,800	27,800	27,700	27,733		67		67		27,800				955	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		09/01/2011	SCHEDULED REDEMPTION		10,562	10,562	10,399	10,421		141		141		10,562				458	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		09/01/2011	SCHEDULED REDEMPTION		7,984	7,984	8,053	8,031		(47)		(47)		7,984				259	02/01/2019	1
31402C-US-9	FED NATL MTG ASSOC #725193		09/01/2011	SCHEDULED REDEMPTION		14,468	14,468	15,188	14,945		(476)		(476)		14,468				627	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		09/01/2011	SCHEDULED REDEMPTION		6,131	6,131	6,436	6,327		(197)		(197)		6,131				264	05/01/2018	1
31402D-BT-6	FED NATL MTG ASSOC #725550		09/01/2011	SCHEDULED REDEMPTION		2,323	2,323	2,363	2,332		(9)		(9)		2,323				84	05/01/2019	1
31402D-7L-8	FED NATL MTG ASSOC #726399		09/01/2011	SCHEDULED REDEMPTION		5,721	5,721	5,873	5,794		(74)		(74)		5,721				210	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		09/01/2011	SCHEDULED REDEMPTION		121,125	121,125	118,948	119,718		1,407		1,407		121,125				4,381	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		09/01/2011	SCHEDULED REDEMPTION		96,427	96,427	95,342	95,861		566		566		96,427				3,589	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		09/01/2011	SCHEDULED REDEMPTION		1,002	1,002	1,011	1,009		(6)		(6)		1,002				33	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		09/01/2011	SCHEDULED REDEMPTION		2,193	2,193	2,296	2,322		(129)		(129)		2,193				103	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		09/01/2011	SCHEDULED REDEMPTION		330	330	345	349		(19)		(19)		330				15	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		09/01/2011	SCHEDULED REDEMPTION		11,411	11,411	11,818	11,882		(471)		(471)		11,411				497	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		09/01/2011	SCHEDULED REDEMPTION		17,224	17,224	17,396	17,305		(81)		(81)		17,224				559	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		09/01/2011	SCHEDULED REDEMPTION		132	132	138	137		(5)		(5)		132				6	08/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		09/01/2011	SCHEDULED REDEMPTION		12	12	13	14		(2)		(2)		12				1	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		09/01/2011	SCHEDULED REDEMPTION		1,725	1,725	1,771	1,750		(25)		(25)		1,725				62	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		09/01/2011	Various		15,144,657	14,071,417	14,126,384	14,107,758		9,197		9,197		14,116,955		1,027,702	1,027,702	537,845	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		09/01/2011	Various		13,047,521	12,123,055	11,817,137	11,869,526		(20,437)		(20,437)		11,849,089		1,198,431	1,198,431	443,423	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		09/01/2011	SCHEDULED REDEMPTION		1,014	1,014	1,041	1,031		(17)		(17)		1,014				37	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		09/01/2011	SCHEDULED REDEMPTION		10,855	10,855	11,242	11,708		(854)		(854)		10,855				529	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		09/01/2011	SCHEDULED REDEMPTION		2,274	2,274	2,297	2,283		(10)		(10)		2,274				74	10/01/2018	1
31402U-RA-2	FED NATL MTG ASSOC #738581		09/01/2011	SCHEDULED REDEMPTION		410	410	424	431		(21)		(21)		410				20	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		09/01/2011	SCHEDULED REDEMPTION		179	179	177	176		3		3		179				8	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		09/01/2011	SCHEDULED REDEMPTION		23	23	23	23						23				1	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		09/01/2011	SCHEDULED REDEMPTION		626	626	624	624		1		1		626				29	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		09/01/2011	SCHEDULED REDEMPTION		10,784	10,784	10,892	10,834		(50)		(50)		10,784				340	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		09/01/2011	SCHEDULED REDEMPTION		636	636	666	692		(56)		(56)		636				30	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		09/01/2011	SCHEDULED REDEMPTION		1,021	1,021	1,048	1,036		(15)		(15)		1,021				37	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		09/01/2011	SCHEDULED REDEMPTION		586	586	579	581		6		6		586				27	09/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		09/01/2011	SCHEDULED REDEMPTION		253	253	266	261		(9)		(9)		253				12	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		09/01/2011	SCHEDULED REDEMPTION		1,504	1,504	1,574	1,550		(46)		(46)		1,504				71	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		09/01/2011	SCHEDULED REDEMPTION		3,247	3,247	3,363	3,441		(194)		(194)		3,247				141	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		09/01/2011	SCHEDULED REDEMPTION		3,590	3,590	3,583	3,582		8		8		3,590				174	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		09/01/2011	SCHEDULED REDEMPTION		149	149	154	154		(5)		(5)		149				7	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		09/01/2011	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		09/01/2011	SCHEDULED REDEMPTION		1,094	1,094	1,099	1,099		(5)		(5)		1,094				51	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		08/23/2011	Various		8,997,546	8,059,698	8,131,794	8,152,744		(27,802)		(27,802)		8,124,943		872,604	872,604	376,070	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		09/01/2011	SCHEDULED REDEMPTION		7,945	7,945	8,144	8,107		(162)		(162)		7,945				374	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		09/01/2011	SCHEDULED REDEMPTION		59,209	59,209	60,696	60,448		(1,239)		(1,239)		59,209				2,777	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		09/01/2011	Various		4,768,014	4,301,759	4,341,416	4,356,711		(20,358)		(20,358)		4,336,353		431,661	431,661	212,826	10/01/2036	1
31403D-4E-6	FED NATL MTG ASSOC #746121		09/01/2011	SCHEDULED REDEMPTION		94,411	94,411	97,870	97,092		(2,681)		(2,681)		94,411				3,181	04/01/2023	1
31403F-K5-2	FED NATL MTG ASSOC #747416		09/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		09/01/2011	SCHEDULED REDEMPTION		2,440	2,440	2,527	2,510		(70)		(70)		2,440				116	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		09/01/2011	SCHEDULED REDEMPTION		252	252	252	252		1		1		252				12	11/01/2033	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)
31403G-TP-7	FED NATL MTG ASSOC #748558		09/01/2011	SCHEDULED REDEMPTION		330	330	342	343		(13)		(13)		330				16	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		09/01/2011	SCHEDULED REDEMPTION		5	5	5	6						5					11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		09/01/2011	SCHEDULED REDEMPTION		5,566	5,566	5,663	5,634		(67)		(67)		5,566				201	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		09/01/2011	SCHEDULED REDEMPTION		524	524	550	542		(18)		(18)		524				23	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		09/01/2011	SCHEDULED REDEMPTION		10,706	10,706	11,247	11,268		(562)		(562)		10,706				519	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		09/01/2011	SCHEDULED REDEMPTION		20,767	20,767	21,069	20,946		(179)		(179)		20,767				632	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		09/01/2011	SCHEDULED REDEMPTION		7,693	7,693	7,810	7,870		(177)		(177)		7,693				374	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		09/01/2011	SCHEDULED REDEMPTION		6,641	6,641	6,878	6,825		(184)		(184)		6,641				322	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		09/01/2011	SCHEDULED REDEMPTION		469	469	469	469						469				22	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		09/01/2011	SCHEDULED REDEMPTION		44	44	46	45		(1)		(1)		44				2	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		09/01/2011	SCHEDULED REDEMPTION		101	101	106	110		(9)		(9)		101				5	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		09/01/2011	SCHEDULED REDEMPTION		102	102	106	107		(5)		(5)		102				5	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		09/01/2011	SCHEDULED REDEMPTION		393	393	407	410		(16)		(16)		393				18	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		09/01/2011	SCHEDULED REDEMPTION		7,238	7,238	7,310	7,266		(28)		(28)		7,238				240	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		09/01/2011	SCHEDULED REDEMPTION		117	117	116	115		3		3		117				5	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		09/01/2011	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30				1	11/01/2033	1
31403N-KE-6	FED NATL MTG ASSOC #753693		09/01/2011	SCHEDULED REDEMPTION		15,951	15,951	16,111	16,021		(70)		(70)		15,951				513	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		09/01/2011	SCHEDULED REDEMPTION		31	31	31	31						31				2	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		09/01/2011	SCHEDULED REDEMPTION		4,495	4,495	4,574	4,554		(59)		(59)		4,495				157	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		09/01/2011	SCHEDULED REDEMPTION		99	99	98	98		2		2		99				5	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		09/01/2011	SCHEDULED REDEMPTION		180	180	186	189		(9)		(9)		180				8	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		09/01/2011	SCHEDULED REDEMPTION		950	950	983	971		(22)		(22)		950				43	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		09/01/2011	SCHEDULED REDEMPTION		3,134	3,134	3,188	3,171		(37)		(37)		3,134				113	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		09/01/2011	SCHEDULED REDEMPTION		3,481	3,481	3,542	3,508		(26)		(26)		3,481				126	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		09/01/2011	SCHEDULED REDEMPTION		14,881	14,881	15,378	15,232		(351)		(351)		14,881				596	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		09/01/2011	SCHEDULED REDEMPTION		1,206	1,206	1,223	1,216		(10)		(10)		1,206				39	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		09/01/2011	SCHEDULED REDEMPTION		2,825	2,825	2,666	2,743		82		82		2,825				82	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		09/01/2011	SCHEDULED REDEMPTION		1,205	1,205	1,237	1,220		(15)		(15)		1,205				43	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		09/01/2011	SCHEDULED REDEMPTION		4,676	4,676	4,411	4,537		139		139		4,676				134	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		08/01/2011	SCHEDULED REDEMPTION		3,951	3,951	4,092	4,152		(201)		(201)		3,951				171	12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		09/01/2011	SCHEDULED REDEMPTION		278	278	287	285		(7)		(7)		278				11	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		09/01/2011	SCHEDULED REDEMPTION		1,177	1,177	1,219	1,193		(16)		(16)		1,177				55	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		09/01/2011	SCHEDULED REDEMPTION		551	551	570	576		(25)		(25)		551				26	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		09/01/2011	SCHEDULED REDEMPTION		1,337	1,337	1,373	1,344		(7)		(7)		1,337				48	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		09/01/2011	SCHEDULED REDEMPTION		16,104	16,104	16,385	16,295		(191)		(191)		16,104				543	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		09/01/2011	SCHEDULED REDEMPTION		1,209	1,209	1,249	1,244		(36)		(36)		1,209				48	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		09/01/2011	SCHEDULED REDEMPTION		135	135	139	138		(3)		(3)		135				6	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		09/01/2011	SCHEDULED REDEMPTION		299	299	310	312		(13)		(13)		299				14	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		09/01/2011	SCHEDULED REDEMPTION		3,287	3,287	3,251	3,236		51		51		3,287				160	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		09/01/2011	SCHEDULED REDEMPTION		130	130	137	144		(13)		(13)		130				6	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		09/01/2011	SCHEDULED REDEMPTION		888	888	909	920		(32)		(32)		888				40	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		09/01/2011	SCHEDULED REDEMPTION		10,934	10,934	11,452	11,569		(635)		(635)		10,934				533	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		09/01/2011	SCHEDULED REDEMPTION		549	549	550	549						549				26	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		09/01/2011	SCHEDULED REDEMPTION		319	319	326	329		(9)		(9)		319				15	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		09/01/2011	SCHEDULED REDEMPTION		444	444	461	468		(24)		(24)		444				21	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		09/01/2011	SCHEDULED REDEMPTION		8,830	8,830	9,108	9,215		(385)		(385)		8,830				396	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		09/01/2011	SCHEDULED REDEMPTION		663	663	685	675		(12)		(12)		663				26	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		09/01/2011	SCHEDULED REDEMPTION		2,816	2,816	2,865	2,844		(28)		(28)		2,816				102	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		09/01/2011	SCHEDULED REDEMPTION		7,868	7,868	8,259	8,014		(146)		(146)		7,868				341	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		09/01/2011	SCHEDULED REDEMPTION		88	88	88	87		1		1		88				4	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		09/01/2011	SCHEDULED REDEMPTION		87	87	90	88		(2)		(2)		87				4	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		09/01/2011	SCHEDULED REDEMPTION		13,551	13,551	13,677	13,656		(106)		(106)		13,551				589	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		09/01/2011	SCHEDULED REDEMPTION		7,858	7,858	8,067	7,939		(81)		(81)		7,858				284	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		09/01/2011	SCHEDULED REDEMPTION		55	55	55	56						55				3	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		09/01/2011	SCHEDULED REDEMPTION		11,674	11,674	12,147	12,588		(914)		(914)		11,674				568	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		09/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		09/01/2011	SCHEDULED REDEMPTION		5,809	5,809	5,981	5,943		(134)		(134)		5,809				203	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		09/01/2011	SCHEDULED REDEMPTION		26	26	27	27		(2)		(2)		26				1	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		09/01/2011	SCHEDULED REDEMPTION		13,983	13,983	13,446	13,704		278		278		13,983				515	04/01/2034	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)
31404K-ZH-8	FED NATL MTG ASSOC #771244		09/01/2011	SCHEDULED REDEMPTION		278	278	283	282		(4)		(4)		278				11	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		09/01/2011	SCHEDULED REDEMPTION		212	212	223	215		(2)		(2)		212				9	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		09/01/2011	SCHEDULED REDEMPTION		56	56	56	55		1		1		56				3	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		09/01/2011	SCHEDULED REDEMPTION		1,694	1,694	1,742	1,728		(35)		(35)		1,694				80	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		09/01/2011	SCHEDULED REDEMPTION		42,279	42,279	41,671	41,993		286		286		42,279				1,569	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		09/01/2011	SCHEDULED REDEMPTION		112	112	116	116		(4)		(4)		112				5	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		09/01/2011	SCHEDULED REDEMPTION		414	414	432	433		(19)		(19)		414				20	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		09/01/2011	SCHEDULED REDEMPTION		433	433	428	426		7		7		433				20	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		08/01/2011	SCHEDULED REDEMPTION		7,644	7,644	7,910	8,121		(477)		(477)		7,644				331	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		09/01/2011	SCHEDULED REDEMPTION		5,248	5,248	5,192	5,225		23		23		5,248				190	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		09/01/2011	SCHEDULED REDEMPTION		2,576	2,576	2,430	2,503		73		73		2,576				74	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		09/01/2011	SCHEDULED REDEMPTION		74	74	76	76		(2)		(2)		74				3	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		09/01/2011	SCHEDULED REDEMPTION		251	251	252	252		(1)		(1)		251				12	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		09/01/2011	SCHEDULED REDEMPTION		195	195	203	205		(10)		(10)		195				9	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		09/01/2011	SCHEDULED REDEMPTION		390	390	388	387		2		2		390				18	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		09/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12				1	09/01/2034	1
31405D-QP-5	FED NATL MTG ASSOC #786262		09/01/2011	SCHEDULED REDEMPTION		13,878	13,878	14,568	14,456		(579)		(579)		13,878				615	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		09/01/2011	SCHEDULED REDEMPTION		2,241	2,241	2,322	2,321		(79)		(79)		2,241				98	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		09/01/2011	SCHEDULED REDEMPTION		61	61	62	62		(2)		(2)		61				3	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		09/01/2011	SCHEDULED REDEMPTION		2,646	2,646	2,739	2,720		(74)		(74)		2,646				115	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		09/01/2011	SCHEDULED REDEMPTION		474	474	469	469		5		5		474				22	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		09/01/2011	SCHEDULED REDEMPTION		7,659	7,659	7,994	7,962		(303)		(303)		7,659				343	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		09/01/2011	SCHEDULED REDEMPTION		22,790	22,790	23,474	23,232		(442)		(442)		22,790				1,012	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		09/01/2011	SCHEDULED REDEMPTION		238	238	246	252		(14)		(14)		238				11	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		09/01/2011	SCHEDULED REDEMPTION		214	214	222	225		(11)		(11)		214				10	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		09/01/2011	SCHEDULED REDEMPTION		82,017	82,017	82,437	82,193		(176)		(176)		82,017				3,987	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		09/01/2011	SCHEDULED REDEMPTION		11,497	11,497	11,876	11,693		(195)		(195)		11,497				494	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		09/01/2011	SCHEDULED REDEMPTION		72	72	74	77		(6)		(6)		72				4	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		09/01/2011	SCHEDULED REDEMPTION		3,318	3,318	3,433	3,448		(130)		(130)		3,318				162	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		09/01/2011	SCHEDULED REDEMPTION		260	260	265	265		(4)		(4)		260				12	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		09/01/2011	SCHEDULED REDEMPTION		12,337	12,337	12,775	12,653		(317)		(317)		12,337				537	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		09/01/2011	SCHEDULED REDEMPTION		6,992	6,992	7,199	7,127		(135)		(135)		6,992				262	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		09/01/2011	SCHEDULED REDEMPTION		8,393	8,393	8,539	8,496		(103)		(103)		8,393				311	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		09/01/2011	SCHEDULED REDEMPTION		4,458	4,458	4,536	4,489		(31)		(31)		4,458				163	10/01/2019	1
31405Y-MR-9	FED NATL MTG ASSOC #803268		09/01/2011	SCHEDULED REDEMPTION		995	995	1,012	998		(3)		(3)		995				36	11/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		09/01/2011	SCHEDULED REDEMPTION		495	495	507	503		(8)		(8)		495				23	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		09/01/2011	SCHEDULED REDEMPTION		512	512	530	533		(21)		(21)		512				24	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		09/01/2011	SCHEDULED REDEMPTION		11,970	11,970	12,324	12,321		(351)		(351)		11,970				537	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		09/01/2011	SCHEDULED REDEMPTION		10	10	11	11						10				1	03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		09/01/2011	SCHEDULED REDEMPTION		938	938	959	974		(36)		(36)		938				47	07/01/2036	1
31406R-TW-5	FED NATL MTG ASSOC #817865		09/01/2011	SCHEDULED REDEMPTION		8,646	8,646	8,963	8,959		(313)		(313)		8,646				312	12/01/2021	1
31406S-TE-3	FED NATL MTG ASSOC #818749		09/01/2011	SCHEDULED REDEMPTION		45,985	45,985	46,220	46,142		(157)		(157)		45,985				2,010	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		09/01/2011	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				2	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		09/01/2011	SCHEDULED REDEMPTION		35,025	35,025	36,265	35,874		(849)		(849)		35,025				1,518	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		09/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					06/01/2035	1
31406W-VN-1	FED NATL MTG ASSOC #822421		09/06/2011	Various		2,524,452	2,294,079	2,325,802	2,299,391		9,900		9,900		2,309,292		215,161	215,161	97,879	05/01/2035	1
31406X-E9-9	FED NATL MTG ASSOC #822860		09/01/2011	SCHEDULED REDEMPTION		4,768	4,768	4,853	4,792		(25)		(25)		4,768				190	05/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		09/01/2011	SCHEDULED REDEMPTION		75,243	75,243	77,504	76,920		(1,678)		(1,678)		75,243				3,129	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		09/01/2011	SCHEDULED REDEMPTION		359	359	367	373		(14)		(14)		359				15	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		09/01/2011	SCHEDULED REDEMPTION		1,955	1,955	1,916	1,917		37		37		1,955				71	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		09/01/2011	SCHEDULED REDEMPTION		5,981	5,981	6,130	6,140		(159)		(159)		5,981				242	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		09/01/2011	SCHEDULED REDEMPTION		110	110	113	114		(5)		(5)		110				5	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		09/01/2011	SCHEDULED REDEMPTION		5,687	5,687	5,885	5,887		(201)		(201)		5,687				276	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		07/01/2011	SCHEDULED REDEMPTION		29,865	29,865	30,848	31,113		(1,249)		(1,249)		29,865				1,044	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		09/01/2011	SCHEDULED REDEMPTION		281	281	288	286		(5)		(5)		281				10	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		09/01/2011	SCHEDULED REDEMPTION		5,905	5,905	6,076	5,986		(81)		(81)		5,905				264	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		09/01/2011	SCHEDULED REDEMPTION		12,929	12,929	13,192	13,134		(205)		(205)		12,929				630	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		09/01/2011	SCHEDULED REDEMPTION		42,164	42,164	43,223	42,758		(594)		(594)		42,164				2,054	08/01/2035	1
31407J-XC-1	FED NATL MTG ASSOC #832375		09/01/2011	SCHEDULED REDEMPTION		19,677	19,677	20,398	20,521		(844)		(844)		19,677				671	08/01/2020	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)
31407L-DD-6	FED NATL MTG ASSOC #833600		09/01/2011	SCHEDULED REDEMPTION		912	912	935	937		(25)		(25)		912				43	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		09/01/2011	SCHEDULED REDEMPTION		278	278	284	283		(5)		(5)		278				14	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		09/01/2011	SCHEDULED REDEMPTION		1,176	1,176	1,207	1,195		(19)		(19)		1,176				43	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		09/01/2011	SCHEDULED REDEMPTION		616	616	631	625		(9)		(9)		616				27	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		09/01/2011	SCHEDULED REDEMPTION		8,610	8,610	8,841	8,711		(101)		(101)		8,610				311	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		09/01/2011	SCHEDULED REDEMPTION		2,832	2,832	2,716	2,768		64		64		2,832				104	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		09/01/2011	SCHEDULED REDEMPTION		4,705	4,705	4,875	4,796		(91)		(91)		4,705				204	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		09/01/2011	SCHEDULED REDEMPTION		320	320	329	332		(12)		(12)		320				13	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		09/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		09/01/2011	SCHEDULED REDEMPTION		2,625	2,625	2,696	2,675		(50)		(50)		2,625				98	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		09/01/2011	SCHEDULED REDEMPTION		2,228	2,228	2,288	2,263		(35)		(35)		2,228				79	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		09/01/2011	SCHEDULED REDEMPTION		382	382	384	384		(2)		(2)		382				18	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		09/01/2011	SCHEDULED REDEMPTION		18,540	18,540	17,248	17,990		550		550		18,540				620	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		09/01/2011	SCHEDULED REDEMPTION		431	431	434	433		(1)		(1)		431				17	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		09/01/2011	SCHEDULED REDEMPTION		1,528	1,528	1,569	1,553		(25)		(25)		1,528				55	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		09/01/2011	SCHEDULED REDEMPTION		3,099	3,099	3,182	3,169		(71)		(71)		3,099				114	12/01/2020	1
31408A-J9-2	FED NATL MTG ASSOC #845488		09/01/2011	SCHEDULED REDEMPTION		11,611	11,611	12,036	12,210		(599)		(599)		11,611				417	06/01/2021	1
31408B-QF-8	FED NATL MTG ASSOC #846554		09/01/2011	SCHEDULED REDEMPTION		11,653	11,653	11,914	11,872		(218)		(218)		11,653				610	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		09/01/2011	SCHEDULED REDEMPTION		553	553	568	565		(11)		(11)		553				20	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		09/01/2011	SCHEDULED REDEMPTION		1,156	1,156	1,182	1,199		(43)		(43)		1,156				61	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		09/01/2011	Various		2,490,407	2,228,352	2,248,720	2,243,471		710		710		2,244,181		246,226	246,226	112,583	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		09/01/2011	SCHEDULED REDEMPTION		432	432	444	441		(9)		(9)		432				16	12/01/2020	1
31408F-3K-3	FED NATL MTG ASSOC #850502		09/01/2011	SCHEDULED REDEMPTION		6,556	6,556	6,731	6,654		(98)		(98)		6,556				224	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		09/01/2011	SCHEDULED REDEMPTION		1,385	1,385	1,419	1,399		(15)		(15)		1,385				65	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		09/01/2011	SCHEDULED REDEMPTION		19,255	19,255	19,354	19,387		(132)		(132)		19,255				875	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		09/01/2011	SCHEDULED REDEMPTION		2,261	2,261	2,322	2,309		(48)		(48)		2,261				82	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		09/01/2011	SCHEDULED REDEMPTION		81	81	81	81						81				4	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		09/01/2011	SCHEDULED REDEMPTION		5,623	5,623	5,391	5,421		202		202		5,623				209	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		09/01/2011	SCHEDULED REDEMPTION		488	488	491	490		(2)		(2)		488				23	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		09/01/2011	SCHEDULED REDEMPTION		1,595	1,595	1,484	1,483		113		113		1,595				58	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		09/01/2011	SCHEDULED REDEMPTION		3,644	3,644	3,597	3,614		30		30		3,644				163	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		09/01/2011	SCHEDULED REDEMPTION		2,723	2,723	2,737	2,753		(31)		(31)		2,723				132	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		09/01/2011	SCHEDULED REDEMPTION		11,246	11,246	10,747	10,951		295		295		11,246				443	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		09/01/2011	SCHEDULED REDEMPTION		967	967	972	977		(9)		(9)		967				45	04/01/2036	1
31409G-XH-4	FED NATL MTG ASSOC #871080		09/01/2011	SCHEDULED REDEMPTION		24,201	24,201	25,088	25,707		(1,506)		(1,506)		24,201				902	11/01/2021	1
31409G-YG-5	FED NATL MTG ASSOC #871111		09/01/2011	SCHEDULED REDEMPTION		5,869	5,869	5,923	5,939		(70)		(70)		5,869				275	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		09/01/2011	SCHEDULED REDEMPTION		99	99	101	101		(2)		(2)		99				5	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		09/01/2011	SCHEDULED REDEMPTION		23,473	23,473	24,018	23,956		(483)		(483)		23,473				860	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		09/01/2011	SCHEDULED REDEMPTION		829	829	833	835		(6)		(6)		829				40	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		09/01/2011	SCHEDULED REDEMPTION		12,043	12,043	12,497	12,527		(484)		(484)		12,043				437	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		09/01/2011	SCHEDULED REDEMPTION		2,678	2,678	2,644	2,645		33		33		2,678				115	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		09/01/2011	SCHEDULED REDEMPTION		582	582	574	575		7		7		582				26	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		09/01/2011	SCHEDULED REDEMPTION		19,724	19,724	20,220	20,117		(392)		(392)		19,724				857	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		09/01/2011	SCHEDULED REDEMPTION		807	807	771	785		22		22		807				32	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		09/01/2011	SCHEDULED REDEMPTION		5,693	5,693	5,820	5,869		(176)		(176)		5,693				266	04/01/2036	1
31410A-EC-6	FED NATL MTG ASSOC #883131		09/01/2011	SCHEDULED REDEMPTION		2,630	2,630	2,727	2,723		(93)		(93)		2,630				98	03/01/2021	1
31410B-ED-2	FED NATL MTG ASSOC #884032		09/06/2011	Various		2,000,837	1,797,034	1,813,460	1,808,631		2,553		2,553		1,811,185		189,653	189,653	88,144	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		09/02/2011	Various		669,082	580,859	593,883	592,553		801		801		593,354		75,728	75,728	31,808	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		09/01/2011	Various		2,203,236	1,978,521	1,996,605	1,990,516		2,533		2,533		1,993,050		210,186	210,186	99,418	06/01/2036	1
31410C-X3-1	FED NATL MTG ASSOC #885498		09/01/2011	SCHEDULED REDEMPTION		13,831	13,831	14,338	14,641		(810)		(810)		13,831				474	06/01/2021	1
31410C-5R-9	FED NATL MTG ASSOC #885656		09/06/2011	Various		2,162,891	1,937,114	1,958,187	1,954,981		1,447		1,447		1,956,428		206,463	206,463	95,423	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		09/01/2011	SCHEDULED REDEMPTION		384	384	394	394		(10)		(10)		384				18	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		09/01/2011	SCHEDULED REDEMPTION		317	317	325	331		(14)		(14)		317				15	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		09/01/2011	SCHEDULED REDEMPTION		227	227	233	229		(2)		(2)		227				11	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		09/01/2011	SCHEDULED REDEMPTION		21,636	21,636	22,121	22,142		(506)		(506)		21,636				1,135	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		09/01/2011	SCHEDULED REDEMPTION		21,422	21,422	21,960	21,962		(540)		(540)		21,422				992	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		09/01/2011	SCHEDULED REDEMPTION		723	723	741	730		(7)		(7)		723				34	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		09/06/2011	Various		1,765,751	1,580,511	1,594,958	1,591,339		1,890		1,890		1,593,229		172,522	172,522	78,363	11/01/2036	1
31410G-EH-2	FED NATL MTG ASSOC #888536		09/01/2011	SCHEDULED REDEMPTION		16,196	16,196	16,789	16,851		(655)		(655)		16,196				582	07/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410G-N8-2	FED NATL MTG ASSOC #888815		09/01/2011	SCHEDULED REDEMPTION		8,620	8,620	8,935	8,931		(311)		(311)		8,620				277	11/01/2022	1
31410G-5Q-2	FED NATL MTG ASSOC #889255		09/01/2011	SCHEDULED REDEMPTION		63,206	63,206	65,522	66,099		(2,894)		(2,894)		63,206				2,281	03/01/2023	1
31410K-KL-7	FED NATL MTG ASSOC #889599		09/01/2011	SCHEDULED REDEMPTION		9,895	9,895	10,257	10,293		(398)		(398)		9,895				357	03/01/2023	1
31410M-VA-5	FED NATL MTG ASSOC #891709		09/01/2011	SCHEDULED REDEMPTION		100	100	102	104		(4)		(4)		100				5	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		09/01/2011	SCHEDULED REDEMPTION		24,407	24,407	25,020	25,098		(691)		(691)		24,407				1,151	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		09/01/2011	SCHEDULED REDEMPTION		8,970	8,970	9,195	9,160		(190)		(190)		8,970				417	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		09/01/2011	SCHEDULED REDEMPTION		9,875	9,875	10,123	10,128		(253)		(253)		9,875				450	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		09/01/2011	SCHEDULED REDEMPTION		4,189	4,189	4,294	4,296		(107)		(107)		4,189				204	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		09/01/2011	SCHEDULED REDEMPTION		8,746	8,746	8,965	8,918		(172)		(172)		8,746				414	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		09/01/2011	SCHEDULED REDEMPTION		55	55	56	57		(2)		(2)		55				3	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		09/01/2011	SCHEDULED REDEMPTION		3,928	3,928	3,963	3,956		(29)		(29)		3,928				183	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		09/01/2011	SCHEDULED REDEMPTION		8,121	8,121	8,325	8,262		(142)		(142)		8,121				383	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		09/01/2011	Various		4,344,095	3,908,955	3,944,991	3,932,368		10,142		10,142		3,942,510		401,585	401,585	194,444	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		09/01/2011	SCHEDULED REDEMPTION		8,778	8,778	8,999	8,989		(211)		(211)		8,778				426	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		09/01/2011	SCHEDULED REDEMPTION		372	372	386	406		(34)		(34)		372				13	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		09/01/2011	SCHEDULED REDEMPTION		7,520	7,520	7,715	7,759		(239)		(239)		7,520				245	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		09/01/2011	SCHEDULED REDEMPTION		64,753	64,753	67,196	67,873		(3,121)		(3,121)		64,753				2,316	02/01/2022	1
31410W-AC-2	FED NATL MTG ASSOC #899203		09/06/2011	Various		2,061,686	1,839,994	1,856,813	1,854,212		2,217		2,217		1,856,429		205,257	205,257	91,637	10/01/2036	1
31410W-EC-8	FED NATL MTG ASSOC #899331		09/01/2011	SCHEDULED REDEMPTION		124,708	124,708	127,938	129,405		(4,697)		(4,697)		124,708				4,044	05/01/2022	1
31410W-GJ-1	FED NATL MTG ASSOC #899401		09/01/2011	SCHEDULED REDEMPTION		54,709	54,709	56,713	57,180		(2,472)		(2,472)		54,709				2,029	04/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		09/01/2011	SCHEDULED REDEMPTION		29,027	29,027	30,122	30,744		(1,717)		(1,717)		29,027				1,061	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		09/01/2011	SCHEDULED REDEMPTION		36,841	36,841	34,421	35,133		1,708		1,708		36,841				1,376	07/01/2037	1
31410W-UP-1	FED NATL MTG ASSOC #899790		09/01/2011	SCHEDULED REDEMPTION		63,219	63,219	65,535	65,518		(2,299)		(2,299)		63,219				2,345	07/01/2022	1
31410W-XN-3	FED NATL MTG ASSOC #899885		09/01/2011	SCHEDULED REDEMPTION		41,451	41,451	41,892	42,010		(559)		(559)		41,451				1,591	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		09/01/2011	SCHEDULED REDEMPTION		43,941	43,941	45,045	44,628		(687)		(687)		43,941				1,906	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		09/01/2011	SCHEDULED REDEMPTION		10,596	10,596	10,862	10,810		(214)		(214)		10,596				462	09/01/2036	1
31410X-2T-2	FED NATL MTG ASSOC #900886		09/01/2011	SCHEDULED REDEMPTION		26,060	26,060	27,015	27,210		(1,150)		(1,150)		26,060				970	01/01/2022	1
31410X-5X-0	FED NATL MTG ASSOC #900962		09/01/2011	SCHEDULED REDEMPTION		13	13	13	13		(1)		(1)		13				1	09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		09/01/2011	SCHEDULED REDEMPTION		1,092	1,092	1,133	1,155		(63)		(63)		1,092				40	12/01/2021	1
31411A-DF-9	FED NATL MTG ASSOC #902002		09/01/2011	SCHEDULED REDEMPTION		1,377	1,377	1,412	1,396		(18)		(18)		1,377				65	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		09/01/2011	SCHEDULED REDEMPTION		1,139	1,139	1,167	1,156		(17)		(17)		1,139				53	09/01/2036	1
31411B-DA-8	FED NATL MTG ASSOC #902897		09/01/2011	SCHEDULED REDEMPTION		34,720	34,720	35,992	35,800		(1,080)		(1,080)		34,720				1,236	12/01/2021	1
31411B-EB-5	FED NATL MTG ASSOC #902930		09/01/2011	SCHEDULED REDEMPTION		122,523	122,523	123,783	123,628		(1,106)		(1,106)		122,523				5,757	12/01/2036	1
31411B-ND-1	FED NATL MTG ASSOC #903188		09/01/2011	SCHEDULED REDEMPTION		1,559	1,559	1,599	1,568		(8)		(8)		1,559				73	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		09/01/2011	SCHEDULED REDEMPTION		174	174	179	179		(5)		(5)		174				8	10/01/2036	1
31411D-B4-0	FED NATL MTG ASSOC #904659		09/01/2011	SCHEDULED REDEMPTION		13,971	13,971	14,483	14,449		(478)		(478)		13,971				479	11/01/2021	1
31411D-T4-1	FED NATL MTG ASSOC #905171		09/01/2011	SCHEDULED REDEMPTION		82,699	82,699	84,776	83,492		(793)		(793)		82,699				3,678	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		09/01/2011	SCHEDULED REDEMPTION		1,177	1,177	1,207	1,190		(13)		(13)		1,177				55	12/01/2036	1
31411E-ZR-1	FED NATL MTG ASSOC #906252		09/01/2011	SCHEDULED REDEMPTION		13,788	13,788	14,294	14,269		(481)		(481)		13,788				484	01/01/2022	1
31411E-3M-7	FED NATL MTG ASSOC #906304		09/01/2011	SCHEDULED REDEMPTION		761	761	790	793		(32)		(32)		761				27	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		09/01/2011	SCHEDULED REDEMPTION		1,187	1,187	1,217	1,209		(22)		(22)		1,187				56	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		09/01/2011	SCHEDULED REDEMPTION		2,412	2,412	2,434	2,440		(28)		(28)		2,412				111	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		09/01/2011	SCHEDULED REDEMPTION		106,733	106,733	107,709	107,472		(739)		(739)		106,733				5,195	02/01/2037	1
31411J-H5-8	FED NATL MTG ASSOC #909352		09/01/2011	SCHEDULED REDEMPTION		64,299	64,299	66,655	66,889		(2,591)		(2,591)		64,299				2,387	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		09/01/2011	SCHEDULED REDEMPTION		957	957	981	981		(24)		(24)		957				45	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		09/01/2011	SCHEDULED REDEMPTION		1,834	1,834	1,880	1,870		(36)		(36)		1,834				83	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		09/01/2011	SCHEDULED REDEMPTION		1,621	1,621	1,662	1,698		(77)		(77)		1,621				76	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		09/01/2011	SCHEDULED REDEMPTION		3,446	3,446	3,533	3,530		(84)		(84)		3,446				156	03/01/2037	1
31411L-ED-9	FED NATL MTG ASSOC #911032		09/01/2011	SCHEDULED REDEMPTION		18,087	18,087	18,749	18,896		(810)		(810)		18,087				672	07/01/2022	1
31411L-FG-1	FED NATL MTG ASSOC #911067		09/01/2011	SCHEDULED REDEMPTION		26,592	26,592	27,596	27,737		(1,145)		(1,145)		26,592				985	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		09/01/2011	SCHEDULED REDEMPTION		4,674	4,674	4,783	4,751		(76)		(76)		4,674				169	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		09/01/2011	Various		5,028,293	4,554,750	4,596,739	4,583,350		5,326		5,326		4,588,676		439,617	439,617	223,424	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		09/01/2011	SCHEDULED REDEMPTION		22,944	22,944	23,810	24,348		(1,404)		(1,404)		22,944				848	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		09/01/2011	SCHEDULED REDEMPTION		16,554	16,554	16,938	16,906		(353)		(353)		16,554				615	03/01/2037	1
31411S-2R-6	FED NATL MTG ASSOC #914384		09/01/2011	SCHEDULED REDEMPTION		18,073	18,073	18,736	18,740		(667)		(667)		18,073				655	03/01/2022	1
31411U-BJ-9	FED NATL MTG ASSOC #914541		09/01/2011	SCHEDULED REDEMPTION		14,042	14,042	14,556	14,674		(633)		(633)		14,042				497	04/01/2022	1
31411U-UC-3	FED NATL MTG ASSOC #915079		09/01/2011	SCHEDULED REDEMPTION		49,466	49,466	51,278	52,828		(3,362)		(3,362)		49,466				1,834	04/01/2022	1
31411U-UH-2	FED NATL MTG ASSOC #915084		09/01/2011	SCHEDULED REDEMPTION		231,260	231,260	233,398	237,916		(6,656)		(6,656)		231,260				10,586	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		09/01/2011	SCHEDULED REDEMPTION		54,028	54,028	55,282	55,328		(1,299)		(1,299)		54,028				1,916	05/01/2037	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)
31411V-P2-9	FED NATL MTG ASSOC #915841		09/01/2011	SCHEDULED REDEMPTION		3,989	3,989	4,135	4,173		(185)		(185)		3,989				144	03/01/2022	1
31411W-BT-3	FED NATL MTG ASSOC #916350		09/01/2011	SCHEDULED REDEMPTION		2,862	2,862	2,934	2,948		(86)		(86)		2,862				139	04/01/2037	1
31411W-YF-8	FED NATL MTG ASSOC #917010		09/01/2011	SCHEDULED REDEMPTION		63,356	63,356	65,678	65,137		(1,781)		(1,781)		63,356				2,324	04/01/2022	1
31411X-MF-9	FED NATL MTG ASSOC #917558		09/01/2011	SCHEDULED REDEMPTION		27,032	27,032	27,711	27,789		(757)		(757)		27,032				1,173	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		09/01/2011	SCHEDULED REDEMPTION		42,892	42,892	43,287	43,314		(422)		(422)		42,892				2,084	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		09/01/2011	SCHEDULED REDEMPTION		45,755	45,755	46,817	47,198		(1,442)		(1,442)		45,755				1,710	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		09/01/2011	SCHEDULED REDEMPTION		147,407	147,407	152,862	154,670		(7,263)		(7,263)		147,407				5,202	05/01/2022	1
31411Y-NN-9	FED NATL MTG ASSOC #918497		09/01/2011	SCHEDULED REDEMPTION		60,493	60,493	62,710	63,257		(2,763)		(2,763)		60,493				2,194	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		09/01/2011	SCHEDULED REDEMPTION		14,846	14,846	15,406	15,585		(740)		(740)		14,846				543	06/01/2022	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		09/01/2011	SCHEDULED REDEMPTION		23,604	23,604	24,197	24,253		(649)		(649)		23,604				1,024	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		09/01/2011	SCHEDULED REDEMPTION		143	143	147	149		(6)		(6)		143				5	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		09/01/2011	SCHEDULED REDEMPTION		45,975	45,975	47,709	48,362		(2,388)		(2,388)		45,975				1,713	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		09/01/2011	SCHEDULED REDEMPTION		131,614	131,614	136,436	137,929		(6,315)		(6,315)		131,614				4,860	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		09/01/2011	SCHEDULED REDEMPTION		213	213	215	215		(2)		(2)		213				10	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		09/01/2011	SCHEDULED REDEMPTION		1,819	1,819	1,865	1,871		(52)		(52)		1,819				86	04/01/2037	1
31412A-UV-4	FED NATL MTG ASSOC #919596		09/01/2011	SCHEDULED REDEMPTION		32,682	32,682	33,880	34,142		(1,459)		(1,459)		32,682				1,148	07/01/2022	1
31412A-VY-7	FED NATL MTG ASSOC #919631		09/01/2011	SCHEDULED REDEMPTION		4,464	4,464	4,628	4,568		(104)		(104)		4,464				161	08/01/2022	1
31412A-V5-0	FED NATL MTG ASSOC #919636		09/01/2011	SCHEDULED REDEMPTION		11,587	11,587	12,011	12,059		(472)		(472)		11,587				429	09/01/2022	1
31412A-V6-8	FED NATL MTG ASSOC #919637		09/01/2011	SCHEDULED REDEMPTION		13,629	13,629	13,774	13,766		(137)		(137)		13,629				558	09/01/2037	1
31412B-KG-6	FED NATL MTG ASSOC #920195		09/01/2011	SCHEDULED REDEMPTION		5,618	5,618	5,824	5,925		(307)		(307)		5,618				206	12/01/2021	1
31412D-2D-9	FED NATL MTG ASSOC #922472		09/01/2011	SCHEDULED REDEMPTION		19,964	19,964	20,466	20,265		(300)		(300)		19,964				959	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		09/01/2011	SCHEDULED REDEMPTION		291	291	298	298		(7)		(7)		291				12	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		09/01/2011	SCHEDULED REDEMPTION		29,926	29,926	30,678	31,493		(1,567)		(1,567)		29,926				1,365	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		09/01/2011	SCHEDULED REDEMPTION		1,690	1,690	1,732	1,708		(18)		(18)		1,690				79	05/01/2037	1
31412G-LC-3	FED NATL MTG ASSOC #924723		09/01/2011	SCHEDULED REDEMPTION		89,664	89,664	92,949	91,813		(2,148)		(2,148)		89,664				3,348	05/01/2022	1
31412L-LE-8	FED NATL MTG ASSOC #928325		09/01/2011	SCHEDULED REDEMPTION		28,877	28,877	29,602	29,979		(1,102)		(1,102)		28,877				1,355	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		09/01/2011	SCHEDULED REDEMPTION		11,246	11,246	11,529	11,611		(364)		(364)		11,246				519	06/01/2037	1
31412L-SY-7	FED NATL MTG ASSOC #928535		09/01/2011	SCHEDULED REDEMPTION		44,280	44,280	45,902	46,963		(2,683)		(2,683)		44,280				1,631	07/01/2022	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		09/01/2011	SCHEDULED REDEMPTION		375	375	384	391		(16)		(16)		375				18	10/01/2037	1
31412M-XL-7	FED NATL MTG ASSOC #929583		09/01/2011	SCHEDULED REDEMPTION		16,616	16,616	17,225	17,487		(871)		(871)		16,616				603	06/01/2023	1
31412N-CL-8	FED NATL MTG ASSOC #929875		09/01/2011	SCHEDULED REDEMPTION		69,505	69,505	71,465	71,123		(1,618)		(1,618)		69,505				2,249	06/01/2023	1
31412N-FQ-4	FED NATL MTG ASSOC #929975		09/01/2011	SCHEDULED REDEMPTION		21,936	21,936	22,740	22,921		(985)		(985)		21,936				767	09/01/2023	1
31412N-G4-2	FED NATL MTG ASSOC #930019		09/01/2011	SCHEDULED REDEMPTION		12,252	12,252	12,701	13,244		(992)		(992)		12,252				417	10/01/2023	1
31412N-LF-1	FED NATL MTG ASSOC #930126		09/01/2011	SCHEDULED REDEMPTION		13,225	13,225	13,567	13,807		(582)		(582)		13,225				438	11/01/2023	1
31412N-LG-9	FED NATL MTG ASSOC #930127		09/01/2011	SCHEDULED REDEMPTION		47,256	47,256	48,987	49,955		(2,699)		(2,699)		47,256				1,713	11/01/2023	1
31412N-RS-7	FED NATL MTG ASSOC #930297		09/01/2011	SCHEDULED REDEMPTION		22,709	22,709	23,350	23,584		(875)		(875)		22,709				740	12/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		09/01/2011	SCHEDULED REDEMPTION		53,244	53,244	55,253	56,944		(3,701)		(3,701)		53,244				1,940	01/01/2024	1
31412P-E4-9	FED NATL MTG ASSOC #930855		09/01/2011	SCHEDULED REDEMPTION		2,012	2,012	2,042	2,039		(27)		(27)		2,012				58	04/01/2024	1
31412P-KR-1	FED NATL MTG ASSOC #931004		09/01/2011	SCHEDULED REDEMPTION		8,204	8,204	8,329	8,328		(124)		(124)		8,204				235	04/01/2024	1
31412Q-BY-4	FED NATL MTG ASSOC #931655		09/01/2011	SCHEDULED REDEMPTION		48,735	48,735	49,478	49,376		(641)		(641)		48,735				1,400	07/01/2024	1
31412Q-DY-2	FED NATL MTG ASSOC #931719		09/01/2011	SCHEDULED REDEMPTION		5,009	5,009	5,086	5,086		(76)		(76)		5,009				145	08/01/2024	1
31412Q-EL-9	FED NATL MTG ASSOC #931739		09/01/2011	SCHEDULED REDEMPTION		3,253	3,253	3,303	3,295		(42)		(42)		3,253				94	08/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		09/01/2011	SCHEDULED REDEMPTION		16,564	16,564	17,189	17,299		(735)		(735)		16,564				590	03/01/2023	1
31412S-Y3-3	FED NATL MTG ASSOC #933730		09/06/2011	Various		4,739,631	4,408,240	4,510,524	4,511,291		(5,611)		(5,611)		4,505,679		233,952	233,952	165,983	04/01/2038	1
31412S-6X-8	FED NATL MTG ASSOC #933886		09/01/2011	SCHEDULED REDEMPTION		307,973	307,973	316,658	316,862		(8,889)		(8,889)		307,973				10,165	04/01/2023	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		09/01/2011	SCHEDULED REDEMPTION		27,359	27,359	28,068	28,085		(726)		(726)		27,359				897	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		09/01/2011	SCHEDULED REDEMPTION		60,889	60,889	62,301	62,577		(1,688)		(1,688)		60,889				2,200	07/01/2038	1
31412T-UG-6	FED NATL MTG ASSOC #934483		09/01/2011	SCHEDULED REDEMPTION		17,365	17,365	18,002	18,287		(922)		(922)		17,365				644	10/01/2023	1
31412T-UZ-4	FED NATL MTG ASSOC #934500		09/01/2011	SCHEDULED REDEMPTION		17,345	17,345	17,981	18,353		(1,008)		(1,008)		17,345				645	10/01/2023	1
31412U-L8-1	FED NATL MTG ASSOC #935151		09/01/2011	SCHEDULED REDEMPTION		41,585	41,585	42,219	42,092		(507)		(507)		41,585				1,195	04/01/2024	1
31412U-N2-2	FED NATL MTG ASSOC #935209		09/01/2011	SCHEDULED REDEMPTION		3,158	3,158	3,274	3,322		(164)		(164)		3,158				114	04/01/2024	1
31412V-B6-4	FED NATL MTG ASSOC #935761		09/01/2011	SCHEDULED REDEMPTION		79,951	79,951	81,169	81,084		(1,133)		(1,133)		79,951				2,358	11/01/2024	1
31412W-PY-6	FED NATL MTG ASSOC #937039		09/01/2011	SCHEDULED REDEMPTION		5,609	5,609	5,814	5,735		(126)		(126)		5,609				203	04/01/2022	1
31412X-H8-0	FED NATL MTG ASSOC #937755		09/01/2011	SCHEDULED REDEMPTION		43,534	43,534	44,544	44,558		(1,023)		(1,023)		43,534				1,573	06/01/2037	1
31412X-JU-9	FED NATL MTG ASSOC #937775		09/01/2011	SCHEDULED REDEMPTION		75,206	75,206	77,962	78,895		(3,689)		(3,689)		75,206				2,744	06/01/2022	1
31412X-JV-7	FED NATL MTG ASSOC #937776		09/01/2011	SCHEDULED REDEMPTION		11,851	11,851	12,149	12,208		(357)		(357)		11,851				577	06/01/2037	1
31412X-MT-8	FED NATL MTG ASSOC #937870		09/01/2011	SCHEDULED REDEMPTION		12,829	12,829	13,299	13,309		(480)		(480)		12,829				457	07/01/2022	1
31412X-V4-3	FED NATL MTG ASSOC #938135		09/01/2011	SCHEDULED REDEMPTION		9,720	9,720	9,965	9,914		(194)		(194)		9,720				436	07/01/2037	1
31412X-XV-1	FED NATL MTG ASSOC #938192		09/01/2011	SCHEDULED REDEMPTION		17,772	17,772	18,424	18,468		(695)		(695)		17,772				661	07/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412X-ZF-4	FED NATL MTG ASSOC #938242		09/01/2011	SCHEDULED REDEMPTION		26,824	26,824	27,519	27,600		(776)		(776)		26,824				896	07/01/2022	1
31412X-2U-7	FED NATL MTG ASSOC #938287		09/01/2011	SCHEDULED REDEMPTION		48,305	48,305	50,074	51,116		(2,811)		(2,811)		48,305				1,720	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		09/01/2011	SCHEDULED REDEMPTION		291	291	299	305		(14)		(14)		291				9	05/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		09/01/2011	SCHEDULED REDEMPTION		18,846	18,846	19,319	19,198		(352)		(352)		18,846				894	09/01/2037	1
31413B-H9-5	FED NATL MTG ASSOC #940456		09/01/2011	SCHEDULED REDEMPTION		47,023	47,023	48,746	48,639		(1,617)		(1,617)		47,023				1,732	06/01/2022	1
31413B-YL-9	FED NATL MTG ASSOC #940915		09/01/2011	SCHEDULED REDEMPTION		334	334	343	340		(6)		(6)		334				11	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		09/01/2011	SCHEDULED REDEMPTION		46,071	46,071	46,496	46,430		(359)		(359)		46,071				2,244	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		09/01/2011	SCHEDULED REDEMPTION		8,920	8,920	9,256	9,591		(672)		(672)		8,920				318	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		09/01/2011	SCHEDULED REDEMPTION		5,747	5,747	5,964	6,000		(252)		(252)		5,747				211	07/01/2022	1
31413F-MX-7	FED NATL MTG ASSOC #944174		09/01/2011	SCHEDULED REDEMPTION		21,327	21,327	21,862	21,427		(100)		(100)		21,327				1,039	06/01/2037	1
31413F-P8-9	FED NATL MTG ASSOC #944247		09/01/2011	SCHEDULED REDEMPTION		8,002	8,002	8,295	8,180		(178)		(178)		8,002				289	06/01/2022	1
31413F-S6-0	FED NATL MTG ASSOC #944341		09/01/2011	SCHEDULED REDEMPTION		18,190	18,190	18,647	18,554		(363)		(363)		18,190				861	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		09/01/2011	SCHEDULED REDEMPTION		24,361	24,361	24,973	24,977		(616)		(616)		24,361				1,182	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		09/01/2011	SCHEDULED REDEMPTION		27,883	27,883	28,935	29,101		(1,218)		(1,218)		27,883				947	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		09/01/2011	SCHEDULED REDEMPTION		29,582	29,582	30,698	30,722		(1,140)		(1,140)		29,582				1,075	06/01/2023	1
31413S-S5-4	FED NATL MTG ASSOC #954240		09/01/2011	SCHEDULED REDEMPTION		100,111	100,111	103,779	103,671		(3,561)		(3,561)		100,111				3,748	01/01/2023	1
31413T-U4-2	FED NATL MTG ASSOC #955203		09/01/2011	SCHEDULED REDEMPTION		21,593	21,593	22,408	23,599		(2,005)		(2,005)		21,593				774	12/01/2022	1
31413T-3R-1	FED NATL MTG ASSOC #955408		09/01/2011	SCHEDULED REDEMPTION		30,991	30,991	32,127	32,706		(1,715)		(1,715)		30,991				1,155	12/01/2022	1
31413U-P4-5	FED NATL MTG ASSOC #955943		09/01/2011	SCHEDULED REDEMPTION		22,899	22,899	23,738	24,489		(1,590)		(1,590)		22,899				827	10/01/2022	1
31413U-VQ-9	FED NATL MTG ASSOC #956123		09/01/2011	SCHEDULED REDEMPTION		21,817	21,817	22,616	23,252		(1,435)		(1,435)		21,817				815	10/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		09/01/2011	SCHEDULED REDEMPTION		12,792	12,792	13,274	13,529		(738)		(738)		12,792				465	02/01/2023	1
31414B-ZF-0	FED NATL MTG ASSOC #961642		09/01/2011	SCHEDULED REDEMPTION		23,473	23,473	24,334	24,793		(1,320)		(1,320)		23,473				845	02/01/2023	1
31414B-6U-9	FED NATL MTG ASSOC #961783		09/01/2011	SCHEDULED REDEMPTION		340,009	340,009	349,598	350,669		(10,660)		(10,660)		340,009				10,971	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		09/01/2011	SCHEDULED REDEMPTION		8,310	8,310	8,503	8,514		(204)		(204)		8,310				297	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		09/01/2011	SCHEDULED REDEMPTION		1,983	1,983	2,034	2,039		(57)		(57)		1,983				65	04/01/2023	1
31414D-FE-1	FED NATL MTG ASSOC #962865		09/01/2011	Various		4,180,526	3,832,664	3,735,650	3,768,523		(9,438)		(9,438)		3,759,085		421,441	421,441	148,219	05/01/2038	1
31414E-DA-9	FED NATL MTG ASSOC #963697		09/01/2011	SCHEDULED REDEMPTION		1,154	1,154	1,184	1,180		(26)		(26)		1,154				36	06/01/2023	1
31414E-6F-6	FED NATL MTG ASSOC #964470		09/01/2011	SCHEDULED REDEMPTION		23,815	23,815	24,687	24,974		(1,160)		(1,160)		23,815				845	08/01/2023	1
31414F-GL-9	FED NATL MTG ASSOC #964703		09/01/2011	SCHEDULED REDEMPTION		11,251	11,251	11,663	11,816		(565)		(565)		11,251				417	08/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		09/01/2011	SCHEDULED REDEMPTION		2,986	2,986	3,055	3,056		(70)		(70)		2,986				100	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		09/01/2011	SCHEDULED REDEMPTION		1,639	1,639	1,700	1,711		(72)		(72)		1,639				58	10/01/2023	1
31414F-6Y-2	FED NATL MTG ASSOC #965387		09/01/2011	SCHEDULED REDEMPTION		20,087	20,087	20,822	20,919		(832)		(832)		20,087				722	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		09/01/2011	SCHEDULED REDEMPTION		443	443	455	450		(7)		(7)		443				15	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		09/01/2011	SCHEDULED REDEMPTION		3,243	3,243	3,363	3,505		(262)		(262)		3,243				117	01/01/2023	1
31414G-ES-4	FED NATL MTG ASSOC #965545		09/01/2011	SCHEDULED REDEMPTION		48,393	48,393	50,166	51,393		(3,000)		(3,000)		48,393				1,760	01/01/2023	1
31414G-VM-8	FED NATL MTG ASSOC #966020		09/01/2011	SCHEDULED REDEMPTION		6,987	6,987	7,243	7,185		(198)		(198)		6,987				252	02/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		09/01/2011	SCHEDULED REDEMPTION		3,310	3,310	3,435	3,471		(160)		(160)		3,310				111	02/01/2023	1
31414H-NE-3	FED NATL MTG ASSOC #966689		09/01/2011	SCHEDULED REDEMPTION		26,339	26,339	27,304	27,437		(1,098)		(1,098)		26,339				964	06/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		09/01/2011	SCHEDULED REDEMPTION		6,832	6,832	7,090	7,155		(323)		(323)		6,832				247	12/01/2022	1
31414H-QF-7	FED NATL MTG ASSOC #966754		09/01/2011	SCHEDULED REDEMPTION		21,568	21,568	22,359	22,216		(648)		(648)		21,568				780	01/01/2023	1
31414J-H3-0	FED NATL MTG ASSOC #967450		09/01/2011	SCHEDULED REDEMPTION		30,662	30,662	31,786	32,710		(2,048)		(2,048)		30,662				1,121	12/01/2022	1
31414J-NW-9	FED NATL MTG ASSOC #967605		09/01/2011	SCHEDULED REDEMPTION		19,755	19,755	20,479	21,133		(1,378)		(1,378)		19,755				734	12/01/2022	1
31414J-SN-4	FED NATL MTG ASSOC #967725		09/01/2011	SCHEDULED REDEMPTION		48,758	48,758	50,545	50,895		(2,137)		(2,137)		48,758				1,678	01/01/2023	1
31414J-UC-5	FED NATL MTG ASSOC #967779		09/01/2011	SCHEDULED REDEMPTION		2,818	2,818	2,922	3,029		(211)		(211)		2,818				102	06/01/2023	1
31414J-3Y-7	FED NATL MTG ASSOC #968015		09/01/2011	SCHEDULED REDEMPTION		14,063	14,063	14,578	14,565		(502)		(502)		14,063				508	01/01/2023	1
31414K-GB-0	FED NATL MTG ASSOC #968294		09/01/2011	SCHEDULED REDEMPTION		11,935	11,935	12,212	12,173		(238)		(238)		11,935				446	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		09/01/2011	SCHEDULED REDEMPTION		135,919	135,919	140,932	146,123		(10,204)		(10,204)		135,919				4,913	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		09/01/2011	SCHEDULED REDEMPTION		11,182	11,182	11,592	12,150		(968)		(968)		11,182				398	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		09/01/2011	SCHEDULED REDEMPTION		44,869	44,869	46,031	46,694		(1,825)		(1,825)		44,869				1,457	02/01/2023	1
31414M-B7-0	FED NATL MTG ASSOC #969962		09/01/2011	Various		4,330,659	3,904,795	3,978,621	3,956,518		(906)		(906)		3,955,612		375,047	375,047	182,847	04/01/2038	1
31414M-D5-2	FED NATL MTG ASSOC #970024		09/01/2011	SCHEDULED REDEMPTION		8,790	8,790	9,122	9,173		(382)		(382)		8,790				326	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		09/01/2011	SCHEDULED REDEMPTION		2,612	2,612	2,711	2,759		(147)		(147)		2,612				94	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		09/01/2011	SCHEDULED REDEMPTION		1,274	1,274	1,323	1,311		(37)		(37)		1,274				46	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		09/01/2011	SCHEDULED REDEMPTION		3,103	3,103	3,220	3,192		(89)		(89)		3,103				112	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		09/01/2011	SCHEDULED REDEMPTION		9,141	9,141	9,353	9,357		(216)		(216)		9,141				326	04/01/2038	1
31414Q-LX-3	FED NATL MTG ASSOC #972942		09/01/2011	SCHEDULED REDEMPTION		35,787	35,787	37,099	38,252		(2,465)		(2,465)		35,787				1,309	02/01/2023	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		09/01/2011	SCHEDULED REDEMPTION		45,676	45,676	46,736	46,761		(1,085)		(1,085)		45,676				1,708	03/01/2038	1
31414Q-UR-6	FED NATL MTG ASSOC #973192		09/01/2011	SCHEDULED REDEMPTION		41,737	41,737	43,266	44,330		(2,593)		(2,593)		41,737				1,559	03/01/2023	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		09/01/2011	SCHEDULED REDEMPTION		135,107	135,107	138,606	138,932		(3,825)		(3,825)		135,107				4,288	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)
31414R-RN-7	FED NATL MTG ASSOC #973993		09/01/2011	SCHEDULED REDEMPTION		108,413	108,413	112,386	113,764		(5,351)		(5,351)		108,413				4,045	02/01/2023	1
31414S-JX-2	FED NATL MTG ASSOC #974678		09/01/2011	SCHEDULED REDEMPTION		227,832	227,832	234,258	236,940		(9,108)		(9,108)		227,832				7,653	04/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		09/01/2011	SCHEDULED REDEMPTION		89,898	89,898	91,984	91,538		(1,640)		(1,640)		89,898				3,298	04/01/2038	1
31414S-VL-4	FED NATL MTG ASSOC #975019		09/01/2011	SCHEDULED REDEMPTION		59,095	59,095	60,762	60,641		(1,546)		(1,546)		59,095				1,928	04/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		09/01/2011	SCHEDULED REDEMPTION		29,107	29,107	29,783	29,814		(706)		(706)		29,107				1,053	05/01/2038	1
31414S-3Q-4	FED NATL MTG ASSOC #975207		09/01/2011	SCHEDULED REDEMPTION		29,588	29,588	30,705	31,396		(1,808)		(1,808)		29,588				1,050	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		09/01/2011	SCHEDULED REDEMPTION		3,704	3,704	3,800	3,842		(138)		(138)		3,704				119	05/01/2023	1
31414T-7H-8	FED NATL MTG ASSOC #976196		09/01/2011	SCHEDULED REDEMPTION		205,826	205,826	211,630	213,108		(7,282)		(7,282)		205,826				6,735	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		09/01/2011	SCHEDULED REDEMPTION		1,611	1,611	1,653	1,670		(59)		(59)		1,611				52	03/01/2023	1
31414U-LD-8	FED NATL MTG ASSOC #976524		09/01/2011	SCHEDULED REDEMPTION		6,951	6,951	7,205	8,116		(1,165)		(1,165)		6,951				251	05/01/2023	1
31414U-NY-0	FED NATL MTG ASSOC #976607		09/01/2011	SCHEDULED REDEMPTION		11,279	11,279	11,692	11,863		(584)		(584)		11,279				407	04/01/2023	1
31414U-R7-5	FED NATL MTG ASSOC #976710		09/01/2011	SCHEDULED REDEMPTION		64,999	64,999	66,833	67,441		(2,441)		(2,441)		64,999				2,092	04/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		09/01/2011	SCHEDULED REDEMPTION		3,399	3,399	3,487	3,468		(69)		(69)		3,399				114	04/01/2023	1
31414X-S8-6	FED NATL MTG ASSOC #979443		09/01/2011	SCHEDULED REDEMPTION		149,338	149,338	154,810	155,288		(5,950)		(5,950)		149,338				5,565	08/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		09/01/2011	SCHEDULED REDEMPTION		2,973	2,973	3,086	3,127		(154)		(154)		2,973				110	04/01/2023	1
31415A-T5-0	FED NATL MTG ASSOC #981272		09/01/2011	SCHEDULED REDEMPTION		1,096,390	1,096,390	1,127,312	1,135,159		(38,769)		(38,769)		1,096,390				36,210	04/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		09/01/2011	SCHEDULED REDEMPTION		5,327	5,327	5,465	5,444		(117)		(117)		5,327				165	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		09/01/2011	SCHEDULED REDEMPTION		933	933	968	980		(47)		(47)		933				34	06/01/2023	1
31415B-B3-2	FED NATL MTG ASSOC #981658		09/01/2011	SCHEDULED REDEMPTION		6,244	6,244	6,473	6,587		(343)		(343)		6,244				230	06/01/2023	1
31415B-C2-3	FED NATL MTG ASSOC #981689		09/06/2011	Various		3,577,266	3,316,457	3,229,141	3,256,152		(6,068)		(6,068)		3,250,084		327,182	327,182	128,837	06/01/2038	1
31415B-DU-0	FED NATL MTG ASSOC #981715		09/01/2011	SCHEDULED REDEMPTION		4,255	4,255	4,415	4,441		(186)		(186)		4,255				151	07/01/2023	1
31415B-FP-9	FED NATL MTG ASSOC #981774		09/01/2011	SCHEDULED REDEMPTION		10,842	10,842	11,239	11,712		(871)		(871)		10,842				380	05/01/2023	1
31415B-FW-4	FED NATL MTG ASSOC #981781		09/01/2011	SCHEDULED REDEMPTION		118,026	118,026	122,351	121,162		(3,136)		(3,136)		118,026				4,088	04/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		09/01/2011	SCHEDULED REDEMPTION		6,244	6,244	6,480	6,500		(256)		(256)		6,244				218	06/01/2023	1
31415B-XU-8	FED NATL MTG ASSOC #982291		09/01/2011	SCHEDULED REDEMPTION		14,344	14,344	14,563	14,546		(201)		(201)		14,344				415	06/01/2024	1
31415B-4R-7	FED NATL MTG ASSOC #982432		09/01/2011	SCHEDULED REDEMPTION		857	857	888	883		(26)		(26)		857				32	05/01/2023	1
31415C-KK-2	FED NATL MTG ASSOC #982798		09/01/2011	SCHEDULED REDEMPTION		133,629	133,629	137,398	137,271		(3,641)		(3,641)		133,629				4,466	05/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		09/01/2011	SCHEDULED REDEMPTION		104,015	104,015	106,428	106,916		(2,901)		(2,901)		104,015				3,727	05/01/2038	1
31415C-NH-6	FED NATL MTG ASSOC #982892		09/01/2011	SCHEDULED REDEMPTION		779,654	779,654	801,643	813,998		(34,343)		(34,343)		779,654				25,158	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		09/01/2011	SCHEDULED REDEMPTION		1,060	1,060	1,100	1,103		(43)		(43)		1,060				38	05/01/2023	1
31415L-EC-7	FED NATL MTG ASSOC #983131		09/01/2011	SCHEDULED REDEMPTION		5,307	5,307	5,501	5,525		(218)		(218)		5,307				192	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		09/01/2011	SCHEDULED REDEMPTION		24,615	24,615	25,186	25,249		(634)		(634)		24,615				877	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		09/01/2011	SCHEDULED REDEMPTION		575	575	590	587		(12)		(12)		575				19	05/01/2023	1
31415L-XC-6	FED NATL MTG ASSOC #983675		09/01/2011	SCHEDULED REDEMPTION		7,668	7,668	7,949	8,049		(381)		(381)		7,668				274	11/01/2023	1
31415M-FR-1	FED NATL MTG ASSOC #984076		09/01/2011	SCHEDULED REDEMPTION		440,650	440,650	453,078	458,568		(17,918)		(17,918)		440,650				14,384	06/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		09/01/2011	SCHEDULED REDEMPTION		29,905	29,905	31,000	32,055		(2,151)		(2,151)		29,905				1,076	06/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		09/01/2011	SCHEDULED REDEMPTION		66,590	66,590	68,135	69,483		(2,893)		(2,893)		66,590				2,456	08/01/2038	1
31415Q-M3-7	FED NATL MTG ASSOC #986078		09/01/2011	SCHEDULED REDEMPTION		3,242	3,242	3,361	3,333		(92)		(92)		3,242				117	09/01/2023	1
31415Q-NT-9	FED NATL MTG ASSOC #986102		09/01/2011	SCHEDULED REDEMPTION		126,755	126,755	131,400	130,079		(3,324)		(3,324)		126,755				4,726	09/01/2023	1
31415Q-N7-7	FED NATL MTG ASSOC #986114		09/01/2011	SCHEDULED REDEMPTION		139,713	139,713	144,832	143,490		(3,777)		(3,777)		139,713				5,206	10/01/2023	1
31415Q-XS-0	FED NATL MTG ASSOC #986389		09/01/2011	SCHEDULED REDEMPTION		51,490	51,490	53,377	52,758		(1,268)		(1,268)		51,490				1,827	07/01/2023	1
31415R-NN-0	FED NATL MTG ASSOC #986997		09/01/2011	SCHEDULED REDEMPTION		65,367	65,367	67,762	69,937		(4,570)		(4,570)		65,367				2,345	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		09/01/2011	SCHEDULED REDEMPTION		2,773	2,773	2,845	2,815		(42)		(42)		2,773				91	08/01/2023	1
31415R-VF-8	FED NATL MTG ASSOC #987214		09/01/2011	SCHEDULED REDEMPTION		19,077	19,077	19,776	20,265		(1,188)		(1,188)		19,077				686	07/01/2023	1
31415R-6V-1	FED NATL MTG ASSOC #987484		09/01/2011	SCHEDULED REDEMPTION		191,722	191,722	198,747	198,171		(6,449)		(6,449)		191,722				7,166	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		09/01/2011	SCHEDULED REDEMPTION		12,665	12,665	13,129	13,163		(498)		(498)		12,665				457	08/01/2023	1
31415S-P5-5	FED NATL MTG ASSOC #987944		09/01/2011	SCHEDULED REDEMPTION		17,777	17,777	18,429	18,638		(860)		(860)		17,777				641	12/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2011	SCHEDULED REDEMPTION		8,868	8,868	9,203	9,242		(374)		(374)		8,868				314	09/01/2023	1
31415T-NQ-9	FED NATL MTG ASSOC #988799		09/01/2011	SCHEDULED REDEMPTION		151,692	151,692	157,250	162,958		(11,265)		(11,265)		151,692				5,615	08/01/2023	1
31415T-QL-7	FED NATL MTG ASSOC #988859		09/01/2011	SCHEDULED REDEMPTION		9,348	9,348	9,491	9,458		(110)		(110)		9,348				261	07/01/2024	1
31415T-SN-1	FED NATL MTG ASSOC #988925		09/01/2011	SCHEDULED REDEMPTION		38,960	38,960	40,430	42,115		(3,156)		(3,156)		38,960				1,409	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		09/01/2011	SCHEDULED REDEMPTION		38,721	38,721	40,142	41,338		(2,617)		(2,617)		38,721				1,426	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		09/01/2011	SCHEDULED REDEMPTION		75,804	75,804	78,664	81,538		(5,734)		(5,734)		75,804				2,732	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		09/01/2011	SCHEDULED REDEMPTION		46,353	46,353	47,554	47,579		(1,226)		(1,226)		46,353				1,494	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		09/01/2011	SCHEDULED REDEMPTION		65,624	65,624	66,321	66,969		(1,345)		(1,345)		65,624				2,588	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		09/01/2011	SCHEDULED REDEMPTION		24,282	24,282	25,198	26,095		(1,813)		(1,813)		24,282				833	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		09/01/2011	SCHEDULED REDEMPTION		39,965	39,965	41,473	44,725		(4,760)		(4,760)		39,965				1,432	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		09/01/2011	SCHEDULED REDEMPTION		3,511	3,511	3,643	3,709		(198)		(198)		3,511				122	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		09/01/2011	SCHEDULED REDEMPTION		4,650	4,650	4,699	4,729		(79)		(79)		4,650				185	10/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415W-4P-5	FED NATL MTG ASSOC #991930		09/01/2011	SCHEDULED REDEMPTION		15,174	15,174	15,730	16,040		(867)		(867)		15,174				537	12/01/2023	1
31415X-Z3-8	FED NATL MTG ASSOC #992762		09/01/2011	SCHEDULED REDEMPTION		28,666	28,666	29,102	29,045		(380)		(380)		28,666				834	02/01/2024	1
31415X-3S-8	FED NATL MTG ASSOC #992809		09/01/2011	SCHEDULED REDEMPTION		1,853	1,853	1,922	1,942		(89)		(89)		1,853				67	11/01/2023	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956		09/01/2011	SCHEDULED REDEMPTION		15,298	15,298	15,859	15,797		(499)		(499)		15,298				552	12/01/2023	1
31415Y-LM-9	FED NATL MTG ASSOC #993232		09/01/2011	SCHEDULED REDEMPTION		30,507	30,507	30,972	30,961		(455)		(455)		30,507				866	07/01/2024	1
31415Y-5S-4	FED NATL MTG ASSOC #993757		09/01/2011	SCHEDULED REDEMPTION		171,010	171,010	177,276	182,928		(11,918)		(11,918)		171,010				5,969	11/01/2023	1
31416A-GT-1	FED NATL MTG ASSOC #994010		09/01/2011	SCHEDULED REDEMPTION		9,968	9,968	10,120	10,134		(166)		(166)		9,968				288	09/01/2024	1
31416A-GY-0	FED NATL MTG ASSOC #994015		09/01/2011	SCHEDULED REDEMPTION		12,244	12,244	12,430	12,391		(147)		(147)		12,244				354	09/01/2024	1
31416B-BM-9	FED NATL MTG ASSOC #994744		09/01/2011	SCHEDULED REDEMPTION		44,832	44,832	45,515	45,406		(574)		(574)		44,832				1,331	04/01/2024	1
31416B-HE-1	FED NATL MTG ASSOC #994929		09/01/2011	SCHEDULED REDEMPTION		3,233	3,233	3,351	3,615		(382)		(382)		3,233				121	12/01/2023	1
31416B-HJ-0	FED NATL MTG ASSOC #994933		09/01/2011	SCHEDULED REDEMPTION		26,976	26,976	27,965	27,729		(752)		(752)		26,976				983	09/01/2023	1
31416B-Z8-4	FED NATL MTG ASSOC #995467		09/01/2011	SCHEDULED REDEMPTION		244,532	244,532	251,429	251,235		(6,703)		(6,703)		244,532				7,949	09/01/2023	1
31416B-2F-4	FED NATL MTG ASSOC #995474		09/01/2011	SCHEDULED REDEMPTION		14,983	14,983	15,532	15,684		(701)		(701)		14,983				548	02/01/2024	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155		09/01/2011	SCHEDULED REDEMPTION		11,849	11,849	12,283	12,497		(649)		(649)		11,849				430	01/01/2024	1
31416H-PX-7	FED NATL MTG ASSOC #AA0437		09/01/2011	SCHEDULED REDEMPTION		110,284	110,284	114,325	129,380		(19,096)		(19,096)		110,284				4,128	12/01/2023	1
31416H-ZB-4	FED NATL MTG ASSOC #AA0737		09/01/2011	SCHEDULED REDEMPTION		30,936	30,936	31,407	31,387		(451)		(451)		30,936				916	03/01/2024	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745		09/01/2011	SCHEDULED REDEMPTION		65,780	65,780	67,635	68,436		(2,656)		(2,656)		65,780				2,173	03/01/2024	1
31416H-2W-4	FED NATL MTG ASSOC #AA0788		09/01/2011	SCHEDULED REDEMPTION		6,376	6,376	6,473	6,477		(101)		(101)		6,376				185	05/01/2024	1
31416J-BE-0	FED NATL MTG ASSOC #AA0936		09/01/2011	SCHEDULED REDEMPTION		91,970	91,970	95,340	98,647		(6,677)		(6,677)		91,970				3,385	12/01/2023	1
31416K-ZP-6	FED NATL MTG ASSOC #AA2549		09/01/2011	SCHEDULED REDEMPTION		49,152	49,152	49,901	49,993		(841)		(841)		49,152				1,416	04/01/2024	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871		09/01/2011	SCHEDULED REDEMPTION		196,919	196,919	202,472	201,370		(4,451)		(4,451)		196,919				6,546	03/01/2024	1
31416L-HN-9	FED NATL MTG ASSOC #AA2936		09/01/2011	Various		15,354,090	14,512,461	14,791,939	14,712,124		14,285		14,285		14,726,409		627,681	627,681	504,566	04/01/2024	1
31416L-3Q-7	FED NATL MTG ASSOC #AA3506		09/01/2011	SCHEDULED REDEMPTION		87,245	87,245	88,574	88,547		(1,302)		(1,302)		87,245				2,530	03/01/2024	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200		09/01/2011	SCHEDULED REDEMPTION		268,344	268,344	275,912	276,965		(8,621)		(8,621)		268,344				8,998	03/01/2024	1
31416M-WC-4	FED NATL MTG ASSOC #AA4242		09/01/2011	SCHEDULED REDEMPTION		40,552	40,552	41,169	41,111		(559)		(559)		40,552				1,184	04/01/2024	1
31416M-WL-4	FED NATL MTG ASSOC #AA4250		09/01/2011	Various		6,177,965	5,836,340	5,948,735	5,935,699		(9,544)		(9,544)		5,926,155		251,810	251,810	201,574	04/01/2024	1
31416N-BX-9	FED NATL MTG ASSOC #AA4553		09/01/2011	SCHEDULED REDEMPTION		46,566	46,566	48,269	48,615		(2,049)		(2,049)		46,566				1,533	08/01/2024	1
31416N-CR-1	FED NATL MTG ASSOC #AA4579		09/01/2011	SCHEDULED REDEMPTION		12,028	12,028	12,211	12,182		(154)		(154)		12,028				345	04/01/2024	1
31416N-V2-5	FED NATL MTG ASSOC #AA5132		09/01/2011	SCHEDULED REDEMPTION		12,978	12,978	13,175	13,155		(177)		(177)		12,978				377	04/01/2024	1
31416N-ZQ-8	FED NATL MTG ASSOC #AA5250		09/01/2011	SCHEDULED REDEMPTION		15,565	15,565	15,802	15,755		(190)		(190)		15,565				450	03/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		09/01/2011	SCHEDULED REDEMPTION		8,750	8,750	8,976	8,943		(194)		(194)		8,750				284	10/01/2023	1
31416P-MP-9	FED NATL MTG ASSOC #AA5765		09/01/2011	SCHEDULED REDEMPTION		48,984	48,984	49,731	49,654		(670)		(670)		48,984				1,431	04/01/2024	1
31416P-UQ-8	FED NATL MTG ASSOC #AA5990		09/01/2011	SCHEDULED REDEMPTION		828,550	828,550	858,844	861,021		(32,470)		(32,470)		828,550				27,622	05/01/2024	1
31416P-Y5-0	FED NATL MTG ASSOC #AA6131		09/01/2011	SCHEDULED REDEMPTION		1,253	1,253	1,272	1,267		(15)		(15)		1,253				36	04/01/2024	1
31416Q-MF-9	FED NATL MTG ASSOC #AA6657		09/01/2011	SCHEDULED REDEMPTION		39,292	39,292	39,891	39,791		(499)		(499)		39,292				1,150	06/01/2024	1
31416Q-QB-4	FED NATL MTG ASSOC #AA6749		09/01/2011	SCHEDULED REDEMPTION		26,389	26,389	26,791	26,788		(399)		(399)		26,389				763	06/01/2024	1
31416Q-SH-9	FED NATL MTG ASSOC #AA6819		09/01/2011	SCHEDULED REDEMPTION		3,661	3,661	3,717	3,731		(69)		(69)		3,661				106	10/01/2024	1
31416Q-7M-1	FED NATL MTG ASSOC #AA7199		09/01/2011	SCHEDULED REDEMPTION		27,701	27,701	28,123	28,109		(408)		(408)		27,701				788	05/01/2024	1
31416R-VA-8	FED NATL MTG ASSOC #AA7808		09/01/2011	SCHEDULED REDEMPTION		461	461	468	466		(6)		(6)		461				13	08/01/2024	1
31416R-XR-9	FED NATL MTG ASSOC #AA7887		09/01/2011	SCHEDULED REDEMPTION		18,151	18,151	18,427	18,392		(241)		(241)		18,151				498	06/01/2024	1
31416R-3D-3	FED NATL MTG ASSOC #AA7995		09/01/2011	SCHEDULED REDEMPTION		2,941	2,941	2,986	2,980		(39)		(39)		2,941				87	06/01/2024	1
31416S-XS-5	FED NATL MTG ASSOC #AA8788		09/01/2011	SCHEDULED REDEMPTION		26,767	26,767	27,174	27,107		(340)		(340)		26,767				781	07/01/2024	1
31416S-Z8-7	FED NATL MTG ASSOC #AA8866		09/01/2011	SCHEDULED REDEMPTION		216,134	216,134	219,427	220,792		(4,658)		(4,658)		216,134				5,775	04/01/2024	1
31416T-JX-8	FED NATL MTG ASSOC #AA9277		09/01/2011	SCHEDULED REDEMPTION		49,478	49,478	50,232	50,088		(610)		(610)		49,478				1,472	09/01/2024	1
31417J-DX-5	FED NATL MTG ASSOC #AC0117		09/01/2011	SCHEDULED REDEMPTION		20,178	20,178	20,485	20,444		(266)		(266)		20,178				590	09/01/2024	1
31417J-D9-8	FED NATL MTG ASSOC #AC0127		09/01/2011	SCHEDULED REDEMPTION		3,631	3,631	3,687	3,673		(42)		(42)		3,631				108	11/01/2024	1
31417J-E6-3	FED NATL MTG ASSOC #AC0156		09/01/2011	SCHEDULED REDEMPTION		965	965	979	976		(12)		(12)		965				28	07/01/2024	1
31417J-RJ-1	FED NATL MTG ASSOC #AC0488		09/01/2011	SCHEDULED REDEMPTION		420,467	420,467	435,841	435,814		(15,347)		(15,347)		420,467				13,969	09/01/2024	1
31417J-SJ-0	FED NATL MTG ASSOC #AC0520		09/01/2011	SCHEDULED REDEMPTION		2,065	2,065	2,096	2,090		(25)		(25)		2,065				58	07/01/2024	1
31417K-QY-6	FED NATL MTG ASSOC #AC1370		09/01/2011	SCHEDULED REDEMPTION		27,037	27,037	27,449	27,397		(360)		(360)		27,037				790	08/01/2024	1
31417K-Q4-2	FED NATL MTG ASSOC #AC1374		09/01/2011	SCHEDULED REDEMPTION		6,147	6,147	6,240	6,226		(79)		(79)		6,147				180	08/01/2024	1
31417K-VS-3	FED NATL MTG ASSOC #AC1524		09/01/2011	SCHEDULED REDEMPTION		1,651	1,651	1,676	1,672		(21)		(21)		1,651				48	09/01/2024	1
31417K-VU-8	FED NATL MTG ASSOC #AC1526		09/01/2011	SCHEDULED REDEMPTION		2,821	2,821	2,864	2,862		(41)		(41)		2,821				83	09/01/2024	1
31417K-3T-2	FED NATL MTG ASSOC #AC1709		09/01/2011	SCHEDULED REDEMPTION		5,125	5,125	5,203	5,206		(81)		(81)		5,125				148	11/01/2024	1
31417K-4D-6	FED NATL MTG ASSOC #AC1719		09/01/2011	SCHEDULED REDEMPTION		66,800	66,800	67,817	67,676		(876)		(876)		66,800				1,984	08/01/2024	1
31417L-KZ-7	FED NATL MTG ASSOC #AC2111		09/01/2011	SCHEDULED REDEMPTION		56,021	56,021	56,874	56,732		(711)		(711)		56,021				1,616	08/01/2024	1
31417L-QT-5	FED NATL MTG ASSOC #AC2265		09/01/2011	SCHEDULED REDEMPTION		11,636	11,636	11,814	11,806		(170)		(170)		11,636				336	11/01/2024	1
31417L-YM-1	FED NATL MTG ASSOC #AC2515		09/01/2011	SCHEDULED REDEMPTION		21,021	21,021	21,789	21,781		(760)		(760)		21,021				695	08/01/2024	1
31417M-5Y-5	FED NATL MTG ASSOC #AC3562		09/01/2011	SCHEDULED REDEMPTION		49,056	49,056	49,803	49,712		(656)		(656)		49,056				1,467	10/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31417N-AJ-0	FED NATL MTG ASSOC #AC3608		09/01/2011	SCHEDULED REDEMPTION		6,531	6,531	6,630	6,607		(76)		(76)		6,531				190	08/01/2024	1
31417N-AS-0	FED NATL MTG ASSOC #AC3616		09/01/2011	SCHEDULED REDEMPTION		2,286	2,286	2,321	2,317		(31)		(31)		2,286				68	08/01/2024	1
31417Q-C8-5	FED NATL MTG ASSOC #AC4594		09/01/2011	SCHEDULED REDEMPTION		4,442	4,442	4,510	4,497		(55)		(55)		4,442				130	12/01/2024	1
31417Q-GE-8	FED NATL MTG ASSOC #AC4696		09/01/2011	SCHEDULED REDEMPTION		339,008	339,008	344,172	343,777		(4,769)		(4,769)		339,008				10,087	10/01/2024	1
31417Q-MM-3	FED NATL MTG ASSOC #AC4863		09/01/2011	SCHEDULED REDEMPTION		26,440	26,440	26,843	26,826		(385)		(385)		26,440				763	11/01/2024	1
31417Q-PC-2	FED NATL MTG ASSOC #AC4918		09/01/2011	SCHEDULED REDEMPTION		26,092	26,092	26,489	26,472		(380)		(380)		26,092				768	12/01/2024	1
31417Q-XE-9	FED NATL MTG ASSOC #AC5176		09/01/2011	SCHEDULED REDEMPTION		15,102	15,102	15,332	15,275		(173)		(173)		15,102				437	11/01/2024	1
31417S-L5-7	FED NATL MTG ASSOC #AC5747		09/01/2011	SCHEDULED REDEMPTION		32,509	32,509	33,698	33,743		(1,233)		(1,233)		32,509				1,059	12/01/2024	1
31417S-XZ-8	FED NATL MTG ASSOC #AC6095		09/01/2011	SCHEDULED REDEMPTION		32,577	32,577	33,074	33,027		(449)		(449)		32,577				949	11/01/2024	1
31417T-D9-6	FED NATL MTG ASSOC #AC6427		09/01/2011	SCHEDULED REDEMPTION		7,925	7,925	8,046	8,050		(125)		(125)		7,925				228	11/01/2024	1
31417T-GL-6	FED NATL MTG ASSOC #AC6502		09/01/2011	SCHEDULED REDEMPTION		241,568	241,568	245,248	246,755		(5,187)		(5,187)		241,568				6,977	12/01/2024	1
31417T-V8-8	FED NATL MTG ASSOC #AC6938		09/01/2011	SCHEDULED REDEMPTION		864	864	877	877		(12)		(12)		864				25	11/01/2024	1
31417U-CU-7	FED NATL MTG ASSOC #AC7282		09/01/2011	SCHEDULED REDEMPTION		2,203	2,203	2,236	2,230		(28)		(28)		2,203				64	11/01/2024	1
31417U-NW-1	FED NATL MTG ASSOC #AC7604		09/01/2011	SCHEDULED REDEMPTION		114,551	114,551	116,296	116,188		(1,637)		(1,637)		114,551				3,421	11/01/2024	1
31417U-P2-5	FED NATL MTG ASSOC #AC7640		09/01/2011	SCHEDULED REDEMPTION		146,164	146,164	148,390	148,133		(1,969)		(1,969)		146,164				4,244	11/01/2024	1
31417U-RG-2	FED NATL MTG ASSOC #AC7686		09/01/2011	SCHEDULED REDEMPTION		42,598	42,598	43,247	43,216		(619)		(619)		42,598				1,236	12/01/2024	1
31417U-RL-1	FED NATL MTG ASSOC #AC7690		09/01/2011	SCHEDULED REDEMPTION		36,239	36,239	36,792	36,702		(462)		(462)		36,239				1,044	11/01/2024	1
31417U-SK-2	FED NATL MTG ASSOC #AC7721		09/01/2011	SCHEDULED REDEMPTION		1,769	1,769	1,796	1,797		(28)		(28)		1,769				52	11/01/2024	1
31417Y-BM-8	FED NATL MTG ASSOC #MA0043		09/01/2011	SCHEDULED REDEMPTION		39,703	39,703	40,308	40,294		(591)		(591)		39,703				1,157	04/01/2024	1
31417Y-CP-0	FED NATL MTG ASSOC #MA0077		09/01/2011	Various		6,834,098	6,450,635	6,574,860	6,558,802		(16,521)		(16,521)		6,542,281		291,817	291,817	226,128	04/01/2024	1
31417Y-GM-3	FED NATL MTG ASSOC #MA0203		09/01/2011	SCHEDULED REDEMPTION		2,246,653	2,246,653	2,336,168	2,333,818		(87,166)		(87,166)		2,246,653				64,824	10/01/2019	1
31417Y-HK-6	FED NATL MTG ASSOC #MA0233		09/01/2011	SCHEDULED REDEMPTION		1,587	1,587	1,611	1,609		(22)		(22)		1,587				45	11/01/2024	1
31417Y-JL-2	FED NATL MTG ASSOC #MA0266		09/01/2011	SCHEDULED REDEMPTION		1,051,965	1,051,965	1,110,644	1,105,013		(53,049)		(53,049)		1,051,965				34,018	12/01/2019	1
31417Y-JV-0	FED NATL MTG ASSOC #MA0275		09/01/2011	SCHEDULED REDEMPTION		20,313	20,313	20,622	20,595		(282)		(282)		20,313				584	12/01/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		09/01/2011	SCHEDULED REDEMPTION		1,250	1,250	1,285	1,263		(12)		(12)		1,250				85	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		09/01/2011	SCHEDULED REDEMPTION		990	990	1,035	991		(2)		(2)		990				70	04/25/2019	1
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		09/01/2011	SCHEDULED REDEMPTION		56,867	56,867	41,926	54,643		2,223		2,223		56,867				2,729	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		09/01/2011	SCHEDULED REDEMPTION		33,164	33,164	26,869	32,466		698		698		33,164				1,821	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		09/01/2011	Various		2,179,759	1,895,949	1,757,259	1,864,430		(42,666)		(42,666)		1,821,764		357,995	357,995	112,575	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		09/01/2011	SCHEDULED REDEMPTION		285,381	285,381	264,798	279,217		6,164		6,164		285,381				15,478	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		09/01/2011	SCHEDULED REDEMPTION		49,885	49,885	37,515	47,936		1,950		1,950		49,885				2,499	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		09/01/2011	SCHEDULED REDEMPTION		25,522	25,522	26,939	26,013		(490)		(490)		25,522				1,197	10/15/2023	1
3133TM-Z3-3	FHR 2205 ZA		09/01/2011	SCHEDULED REDEMPTION		738,473	738,473	687,273	733,158		5,315		5,315		738,473				32,144	08/15/2028	1
313398-QA-0	FHR 2335 PZ		09/01/2011	SCHEDULED REDEMPTION		265,742	265,742	250,061	259,851		5,891		5,891		265,742				12,232	07/15/2031	1
313399-AJ-6	FHR 2344 QG		09/01/2011	Various		2,998,810	2,803,906	2,735,561	2,788,372		(6,950)		(6,950)		2,781,421		217,389	217,389	121,595	08/15/2016	1
313399-TE-7	FHR 2345 PZ		09/01/2011	SCHEDULED REDEMPTION		261,581	261,581	246,953	256,911		4,670		4,670		261,581				12,468	08/15/2031	1
313399-FX-0	FHR 2351 AZ		09/01/2011	SCHEDULED REDEMPTION		133,096	133,096	127,659	130,960		2,136		2,136		133,096				6,410	08/15/2031	1
31339N-2C-9	FHR 2398 ZP		09/01/2011	SCHEDULED REDEMPTION		508,646	508,646	485,749	499,970		8,676		8,676		508,646				23,551	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC		09/01/2011	SCHEDULED REDEMPTION		295,511	295,511	282,208	289,882		5,629		5,629		295,511				13,969	02/15/2032	1
31392K-ZE-9	FHR 2448 TN		09/01/2011	SCHEDULED REDEMPTION		286,674	286,674	298,499	291,622		(4,948)		(4,948)		286,674				13,295	05/15/2032	1
31392T-E2-9	FHR 2480 PD		08/01/2011	SCHEDULED REDEMPTION		139,866	139,866	144,820	140,014		(147)		(147)		139,866				844	11/15/2031	1
31392V-7G-1	FHR 2498 BM		09/01/2011	SCHEDULED REDEMPTION		73,767	73,767	75,467	74,289		(522)		(522)		73,767				2,985	09/15/2017	1
31393F-X6-8	FHR 2539 PC		09/01/2011	SCHEDULED REDEMPTION		675,154	675,154	677,897	676,536		(1,382)		(1,382)		675,154				26,984	01/15/2032	1
31393H-MW-9	FHR 2547 BE		09/01/2011	SCHEDULED REDEMPTION		189,424	189,424	192,702	190,126		(702)		(702)		189,424				7,591	03/15/2032	1
31393K-PV-1	FHR 2575 EB		09/01/2011	SCHEDULED REDEMPTION		644,721	644,721	649,858	646,632		(1,911)		(1,911)		644,721				23,317	02/15/2018	1
31393P-LP-7	FHR 2602 WC		08/25/2011	BANK OF AMERICA		10,862,500	10,000,000	10,168,750	10,052,746		(9,497)		(9,497)		10,043,250		819,251	819,251	373,611	04/15/2018	1
31393Q-C3-4	FHR 2612 LN		09/01/2011	SCHEDULED REDEMPTION		1,970,999	1,970,999	2,043,064	2,012,494		(41,495)		(41,495)		1,970,999				70,589	12/15/2031	1
31393R-B6-6	FHR 2617 QU		09/01/2011	SCHEDULED REDEMPTION		757,862	757,862	759,046	757,965		(103)		(103)		757,862				27,337	06/15/2017	1
31393R-QU-7	FHR 2630 KS		09/01/2011	SCHEDULED REDEMPTION		112,722	112,722	106,513	111,749		973		973		112,722				3,257	01/15/2017	1
31394H-NQ-0	FHR 2663 LE		09/01/2011	SCHEDULED REDEMPTION		964,072	964,072	911,500	951,875		12,197		12,197		964,072				34,493	03/15/2032	1
31394H-P4-7	FHR 2663 ME		08/23/2011	NOMURA SECURITIES INTERNATIONAL, INC.		14,800,500	13,455,000	13,045,044	13,288,796		27,785		27,785		13,316,581		1,483,919	1,483,919	495,219	08/15/2018	1
31394H-6C-0	FHR 2664 GH		08/25/2011	BANK OF AMERICA		6,771,657	6,330,500	5,843,348	6,165,608		39,071		39,071		6,204,678		566,978	566,978	212,863	08/15/2018	1
31394J-N2-9	FHR 2676E LG		09/01/2011	SCHEDULED REDEMPTION		777,559	777,559	810,605	794,870		(17,311)		(17,311)		777,559				27,923	06/15/2032	1
31394J-ST-5	FHR 2677 HD		09/01/2011	SCHEDULED REDEMPTION		537,235	537,235	527,000	535,411		1,824		1,824		537,235				15,527	09/15/2016	1
31394K-K6-0	FHR 2682 LC		08/30/2011	BANK OF AMERICA		10,775,000	10,000,000	9,531,250	9,782,496		38,428		38,428		9,820,924		954,076	954,076	338,750	07/15/2032	1
31394P-L2-7	FHR 2747 DX		08/25/2011	BANK OF AMERICA		14,437,259	13,252,791	13,432,947	13,318,579		(12,588)		(12,588)		13,305,991		1,131,268	1,131,268	495,139	02/15/2019	1
31394R-BU-2	FHR 2750 DE		09/01/2011	MF GLOBAL INC		37,975,000	35,000,000	34,808,594	34,916,753		17,694		17,694		34,934,447		3,040,553	3,040,553	1,207,500	02/15/2019	1
31394R-H5-1	FHR 2750 XD		09/01/2011	SCHEDULED REDEMPTION		2,834,576	2,834,576	2,827,287	2,827,143		7,433		7,433		2,834,576				103,088	12/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31394R-MD-8	FHR 2752A PG		09/08/2011	SALOMON SMITH BARNEY		22,696,818	21,243,000	22,138,358	21,778,397		(77,873)		(77,873)		21,700,524		996,294	996,294	832,018	10/15/2032	1
31394W-3U-0	FHR 2770 UE		08/24/2011	GOLDMAN, SACHS & CO.		16,188,680	14,852,000	14,656,487	14,771,229		7,583		7,583		14,778,813		1,409,867	1,409,867	497,542	03/15/2019	1
31394W-M7-0	FHR 2777E PE		09/01/2011	SCHEDULED REDEMPTION		18,417	18,417	19,179	18,847		(431)		(431)		18,417				691	04/15/2033	1
31395A-H2-4	FHR 2808 YB		09/06/2011	Various		14,028,706	13,113,794	12,037,337	12,612,174		167,571		167,571		12,779,745		1,248,961	1,248,961	454,685	06/15/2019	1
31395F-H7-2	FHR 2855 WN		09/06/2011	Various		12,474,713	11,770,000	10,716,595	11,281,092		157,528		157,528		11,438,619		1,036,094	1,036,094	363,380	09/15/2019	1
31395H-F9-6	FHR 2869 BG		09/08/2011	SALOMON SMITH BARNEY		16,059,375	15,000,000	14,517,104	14,713,120		84,192		84,192		14,797,312		1,262,063	1,262,063	587,500	07/15/2033	1
31395H-GJ-3	FHR 2869 MD		09/01/2011	SCHEDULED REDEMPTION		1,380,479	1,380,479	1,399,730	1,383,521		(3,042)		(3,042)		1,380,479				51,768	02/15/2029	1
31395H-E9-7	FHR 2875 MC		09/01/2011	SCHEDULED REDEMPTION		594,632	594,632	612,541	596,675		(2,044)		(2,044)		594,632				23,818	05/15/2031	1
31395P-U6-7	FHR 2941C WC		09/01/2011	SCHEDULED REDEMPTION		2,882,507	2,882,507	3,001,411	2,956,377		(73,870)		(73,870)		2,882,507				104,642	10/15/2030	1
31395R-RK-6	FHR 2968 MB		09/01/2011	SCHEDULED REDEMPTION		510,271	510,271	523,665	511,888		(1,617)		(1,617)		510,271				20,265	12/15/2028	1
31395X-MW-2	FHR 3015E EM		08/30/2011	BANK OF AMERICA		37,953,125	35,000,000	36,491,602	36,219,760		(362,389)		(362,389)		35,857,372		2,095,753	2,095,753	1,317,361	10/15/2033	1
31396G-CC-3	FHR 3087 VJ		09/01/2011	SCHEDULED REDEMPTION		173,480	173,480	164,657	168,248		5,231		5,231		173,480				5,639	06/15/2022	1
31395N-PD-3	FNBR 2006-B1 AB		09/01/2011	SCHEDULED REDEMPTION		554,086	554,086	551,749	553,848		238		238		554,086				23,942	06/25/2016	1
31393B-4Q-5	FNR 0305A QP		09/01/2011	SCHEDULED REDEMPTION		794,494	794,494	821,649	806,904		(12,410)		(12,410)		794,494				28,561	01/25/2032	1
31393D-ZD-6	FNR 0373A GA		09/01/2011	SCHEDULED REDEMPTION		720,665	720,665	727,872	724,043		(3,378)		(3,378)		720,665				18,181	05/25/2031	1
31358U-7D-2	FNR 1993-70 Z		09/01/2011	SCHEDULED REDEMPTION		4,823	4,823	5,028	5,335		(512)		(512)		4,823				235	05/25/2023	1
31392G-PN-9	FNR 2002-89 CB		09/01/2011	SCHEDULED REDEMPTION		305,808	305,808	301,247	304,276		1,532		1,532		305,808				11,036	01/25/2018	1
31393U-AB-9	FNR 2003-123 AY		08/25/2011	BANK OF AMERICA		5,312,500	5,000,000	4,626,563	4,847,570		26,555		26,555		4,874,124		438,376	438,376	149,444	12/25/2018	1
31392J-3G-2	FNR 2003-21 QE		09/01/2011	SCHEDULED REDEMPTION		946,893	946,893	952,774	947,952		(1,059)		(1,059)		946,893				37,177	10/25/2031	1
31393C-HP-1	FNR 2003-54 TD		09/01/2011	SCHEDULED REDEMPTION		130,662	130,662	131,404	130,749		(88)		(88)		130,662				4,244	09/25/2016	1
31393Y-ST-3	FNR 2004-41 GE		08/25/2011	Various		9,354,759	8,782,339	7,924,689	8,452,590		56,955		56,955		8,509,545		845,214	845,214	286,410	06/25/2019	1
31394A-L7-9	FNR 2004-67 VE		09/01/2011	SCHEDULED REDEMPTION		445,117	445,117	439,970	444,377		740		740		445,117				14,468	12/25/2020	1
31394C-PH-9	FNR 2005-16 LC		09/01/2011	SCHEDULED REDEMPTION		2,250,640	2,250,640	2,286,353	2,251,634		(994)		(994)		2,250,640				89,383	05/25/2028	1
63252F-AA-7	NATIONAL ARCHIVES CORP		09/01/2011	SCHEDULED REDEMPTION		272,123	272,123	303,989	284,647		(12,524)		(12,524)		272,123				23,130	09/01/2019	1
56613Q-AA-1	MARBURY AL WTR SYS SER 2007		08/15/2011	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				3,603	08/15/2037	1FE
54438E-KB-3	LOS ANGELES CA CMNTY REDEV MID-CITY 08P		09/01/2011	CALLED @ 100.00		170,000	170,000	165,266	165,628		129		129		165,756		4,244	4,244	13,600	09/01/2038	1FE
861395-FH-9	STOCKTON CA PUB FIN AUTH HSG 06C		09/01/2011	CALLED @ 100.00000000		445,000	445,000	445,000	445,000						445,000				27,368	09/01/2016	2FE
861395-GE-5	STOCKTON CA PUB FIN AUTH HSG 06C		09/19/2011	Various		2,370,295	2,850,000	2,252,673	2,329,818		8,804		8,804		2,268,965		101,330	101,330	267,405	09/01/2037	2FE
91857P-AC-1	VACAVILLE CA REDEV HSG TAX ALLOC 06A		09/01/2011	CALLED @ 100		355,000	355,000	375,693	361,505		(2,478)		(2,478)		359,027		(4,027)	(4,027)	24,850	09/01/2013	2FE
167593-AN-2	CHICAGO IL OHARE INTL ARPT GEN 3RD BABS1		08/31/2011	CITIGROUP GLOBAL MARKETS		3,373,620	3,000,000	3,000,000	3,000,000						3,000,000		373,620	373,620	226,490	01/01/2040	1FE
526602-AA-5	FORT LEONARD WOOD MO MILITARY HSG 05		07/15/2011	CALLED @ 100.00		158,527	158,527	158,527	158,527						158,527				8,123	07/15/2020	2FE
485106-CN-6	KANSAS CITY MO DNTWN ARENA 08D		09/08/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		10,574,250	9,195,000	9,195,000	9,195,000		86		86		9,195,086		1,379,164	1,379,164	683,970	04/01/2040	1FE
64469D-CB-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 06J		07/01/2011	CALLED @ 100.00		135,000	135,000	135,000	135,000						135,000				8,033	01/01/2037	1FE
596567-BY-2	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		07/05/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,764,256	4,490,000	1,112,173	1,705,860		59,146		59,146		1,765,006		(751)	(751)		10/01/2025	1FE
596567-BZ-9	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		07/08/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		2,121,408	5,760,000	1,336,147	2,049,393		72,992		72,992		2,122,385		(977)	(977)		10/01/2026	1FE
596567-CE-5	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/28/2011	PRAGER MCCARTHY & SEALY		1,899,349	6,870,000	1,147,908	1,760,676		89,485		89,485		1,850,162		49,187	49,187		10/01/2031	1FE
596567-CF-2	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/19/2011	PRAGER MCCARTHY & SEALY		1,535,572	6,070,000	949,834	1,456,864		68,764		68,764		1,525,628		9,944	9,944		10/01/2032	1FE
596567-CG-0	MIDDLESEX CNTY NJ IMPT AUTH UTIL 04 TXBL		09/27/2011	PRAGER MCCARTHY & SEALY		1,544,569	6,510,000	953,975	1,463,222		67,930		67,930		1,531,152		13,417	13,417		10/01/2033	1FE
596567-BX-4	MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04		07/05/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		1,368,187	3,240,000	856,948	1,314,405		45,574		45,574		1,359,979		8,208	8,208		10/01/2024	1FE
596567-CH-8	MIDDLESEX CNTY NJ IMPT JR PERTH UTIL 04		09/19/2011	PRAGER MCCARTHY & SEALY		1,547,190	6,990,000	959,238	1,471,302		69,931		69,931		1,541,233		5,956	5,956		10/01/2034	1FE
64983T-WD-1	NEW YORK ST DORM LONG IS FHA 04A EX		08/15/2011	Various		735,000	735,000	736,906	734,909		(234)		(234)		734,675		325	325	44,100	08/15/2015	1FE
677555-XN-9	OHIO ECONOMIC DEV ANCHOR ACQ PROJ 08-1		09/01/2011	CALLED @ 100.00		180,000	180,000	180,000	180,000						180,000				7,596	03/01/2018	1FE
67884R-AP-5	OKLAHOMA DEV FIN IDR GOODYEAR 2004		07/01/2011	MATURED		1,410,000	1,410,000	1,410,000	1,410,000						1,410,000				66,834	07/01/2011	1FE
67884R-BQ-2	OKLAHOMA DEV FIN IDR MICHELIN 2004		07/01/2011	MATURED		1,180,000	1,180,000	1,180,000	1,180,000						1,180,000				55,342	07/01/2011	1FE
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		09/06/2011	CALLED @ 100.00000000		300,000	300,000	300,000	300,000						300,000				4,651	08/01/2041	1FE
3199999. Bonds - U.S. Special Revenues						553,404,882	546,120,065	513,270,123	520,423,824		(1,236,786)		(1,236,786)		519,117,380		34,287,501	34,287,501	19,699,635	XXX	XXX
88579E-AC-9	3M COMPANY		09/06/2011	Various		10,827,660	8,500,000	9,029,550			(5,497)		(5,497)		9,024,053		1,803,607	1,803,607	476,425	03/15/2037	1FE
00279V-CA-1	ABBEY NATL TREASURY SERV		07/26/2011	ROYAL BANK OF SCOTLAND PLC		5,032,900	5,000,000	4,998,850	4,999,094		127		127		4,999,221		33,679	33,679	139,392	11/10/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04542B-LZ-3	ABFC 2005-WF1, M2		09/26/2011	SCHEDULED REDEMPTION		1,082,468	1,082,468	1,082,468	1,082,468						1,082,468				3,725	01/25/2035	3Z*
00084D-AA-8	ABN AMRO BANK NV	F	07/29/2011	Various		14,701,350	14,500,000	14,487,965			1,885		1,885		14,489,850		211,500	211,500	212,083	01/31/2014	1FE
04541G-EU-2	ABSHE 2003-HE4 M1		09/15/2011	SCHEDULED REDEMPTION		783,537	783,537	784,272	783,574		(37)		(37)		783,537				8,416	08/15/2033	1Z*
004421-BH-5	ACE 2002-HE3, M1		09/26/2011	SCHEDULED REDEMPTION		194,548	194,548	195,399	195,092		(545)		(545)		194,548				2,910	10/25/2032	1Z*
004421-EX-7	ACE 2004-OP1, M2		09/26/2011	Various		716,194	716,194	718,528	715,614		5,889		5,889		716,194				9,452	04/25/2034	3Z*
004421-EY-5	ACE 2004-OP1, M3		09/26/2011	SCHEDULED REDEMPTION		16,862	16,862	16,862	5,494	11,369			11,369		16,862				254	04/25/2034	1Z*
004421-QS-5	ACE 2005-WF1, M4		09/26/2011	SCHEDULED REDEMPTION		528,879	528,879	337,624	399,004	129,875			129,875		528,879				3,089	05/25/2035	6Z*
004406-AA-2	ACE 2006-GP1, A		09/26/2011	SCHEDULED REDEMPTION		325,841	325,841	325,841	325,841						325,841				644	02/25/2031	5Z*
00442B-AD-3	ACE 2006-HE4, A2C		09/26/2011	Various		182,308	182,308	111,006	122,082		60,226		60,226		182,308				386	10/25/2036	4Z*
00441Y-AC-6	ACE 2006-OP2, A2B		09/26/2011	SCHEDULED REDEMPTION		627,192	627,192	542,221	627,192						627,192				1,532	08/25/2036	1Z*
00485C-AK-3	ACOSTA INC TERM B LOAN		07/29/2011	SCHEDULED REDEMPTION		8,750	8,750	8,791			(41)		(41)		8,750				12,621	03/01/2018	4FE
00506V-AC-4	ACTIVANT SOLUTIONS TERM LOAN B-1		04/08/2010	VARIOUS															1,347	05/02/2013	4FE
00512N-AD-2	ACXIOM CORP EXTENDED TERM LOAN TRANCHE 2		09/30/2011	SCHEDULED REDEMPTION		240,106	240,106	235,510	235,130		4,977		4,977		240,106				605	03/15/2015	3FE
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		08/01/2011	SCHEDULED REDEMPTION		2,206	2,206	1,381	2,042		164		164		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		08/01/2011	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,614		452		452		6,066					03/01/2017	1
00769E-AK-6	ADVANTAGE SALES & MARKETING TERM LOAN (F		09/30/2011	SCHEDULED REDEMPTION		3,750	3,750	3,731			19		19		3,750				57	12/17/2017	4FE
00104B-AC-4	AES EASTERN ENERGY		07/02/2011	SCHEDULED REDEMPTION		324,771	324,771	324,771	324,188		583		583		324,771				29,229	01/02/2017	5FE
00111@-AA-2	AES HAWAII (HEPCO)		09/30/2011	SCHEDULED REDEMPTION		269,500	269,500	269,500	269,500						269,500				13,886	06/30/2022	2
00828K-AF-2	AFFINION GROUP TRANCHE B TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		10,640	10,640	10,577	6,183		68		68		10,640					10/09/2016	3FE
02640F-AA-6	AGFMT 2010-1A A1		09/01/2011	SCHEDULED REDEMPTION		337,097	337,097	337,016	337,034		63		63		337,097				12,464	03/25/2040	1Z*
01020L-AB-3	AL GULF COAST TERMINALS TERM LOAN		07/29/2011	SCHEDULED REDEMPTION		47,021	47,021	45,784	45,706		1,315		1,315		47,021				811	07/22/2016	3FE
01168B-AQ-4	ALASKA COMMUNICATIONS SYSTEMS HOLDINGS I		09/30/2011	SCHEDULED REDEMPTION		1,688	1,688	1,610	1,671		17		17		1,688				47	10/21/2016	3FE
013716-AT-2	ALCAN INC		08/12/2011	BARCLAYS BANK		10,891,000	10,000,000	9,752,400	9,906,963		17,993		17,993		9,924,956		966,044	966,044	566,222	01/15/2014	1FE
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1 PRE		08/01/2011	SCHEDULED REDEMPTION		222,875	222,875	222,875	222,875						222,875				866	07/30/2034	3FE
01639#-AA-1	ALISAL WATER CORPORATION		07/01/2011	SCHEDULED REDEMPTION		65,000	65,000	65,000	65,000						65,000				3,827	01/01/2027	3FE
02265Q-AA-6	AMAL LTD		08/21/2011	SCHEDULED REDEMPTION		542,244	542,244	542,244	542,244						542,244				14,092	08/21/2021	1
030612-AC-9	AMCAR 2006-RM A3		09/06/2011	SCHEDULED REDEMPTION		3,470,484	3,470,484	3,469,280	3,470,368		115		115		3,470,484				138,416	01/06/2014	1FE
0258M0-DA-4	AMER EXPRESS CREDIT CO		09/14/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,140,800	10,000,000	9,941,600	9,944,879		7,917		7,917		9,952,796		188,004	188,004	279,583	09/15/2015	1FE
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2011	SCHEDULED REDEMPTION		673,797	673,797	645,161	655,494		18,304		18,304		673,797				1,343	10/06/2013	1FE
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA		09/06/2011	SCHEDULED REDEMPTION		1,660,532	1,660,532	1,718,651	1,689,263		(28,731)		(28,731)		1,660,532				66,592	06/06/2014	1FE
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R		09/08/2011	SCHEDULED REDEMPTION		1,430,218	1,430,218	1,462,845	1,445,363		(15,146)		(15,146)		1,430,218				55,227	03/08/2016	3FE
03073J-AL-8	AMERISTAR CASINOS, INC. B TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,481			19		19		7,500				6	04/14/2018	3FE
03210@-AA-6	AMPLIFON S.P.A. 5YR	F	08/02/2011	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				952,500	08/02/2011	2
G0369@-AE-6	ANGLIAN WATER 7.23% SERIES E SR NTS	F	07/25/2011	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				723,000	07/25/2011	1
677755-C*-9	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		07/15/2011	SCHEDULED REDEMPTION		300,000	300,000	300,000	299,502		498		498		300,000				29,400	07/15/2020	2
039380-AD-2	ARCH COAL INC		08/05/2011	JEFFERIES & COMPANY, INC.		2,030,000	2,000,000	2,007,500			(160)		(160)		2,007,340		22,660	22,660	21,778	06/15/2019	4FE
039483-BD-3	ARCHER DANIELS		09/26/2011	DIRECT		629	629	538							538		92	92		03/26/2042	1FE
039483-AR-3	ARCHER DANIELS MIDLAND CO		09/26/2011	EXCHANGE		3,229,739	2,815,000	3,326,711	3,240,241		(10,344)		(10,344)		3,229,897		(158)	(158)	168,362	05/01/2029	1FE
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE LOA		08/26/2011	SCHEDULED REDEMPTION		2,057,004	2,057,004	2,057,004	2,057,004						2,057,004				7,282	02/26/2016	1FE
007036-FW-1	ARMT 2005-1 5A2		09/26/2011	SCHEDULED REDEMPTION		54,516	54,516	54,574	54,540		(23)		(23)		54,516				222	05/25/2035	1Z*
007036-UQ-7	ARMT 2005-11 5A1		09/26/2011	SCHEDULED REDEMPTION		261,851	261,851	123,070	125,069		136,782		136,782		261,851				934	02/25/2036	1Z*
2254W0-MM-4	ARMT 2005-12 5A1		09/26/2011	SCHEDULED REDEMPTION		209,412	209,412	94,432	95,303		114,109		114,109		209,412				732	03/25/2036	1Z*
040104-MY-4	ARSI 2005-W1, A2		09/26/2011	SCHEDULED REDEMPTION		20,788	20,788	20,788	20,788						20,788				52	05/25/2035	5Z*
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				111	09/25/2036	1Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		09/26/2011	SCHEDULED REDEMPTION		328,443	328,443	330,804	328,753		(310)		(310)		328,443				4,784	04/25/2034	3Z*
04649V-AE-0	ASURION, LLC TERM LOAN (FIRST LIEN)		08/11/2011	SCHEDULED REDEMPTION		40,909	40,909	40,500			409		409		40,909				8,208	05/24/2018	4FE
00206R-AV-4	AT&T INC		08/12/2011	GOLDMAN, SACHS & CO.		19,527,440	19,000,000	19,054,450	19,050,959		(6,625)		(6,625)		19,044,334		483,106	483,106	497,431	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
05332N-AJ-6	AUTOTRADER.COM, INC TLB-1 (FKA TLB) 2011		09/30/2011	SCHEDULED REDEMPTION		2,494	2,494	2,494							2,494					12/15/2016	3FE
05332N-9A-7	AUTOTRADER.COM, INC. TRANCHE B TERM LOAN		01/11/2011	VARIOUS							6		6						647	12/15/2016	3FE
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1 LOANS		08/24/2011	SCHEDULED REDEMPTION		826,509	826,509	826,509	826,509						826,509				3,475	02/24/2019	1FE
05348E-AN-9	AVALONBAY COMMUNITIES		09/30/2011	WACHOVIA SECURITIES		4,896,072	4,320,000	4,871,707			(26,490)		(26,490)		4,845,218		50,854	50,854	146,400	03/15/2020	2FE
05348E-AP-4	AVALONBAY COMMUNITIES		09/27/2011	Various		15,039,350	15,000,000	14,425,300			23,528		23,528		14,448,828		590,522	590,522	509,660	01/15/2021	2FE
05349U-AP-7	AVAYA, INC TERM LOAN B-3		09/30/2011	SCHEDULED REDEMPTION		6,079	6,079	5,934			146		146		6,079				97	10/26/2017	4FE
05349U-AJ-1	AVAYA, INC. TERM B-1 LOAN		09/30/2011	SCHEDULED REDEMPTION		1,725	1,725	1,609	1,604		120		120		1,725				26	10/24/2014	4FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		09/15/2011	SCHEDULED REDEMPTION		23,638	23,638	23,638	23,638						23,638				204	12/15/2023	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)
002447-AA-8	AWAS AVIATION CAPITAL LT	F	08/10/2011	MORGAN STANLEY DEAN WITTER		1,108,128	1,142,400	1,150,968	1,150,564		(872)		(872)		1,149,692		(41,564)	(41,564)	65,974	10/15/2016	3FE
056150-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A LOANS		09/15/2011	SCHEDULED REDEMPTION		1,134,670	1,134,670	1,134,670	1,134,670						1,134,670				5,664	06/15/2016	1FE
05615N-AS-4	BABSON CLO LTD. 2004-II, CL. A-2C SR. NT		08/15/2011	SCHEDULED REDEMPTION		2,605,739	2,605,739	2,605,739	2,605,739						2,605,739				7,949	11/15/2016	1FE
059523-BB-5	BAFC 2007-5 7A5		09/01/2011	SCHEDULED REDEMPTION		92,346	92,346	68,511	69,958		22,388		22,388		92,346				4,445	07/25/2037	4Z*
05955Y-AM-1	BAFC 2010-R3 3A5		09/01/2011	SCHEDULED REDEMPTION		432,324	432,324	431,243	431,572		753		753		432,324				16,415	09/26/2037	1Z*
05955Y-AS-8	BAFC 2010-R3 4A4		09/01/2011	SCHEDULED REDEMPTION		477,493	477,493	478,686	478,224		(731)		(731)		477,493				18,960	06/26/2036	1FE
058498-AP-1	BALL CORP		08/10/2011	BANK OF AMERICA		1,932,000	1,840,000	1,864,900	1,863,003		(1,593)		(1,593)		1,861,409		70,591	70,591	113,850	09/15/2020	3FE
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		09/01/2011	SCHEDULED REDEMPTION		416,530	416,530	418,982	417,779		(1,249)		(1,249)		416,530				17,896	04/25/2033	1Z*
06051G-DY-2	BANK OF AMERICA CORP		08/10/2011	GOLDMAN, SACHS & CO.		5,379,800	5,000,000	4,972,250	4,980,215		3,295		3,295		4,983,510		396,290	396,290	276,563	05/15/2014	1FE
06051G-DZ-9	BANK OF AMERICA CORP		09/23/2011	BANK OF AMERICA		15,962,250	15,000,000	14,886,600	14,899,338		6,527		6,527		14,905,866		1,056,384	1,056,384	943,594	06/01/2019	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		09/01/2011	SCHEDULED REDEMPTION		275,695	275,695	275,695	275,695						275,695				12,766	12/01/2016	1Z*
06739G-BP-3	BARCLAYS BANK PLC	F	09/07/2011	BARCLAYS BANK		1,811,300	2,000,000	1,809,500			9,657		9,657		1,819,157		(7,857)	(7,857)	93,662	10/14/2020	1FE
06741C-AA-2	BARCLAYS BANK PLC	F	07/28/2011	RBC DOMINION SECURITIES		10,028,450	10,000,000	9,988,300	9,988,914		1,293		1,293		9,990,207		38,243	38,243	214,583	09/21/2015	1FE
05532J-DT-8	BCAP 2009-RR13 1A5		09/01/2011	SCHEDULED REDEMPTION		367,690	367,690	370,907	369,191		(1,501)		(1,501)		367,690				15,715	05/26/2037	1Z*
055381-AR-8	BE AEROSPACE INC		08/10/2011	BARCLAYS BANK		1,526,250	1,500,000	1,565,625			(2,992)		(2,992)		1,562,633		(36,383)	(36,383)	94,245	10/01/2020	3FE
075811-AE-9	BECKMAN COULTER INC		08/10/2011	CALLED @ 117.251		19,750,931	16,845,000	18,811,561	18,617,241		(228,849)		(228,849)		18,388,391		1,362,540	1,362,540	699,068	06/01/2015	2FE
08579J-AE-2	BERRY PLASTICS GROUP, INC. TERM C LOAN		09/30/2011	SCHEDULED REDEMPTION		9,770	9,770	9,770	9,770						9,770				19	04/03/2015	4FE
055451-AB-4	BHP BILLITON FINANCE USA	F	09/06/2011	ROYAL BANK OF SCOTLAND PLC		5,787,750	5,000,000	4,812,950	4,891,178		13,383		13,383		4,904,561		883,189	883,189	192,500	12/15/2015	1FE
09061A-AL-8	BIOMET INC DOLLAR TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		2,558	2,558	2,513	2,514		43		43		2,558				7	03/25/2015	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		09/30/2011	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,656		(176)		(176)		30,480				2,257	12/30/2016	2
064255-AB-8	BK TOKYO-MITSUBISHI UFJ	F	08/11/2011	GOLDMAN, SACHS & CO.		10,629,300	10,000,000	9,995,900	9,996,614		488		488		9,997,102		632,198	632,198	410,667	01/22/2015	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		07/15/2011	SCHEDULED REDEMPTION		771,368	771,368	771,368	771,368						771,368				9,885	07/17/2017	1FE
01403*-AA-1	BLUESCOPE STEEL (FINANCE) LTD SER. A SR	F	07/01/2011	MATURED		33,000,000	33,000,000	32,865,450	32,971,832		28,168		28,168		33,000,000				1,731,383	07/01/2011	2
05572F-AA-1	BNP PARIBAS HOME LOAN	F	07/11/2011	Various		14,772,600	15,000,000	14,994,300	14,994,478		584		584		14,995,062		(222,462)	(222,462)	231,000	11/02/2015	1FE
05567L-T3-1	BNP PARIBAS NEW YORK	F	08/03/2011	GOLDMAN, SACHS & CO.		1,545,345	1,500,000	1,501,725			(45)		(45)		1,501,680		43,665	43,665	41,667	01/15/2021	1FE
05948K-EW-5	BOAA 2003-7 2A1		09/01/2011	SCHEDULED REDEMPTION		314,831	314,831	317,586	315,625		(793)		(793)		314,831				8,698	09/25/2018	1Z*
05948K-W5-4	BOAA 2005-11 4A5		09/01/2011	Various		213,881	213,881	197,477	199,658		14,485		14,485		213,881				8,882	12/25/2035	2Z*
05948K-E5-4	BOAA 2005-6 2CB1		09/01/2011	Various		377,340	377,340	360,520	373,998		16,212		16,212		377,340				16,806	07/25/2035	4Z*
05948X-RF-0	BOAMS 2003-6 1A31		08/01/2011	SCHEDULED REDEMPTION		797,276	797,276	796,653	797,248		28		28		797,276				4,476	08/25/2033	1Z*
05949C-GV-2	BOAMS 2005-8 A8		09/01/2011	SCHEDULED REDEMPTION		421,136	421,136	384,287	389,835		31,301		31,301		421,136				16,877	09/25/2035	1Z*
05555#-AC-8	BOB EVANS FARMS INC SR UNSEC NTS SER. C		07/28/2011	SCHEDULED REDEMPTION		3,999,874	3,999,874	3,999,874	4,059,326		(59,453)		(59,453)		3,999,874				153,595	07/28/2014	2
097014-AG-9	BOEING CAPITAL CORP		08/11/2011	GOLDMAN, SACHS & CO.		10,301,100	10,000,000	10,782,188	10,131,952		(72,479)		(72,479)		10,059,472		241,628	241,628	651,806	02/15/2012	1FE
097023-BA-2	BOEING CO		09/29/2011	J. P. MORGAN SECURITIES, INC.		9,661,760	8,000,000	7,814,400	7,817,585		1,780		1,780		7,819,365		1,842,395	1,842,395	528,750	02/15/2040	1FE
097023-BC-8	BOEING CO		09/07/2011	WELLS FARGO BROKERAGE SERVICES		5,511,350	5,000,000	4,919,850	4,931,169		7,342		7,342		4,938,511		572,839	572,839	152,083	11/20/2016	1FE
100756-AA-3	BOST 2004-1A A LOANS		08/25/2011	SCHEDULED REDEMPTION		172,572	172,572	145,824	153,913		18,659		18,659		172,572				880	05/25/2016	1FE
10112R-AQ-7	BOSTON PROPERTIES LP		09/21/2011	WACHOVIA SECURITIES		5,561,300	5,000,000	5,555,650	5,552,054		(38,616)		(38,616)		5,513,438		47,862	47,862	278,247	10/15/2019	2FE
10112R-AR-5	BOSTON PROPERTIES LP		09/30/2011	WACHOVIA SECURITIES		2,174,340	2,000,000	2,177,680			(6,555)		(6,555)		2,171,125		3,215	3,215	100,000	11/15/2020	2FE
10112R-AS-3	BOSTON PROPERTIES LP		09/29/2011	Various		14,634,900	15,000,000	14,362,100			22,422		22,422		14,384,522		250,378	250,378	436,563	05/15/2021	2FE
055650-BL-1	BP CAPITAL MARKETS PLC	F	08/12/2011	DEUTSCHE BANK SECURITIES		10,638,400	10,000,000	10,000,000	10,000,000						10,000,000		638,400	638,400	280,938	05/08/2014	1FE
106238-MA-3	BRAZOS HIGHER ED AUTH STUD LN REV TRUST		08/03/2011	DISTRIBUTION		22,452											22,452	22,452		06/01/2042	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		08/08/2011	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				1,070	07/01/2038	1FE
05564E-BL-9	BRE PROPERTIES INC		09/15/2011	WACHOVIA SECURITIES		10,507,200	10,000,000	10,293,800			(11,871)		(11,871)		10,281,929		225,271	225,271	267,222	03/15/2021	2FE
05531L-AB-6	BRESNAN BROADBAND HOLDINGS, LLC TERM B L		09/30/2011	SCHEDULED REDEMPTION		1,688	1,688	1,672	1,671		17		17		1,688					12/14/2017	3FE
110394-AB-9	BRISTOW GROUP INC		09/19/2011	Various		6,210,000	6,000,000	6,035,000	3,928,362		(7,397)		(7,397)		6,035,965		174,035	174,035	383,750	09/15/2017	3FE
111320-AA-5	BROADCOM CORP		07/27/2011	Various		16,084,990	16,000,000	16,007,580	16,007,444		(1,174)		(1,174)		16,006,269		78,721	78,721	172,667	11/01/2013	2FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% SR. SUB NOTE		08/09/2011	PRINCIPAL PAYMENT		5,517	5,517										5,517	5,517		04/28/2013	5Z
115236-A*-2	BROWN & BROWN INC, SER. A SR NTS		09/15/2011	MATURED		25,000,000	25,000,000	25,216,033	25,015,282		(15,282)		(15,282)		25,000,000				1,392,500	09/15/2011	2
07384M-6H-0	BSARM 2004-12 2A1		09/01/2011	SCHEDULED REDEMPTION		267,357	267,357	262,887	263,015		4,342		4,342		267,357				5,298	06/25/2051	1Z*
07383F-GK-8	BSCMS 2001-TOP4, B		08/01/2011	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,015,090	3,084,078		(84,078)		(84,078)		3,000,000				116,000	11/15/2033	1Z*
07383F-GL-6	BSCMS 2001-TOP4, C		09/01/2011	SCHEDULED REDEMPTION		4,819,000	4,819,000	4,842,666	4,820,961		(1,961)		(1,961)		4,819,000				214,752	11/15/2033	1Z*
09250F-AA-2	BSIS 2005-2A, A1 LOANS		08/25/2011	SCHEDULED REDEMPTION		148,055	148,055	109,561	121,539		26,517		26,517		148,055				598	05/25/2017	1FE
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*
11875V-AJ-9	BUCYRUS INTERNATIONAL TRANCHE C TERM US		07/08/2011	SCHEDULED REDEMPTION		990,169	990,169	985,537	985,833		4,336		4,336		990,169				23,324	02/17/2016	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 Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
120112-AF-4	BUILDING MATERIALS COPR OF AMERICA TERM		05/12/2010	VARIOUS															4,088	02/22/2014	3FE
05568B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2011	SCHEDULED REDEMPTION		11,968	11,968	11,968	11,968						11,968				685	01/15/2024	1FE
12200B-AA-6	BURLINGTN NORTH SANTA FE		07/15/2011	SCHEDULED REDEMPTION		9,207	9,207	8,587	8,789		418		418		9,207				421	01/15/2021	1FE
05568N-AF-9	BURLINGTON NORTHERN PASS THROUGH CERTIFI		07/02/2011	SCHEDULED REDEMPTION		29,802	29,802	29,802	29,802						29,802				1,678	07/02/2016	1
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		09/29/2011	PRINCIPAL PAYDOWN		1,133,402	1,133,402	1,128,759	1,149,738		(8,772)		(8,772)		1,140,966		(7,564)	(7,564)	52,634	06/28/2012	1
12189N-AB-3	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		07/04/2011	PRINCIPAL PAYMENT		459	459	454	459		(1)		(1)		457		2	2	10	01/02/2012	1
12800U-AD-2	CAISSE CENTRALE DESJARDN	A	08/03/2011	NATIONAL BANK OF CANADA		14,851,775	14,750,000	14,742,625	14,743,327		1,458		1,458		14,744,785		106,990	106,990	224,282	09/16/2013	1FE
131347-BY-1	CALPINE CORP		09/14/2011	BARCLAYS BANK		676,688	675,000	675,000							675,000		1,688	1,688	36,176	01/15/2023	4FE
131347-9B-4	CALPINE CORP TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		6,250	6,250	6,250							6,250				66	04/01/2018	4FE
13134M-AY-9	CALPINE CORPORATION TERM B-2		09/30/2011	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				19	04/01/2018	4FE
134429-AW-9	CAMPBELL SOUP CO		09/29/2011	WALL STREET ACCESS		10,903,800	10,000,000	9,949,000			2,002		2,002		9,951,002		952,798	952,798	206,597	04/15/2021	1FE
C1466#-AA-6	CANADIAN PACIFIC RAILWAY SR SECD NTS	A	09/03/2011	SCHEDULED REDEMPTION		420,993	420,993	412,289	413,212		7,780		7,780		420,993				22,776	03/03/2024	2
97181#-HF-3	CANADIAN PACIFIC RR SECD NOTES 2000-A	I	07/15/2011	SCHEDULED REDEMPTION		413,557	413,557	413,557	412,416		1,142		1,142		413,557				30,975	01/15/2021	2
13973U-AG-4	CAPITAL AUTOMOTIVE L.P. TRANCHE B TERM L		09/30/2011	SCHEDULED REDEMPTION		24,179	24,179	23,937			242		242		24,179				8,050	03/11/2017	4FE
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUST		09/15/2011	SCHEDULED REDEMPTION		1,246,219	1,246,219	1,286,425	1,262,851		(16,631)		(16,631)		1,246,219				47,012	07/15/2014	1FE
14040H-AQ-8	CAPITAL ONE FINANCIAL CO		09/15/2011	MATURED		9,500,000	9,500,000	9,843,590	9,640,971		(140,971)		(140,971)		9,500,000				541,500	09/15/2011	2FE
991331-9A-9	CAPSUGEL HOLDINGS TERM B		07/27/2011	UNION BANK OF SWITZERLAND		501,250	500,000	497,500			8		8		497,508		3,742	3,742	(978)	08/01/2018	3FE
14155#-AA-8	CARDINALS BALLPARK, LLC SR SECD NTS		09/30/2011	SCHEDULED REDEMPTION		431,258	431,258	429,246	429,429		1,830		1,830		431,258				12,334	09/30/2027	2
14308V-AA-9	CARLYLE HIGH YIELD PARTNERS VI, LTD CLAS		08/11/2011	SCHEDULED REDEMPTION		3,406,345	3,406,345	3,406,345	3,406,345						3,406,345				16,923	08/11/2016	1FE
14845T-AB-2	CASTLE HILL II - INGOTS LTD. CLASS B1 FL		07/15/2011	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				135,731	10/15/2014	1FE
12489W-QG-2	CBASS 2005-CB8 AF5		09/01/2011	SCHEDULED REDEMPTION		350,865	350,865	336,989	346,152		4,714		4,714		350,865				14,287	12/25/2035	3Z*
14983A-AA-7	CBASS 2006-SL1, A-1		08/12/2011	Various		395,814	2,782,072	928,279	209,779	693,284	(152,100)		541,184		750,964		(355,149)	(355,149)	5,612	09/25/2036	1Z*
1248MG-AP-9	CBASS 2007-CB1 AF6		09/01/2011	SCHEDULED REDEMPTION		59,590	59,590	36,586	36,039		23,551		23,551		59,590				2,171	01/25/2037	1Z*
17311Y-AE-3	CBASS 2007-CB3 A5		09/01/2011	Various		77,365	77,365	48,560	49,906		28,539		28,539		77,365				2,539	03/25/2037	1Z*
16678R-AV-9	CCMFC 2004-1A V1		09/01/2011	SCHEDULED REDEMPTION		19,276	19,276	18,134	18,551		726		726		19,276				116	01/25/2035	1Z*
16678R-BW-6	CCMFC 2004-3 B1		09/01/2011	Various		21,250	21,250	17,724	19,238		2,577		2,577		21,250				108	08/25/2035	1Z*
16678R-CE-5	CCMFC 2004-4A B1		09/01/2011	SCHEDULED REDEMPTION		36,902	36,902	31,527	34,343		2,559		2,559		36,902				180	10/25/2035	1Z*
16678R-BT-3	CCMFC 2004-A B1		09/01/2011	SCHEDULED REDEMPTION		27,891	27,891	25,262	24,822		3,069		3,069		27,891				148	03/25/2035	2Z*
16678R-CM-7	CCMFC 2004-B B1		09/01/2011	SCHEDULED REDEMPTION		274,853	274,853	254,564	252,292		22,561		22,561		274,853				1,324	10/25/2035	2Z*
16678R-FD-4	CCMFC 2006-1A B1		09/26/2011	SCHEDULED REDEMPTION		28,875	536,793	36,349	14,325						28,875					12/25/2046	1Z*
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		08/08/2011	WELLS FARGO		2,030,000	2,000,000	2,042,813	2,039,603		(3,803)		(3,803)		2,035,800		(5,800)	(5,800)	122,938	04/30/2018	3FE
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		08/08/2011	WELLS FARGO		700,480	704,000	746,240			(2,571)		(2,571)		743,670		(43,190)	(43,190)	44,518	10/30/2017	3FE
15089Q-AB-0	CELANESE US HOLDINGS LLC		08/10/2011	GOLDMAN, SACHS & CO.		3,090,000	3,000,000	3,112,500			(7,189)		(7,189)		3,105,311		(15,311)	(15,311)	177,219	10/15/2018	3FE
15128B-AH-6	CEMEX ESPANA FINANCE LLC EXCHANGE NOTES	R	08/30/2011	PRINCIPAL PAYMENT		102,874	102,874	97,636	96,803		1,218		1,218		98,021		4,853	4,853	6,890	02/14/2014	4
15131Y-AC-9	CENGAGE LEARNING ACQUISITIONS (THOMSON L		09/30/2011	Various		1,749,630	2,009,630	3,573,726	1,632,396		(1,654,547)		(1,654,547)		1,904,064		(154,434)	(154,434)	(68)	07/03/2014	4FE
15189P-AE-5	CENTERPOINT PPTS		07/15/2011	MATURED		3,959,695	4,000,000	3,994,640	3,999,515		485		485		4,000,000		(40,305)	(40,305)	210,000	07/15/2011	2
15641S-AE-1	CENTURION CDO VII CLASS A-2 LOANS		08/01/2011	SCHEDULED REDEMPTION		370,076	370,076	370,076	370,076						370,076				1,296	01/30/2016	1FE
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		09/30/2011	SCHEDULED REDEMPTION		32,146	32,146	32,009	32,009		137		137		32,146				863	09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		09/01/2011	SCHEDULED REDEMPTION		631,726	631,726	482,456	471,654		160,073		160,073		631,726				17,455	03/25/2037	1Z*
166751-AK-3	CHEVRON CORP		09/03/2011	CALLED @ 101.557		18,280,260	18,000,000	17,998,920	17,999,565		247		247		17,999,812		280,448	280,448	621,000	03/03/2012	1FE
16725#-AE-6	CHICAGO BRIDGE & IRON CO., N.V. (NETHERL		08/08/2011	PRINCIPAL PAYMENT		5,950,000	5,950,000	5,950,000	5,946,244		2,849		2,849		5,949,093		907	907	87,390	11/06/2011	2
16937#-AB-6	CHINA BASIN BALLPARK CO SANFRAN GIANTS		09/30/2011	SCHEDULED REDEMPTION		276,202	276,202	276,202	275,333		869		869		276,202				22,345	09/30/2017	2
171202-AC-8	CHRYSLER FINANCIAL AUTO SECURI		08/08/2011	SCHEDULED REDEMPTION		5,561,587	5,561,587	5,560,835	5,561,342		245		245		5,561,587				102,998	06/08/2013	1FE
12543K-AD-6	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		7,171	7,171	7,165	7,164		8		8		7,171					07/24/2014	3FE
12543K-AB-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY		09/30/2011	SCHEDULED REDEMPTION		712	712	712	712						712					07/24/2014	3FE
12543K-AE-4	CHS/COMMUNITY HEALTH SYS INC TERM LOAN E		09/30/2011	SCHEDULED REDEMPTION		4,846	4,846	4,842	4,842		5		5		4,846					01/25/2017	3FE
12669E-T3-0	CHWL 2003-39 A17		09/01/2011	SCHEDULED REDEMPTION		183,027	183,027	174,126	179,312		3,714		3,714		183,027				6,692	10/25/2033	1Z*
12558M-AG-7	CITHE		09/01/2011	SCHEDULED REDEMPTION		149,081	149,081	150,062	152,584		(3,503)		(3,503)		149,081				6,701	02/25/2030	1Z*
12558M-BM-3	CITHE 2003-1		09/01/2011	SCHEDULED REDEMPTION		46,914	46,914	46,909	46,912		3		3		46,914				1,448	10/20/2032	3Z*
12558M-BN-1	CITHE 2003-1		07/01/2011	SCHEDULED REDEMPTION		31,198	31,198	31,188	7,681	23,513	4		23,517		31,198				1,006	09/20/2032	1Z*
18532U-AA-0	CLEARWATER FUNDING CBO, 2001-AA CLASS A1	F	07/15/2011	SCHEDULED REDEMPTION		20,899,633	20,899,633	20,272,644	20,354,651		544,982		544,982		20,899,633				211,048	07/15/2013	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
12566T-AN-7	CMALT 2006-A7 1A13		08/01/2011	Various		9,704	1,098,352	294,664	116,206		(39,491)		(39,491)		9,704				20,935	12/25/2036	1Z*
172981-AE-2	CMLTI 2006-4 2A1B		09/01/2011	SCHEDULED REDEMPTION		69,637	69,637	25,225	10,066		57,052		57,052		69,637				3,003	12/25/2035	1Z*
17316D-AG-9	CMLTI 2010-3 2A1		09/01/2011	SCHEDULED REDEMPTION		2,025,846	2,025,846	2,017,616	2,021,433		4,413		4,413		2,025,846				80,695	08/25/2037	1Z*
17316D-AM-6	CMLTI 2010-3 3A1		09/01/2011	SCHEDULED REDEMPTION		281,033	281,033	279,364	279,543		1,490		1,490		281,033				11,272	08/25/2037	1Z*
17316D-AV-6	CMLTI 2010-3 5A1		09/01/2011	SCHEDULED REDEMPTION		1,504,807	1,504,807	1,495,402	1,490,467		6,234		6,234		1,504,807				55,020	08/25/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
125896-BE-9	CMS ENERGY CORP		08/04/2011	CITIBANK		4,440,000	4,000,000	4,272,100	4,267,247		(14,129)		(14,129)		4,253,118		186,882	186,882	255,556	02/01/2020	3FE
172973-QE-2	CMSI 2003-6 1A1		09/01/2011	SCHEDULED REDEMPTION		812,244	812,244	808,945	811,293		951		951		812,244				32,921	05/25/2033	1Z*
191216-AL-4	COCA-COLA CO		07/13/2011	BARCLAYS BANK		5,356,800	5,000,000	5,393,850	5,354,004		(59,352)		(59,352)		5,294,652		62,148	62,148	152,552	03/15/2014	1FE
191219-AW-4	COCA-COLA ENTERPRISES		08/31/2011	Various		2,674,695	2,500,000	2,705,475	2,678,259		(3,564)		(3,564)		2,674,695				152,500	10/01/2026	1FE
191219-BB-9	COCA-COLA ENTERPRISES		08/31/2011	Various		1,072,551	1,000,000	1,131,570	1,077,798		(5,247)		(5,247)		1,072,551				73,980	08/01/2017	1FE
P0763@-AA-6	COMISION FEDERAL DE ELECTRICIDAD ('CFE')	F	07/15/2011	SCHEDULED REDEMPTION		600,000	600,000	600,000	599,867		133		133		600,000				41,085	10/15/2012	2
20337E-AF-8	COMMSCOPE INC. TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				44	01/14/2018	3FE
205887-BA-9	CONAGRA FOOD		09/15/2011	MATURED		5,795,000	5,795,000	5,843,983	5,792,915		2,085		2,085		5,795,000				391,163	09/15/2011	2FE
20902F-AB-9	CONSOLIDATED CONTAINER COMPANY 1ST LIEN		09/30/2011	SCHEDULED REDEMPTION		5,464	5,464	5,258	5,208		256		256		5,464					03/28/2014	4FE
210805-AM-9	CONTINENTAL AIRLINES		07/15/2011	SCHEDULED REDEMPTION		79,169	79,169	77,938	78,832		337		337		79,169				4,121	10/15/2013	3FE
N2272#-AA-6	CORIO N.V. SER. A GTD SR NTS	F	08/24/2011	MATURED		50,000,000	50,000,000	49,659,219	49,924,739		75,261		75,261		50,000,000				2,565,000	08/24/2011	2
22025Y-AK-6	CORRECTIONS CORP OF AMER		08/15/2011	BARCLAYS BANK		1,590,000	1,500,000	1,572,500	1,566,545		(8,394)		(8,394)		1,558,151		31,849	31,849	82,990	06/01/2017	3FE
22237P-AC-7	CPMH 2005-1, A3		09/01/2011	SCHEDULED REDEMPTION		243,487	243,487	243,456	243,475		11		11		243,487				8,476	12/15/2035	1FE
126193-AB-7	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		410,298	410,298	409,955	409,979		318		318		410,298				8,591	03/15/2016	1FE
126193-AC-5	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		121,308	121,308	121,305	121,306		2		2		121,308				4,992	03/15/2016	2FE
12619B-AD-5	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		781,175	781,175	795,822	787,847		(6,672)		(6,672)		781,175				28,976	06/17/2013	1FE
12619R-AD-0	CPS AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		564,773	564,773	578,098	575,028		(10,255)		(10,255)		564,773				20,536	11/15/2013	1FE
22546Q-AE-7	CREDIT SUISSE NEW YORK	F	07/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,109,080	3,000,000	2,995,230	2,995,914		523		523		2,996,438		112,642	112,642	89,250	03/23/2015	1FE
226829-AA-7	CROCKETT COGENER		09/30/2011	SCHEDULED REDEMPTION		130,000	130,000	130,000	130,000						130,000				5,722	03/30/2025	2FE
12628X-AB-0	CSAM FUNDING 1, CLASS A2	F	07/29/2011	SCHEDULED REDEMPTION		4,950,256	4,950,256	4,851,251			99,005		99,005		4,950,256				18,688	03/29/2016	1FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	07/15/2011	SCHEDULED REDEMPTION		247,986	247,986	236,827	238,843		9,143		9,143		247,986				1,373	10/15/2016	1FE
126304-AG-9	CSC HOLDINGS LLC		08/08/2011	WELLS FARGO		2,090,000	2,000,000	2,085,000	2,081,151		(5,474)		(5,474)		2,075,677		14,323	14,323	155,750	02/15/2018	3FE
225458-6G-8	CSFB 2005-9 5A9		09/01/2011	Various		171,421	171,421	126,399	140,864		41,284		41,284		171,421				6,841	10/25/2035	1Z*
12644J-AE-5	CSMC 10-10R 2A1		09/01/2011	SCHEDULED REDEMPTION		1,122,743	1,122,743	1,130,812	1,129,037		(6,294)		(6,294)		1,122,743				49,183	07/25/2030	1Z*
225470-Q8-9	CSMC 2006-3 5A5		09/01/2011	SCHEDULED REDEMPTION		939,666	939,666	795,922	775,590		164,076		164,076		939,666				40,272	04/25/2036	1Z*
12642L-AA-0	CSMC 2009-13R 1A1		09/01/2011	SCHEDULED REDEMPTION		551,465	551,465	561,977	559,677		(8,212)		(8,212)		551,465				24,239	09/26/2037	1Z*
12642Y-FC-3	CSMC 2009-16R 8A1		09/01/2011	SCHEDULED REDEMPTION		749,393	749,393	766,723	762,764		(13,370)		(13,370)		749,393				32,591	07/26/2037	1Z*
23108K-AB-4	CUMULUS MEDIA INC TERM LOAN B		07/27/2011	J. P. MORGAN SECURITIES, INC.		2,992,500	3,000,000	2,970,000			48		48		2,970,048		22,452	22,452	750	09/16/2018	3FE
12667F-DN-2	CWALT 2004-3T1 A1		09/25/2011	SCHEDULED REDEMPTION		133,888	133,888	134,097	133,952		(64)		(64)		133,888				724	05/25/2034	1Z*
12667F-XJ-9	CWALT 2004-J11 1CB1		09/01/2011	SCHEDULED REDEMPTION		27,754	27,754	26,961	26,976		778		778		27,754				1,128	04/25/2035	1Z*
12667G-US-0	CWALT 2005-29 CB A6		09/01/2011	Various		270,686	270,686	266,179	268,851		5,735		5,735		270,686				10,656	07/25/2035	3Z*
02149J-AV-8	CWALT 2006-45T1 2A6		09/01/2011	SCHEDULED REDEMPTION		84,700	269,239	83,342	22,643		62,057		62,057		84,700				11,924	02/25/2037	1Z*
12668B-VD-2	CWALT 2006-9T1 A4		09/01/2011	Various		333,255	333,255	273,235	281,900		74,087		74,087		333,255				13,934	05/25/2036	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		09/01/2011	SCHEDULED REDEMPTION		626,737	626,737	623,119	624,155		2,582		2,582		626,737				26,074	08/25/2036	1Z*
02151N-AB-8	CWALT 2007-18C 3FL3		09/25/2011	Various		335,980	515,792	383,938	417,792		(26,096)		(26,096)		335,980				2,653	06/25/2037	1Z*
02151L-AA-4	CWALT 2007-20 A1		09/25/2011	Various		194,444	205,453	162,382	170,449		40,977		40,977		194,444				1,068	06/25/2047	2Z*
126673-FH-0	CWHEL 2004-I, A		08/18/2011	Various		1,143,415	1,696,912	1,696,912	1,696,910						1,696,910		(553,495)	(553,495)	6,076	02/15/2034	4Z*
12669E-NQ-5	CWHL 2003-20, 3A1		09/01/2011	SCHEDULED REDEMPTION		564,286	564,286	558,996	562,320		1,965		1,965		564,286				19,247	07/25/2018	1Z*
12669F-J5-3	CWHL 2004-13 1A6		09/01/2011	SCHEDULED REDEMPTION		421,604	421,604	436,228	425,844		(4,240)		(4,240)		421,604				16,762	01/25/2017	1Z*
12669F-NK-5	CWHL 2004-J1 2A3		09/01/2011	SCHEDULED REDEMPTION		408,266	408,266	412,699	409,495		(1,229)		(1,229)		408,266				14,200	01/25/2019	1Z*
12669G-NM-9	CWHL 2005-7 1-A2		09/25/2011	SCHEDULED REDEMPTION		15,324	15,324	15,297	15,544		(220)		(220)		15,324				108	03/25/2035	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*
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*
12544W-AG-2	CWHL 2007-HY3 4A1		09/01/2011	SCHEDULED REDEMPTION		239,696	239,696	192,956	187,384		52,312		52,312		239,696				9,668	06/25/2047	1Z*
126671-W8-5	CWL 2003-BC6, M1		09/26/2011	SCHEDULED REDEMPTION		814,217	814,217	751,282	814,217						814,217				6,134	11/25/2033	1Z*
126671-Z4-1	CWL 2004-1, M3		09/26/2011	SCHEDULED REDEMPTION		29,531	29,531	17,474	29,531						29,531				242	02/25/2034	1Z*
126670-CL-0	CWL 2005-11, AF6		09/01/2011	SCHEDULED REDEMPTION		241,347	241,347	238,605	239,569		3,446		3,446		241,347				8,911	02/25/2036	3Z*
126670-GT-9	CWL 2005-13, AF6		09/01/2011	SCHEDULED REDEMPTION		69,029	69,029	64,857	66,305		4,543		4,543		69,029				2,781	04/25/2036	4Z*
126670-QV-3	CWL 2005-17, 1AF5		09/01/2011	SCHEDULED REDEMPTION		216,344	216,344	174,038	175,280		42,389		42,389		216,344				8,522	05/25/2036	3Z*
126670-TH-1	CWL 2006-1, AF6		09/01/2011	SCHEDULED REDEMPTION		170,359	170,359	167,915	167,812		2,548		2,548		170,359				6,783	07/25/2036	4Z*
12666R-AF-7	CWL 2006-9 1AF6		09/01/2011	SCHEDULED REDEMPTION		68,921	68,921	61,151	60,709		8,212		8,212		68,921				2,977	10/25/2046	4Z*
126683-AD-3	CWL 2006-S5, A3		09/01/2011	Various			199,417	100,365	35,223	75,944	(104,678)		(28,733)						8,147	06/25/2035	6Z*
126683-AC-5	CWL 2006-S5, A4		09/01/2011	Various			79,767	49,837	24,775	28,259	(50,364)		(22,104)						3,214	06/25/2035	6Z*
12668X-AF-2	CWL 2006-S8, A6		09/01/2011	Various		162,345	162,345	162,341	218,999		2		2		162,345				8,274	04/25/2036	5Z*
12669R-AC-1	CWL 2007-S1 A3		09/01/2011	SCHEDULED REDEMPTION		247,684	247,684	247,672	247,678		6		6		247,684				10,316	11/25/2036	5Z*
12669R-AD-9	CWL 2007-S1 A4		09/01/2011	SCHEDULED REDEMPTION		192,643	192,643	192,630	192,634		9		9		192,643				8,112	11/25/2036	5Z*
12669R-AF-4	CWL 2007-S1 A6		09/01/2011	SCHEDULED REDEMPTION		337,765	337,765	337,761	337,763		2		2		337,765				13,817	11/25/2036	4Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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)
12670B-AF-6	CWL 2007-S2 A6		09/01/2011	Various		319,052	319,052	319,038	319,042		10		11		319,052				13,263	05/25/2037	4Z*
152314-JX-9	CXHE 2004-B, M3		09/26/2011	SCHEDULED REDEMPTION		27,649	27,649	17,106	27,649						27,649				179	03/25/2034	1Z*
152314-LQ-1	CXHE 2004-D, MV1		09/26/2011	SCHEDULED REDEMPTION		60,059	60,059	45,478	60,059						60,059				376	09/25/2034	1Z*
152314-LR-9	CXHE 2004-D, MV2		09/26/2011	SCHEDULED REDEMPTION		24,840	24,840	24,840	13,740	11,099			11,099		24,840				121	09/25/2034	6Z*
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST		09/08/2011	SCHEDULED REDEMPTION		1,304,434	1,304,434	1,369,248	1,325,814		(21,380)		(21,380)		1,304,434				49,691	03/08/2013	1FE
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST		09/08/2011	SCHEDULED REDEMPTION		2,786,111	2,786,111	2,901,582	2,832,780		(46,670)		(46,670)		2,786,111				107,329	11/10/2014	1FE
233835-AW-7	DAIMLERCHRYSLER NA HLDG	R	09/07/2011	U.S. BANCORP PIPER JAFFRAY		6,608,940	6,000,000	6,680,080	6,517,843		(121,299)		(121,299)		6,396,544		212,396	212,396	321,750	11/15/2013	1FE
23383F-BU-8	DAIMLERCHRYSLER NA HLDG	R	09/08/2011	MATURED		3,500,000	3,500,000	3,484,425	3,497,594		2,406		2,406		3,500,000				201,250	09/08/2011	1FE
237266-AD-3	DARLING INTERNATIONAL INC		08/11/2011	KEYBANC CAPITAL MARKETS		236,250	225,000	225,000	225,000						225,000		11,250	11,250	12,697	12/15/2018	4Z
23918K-AM-0	DAVITA INC		08/08/2011	J. P. MORGAN SECURITIES, INC.		2,379,456	2,440,000	2,497,950			(2,279)		(2,279)		2,495,671		(116,215)	(116,215)	130,667	11/01/2020	4FE
23918V-AM-6	DAVITA INC. TRANCHE B TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,567	7,574		(74)		(74)		7,500				31	10/20/2016	3FE
242369-AH-9	DEAN FOODS COMPANY TERM LOAN B EXTENDED		09/30/2011	SCHEDULED REDEMPTION		4,987	4,987	4,830	4,853		134		134		4,987				129	04/02/2016	3FE
24521Q-AB-8	DEL MONTE FOODS COMPANY INITIAL TERM LOA		09/30/2011	SCHEDULED REDEMPTION		3,750	3,750	3,741			9		9		3,750					03/08/2018	4FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		09/22/2011	SCHEDULED REDEMPTION		455,755	455,755	455,755	452,179		3,576		3,576		455,755				28,883	09/22/2015	3
24736V-AA-0	DELTA AIR LINES		07/02/2011	SCHEDULED REDEMPTION		315,185	315,185	315,185	315,185						315,185				19,541	07/02/2018	1FE
247367-BH-7	DELTA AIR LINES 2007-1 A		08/10/2011	SCHEDULED REDEMPTION		142,783	142,783	150,993	150,765		(7,981)		(7,981)		142,783				9,739	08/10/2022	4FE
25064F-AL-0	DESTIN WATER USERS INC FL 05 REF TXBL		08/01/2011	CALLED @ 100.0		200,000	200,000	200,000	200,000						200,000				10,500	08/01/2015	1FE
25179M-AL-7	DEVON ENERGY CORPORATION		07/11/2011	GOLDMAN, SACHS & CO.		5,064,450	5,000,000	4,984,100			1		1		4,984,101		80,349	80,349	1,556	07/15/2041	2FE
25179S-AC-4	DEVON ENERGY CORPORATION		09/30/2011	MATURED		25,500,000	25,500,000	25,358,976	25,496,452		3,548		3,548		25,500,000				1,753,125	09/30/2011	2FE
25459H-AU-9	DIRECTV HOLDINGS/FING		09/01/2011	GOLDMAN, SACHS & CO.		5,754,600	5,000,000	4,962,950	4,966,545		2,036		2,036		4,968,581		786,019	786,019	274,167	10/01/2019	2FE
251563-CG-5	DMSI		09/01/2011	SCHEDULED REDEMPTION		5,967	5,967	5,793	5,796		171		171		5,967				237	09/25/2033	1Z*
25158J-AA-3	DMSI 2010-RS1 A1		09/01/2011	SCHEDULED REDEMPTION		1,184,714	1,184,714	1,196,561	1,193,932		(9,218)		(9,218)		1,184,714				52,349	10/25/2035	1Z*
25600W-AA-8	DNB NOR BOLIGKREDITT AS	F	07/26/2011	RBC DOMINION SECURITIES		19,896,600	20,000,000	19,982,000	19,982,734		1,989		1,989		19,984,723		(88,123)	(88,123)	331,917	10/14/2015	1FE
991810-9C-8	DOUGLAS DYNAMICS L.L.C. TERM LOAN		09/19/2011	SCHEDULED REDEMPTION		7,500	7,500	7,425			75		75		7,500				7,212	04/18/2018	4FE
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
92718B-AD-7	DT AUTO OWNER TRUST		09/15/2011	SCHEDULED REDEMPTION		407,912	407,912	438,187	433,754		(25,842)		(25,842)		407,912				31,759	10/15/2015	5*
26442C-AH-7	DUKE ENERGY CAROLINAS		08/25/2011	ROYAL BANK OF SCOTLAND PLC		5,571,800	5,000,000	4,978,650	4,978,981		206		206		4,979,186		592,614	592,614	276,042	02/15/2040	1FE
264399-EM-4	DUKE ENERGY CORP		08/29/2011	BARCLAYS BANK		17,250,150	15,000,000	14,452,050	14,686,500		38,995		38,995		14,725,495		2,524,655	2,524,655	728,750	10/01/2015	1FE
263901-AC-4	DUKE ENERGY INDIANA INC		07/14/2011	ROYAL BANK OF SCOTLAND PLC		8,127,760	8,000,000	8,072,700	8,070,437		(3,498)		(3,498)		8,066,939		60,821	60,821	308,333	07/15/2020	1FE
26972E-AC-2	EAGLE PARENT TERM LOAN		05/25/2011	Various		2,981,250	3,000,000	2,970,256			238		238		2,970,495		10,755	10,755	(3,024)	05/16/2018	4Z
28167P-AF-1	EDWARDS (CAYMAN ISLANDS II) EXTENDED TER	F	06/30/2011	Various		2,002,494	2,000,000	1,988,646			694		694		1,989,340		13,153	13,153	24,636	05/31/2016	4FE
28264Q-R6-3	EKSPORTFINANS A/S	F	07/26/2011	RBC DOMINION SECURITIES		14,314,544	13,600,000	13,693,376	13,674,033		(10,529)		(10,529)		13,663,504		651,040	651,040	285,600	11/17/2014	1FE
28264Q-T5-3	EKSPORTFINANS A/S	F	07/25/2011	GOLDMAN, SACHS & CO.		15,115,200	15,000,000	14,961,750	14,963,900		4,227		4,227		14,968,127		147,073	147,073	260,833	09/15/2015	1FE
268317-AA-2	ELECTRICITE DE FRANCE	F	09/08/2011	HSBC SECURITIES, INC.		10,294,010	9,500,000	9,462,285	9,475,635		5,205		5,205		9,480,840		813,170	813,170	590,715	01/26/2014	1FE
913028-E#-9	EMBARQ / UNITED TELEPHONE COMPANY OF IND		08/01/2011	SCHEDULED REDEMPTION		107,040	107,040	105,294			1,746		1,746		107,040				9,387	08/01/2017	2
291011-AX-2	EMERSON ELECTRIC CO		09/02/2011	CANTOR, FITZGERALD & CO.		11,909,000	10,000,000	9,974,000	9,979,777		1,469		1,469		9,981,246		1,927,754	1,927,754	471,042	10/15/2018	1FE
291228-AA-2	EMIGRANT BANCORP		09/21/2011	IMPERIAL CAPITAL		4,437,500	5,000,000	4,947,550	4,978,023		4,298		4,298		4,982,322		(544,822)	(544,822)	243,924	06/15/2014	5FE
29250R-AP-1	ENBRIDGE ENERGY PARTNERS		09/08/2011	GOLDMAN, SACHS & CO.		5,012,360	4,000,000	4,145,252	4,141,348		(1,216)		(1,216)		4,140,132		872,228	872,228	273,333	04/15/2038	2FE
29264F-9A-6	ENDO PHARMACEUT HLDGS INC. TERM B		09/30/2011	SCHEDULED REDEMPTION		293,036	293,036	293,036							293,036				1,400	06/17/2018	3FE
29268B-AD-3	ENEL FINANCE INTL SA	F	07/06/2011	J. P. MORGAN SECURITIES, INC.		514,980	500,000	498,650	498,959		137		137		499,096		15,884	15,884	14,747	10/07/2014	1FE
29439@-AA-6	EQT PRODUCTION COMPANY 7.76% GUARANTEED		08/31/2011	SCHEDULED REDEMPTION		1,316,000	1,316,000	1,433,569			(117,569)		(117,569)		1,316,000				52,706	02/28/2016	2Z
29444U-AJ-5	EQUINIX INC		08/10/2011	J. P. MORGAN SECURITIES, INC.		832,000	800,000	800,000	800,000						800,000		32,000	32,000	62,111	03/01/2018	3FE
26884A-AX-1	ERP OPERATING LP		09/26/2011	BANK OF AMERICA		3,362,070	3,000,000	3,363,660			(21,169)		(21,169)		3,342,491		19,579	19,579	121,708	06/15/2017	2FE
26884A-AY-9	ERP OPERATING LP		09/30/2011	Various		14,188,038	13,559,000	13,725,725			(6,336)		(6,336)		13,719,389		468,649	468,649	501,880	07/15/2020	2FE
898388-AA-7	ESTATE OF JAMES CAMPBELL SER A SR NTS		09/30/2011	MATURED		15,000,000	15,000,000	14,776,690	14,931,257		68,743		68,743		15,000,000				581,625	09/30/2011	1
26924X-AD-7	ETRVM 2004-1, A4		09/07/2011	SCHEDULED REDEMPTION		747,492	747,492	747,446	747,484		7		7		747,492				22,177	07/07/2021	2FE
30161M-AG-8	EXELON GENERATION CO LLC		08/24/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,424,860	6,000,000	5,991,780	5,991,905		69		69		5,991,974		432,886	432,886	341,667	10/01/2039	2FE
30215*-AL-2	EXPLORER PIPELINE CO. SER K SR UNSEC NTS		07/31/2011	SCHEDULED REDEMPTION		1,181,818	1,181,818	1,181,818	1,181,818						1,181,818				79,891	07/31/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
30704@-AB-0	FAMILY DOLLAR STORES, SER 2005-A TR. B		09/27/2011	SCHEDULED REDEMPTION		3,120,000	3,120,000	3,120,000	3,112,510		7,490		7,490		3,120,000				163,488	09/27/2015	2
31959A-AA-1	FCHT 2005-1A, A		09/15/2011	SCHEDULED REDEMPTION		132,137	132,137	108,365	132,116		21		21		132,137				267	09/15/2022	1Z*
313855-H#-8	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A		08/15/2011	PRINCIPAL PAYMENT		168,240	168,240	168,240	168,240		(816)		(816)		167,424		816	816	8,662	06/30/2013	4Z
32029G-AC-8	FFML 2007-FF2 A2B		09/26/2011	Various		151,726	151,726	127,539	287,571		62,343		62,343		151,726				513	03/25/2037	5Z*
32051D-A7-7	FHASI 2003-7 1A13		09/01/2011	SCHEDULED REDEMPTION		1,152,762	1,152,762	1,152,684	1,151,511		1,251		1,251		1,152,762				43,986	09/25/2033	1Z*
32051D-B7-6	FHASI 2003-7 1A21		09/01/2011	SCHEDULED REDEMPTION		70,570	70,570	67,527	69,340		1,230		1,230		70,570				2,590	09/25/2033	1Z*
995424-9C-4	FIDELITY NATIONAL INFORMATION SERVICES I		09/30/2011	SCHEDULED REDEMPTION		2,500	2,500	2,479	2,477		23		23		2,500					07/18/2016	3FE
31770E-2*-2	FINANCIAL SQUARE TR		08/12/2011	MATURED		38,015,586	38,015,586	10,000,000	36,231,567		1,784,019		1,784,019		38,015,586					08/12/2011	1
337738-AF-5	FISERV INC		07/14/2011	CALLED @ 107.415		8,835,958	8,226,000	8,222,134	8,224,404		436		436		8,224,840		611,118	611,118	327,498	11/20/2012	2FE
341099-BZ-1	FLORIDA POWER CORP		07/15/2011	MATURED		15,000,000	15,000,000	16,345,050	15,132,085		(132,085)		(132,085)		15,000,000				997,500	07/15/2011	1FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		06/29/2011	SCHEDULED REDEMPTION		2,420	2,420	2,420	2,415						2,420				105	10/31/2012	5
34539K-AJ-3	FORD MOTOR COMPANY TERM LOAN B-2		09/15/2011	SCHEDULED REDEMPTION		740,784	740,784	733,797	729,764		11,021		11,021		740,784				6,205	12/15/2013	3FE
345397-VN-0	FORD MOTOR CREDIT CO LLC		08/18/2011	BANK OF AMERICA		1,597,500	1,500,000	1,492,170	1,493,145		903		903		1,494,049		103,451	103,451	89,833	04/15/2015	3FE
346091-BE-0	FOREST OIL CORPORATION		08/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,250,000	4,000,000	4,142,500	4,117,745		(20,951)		(20,951)		4,096,794		153,206	153,206	336,222	02/15/2014	4FE
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A SYNT		09/20/2011	DISTRIBUTION		56,043											56,043	56,043		12/20/2013	1FE
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A SYN		09/20/2011	DISTRIBUTION		17,183											17,183	17,183		12/20/2013	6FE
35165W-AC-0	FOXE BASIN CLO 2003, CLASS A3, DUE 2015	F	09/15/2011	SCHEDULED REDEMPTION		1,640,631	1,640,631	1,628,327			12,305		12,305		1,640,631				5,438	12/15/2015	1FE
35177P-AT-4	FRANCE TELECOM	F	09/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,548,650	5,000,000	4,974,400	4,977,385		1,490		1,490		4,978,876		569,774	569,774	316,528	07/08/2019	1FE
35177P-AV-9	FRANCE TELECOM	F	09/09/2011	Various		9,943,550	10,000,000	9,946,800							9,946,800		(3,250)	(3,250)		09/14/2016	1FE
35687K-AF-8	FREESCALE SEMICONDUCTOR EXTENDED TERM LO		09/01/2011	SCHEDULED REDEMPTION		23,321	23,321	21,277	21,165		2,156		2,156		23,321				372	12/01/2016	4FE
35906A-AH-1	FRONTIER COMMUNICATIONS CORP		08/10/2011	BARCLAYS BANK		2,456,125	2,450,000	2,470,000	2,469,040		(874)		(874)		2,468,167		(12,042)	(12,042)	173,542	04/15/2020	3FE
359262-AT-9	FROST NATIONAL BANK		08/01/2011	MATURED		13,000,000	13,000,000	14,256,840	13,103,509		(103,509)		(103,509)		13,000,000				893,750	08/01/2011	1FE
33848J-AE-5	FSTAR 2007-1A AF5		09/01/2011	Various		2,114,122	2,114,122	2,114,097	2,114,095		27		28		2,114,122				86,898	01/25/2035	5Z*
363176-AA-6	GALAXY IV CLO CLASS A-1 LOANS		07/18/2011	SCHEDULED REDEMPTION		1,394,219	1,394,219	1,394,219	1,394,219						1,394,219				3,990	04/17/2017	1FE
36804P-AF-3	GATX FINANCIAL CORP 2005-1 PASS THRU TR.		07/02/2011	SCHEDULED REDEMPTION		99,469	99,469	99,469	99,469						99,469				5,667	01/02/2025	2FE
36158Y-BC-2	GECMC 2001-1, C		09/01/2011	SCHEDULED REDEMPTION		2,518,102	2,518,102	2,864,833	2,530,951		(12,848)		(12,848)		2,518,102				107,717	05/15/2033	1Z*
36158Y-EQ-8	GECMC 2002-1A		09/01/2011	SCHEDULED REDEMPTION		646,422	646,422	723,866	656,496		(10,074)		(10,074)		646,422				30,273	12/10/2035	1Z*
36828Q-LX-2	GECMC 2005-C1, AAB		09/01/2011	SCHEDULED REDEMPTION		31,101	31,101	31,256	31,148		(47)		(47)		31,101				1,033	06/10/2048	1Z*
369550-AK-4	GENERAL DYNAMICS CORP		08/12/2011	WELLS FARGO BROKERAGE SERVICES		28,170,560	26,500,000	24,788,410	25,976,998		74,369		74,369		26,375,149		1,795,411	1,795,411	850,944	05/15/2013	1FE
252737-AB-7	GENERAL ELECTRIC CAPITAL CORP. / DIAMOND		09/12/2011	MATURED		15,000,000	15,000,000	15,081,710	15,019,968		(19,968)		(19,968)		15,000,000				810,000	09/12/2011	1
37048@-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020		07/01/2011	SCHEDULED REDEMPTION		450,000	450,000	450,000	517,232		(67,232)		(67,232)		450,000				31,846	07/01/2020	3
36159R-AE-3	GEO GROUP INC/THE		08/03/2011	BARCLAYS BANK		1,127,813	1,125,000	1,127,813			(115)		(115)		1,127,697		115	115	36,852	02/15/2021	4FE
37330P-AQ-0	GEORGIA-PACIFIC CORPORATION TERM C		08/08/2011	Various		976,939	981,849	975,625	974,683		1,045		1,045		975,728		1,211	1,211	5,753	12/23/2014	2FE
37427U-AC-4	GETTY IMAGES INC INITIAL TERM LOAN		07/29/2011	SCHEDULED REDEMPTION		48,300	48,300	48,416	48,425		(125)		(125)		48,300				44,926	11/07/2016	3FE
C3927N-AC-4	GIBSON ENERGY ULC TERM LOAN B	A	09/30/2011	SCHEDULED REDEMPTION		8,750	8,750	8,706			44		44		8,750				87	06/15/2018	4FE
36185N-4Y-3	GMACM 2004-J5 A1		07/01/2011	SCHEDULED REDEMPTION		74,451	74,451	74,567	74,463		(12)		(12)		74,451				383	01/25/2035	1Z*
36185M-BN-1	GMACM 2005-AR6 4A1		09/01/2011	SCHEDULED REDEMPTION		114,380	114,380	100,654	99,974		14,406		14,406		114,380				4,436	11/19/2035	1Z*
38012T-AC-6	GMACM 2006-HE3, A3		09/01/2011	SCHEDULED REDEMPTION		804,577	1,100,041	851,170	916,081		(111,504)		(111,504)		804,577				46,022	10/25/2036	4Z*
38410Q-AH-9	GRACEWAY PHARMACEUTICALS TERM B		06/15/2011	UNION BANK OF SWITZERLAND		1,120,000	2,000,000	1,955,374	861,660		(27,576)		(27,576)		834,084		285,916	285,916	(1,577)	05/03/2012	6FE
39119M-AB-3	GREAT POINT POWER TERM LOAN		06/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,436	7,430		70		70		7,500					03/10/2017	3FE
392485-AD-0	GREEKTOWN SUPERHOLDINGS		09/27/2011	JEFFERIES & COMPANY, INC.		544,050	540,000	496,800	499,843		4,995		4,995		504,838		39,212	39,212	87,750	07/01/2015	5
39278*-AA-1	GREEN COUNTRY ENERGY LLC		08/10/2011	SCHEDULED REDEMPTION		246,865	246,865	246,865	246,865						246,865				13,349	02/10/2024	2FE
393124-AL-6	GREEN MOUNTAIN COFFEE ROASTERS, INC. TER		01/05/2011	VARIOUS															2,177	12/16/2016	4FE
39843Q-AG-6	GRIFOLS INC TLB		09/30/2011	SCHEDULED REDEMPTION		12,500	12,500	12,375			125		125		12,500				69	06/01/2017	3FE
362437-AG-0	GSAMP 2006-HE5 M2		09/26/2011	SCHEDULED REDEMPTION			405,487	2,053	2,216		(2,216)		(2,216)						1,625	08/25/2036	1Z*
36228C-TF-0	GSMS 2004-GG2, A4		09/01/2011	SCHEDULED REDEMPTION		367,510	367,510	369,330	367,981		(470)		(470)		367,510				13,682	08/10/2038	1Z*
362631-AB-9	GSR 2006-OA1 2A1		09/26/2011	SCHEDULED REDEMPTION		581,865	581,865	411,669	420,562		161,303		161,303		581,865				1,735	08/25/2046	1Z*
3622MP-AA-6	GSR 2007-1F 3A1		09/01/2011	SCHEDULED REDEMPTION		348,311	348,311	298,666	298,557		49,754		49,754		348,311				15,007	01/25/2037	1Z*
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1		09/15/2011	PRINCIPAL PAYMENT		517,078	517,078	517,078	511,761		1,133		1,133		512,894		4,184	4,184	5,000	03/02/2014	2FE
40431K-AG-5	HALO 2007-WF1 M1		09/01/2011	SCHEDULED REDEMPTION			809,639	70,051	32,574		(32,574)		(32,574)						35,119	12/25/2036	1Z*
40431K-AH-3	HALO 2007-WF1 M2		08/30/2011	Various			1,229,119	84,705	15,163		(15,163)		(15,163)						27,083	12/25/2036	1Z*
410345-AG-7	HANESBRANDS INC		08/10/2011	J. P. MORGAN SECURITIES, INC.		3,600,500	3,800,000	3,709,500			2,959		2,959		3,712,459		(111,959)	(111,959)	185,725	12/15/2020	4FE
41283E-AE-1	HARLEY-DAVIDSON MOTORCYCLE TRU		08/15/2011	SCHEDULED REDEMPTION		10,766,845	10,766,845	11,095,730	10,972,757		(205,912)		(205,912)		10,766,845				389,760	11/15/2014	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
404119-AX-7	HCA INC		08/08/2011	GOLDMAN, SACHS & CO.		10,630,000	10,000,000	10,537,500	10,455,855		(62,726)		(62,726)		10,393,129		236,871	236,871	678,333	11/15/2016	3FE
404119-BJ-7	HCA INC		07/26/2011	MORGAN STANLEY DEAN WITTER		3,797,500	3,500,000	3,876,250	3,864,857		(33,186)		(33,186)		3,831,671		(34,171)	(34,171)	263,375	02/15/2020	3FE
42241@-AA-7	HEARST COMMUN. 7% GTD SR NTS		08/30/2011	MATURED		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				2,800,000	08/30/2011	1
423074-AJ-2	HEINZ (H.J.) CO.		09/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		12,076,110	11,170,000	12,304,425	12,123,040		(258,377)		(258,377)		11,864,663		211,447	211,447	693,874	07/15/2013	2FE
42341U-AC-7	HELM FINANCIAL CORPORATION TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		3,125	3,125	3,094			31		31		3,125					06/01/2017	4FE
225470-QV-8	HEMT 2005-5, A1A		09/26/2011	Various		206,526	206,526	157,011	157,031		49,495		49,495		206,526				483	04/25/2036	1Z*
225470-W5-8	HEMT 2006-2, 2A1		09/26/2011	SCHEDULED REDEMPTION		86,504	86,504	48,825	39,820		46,684		46,684		86,504				183	07/25/2036	4Z*
990289-9D-4	HERTZ CORP TERM LOAN B		11/26/2010	VARIOUS															4,304	12/21/2012	3FE
42804V-AL-5	HERTZ CORP TRANCHE B TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000				4	03/11/2018	3FE
428236-AG-8	HEWLETT-PACKARD CO		08/19/2011	GOLDMAN, SACHS & CO.		3,139,230	3,000,000	3,121,740	3,033,531		(14,154)		(14,154)		3,019,377		119,853	119,853	223,708	07/01/2012	1FE
428236-BM-4	HEWLETT-PACKARD CO		08/19/2011	J. P. MORGAN SECURITIES, INC.		5,245,100	5,000,000	4,989,950			188		188		4,990,138		254,962	254,962	50,167	06/01/2021	1FE
42822T-AA-2	HICDO 2004-1A A1 LOANS	F	09/15/2011	SCHEDULED REDEMPTION		1,198,048	1,198,048	1,115,682	1,129,793		68,254		68,254		1,198,048				5,707	12/15/2016	1FE
43739E-BS-5	HMBT 2005-4 A1		09/26/2011	SCHEDULED REDEMPTION		379,411	379,411	293,332	295,918		83,493		83,493		379,411				1,339	10/25/2035	1Z*
438516-BB-1	HONEYWELL INTERNATIONAL		08/15/2011	NOMURA SECURITIES INTERNATIONAL, INC.		27,793,750	25,000,000	24,716,250			1,929		1,929		24,718,179		3,075,571	3,075,571	675,608	03/01/2041	1FE
44107T-AK-2	HOST HOTELS & RESORTS		08/10/2011	BANK OF AMERICA		3,447,500	3,500,000	3,500,000	3,500,000						3,500,000		(52,500)	(52,500)	169,167	11/01/2020	3FE
44328M-AC-8	HSBC BANK PLC	F	07/29/2011	Various		14,741,250	15,000,000	14,910,150	14,912,977		4,330		4,330		14,917,307		(176,057)	(176,057)	598,698	08/12/2020	1FE
44344H-AB-1	HUBBARD BROADCASTING TERM LOAN (FIRST LI		09/30/2011	SCHEDULED REDEMPTION		1,563	1,563	1,555			8		8		1,563				8	04/29/2017	4FE
446148-AC-2	HUNTINGTON AUTO TRUST		09/15/2011	SCHEDULED REDEMPTION		3,337,980	3,337,980	3,435,511	3,366,698		(28,719)		(28,719)		3,337,980				94,782	06/17/2013	1FE
44701P-AT-1	HUNTSMAN INTERNATIONAL LLC EXTENDED TERM		06/29/2011	Various		1,366,690	1,403,533	1,403,533							1,403,533		(36,843)	(36,843)	13,046	04/19/2017	3FE
44701P-AQ-7	HUNTSMAN INTERNATIONAL LLC TERM LOAN		06/29/2011	Various		499,323	514,766	514,766	514,766						514,766		(15,443)	(15,443)	1,851	04/19/2014	3FE
41161P-CX-9	HVMLT 2004-1 1A		09/19/2011	SCHEDULED REDEMPTION		7,145	7,145	7,147	7,147		(2)		(2)		7,145				28	04/19/2034	1Z*
41161P-HD-8	HVMLT 2004-8 2A4B		09/19/2011	SCHEDULED REDEMPTION		59,349	59,349	35,406	34,500		24,850		24,850		59,349				302	11/19/2034	5Z*
N4345#-AA-5	IBERDROLA INT'L BV GTD SER A SR NTS	F	08/19/2011	MATURED		37,906,779	38,000,000	37,915,137	37,981,751		18,249		18,249		38,000,000		(93,221)	(93,221)	1,953,200	08/19/2011	1
459200-BB-6	IBM CORP		08/15/2011	J. P. MORGAN SECURITIES, INC.		28,439,040	24,000,000	23,331,460	23,403,740		8,460		8,460		23,412,201		5,026,839	5,026,839	1,014,417	11/29/2032	1FE
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	08/10/2011	Various		14,005,938	14,005,938	14,005,938	14,005,938						14,005,938				4,858,252	05/25/2025	2FE
451102-AH-0	ICAHN ENTERPRISES/FIN		08/18/2011	JEFFERIES & COMPANY, INC.		1,945,000	2,000,000	1,920,000	1,924,057		5,221		5,221		1,929,278		15,722	15,722	176,889	01/15/2018	3FE
44969C-AJ-9	IMS HEALTH INC TRANCHE B DOLLAR TERM LOA		09/30/2011	SCHEDULED REDEMPTION		9,995	9,995	9,906	9,906		88		88		9,995				243	08/26/2017	3FE
L9385#-AB-5	INDESIT COMPANY SER B GTD SR NTS.	F	09/17/2011	MATURED		32,000,000	32,000,000	32,108,092	32,011,491		(11,491)		(11,491)		32,000,000				1,798,400	09/17/2011	2
456036-AE-2	INDUSTRIAL BANK OF KOREA	F	09/08/2011	STANDARD CHARTERED BANK		5,593,750	5,000,000	4,963,250	4,974,236		4,948		4,948		4,979,184		614,566	614,566	316,667	04/23/2014	1FE
990347-9C-2	INEOS US FINANCE LLC SR CREDIT TERM A2		07/29/2011	Various		143,039	143,039	143,039	143,039						143,039				16,014	12/16/2012	4FE
990347-9A-6	INEOS US FINANCE LLC SR CREDIT TERM B2		07/29/2011	SCHEDULED REDEMPTION		526,525	526,525	525,824	525,636		889		889		526,525				27,883	12/16/2013	4FE
990347-9B-4	INEOS US FINANCE LLC SR CREDIT TERM C2		07/29/2011	SCHEDULED REDEMPTION		602,069	602,069	600,978	600,754		1,315		1,315		602,069				32,623	12/16/2014	4FE
449786-AH-5	ING BANK NV	F	08/16/2011	WARBURG DILLION READ LLC		10,033,100	10,000,000	9,595,100			25,282		25,282		9,620,382		412,718	412,718	142,014	01/14/2016	1FE
45687A-AA-0	INGERSOLL-RAND FIN I		09/08/2011	CANTOR, FITZGERALD & CO.		9,859,760	8,000,000	7,988,560	7,990,625		673		673		7,991,298		1,868,462	1,868,462	592,778	08/15/2018	2FE
45763P-AC-0	INMARSAT FINANCE PLC	F	08/10/2011	JEFFERIES & COMPANY, INC.		1,221,000	1,200,000	1,224,000	1,222,042		(2,403)		(2,403)		1,219,639		1,361	1,361	62,442	12/01/2017	3FE
L5137L-AC-9	INTELSAT JACKSON NEW TERM LOAN	F	07/12/2011	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				197	04/02/2018	4FE
459056-HY-6	INTERNATIONAL RECON & DEVEL (WORLD BK)		09/07/2011	Various		20,600,980	22,000,000	2,734,160	14,196,144		871,152		871,152		15,067,296		5,533,684	5,533,684		02/15/2016	1FE
46183P-JT-4	INVICTA CAPITAL CDPC SER A		08/17/2011	INSTRUMENT CODE ADJUSTMENT		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				128,015	12/15/2036	6Z*
462846-AC-0	IRON MOUNTAIN INC		08/17/2011	KEYBANC CAPITAL MARKETS		496,875	500,000	492,500	493,097		762		762		493,858		3,017	3,017	37,818	01/01/2016	4FE
46412R-AE-5	IRWHE 2007-1 2A4		09/01/2011	SCHEDULED REDEMPTION		199,995	199,995	149,128	150,880		57,075		57,075		199,995				8,433	08/25/2037	4Z*
46459L-AL-6	ISLE OF CAPRI CASINOS TERM LOAN		08/15/2011	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				30	11/01/2013	3FE
465685-AE-5	ITC HOLDINGS CORP		09/01/2011	J. P. MORGAN SECURITIES, INC.		8,277,920	7,000,000	6,971,300	6,978,008		1,739		1,739		6,979,747		1,298,173	1,298,173	467,026	01/31/2018	2FE
471171-C@-5	JASON INC TERM LOAN A		06/30/2011	SCHEDULED REDEMPTION		4,903	4,903	4,903	4,903						4,903				203	09/21/2014	5
47714M-AA-7	JETBLUE AIRWAYS CORP (UNITED STATES) APR		07/15/2011	SCHEDULED REDEMPTION		411,638	411,638	411,638	411,638						411,638				20,932	01/15/2018	4
24422E-QZ-5	JOHN DEERE CAPITAL CORP		07/07/2011	GOLDMAN, SACHS & CO.		9,814,350	9,750,000	9,732,158	9,732,834		1,242		1,242		9,734,076		80,274	80,274	224,467	09/18/2017	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 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
478160-AQ-7	JOHNSON & JOHNSON		09/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,083,000	5,000,000	5,000,000	5,000,000						5,000,000		1,083,000	1,083,000	294,458	08/15/2017	1FE
481239-AF-8	JP MORGAN AUTO RECEIVABLES TRU		07/15/2011	SCHEDULED REDEMPTION		121,024	121,024	123,161	122,231		(1,206)		(1,206)		121,024				1,284	07/15/2015	1FE
46628G-AF-6	JPALT		09/01/2011	SCHEDULED REDEMPTION		387,568	387,568	307,093	300,929		86,639		86,639		387,568				9,164	05/25/2036	3Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		09/01/2011	SCHEDULED REDEMPTION		77,602	77,602	63,931	63,413		14,190		14,190		77,602				3,430	08/25/2036	4Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		09/01/2011	SCHEDULED REDEMPTION		109,549	109,549	97,525	99,931		13,345		13,345		109,549				4,347	01/25/2037	4Z*
46630M-AM-4	JPMAC 2007-CH2 MF5		09/01/2011	SCHEDULED REDEMPTION			1,364,948	87,071	22,869		(22,869)		(22,869)						51,340	01/25/2037	1Z*
46625M-RB-7	JPMCC 2002-C3, A2		09/01/2011	SCHEDULED REDEMPTION		99,493	99,493	103,185	100,333		(839)		(839)		99,493				3,619	07/12/2035	1Z*
466247-EN-9	JPMMT 2004-S1 1A4		09/01/2011	SCHEDULED REDEMPTION		1,414,348	1,414,348	1,362,084	1,396,261		18,087		18,087		1,414,348				46,318	08/25/2019	1FE
466247-JB-0	JPMMT 2004-S2 2A5		09/01/2011	SCHEDULED REDEMPTION		112,463	112,463	112,131	111,955		508		508		112,463				4,509	11/25/2034	1Z*
466247-J4-6	JPMMT 2006-A2 2A1		09/01/2011	Various		581,505	581,505	520,774	523,873		61,078		61,078		581,505				23,410	04/25/2036	1Z*
48122C-AB-1	JRMT 2004-A, A2		09/15/2011	SCHEDULED REDEMPTION		305,688	305,688	267,671	253,882		51,806		51,806		305,688				8,957	04/15/2022	4FE
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2011	Various		(2)	(2)	(2)	825,241						(2)				41,592	12/31/2014	3FE
485260-BH-5	KANSAS GAS & ELECTRIC		09/29/2011	SCHEDULED REDEMPTION		282,483	282,483	282,483	282,483						282,483				15,952	03/29/2021	2FE
48562R-AC-3	KAR AUCTION SERVICES INC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				11	05/19/2017	3FE
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE LOANS		09/22/2011	SCHEDULED REDEMPTION		941,873	941,873	938,011	940,835		1,038		1,038		941,873				5,993	02/20/2015	1FE
990316-9B-9	KENAN ADVANTAGE GROUP TERM LOAN B		09/30/2011	SCHEDULED REDEMPTION		4,250	4,250	4,211	4,208		42		42		4,250				18	06/11/2016	3FE
754427-AA-0	KEYSPAN CORP - RAVENSWOOD UNIT 40 2004 P	R	07/15/2011	SCHEDULED REDEMPTION		1,102,173	1,102,173	1,100,960	1,101,240		932		932		1,102,173				66,086	01/15/2019	1
493380-AF-9	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		12/22/2010	VARIOUS															18,559	01/12/2012	4FE
494368-BF-9	KIMBERLY-CLARK CORP		09/07/2011	RBC DOMINION SECURITIES		10,984,700	10,000,000	9,914,800			4,238		4,238		9,919,038		1,065,662	1,065,662	235,729	03/01/2021	1FE
494368-BG-7	KIMBERLY-CLARK CORP		09/29/2011	JEFFERIES & COMPANY, INC.		11,712,100	10,000,000	9,913,200			787		787		9,913,987		1,798,113	1,798,113	348,917	03/01/2041	1FE
49725V-AA-0	KIOWA POWER		09/30/2011	SCHEDULED REDEMPTION		619,924	619,924	619,924	619,924						619,924				22,368	12/30/2013	2FE
49906#-AA-6	KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SE		07/19/2011	PRINCIPAL PAYMENT		1,665,300	936,913	702,685	702,685						702,685		962,615	962,615		12/30/2011	6
49906#-AB-4	KNIGHTS APPAREL (HANCOCK MEZZ) 14% SR SU		07/19/2011	PRINCIPAL PAYMENT		1,111,014	625,066	468,800	468,800						468,800		642,214	642,214		12/30/2011	6
52108H-FT-6	LBUBS 2001-C7, B		09/11/2011	SCHEDULED REDEMPTION		4,960,882	5,000,000	5,024,768	5,002,560		(41,272)		(41,272)		5,000,000		(39,118)	(39,118)	219,974	11/15/2033	1Z*
52108H-FU-3	LBUBS 2001-C7, C		09/11/2011	SCHEDULED REDEMPTION		4,985,084	5,000,000	5,024,647	5,002,555		(2,555)		(2,555)		5,000,000		(14,916)	(14,916)	239,138	11/15/2033	1Z*
52108H-FV-1	LBUBS 2001-C7, D		09/11/2011	SCHEDULED REDEMPTION		4,960,882	5,000,000	5,024,639	5,002,568		(2,568)		(2,568)		5,000,000		(39,118)	(39,118)	244,275	11/15/2033	1Z*
52108H-J7-0	LBUBS 2004-C6, A4		09/11/2011	SCHEDULED REDEMPTION		3,050,353	3,050,353	3,065,534	3,051,414		(1,061)		(1,061)		3,050,353				90,877	08/15/2029	1Z*
52108H-2S-2	LBUBS 2005-C1, A3		09/11/2011	SCHEDULED REDEMPTION		678,744	678,744	673,159	678,038		706		706		678,744				23,137	02/15/2030	1Z*
521615-AA-2	LEA POWER PARTNERS 2033		09/15/2011	SCHEDULED REDEMPTION		97,467	97,467	95,858	95,942		1,525		1,525		97,467				4,821	06/15/2033	2FE
521865-AR-6	LEAR CORP		08/10/2011	BANK OF AMERICA		705,375	675,000	665,647	666,166		577		577		666,744		38,631	38,631	48,727	03/15/2018	3FE
52470@-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER		07/30/2011	DISTRIBUTION		27,580											27,580	27,580		07/01/2011	5Z
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
53045D-AB-3	LIBERTY ELECTRIC POWER LLC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		3,690	3,690	3,655	3,663		28		28		3,690				92	11/02/2014	4FE
53117C-AM-4	LIBERTY PROPERTY LP		09/21/2011	SALOMON SMITH BARNEY		5,059,200	5,000,000	5,042,750			(1,860)		(1,860)		5,040,890		18,310	18,310	236,840	10/01/2020	2FE
53947N-AA-2	LLOYDS TSB BANK PLC	F	07/26/2011	Various		6,814,040	7,000,000	6,957,440	6,958,354		1,792		1,792		6,960,146		(146,106)	(146,106)	394,875	09/14/2020	2FE
52520M-FB-4	LMT 2006-1 1A5		09/01/2011	Various		313,631	313,631	263,984	277,853		55,777		55,777		313,631				12,729	02/25/2036	1Z*
50212Q-AB-7	LNR PROPERTY CORP. TERM LOAN B		09/30/2011	SCHEDULED REDEMPTION		37,500	37,500	37,266			234		234		37,500					04/29/2016	3FE
539830-AT-6	LOCKHEED MARTIN CORP		09/07/2011	Various		8,786,540	8,000,000	7,962,020	5,950,581		2,337		2,337		7,969,357		817,183	817,183	278,729	11/15/2019	1FE
539830-AW-9	LOCKHEED MARTIN CORP		09/07/2011	Various		12,321,540	11,000,000	10,487,321	10,490,978		4,396		4,396		10,495,374		1,826,166	1,826,166	491,296	06/01/2040	1FE
54238R-AD-3	LONG BEACH AUTO RECEIVABLES TR		09/15/2011	SCHEDULED REDEMPTION		542,444	542,444	537,535	540,863		1,581		1,581		542,444				19,653	01/15/2014	1FE
52523K-AL-8	LXS 2006-17, WF62		09/01/2011	Various		154,437	575,009	467,711	472,562		(310,325)		(310,325)		154,437				22,602	11/25/2036	1Z*
52524M-AX-7	LXS 2007-9 WF5		09/01/2011	Various		54,013	54,013	45,484	45,622		8,448		8,448		54,013				2,314	04/25/2037	1Z*
552077-AR-0	LYONDELL CHEMICAL COMPANY EXIT TERM LOAN		12/21/2010	VARIOUS															111	04/08/2016	3FE
57643L-BY-1	MABS 2003-WMC2 M1		08/12/2011	Various		9,015,032	9,556,386	9,556,386	9,556,385						9,556,385		(541,353)	(541,353)	76,534	08/25/2033	1Z*
576449-AB-8	MABS 2006-HE4 A2		09/26/2011	Various		220,171	220,171	161,582	99,257	81,534	39,380		120,914		220,171				394	11/25/2036	5Z*
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
576434-QD-9	MALT 2004-4 7A1		09/01/2011	SCHEDULED REDEMPTION		337,850	337,850	350,995	342,209		(4,358)		(4,358)		337,850				14,130	05/25/2034	3Z*
563553-AS-5	MANITOWOC COMPANY, INC. TERM B LOAN		09/30/2011	SCHEDULED REDEMPTION		3,125	3,125	3,141			(16)		(16)		3,125					11/13/2017	3FE
576433-UF-1	MARM 2004-13 3A1		09/01/2011	SCHEDULED REDEMPTION		434,891	434,891	420,554	421,082		13,809		13,809		434,891				8,760	11/21/2034	1Z*
576436-AS-8	MARP 2005-1 1A2		09/01/2011	SCHEDULED REDEMPTION		316,782	316,782	328,724	323,554		(6,772)		(6,772)		316,782				14,753	09/25/2038	3Z*
57643Q-BM-6	MARP 2006-1 1A2		09/01/2011	SCHEDULED REDEMPTION		69,976	69,976	72,769	71,276		(1,301)		(1,301)		69,976				3,511	08/25/2039	4Z*
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T		09/20/2011	SCHEDULED REDEMPTION		293,747	293,747	293,715	293,716		31		31		293,747				7,453	10/20/2032	1FE
55265K-TK-5	MASTR 2003-3 2A3		09/01/2011	SCHEDULED REDEMPTION		1,487,177	1,487,177	1,459,233	1,477,862		9,315		9,315		1,487,177				53,011	04/25/2018	1Z*
55265K-YV-5	MASTR 2003-6 6A7		09/01/2011	SCHEDULED REDEMPTION		923,163	923,163	882,154	907,841		15,322		15,322		923,163				33,645	07/25/2033	1Z*
57643M-EE-0	MASTR 2004-8 1A1		09/01/2011	SCHEDULED REDEMPTION		1,782,319	1,782,319	1,760,736	1,773,071		9,248		9,248		1,782,319				60,019	08/25/2019	1Z*
577778-BE-2	MAY DEPARTMENT STORES CO		09/15/2011	MATURED		500,000	500,000	397,785	467,298		32,702		32,702		500,000				37,250	09/15/2011	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
58013M-EH-3	MCDONALD'S CORP		09/08/2011	DEUTSCHE BANK SECURITIES		12,049,500	10,000,000	9,567,100	9,576,662		4,190		4,190		9,580,852		2,468,648	2,468,648	636,500	02/01/2039	1FE
58155Q-AA-1	MCKESSON CORP		08/11/2011	STIFEL NICOLAUS & CO, INC.		17,551,820	17,000,000	17,712,230	17,318,481		(182,018)		(182,018)		17,136,462		415,358	415,358	1,372,396	02/01/2012	1FE
58404J-AE-8	MEDASSETS INC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		41,870	41,870	41,469	41,455		415		415		41,870				11,791	11/16/2016	3FE
58446H-AH-5	MEDIACOM LLC GROUP TERM C (10/04)		09/30/2011	Various		1,912,108	2,007,108	2,007,108	2,007,108						2,007,108		(95,000)	(95,000)	7,333	01/31/2015	3FE
55303Q-AD-2	MGM MIRAGE INC		08/18/2011	BANK OF AMERICA		3,887,675	3,685,000	3,689,013	3,687,562		(944)		(944)		3,686,618		201,057	201,057	311,383	03/15/2020	4FE
61913P-AG-7	MHL 2004-2 A1		09/25/2011	SCHEDULED REDEMPTION		91,068	91,068	91,267	91,113		(44)		(44)		91,068				397	12/25/2034	1Z*
61913P-AQ-5	MHL 2005-1 1A2		09/25/2011	SCHEDULED REDEMPTION		42,510	42,510	42,510	42,510						42,510				190	02/25/2035	2Z*
61913P-AS-1	MHL 2005-1 1M1		09/25/2011	SCHEDULED REDEMPTION		106,274	106,274	106,274	106,274						106,274				544	02/25/2035	4Z*
61915R-AK-2	MHL 2005-3 A1		09/25/2011	SCHEDULED REDEMPTION		324,207	324,207	317,366	317,649		6,558		6,558		324,207				1,248	08/25/2035	1Z*
594918-AM-6	MICROSOFT CORP		09/29/2011	Various		11,946,700	10,000,000	9,915,400			728		728		9,916,128		2,030,572	2,030,572	329,042	02/08/2041	1FE
59565T-AD-1	MIDCONTINENT COMMUNICATIONS NEW TERM B L		08/31/2011	SCHEDULED REDEMPTION		3,210	3,210	3,210							3,210				30	12/31/2016	4FE
59020U-SJ-5	MLMI 2005-A2 A2		09/01/2011	SCHEDULED REDEMPTION		386,922	386,922	377,869	378,625		8,297		8,297		386,922				7,215	02/25/2035	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*
42830Q-AR-1	MOMENTIVE SPEC CHEM(HEXION) EXTD-C1B		06/30/2011	SCHEDULED REDEMPTION		7,695	7,695	7,695	7,695						7,695				26	05/05/2015	4FE
42830Q-AQ-3	MOMENTIVE SPEC CHEM(HEXION) EXTD-C2B		09/30/2011	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761				54	05/05/2015	4FE
60937A-AG-4	MONEYGRAM INTERNATIONAL, INC TERM LOAN		06/30/2011	Various		102,564	102,564	102,307			321		321		102,564				232	11/18/2017	3FE
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		09/30/2011	SCHEDULED REDEMPTION		1,389	1,389	1,376	1,374		15		15		1,389				4	05/10/2014	4
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		09/30/2011	SCHEDULED REDEMPTION		11,111	11,111	11,009	10,987		124		124		11,111				29	05/10/2014	4
617446-HC-6	MORGAN ST DEAN WITTER		09/30/2011	MORGAN STANLEY DEAN WITTER		5,110,700	5,000,000	5,105,395	5,030,470		(18,276)		(18,276)		5,012,194		98,506	98,506	168,667	04/01/2012	1FE
61747Y-CF-0	MORGAN STANLEY		09/30/2011	J. P. MORGAN SECURITIES, INC.		3,038,880	3,000,000	2,989,530	2,992,615		1,542		1,542		2,994,157		44,723	44,723	161,000	05/13/2014	1FE
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		09/01/2011	SCHEDULED REDEMPTION		7,640	7,640	6,726	7,640						7,640				506	12/01/2018	1FE
61746R-EJ-6	MSAC 2003-HE3 M2		09/26/2011	SCHEDULED REDEMPTION		40,374	40,374	40,807	21,754	18,631	(12)		18,619		40,374				726	10/25/2033	2Z*
61744C-JG-2	MSAC 2004-OP1, M4		09/26/2011	SCHEDULED REDEMPTION		1,021,567	1,021,567	742,522	1,021,567						1,021,567				8,646	11/25/2034	1Z*
61746R-GT-2	MSAC 2004-WMC1 M2		08/25/2011	SCHEDULED REDEMPTION		82,934	82,934	83,504	83,240		(306)		(306)		82,934				1,116	06/25/2034	3Z*
61745M-3D-3	MSC 2005-HQ5, A3		09/01/2011	SCHEDULED REDEMPTION		3,590,039	3,590,039	3,607,795	3,595,311		(5,273)		(5,273)		3,590,039				134,815	01/14/2042	1Z*
991092-9B-5	MSCI INC TERM LOAN FACILITY		08/10/2011	Various		873,634	888,065	888,065	888,065						888,065		(14,431)	(14,431)	8,148	03/14/2017	3FE
57060N-AA-4	MSCLO 2005-1A A LOANS		07/20/2011	SCHEDULED REDEMPTION		1,762,991	1,762,991	1,375,133	1,468,826		294,165		294,165		1,762,991				7,335	04/20/2017	1FE
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*
61748H-AN-1	MSM 2004-5AR 1A2		09/01/2011	SCHEDULED REDEMPTION		21,563	21,563	21,491	21,505		58		58		21,563				142	07/25/2034	1Z*
61748H-HC-8	MSMT 2004-11AR I-A2B		09/25/2011	SCHEDULED REDEMPTION		21,876	21,876	21,876	21,881		(6)		(6)		21,876				95	01/25/2035	2Z*
61748H-VW-8	MSMT 2006-2 6PT		09/01/2011	Various		129,652	137,286	121,472	128,499		7,635		7,635		129,652				6,574	06/25/2044	2Z*
57164R-AJ-1	MVCOT 2004-2A, A		09/01/2011	SCHEDULED REDEMPTION		123,509	123,509	123,509	123,509						123,509				3,724	10/20/2026	1FE
57164R-AS-1	MVCOT 2005-1, A		09/20/2011	SCHEDULED REDEMPTION		191,409	191,409	191,408	191,409						191,409				6,244	04/20/2027	1FE
57164R-AW-2	MVCOT 2005-2, A		09/01/2011	SCHEDULED REDEMPTION		407,193	407,193	404,752	406,570		623		623		407,193				15,447	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		09/01/2011	SCHEDULED REDEMPTION		67,186	67,186	67,185	67,186						67,186				2,763	10/20/2028	1FE
571628-AC-0	MVCOT 2007-1A C		09/01/2011	SCHEDULED REDEMPTION		46,567	46,567	46,567	46,567						46,567				1,964	05/20/2029	1FE
571628-AD-8	MVCOT 2007-1A D		09/01/2011	SCHEDULED REDEMPTION		34,925	34,925	34,925	34,925						34,925				1,554	05/20/2029	2FE
629080-AL-9	N.E.W. HOLDINGS I, LLC TERM LOAN (SECURE		08/23/2011	SCHEDULED REDEMPTION		57,143	57,143	56,641	56,649		494		494		57,143				5,807	03/23/2016	4FE
65538P-AG-3	NAA 2007-1 1A6		09/01/2011	SCHEDULED REDEMPTION		758,114	758,114	758,099	758,108		6		6		758,114				31,534	03/25/2047	4Z*
65536V-AD-9	NAAC 2006-AR2 1A4		09/01/2011	SCHEDULED REDEMPTION		319,949	319,949	200,957	213,812		106,137		106,137		319,949				14,200	08/25/2036	1Z*
62983P-AB-1	NAKILAT INC. 144A 6.267% 12/31/33 SUB NT	F	06/30/2011	Various		(79)	(79)	(77)	97,294		1,906		1,906		(79)				3,108	12/31/2033	1FE
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1		06/10/2011	Various					1,001,900		(82)		(82)						34,150	06/01/2021	2FE
63487D-AQ-4	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		07/01/2011	SCHEDULED REDEMPTION		2,281	2,281	2,281	2,281						2,281				4	11/28/2013	4FE
637432-CU-7	NATIONAL RURAL UTILITIES		08/19/2011	CALLED @ 103.683		432,358	417,000	424,106	419,633		(1,404)		(1,404)		418,230		14,128	14,128	29,225	03/01/2012	1FE
78126#-AA-9	NAVISTAR 9.05% SECURED NOTES		07/01/2011	MATURED		1,709,360	1,709,360	1,709,360	1,709,360						1,709,360				154,697	07/01/2011	3
63946B-AD-2	NBC UNIVERSAL		09/08/2011	J. P. MORGAN SECURITIES, INC.		11,196,100	10,000,000	9,984,500	9,985,311		876		876		9,986,187		1,209,913	1,209,913	447,764	04/30/2020	2FE
628783-AP-7	NBTY, INC. TERM B-1 LOAN		07/28/2011	Various		2,996,250	3,000,000	3,000,000							3,000,000		(3,750)	(3,750)	30,800	10/01/2017	3FE
505400-29-6	NEDER WATERSCHAPSBANK	F	08/25/2011	MORGAN STANLEY DEAN WITTER		3,069,000	3,000,000	2,999,880	2,999,887		15		15		2,999,902		69,098	69,098	58,500	09/09/2015	1FE
640217-AE-5	NEIMAN MARCUS GROUP INC. TRANCHE B-2 LOA		12/07/2010	VARIOUS															21,703	04/06/2016	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		09/30/2011	SCHEDULED REDEMPTION		413,201	413,201	410,603	410,834		2,368		2,368		413,201				19,245	06/30/2027	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS	R	09/17/2011	SCHEDULED REDEMPTION		343,000	343,000	343,000	342,032		968		968		343,000				23,313	10/17/2015	1
644616-AR-5	NEW HAMPSHIRE HIGHER EDUCATION LOAN CORP		09/06/2011	CALLED @ 100.00000000		9,650,000	9,650,000	9,650,000	9,650,000						9,650,000				126,875	12/01/2038	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)
62914A-AB-8	NIBC BANK NV	F	08/08/2011	PARIBAS CAPITAL MARKETS		16,800,640	16,000,000	15,965,120	15,972,249		4,130		4,130		15,976,379		824,261	824,261	309,867	12/02/2014	1FE
65409Y-AM-7	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		09/30/2011	SCHEDULED REDEMPTION		437,924	437,924	419,468	422,576		15,347		15,347		437,924				7,349	08/09/2013	3FE
64109Y-AB-7	NLFLP 2005-1, A2		09/27/2011	SCHEDULED REDEMPTION		464,535	464,535	464,535	464,535						464,535				16,079	02/27/2014	4FE
65539B-AA-6	NMRR 2010-1R A1		09/01/2011	SCHEDULED REDEMPTION		1,017,413	1,017,413	1,021,865	1,020,699		(3,285)		(3,285)		1,017,413				44,119	07/26/2037	1Z*
65557C-AA-1	NORDEA BANK NORGE ASA	F	07/29/2011	Various		18,847,880	18,000,000	17,973,900	17,979,405		2,936		2,936		17,982,341		865,539	865,539	478,944	11/13/2014	1FE
655844-AK-4	NORFOLK SOUTHERN CORP		09/28/2011	Various		22,038,160	21,080,000	22,039,485	22,038,302		(142)		(142)		22,038,160				1,383,141	05/15/2097	2FE
655844-AQ-1	NORFOLK SOUTHERN CORP		09/28/2011	Various		1,201,235	840,000	1,223,956	1,255,842		(54,606)		(54,606)		1,201,235				65,806	02/15/2031	2FE
655844-BE-7	NORFOLK SOUTHERN CORP		09/15/2011	DIRECT		2,259	2,259	1,961							1,961		298	298		10/01/2041	2FE
666807-AQ-5	NORTHROP-GRUMMAN CORP		08/15/2011	CANTOR, FITZGERALD & CO.		1,394,760	1,000,000	911,110	927,352		1,509		1,509		928,861		465,899	465,899	75,906	03/01/2026	2FE
66858N-AA-1	NORTHWOODS CAPITAL IV, LTD. CLASS A-1A		08/03/2011	SCHEDULED REDEMPTION		152,024	152,024	152,024	152,024						152,024				795	05/03/2018	1FE
66859H-AE-5	NORTHWOODS CAPTIAL VIII EQUITY LOANS		07/28/2011	DISTRIBUTION		462,475											462,475	462,475		07/28/2022	6Z*
67001B-AK-9	NOVELIS CORPORATION TERM LOAN B		09/30/2011	SCHEDULED REDEMPTION		3,375	3,375	3,341			34		34		3,375				75	03/09/2017	3FE
67000X-AL-0	NOVELIS INC	A	08/25/2011	MORGAN STANLEY DEAN WITTER		2,266,875	2,250,000	2,250,000	2,250,000						2,250,000		16,875	16,875	132,430	12/15/2017	4FE
629377-AX-0	NRG ENERGY INC		08/08/2011	KEYBANC CAPITAL MARKETS		3,335,313	3,250,000	3,282,500	3,279,406		(3,938)		(3,938)		3,275,468		59,845	59,845	256,998	01/15/2017	3FE
62938U-AC-4	NRG ENERGY INC		07/01/2011	SCHEDULED REDEMPTION		445,391	445,391	428,573	429,099		16,292		16,292		445,391				5,903	02/01/2013	3FE
62938U-AD-2	NRG ENERGY INC CREDIT LINKED DEPOSIT		07/01/2011	SCHEDULED REDEMPTION		524,120	524,120	496,603	504,934		19,185		19,185		524,120				8,037	02/01/2013	3FE
62941F-AH-1	NTL CABLE PLC	F	07/25/2011	CALLED @ 105.03000000		2,100,600	2,000,000	2,080,000	2,071,246		(9,850)		(9,850)		2,061,397		39,203	39,203	172,361	08/15/2016	3FE
67059G-AJ-2	NUSIL TECHNOLOGY LLC. TRANCHE B TERM LOA		09/30/2011	SCHEDULED REDEMPTION		16,949	16,949	16,949							16,949				2,642	04/07/2017	4FE
67059T-AB-1	NUSTAR LOGISTICS LP		08/01/2011	WELLS FARGO BROKERAGE SERVICES		15,310,569	14,650,000	14,621,726	14,622,582		1,339		1,339		14,623,920		686,648	686,648	687,573	09/01/2020	2FE
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A LO		08/12/2011	SCHEDULED REDEMPTION		1,268,564	1,268,564	1,268,564	1,268,564						1,268,564				8,049	02/12/2015	1FE
674599-BY-0	OCCIDENTAL PETROLEUM COR		08/24/2011	ROYAL BANK OF SCOTLAND PLC		10,374,837	9,645,000	9,938,811			2,376		2,376		9,941,187		433,650	433,650	149,785	02/01/2021	1FE
675758-AG-1	ODEBRECHT FINANCE LTD	F	07/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		8,080,300	8,000,000	8,000,000							8,000,000		80,300	80,300	129,333	04/05/2023	2FE
67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A		08/15/2011	SCHEDULED REDEMPTION		812,479	812,479	812,479	873,395		(60,916)		(60,916)		812,479				47,124	02/15/2026	2
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-AK-4	OMNICARE INC		09/23/2011	Various		2,507,337	2,424,000	2,387,640	2,390,753		4,028		4,028		2,394,781		112,556	112,556	124,052	12/15/2015	3FE
08530#-AD-2	ONESTEEL LTD SER D SR NTS	F	07/30/2011	MATURED		30,000,000	30,000,000	29,975,986	29,985,429		14,571		14,571		30,000,000				1,734,000	07/30/2011	2
14173V-AC-7	ONEX CARESTREAM FINANCE LP TERM LOAN B		09/29/2011	Various		1,887,729	2,012,729	2,002,665			693		693		2,003,358		(115,629)	(115,629)	9,664	02/25/2017	4FE
685048-AA-8	ONGLT 2006-A, A		09/01/2011	SCHEDULED REDEMPTION		953,268	953,268	953,242	953,259		9		9		953,268				39,816	11/15/2021	1FE
68389F-ES-9	OOMLT 2004-1, M1		09/26/2011	SCHEDULED REDEMPTION		116,464	116,464	116,464	114,241						116,464				933	01/25/2034	1Z*
68403B-AG-0	OOMLT 2007-FXD2 2A6		09/01/2011	SCHEDULED REDEMPTION		34,332	34,332	33,063	34,332						34,332				1,027	03/25/2037	3Z*
68371V-AG-4	OPEN SOLUTIONS INC. TERM LOAN		10/26/2010	VARIOUS															2,197	01/23/2014	4FE
69242*-AA-1	OYSTER CREEK LTD SR NTS		09/15/2011	SCHEDULED REDEMPTION		998,200	998,200	998,200	1,001,165		(2,965)		(2,965)		998,200				64,833	03/15/2014	2
694308-GE-1	PACIFIC GAS & ELECTRIC		09/07/2011	GOLDMAN, SACHS & CO.		4,774,240	4,000,000	3,729,640	3,753,984		3,262		3,262		3,757,245		1,016,995	1,016,995	249,394	03/01/2034	1FE
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		09/01/2011	SCHEDULED REDEMPTION		5,205	5,205	5,043	5,153		53		53		5,205				312	01/01/2019	1Z
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS LO		08/01/2011	SCHEDULED REDEMPTION		4,078	4,078	2,235	2,545		1,533		1,533		4,078				240	05/31/2012	5Z
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		08/01/2011	SCHEDULED REDEMPTION		8,155	8,155	6,681	6,109		2,046		2,046		8,155				121	05/31/2012	5Z
698525-AA-0	PANOCHE ENERGY CENTER SENIOR SECURED		08/31/2011	SCHEDULED REDEMPTION		469,582	469,582	469,582	469,582						469,582				32,331	07/31/2029	2FE
70556M-AA-0	PEGASUS AVIATION, INC SERIES 2000-A A-1		09/26/2011	SCHEDULED REDEMPTION		110,236	110,236	59,048	36,758		73,479		73,479		110,236				507	03/25/2015	6FE
70757D-AD-1	PENN NATIONAL GAMING TERM B		07/14/2011	Various		3,000,000	3,000,000	2,973,056	2,970,990		29,010		29,010		3,000,000				37,373	10/03/2012	3FE
70757D-AJ-8	PENN NATIONAL GAMING, INC.- TERM B		09/30/2011	SCHEDULED REDEMPTION		1,500	1,500	1,496			4		4		1,500					07/14/2018	3FE
70757D-AH-2	PENN NATIONAL GAMING, INC. TERM LOAN A		09/07/2011	WELLS FARGO		1,935,000	2,000,000	1,875,000			284		284		1,875,284		59,716	59,716	(314)	07/14/2016	3FE
743873-AX-9	PFMLT 2005-1 2A1		09/01/2011	SCHEDULED REDEMPTION		356,198	356,198	347,168	347,249		8,948		8,948		356,198				6,898	05/25/2035	1Z*
743873-BX-8	PFMLT 2005-2 2A1B		09/01/2011	SCHEDULED REDEMPTION		155,584	155,584	84,015	85,457		70,127		70,127		155,584				3,040	10/25/2035	1Z*
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*
69336R-AS-9	PHHMC 2005-3 A3		09/01/2011	SCHEDULED REDEMPTION		1,672,899	1,672,899	1,682,493	1,667,690		5,209		5,209		1,672,899				66,794	06/18/2035	1Z*
69336R-BZ-2	PHHMC 2005-5 A3		09/01/2011	SCHEDULED REDEMPTION		1,816,573	1,816,573	1,822,391	1,806,568		10,005		10,005		1,816,573				74,764	08/18/2035	1Z*
69336R-CQ-1	PHHMC 2005-6 A4		09/01/2011	SCHEDULED REDEMPTION		2,586,193	2,586,193	2,586,739	2,580,072		6,121		6,121		2,586,193				101,948	11/18/2035	1Z*
69335V-AA-0	PHHMC 2006-3 A1		09/01/2011	SCHEDULED REDEMPTION		647,263	647,263	653,089	648,900		(1,637)		(1,637)		647,263				29,936	10/18/2036	1Z*
69337A-AC-0	PHHMC 2007-1 A5		09/01/2011	SCHEDULED REDEMPTION		1,797,618	1,797,618	1,805,508	1,796,806		812		812		1,797,618				75,287	02/18/2037	1Z*
69337G-AA-1	PHHMC 2007-2 A1		09/01/2011	SCHEDULED REDEMPTION		1,870,027	1,870,027	1,891,125	1,879,254		(9,227)		(9,227)		1,870,027				79,562	05/18/2037	1Z*
69336Q-AC-6	PHHMC 2007-4 A3		09/01/2011	SCHEDULED REDEMPTION		455,983	455,983	444,509	451,475		4,508		4,508		455,983				19,765	06/18/2037	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
500472-AC-9	PHILIPS ELECTRONICS NV	F	09/12/2011	MORGAN KEEGAN & COMPANY, INC.		1,253,450	1,000,000	983,300	983,817		146		146		983,962		269,488	269,488	69,514	03/11/2038	1FE
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		09/30/2011	SCHEDULED REDEMPTION		5,000	5,000	4,913	4,903		97		97		5,000					09/30/2016	4FE
72147K-AA-6	PILGRIM'S PRIDE CORP		08/08/2011	Various		2,365,050	2,705,000	2,617,088			2,949		2,949		2,620,037		(254,987)	(254,987)	131,039	12/15/2018	5FE
72165N-AF-6	PILOT TRAVEL CENTERS INITIAL TRANCHE B T		09/30/2011	SCHEDULED REDEMPTION		50,000	50,000	50,031			(31)		(31)		50,000				187	03/30/2018	3FE
69349F-AF-8	PINAFORE LLC (TOMKINS) TERM B-1	F	09/06/2011	SCHEDULED REDEMPTION		52,097	52,097	51,602	51,586		511		511		52,097				818	09/21/2016	3FE
73316P-GK-0	POPLR 2005-5, AF6		09/01/2011	SCHEDULED REDEMPTION		70,048	70,048	70,087	70,024		24		24		70,048				2,713	11/25/2035	1Z*
73316P-JR-2	POPLR 2005-6 A6		09/01/2011	SCHEDULED REDEMPTION		66,554	66,554	66,617	66,577		(23)		(23)		66,554				2,733	01/25/2036	4Z*
73932L-AA-1	POWER RECEIVABLES FINANC		07/01/2011	SCHEDULED REDEMPTION		509,218	509,218	509,069	509,200		18		18		509,218				24,022	01/01/2012	5Z
78402*-AA-8	PPG INDUSTRIES / SC LEASING LLC SR SECD		09/30/2011	SCHEDULED REDEMPTION		89,942	89,942	87,455	87,873		2,068		2,068		89,942				3,378	12/31/2022	1
127216-AD-1	PRATT INDUSTRIES (USA), INC. / CADDO-BOS		09/30/2011	SCHEDULED REDEMPTION		487,500	487,500	487,500	487,094		406		406		487,500				32,717	06/12/2018	3
740212-AD-7	PRECISION DRILLING CORP	A	07/27/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		916,875	900,000	900,000							900,000		16,875	16,875	325	12/15/2021	3Z
74041A-AA-1	PREFERRED TERM SECURITIES XIII PREFERRED		09/26/2011	SCHEDULED REDEMPTION		1,426,193	1,426,193	1,426,193	1,426,193						1,426,193				9,129	03/24/2034	3FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		08/31/2011	DISTRIBUTION		56,775		56,775							56,775					06/23/2035	6FE
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		09/15/2011	Various		2,415,283	2,415,283	2,495,289	2,478,175		(19,984)		(19,984)		2,458,191		(42,908)	(42,908)	93,902	08/15/2014	1FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		06/30/2011	SCHEDULED REDEMPTION		98,500	98,500	98,500	93,284						98,500				8,818	06/30/2012	5
69351H-AA-0	PRIME PROPERTY FUNDING		09/30/2011	CANTOR FITZGERALD		18,033,300	18,000,000	17,944,560	18,172,075		(27,286)		(27,286)		18,144,789		(111,489)	(111,489)	779,000	06/01/2015	2FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	09/15/2011	SCHEDULED REDEMPTION		533,764	533,764	533,764	533,764						533,764				22,587	12/15/2011	1
742690-AD-2	PRO RATA FUNDING CLASS A2	F	08/25/2011	SCHEDULED REDEMPTION		3,271,094	3,271,094	3,299,716			(28,622)		(28,622)		3,271,094				92,000	11/25/2013	1FE
743263-AP-0	PROGRESS ENERGY INC		08/25/2011	ROYAL BANK OF SCOTLAND PLC		5,647,200	5,000,000	4,995,700	4,995,760		37		37		4,995,797		651,403	651,403	224,167	12/01/2039	2FE
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		07/20/2011	SCHEDULED REDEMPTION		230,282	230,282	201,568	214,188		16,094		16,094		230,282				15,976	07/20/2016	1
74681@-AK-5	PUTNAM LOVELL 2000-1 CLASS A2 NOTES		09/30/2011	DISTRIBUTION		25,794											25,794	25,794		01/31/2016	5Z
748351-AR-4	QUEST 2006-X1, A-2		09/26/2011	Various		69,252	69,252	58,878	36,178	24,288	12,771		37,059		69,252				210	03/25/2036	1Z*
74834L-AE-0	QUEST DIAGNOSTIC INC		07/12/2011	MATURED		4,147,000	4,147,000	4,949,523	4,213,288		(66,288)		(66,288)		4,147,000				311,025	07/12/2011	2FE
990424-9C-9	QUINTILES TRANSNATIONAL CORP TERM B LOAN		09/30/2011	SCHEDULED REDEMPTION		10,000	10,000	9,900			100		100		10,000					06/08/2018	4FE
21685W-BL-0	RABOBANK NEDERLAND	F	07/19/2011	DEUTSCHE BANK SECURITIES		6,993,700	7,000,000	6,982,850	6,983,557		1,833		1,833		6,985,390		8,310	8,310	115,281	10/13/2015	1FE
74977R-BQ-6	RABOBANK NEDERLAND	F	07/26/2011	Various		10,729,550	10,000,000	10,428,300	10,337,484		(55,331)		(55,331)		10,282,153		447,397	447,397	298,083	05/13/2014	1FE
74977R-BU-7	RABOBANK NEDERLAND	F	07/20/2011	GOLDMAN, SACHS & CO.		5,100,129	4,990,000	5,033,962	5,015,851		(8,888)		(8,888)		5,006,962		93,167	93,167	124,154	08/17/2012	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
76110H-S4-2	RALI 2005-QA2 A1 II		09/01/2011	SCHEDULED REDEMPTION		46,297	46,297	42,467	43,672		9,241		9,241		46,297				1,029	02/25/2035	3Z*
760985-NC-1	RAMP 2002-RZ3, M1		09/01/2011	SCHEDULED REDEMPTION		97,076	97,076	97,057	96,966		110		110		97,076				2,502	08/25/2032	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		09/01/2011	Various		588,609	615,982	585,972	585,799		5,754		5,754		588,609				23,793	03/25/2034	1Z*
75281A-AL-3	RANGE RESOURCES CORP		08/10/2011	STERNE AGEE & LEACH		1,025,000	1,000,000	1,005,313	1,005,114		(331)		(331)		1,004,783		20,217	20,217	68,063	08/01/2020	3FE
75281A-AM-1	RANGE RESOURCES CORP		08/18/2011	BANK OF AMERICA		2,500,000	2,500,000	2,500,000							2,500,000				35,139	06/01/2021	3FE
76110W-PD-2	RASC 2002-KS4		09/01/2011	SCHEDULED REDEMPTION		153,441	194,970	177,861	180,060		(26,619)		(26,619)		153,441				7,883	07/25/2032	3Z*
75405U-AB-2	RASGAS 3 2016	F	09/30/2011	SCHEDULED REDEMPTION		970,500	970,500	956,945	959,741		10,759		10,759		970,500				56,600	09/30/2016	1FE
75405T-AA-7	RASGAS II 2020	F	09/30/2011	SCHEDULED REDEMPTION		810,000	810,000	764,567	782,360		27,640		27,640		810,000				42,914	09/30/2020	1FE
45660N-VH-5	RAST 2003-A11 A9		09/01/2011	SCHEDULED REDEMPTION		187,225	187,225	189,009	188,194		(969)		(969)		187,225				8,024	11/25/2033	1Z*
45660N-VZ-5	RAST 2003-A13		09/01/2011	SCHEDULED REDEMPTION		644,753	644,753	621,986	635,532		9,221		9,221		644,753				24,193	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*
45660N-K8-7	RAST 2004-A4 A15		09/01/2011	SCHEDULED REDEMPTION		337,579	337,579	334,382	334,525		3,054		3,054		337,579				13,158	08/25/2034	1Z*
45660L-EW-5	RAST 2005-A1 A3		09/01/2011	SCHEDULED REDEMPTION		123,976	123,976	102,900	104,977		18,999		18,999		123,976				5,038	02/25/2041	1Z*
755111-AU-5	RAYTHEON CO		08/30/2011	WELLS FARGO BROKERAGE SERVICES		3,688,770	3,000,000	3,106,050	3,075,588		(5,092)		(5,092)		3,070,496		618,274	618,274	137,067	12/15/2018	1FE
755111-BU-4	RAYTHEON COMPANY		09/21/2011	GOLDMAN, SACHS & CO.		5,304,700	5,000,000	4,553,000			3,986		3,986		4,556,986		747,714	747,714	227,500	10/15/2040	1FE
56481*-AR-1	RAYTHEON/MANUFACTURERS HANOVER		09/30/2011	MATURED		479,945	479,945	479,945	479,945						479,945				43,435	09/30/2011	5Z
758202-AB-1	REED ELSEVIER CAPITAL INC	R	08/01/2011	MATURED		4,755,000	4,755,000	5,135,400	4,882,712		(127,712)		(127,712)		4,755,000				320,963	08/01/2011	2FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		08/15/2011	SCHEDULED REDEMPTION		138,643	138,643	138,643	138,643						138,643				731	05/15/2034	3FE
76173F-ZZ-3	REYNOLDS GROUP HOLDINGS US TERM LOAN B		08/09/2011	Various		3,252,121	3,500,000	3,500,000							3,500,000		(247,879)	(247,879)	25,256	02/09/2018	3FE
76173F-AJ-6	REYNOLDS GROUP HOLDINGS US TRANCHE B TER		09/30/2011	SCHEDULED REDEMPTION		8,750	8,750	8,129			621		621		8,750					02/09/2018	3FE
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD		07/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,970,000	3,000,000	3,101,250			(5,948)		(5,948)		3,095,302		(125,302)	(125,302)	168,625	04/15/2019	3FE
76110V-LA-4	RFMS2 02 HI4 A-6		09/01/2011	SCHEDULED REDEMPTION		157,708	157,708	157,654	157,661		47		47		157,708				6,640	10/25/2027	1Z*
76110V-GP-7	RFMS2 2001-HI3 AI7		09/01/2011	SCHEDULED REDEMPTION		81,159	81,159	84,044	82,572		(1,413)		(1,413)		81,159				4,419	07/25/2026	1Z*
76110V-JX-7	RFMS2 2002-H13		09/01/2011	SCHEDULED REDEMPTION		464,506	464,506	437,126	431,539		32,967		32,967		464,506				23,316	06/25/2032	1Z*

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
76110V-JQ-2	RFMS2 2002-HI2, A7		09/01/2011	SCHEDULED REDEMPTION		114,765	114,765	114,710	115,211		(446)		(446)		114,765				6,206	03/25/2032	1Z*
76110V-LM-8	RFMS2 2002-HI5, A7		09/01/2011	SCHEDULED REDEMPTION		342,428	342,428	342,253	342,369		59		59		342,428				15,450	01/25/2028	1Z*
76110V-MG-0	RFMS2 2003-HI1		09/01/2011	SCHEDULED REDEMPTION		124,975	124,975	124,955	124,968		7		7		124,975				5,225	04/25/2028	1Z*
76110V-NE-4	RFMS2 2003-HI2, A-6		09/01/2011	SCHEDULED REDEMPTION		279,150	279,150	279,086	279,128		22		22		279,150				10,063	07/25/2028	1Z*
43718M-AD-6	RFMS2 2006-HI4, A4		08/22/2011	Various		13,495,070	30,326,000	19,248,902	10,331,158	9,748,778	(361,684)		9,387,094		18,648,792		(5,153,722)	(5,153,722)	1,272,075	09/25/2036	5Z*
43718W-AD-4	RFMS2 2007-HI1 A4		08/22/2011	Various		12,525,000	30,000,000	17,715,320	19,214,460		(423,023)		(423,023)		17,332,570		(4,807,570)	(4,807,570)	1,304,600	03/25/2037	4Z*
43710R-AG-6	RFMS2 2007-HSA2 A6		09/01/2011	SCHEDULED REDEMPTION		161,239	161,239	161,216	161,228		11		11		161,239				6,650	04/25/2037	5Z*
43710W-AF-7	RFMS2 2007-HSA3 AI6		09/01/2011	SCHEDULED REDEMPTION		116,447	116,447	116,407	116,427		19		19		116,447				5,004	06/25/2037	4Z*
74957V-AJ-8	RFMSI 2006-S6 A9		09/01/2011	Various		147,073	147,073	114,452	120,600		28,992		28,992		147,073				6,405	07/25/2036	1Z*
76200R-AV-0	RFMSI 2007-S7 A20		09/01/2011	Various		745,853	745,853	600,729	622,693		138,565		138,565		745,853				32,178	07/25/2037	1Z*
77273W-AN-7	ROCK-TENN COMPANY TERM LOAN B 2011		09/30/2011	SCHEDULED REDEMPTION		5,000	5,000	5,000							5,000					05/27/2018	3FE
774478-AS-0	ROCKWOOD SPECIALTIES GROUP INC TERM LOAN		08/10/2011	SCHEDULED REDEMPTION		12,500	12,500	12,500							12,500				120	02/10/2018	3FE
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		08/01/2011	SCHEDULED REDEMPTION		2,625	2,625	2,503	2,611		14		14		2,625				189	09/01/2017	6*
78009J-VK-8	ROYAL BANK OF CANADA NY	A	07/13/2011	NATIONAL BANK OF CANADA		10,243,800	10,000,000	9,993,700	9,995,945		987		987		9,996,933		246,867	246,867	189,375	03/15/2013	1FE
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
75405R-AA-1	RPRO 2005, G		09/20/2011	SCHEDULED REDEMPTION		460,116	460,116	460,116	460,116						460,116				2,403	03/23/2024	1FE
81375W-AB-2	SABR 2004-OP1, M1		09/26/2011	SCHEDULED REDEMPTION		172,034	172,034	172,034	172,030		5		5		172,034				1,254	02/25/2034	1Z*
81375W-AC-0	SABR 2004-OP1, M2		09/26/2011	SCHEDULED REDEMPTION		9,124	9,124	4,955	5,368	3,844	8,922		12,766		9,124				126	02/25/2034	1Z*
78571Y-AH-3	SABRE INC. TERM LOAN		07/20/2011	BARCLAYS BANK		1,802,500	2,000,000	2,000,000	2,000,000						2,000,000		(197,500)	(197,500)	8,652	09/30/2014	4FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		07/15/2011	SCHEDULED REDEMPTION		172,656	172,656	172,656	172,502		155		155		172,656				11,356	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		07/15/2011	SCHEDULED REDEMPTION		34,531	34,531	34,531	34,531						34,531				1,839	07/15/2025	2
863579-VQ-8	SARM 2005-17 4A2		09/01/2011	SCHEDULED REDEMPTION		546,733	546,733	529,990	541,207		5,526		5,526		546,733				20,256	08/25/2035	1Z*
86359D-SR-9	SASC 2005-17 5A1		09/01/2011	Various		280,091	280,091	224,969	229,303		57,764		57,764		280,091				11,177	10/25/2035	1Z*
78404X-AC-9	SBA SENIOR FINANCE II LLC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					06/30/2018	3FE
79548K-P8-5	SBM7 1999-C1, C		07/29/2011	DISTRIBUTION		767											767	767		05/18/2032	1FE
87901#-AA-1	SCA PACKAGING N.A. (TEGRANT) 2ND LIEN TE		07/29/2011	Various		422,424	500,000	453,702									422,424	422,424	(1,222)	03/08/2015	6
80803#-AA-7	SCHOTT CORP. SENIOR NOTES		07/27/2011	PRINCIPAL PAYDOWN		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				2,212,449	03/20/2012	2
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		08/01/2011	SCHEDULED REDEMPTION		6,034	6,034	5,041	5,938		95		95		6,034				394	12/01/2018	1FE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		07/31/2011	DISTRIBUTION		134,237											134,237	134,237		12/15/2005	6Z*
816752-AA-7	SEMINOLE HARD ROCK ENT		08/03/2011	BANK OF AMERICA		1,945,800	2,070,000	2,081,681	2,070,654		(654)		(654)		2,070,000		(124,200)	(124,200)	37,409	03/15/2014	4FE
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		08/17/2011	BANK OF AMERICA		2,020,000	2,000,000	2,035,000			(9,820)		(9,820)		2,025,180		(5,180)	(5,180)	103,398	10/01/2013	3FE
81726J-AC-5	SENSATA TECHNOLOGIES FINANCE COMPANY LLC		09/30/2011	SCHEDULED REDEMPTION		3,750	3,750	3,750							3,750				48	05/12/2018	3FE
81726H-AC-9	SENSUS USA INC. TERM LOAN FIRST LIEN		09/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500				13,241	05/09/2017	4FE
G8124#-AB-9	SIG PLC 7.36% SER. B GTD SR NTS	F	08/09/2011	MATURED		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				588,800	08/09/2011	3
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE		09/27/2011	SCHEDULED REDEMPTION		255,229	255,229	243,743	248,044		7,185		7,185		255,229				1,242	09/27/2016	1FE
82671#-AA-0	SIGNUM EMERALD LLC		07/20/2011	PRINCIPAL PAYMENT		886,000	1,027,675	937,925	943,944		1,675		1,675		945,619		(59,619)	(59,619)		06/30/2037	1FE
827554-AB-2	SILVER CREEK FUNDING CLASS A-2	F	08/25/2011	SCHEDULED REDEMPTION		92,587	92,587	95,480			(2,893)		(2,893)		92,587				3,809	02/25/2016	1FE
828807-BP-1	SIMON PROPERTY GROUP LP		09/20/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,554,350	5,000,000	4,994,150	4,996,722		430		430		4,997,152		557,198	557,198	233,194	12/01/2015	1FE
828807-CD-7	SIMON PROPERTY GROUP LP		09/23/2011	Various		23,737,814	21,495,000	23,322,083			(81,414)		(81,414)		23,240,669		497,145	497,145	791,834	02/01/2020	1FE
828807-CF-2	SIMON PROPERTY GROUP LP		09/23/2011	Various		51,994,580	51,000,000	50,154,030	14,694,391		42,821		42,821		50,197,541		1,797,039	1,797,039	2,279,861	03/01/2021	1FE
82934H-AF-8	SINO-FOREST CORP	A	09/09/2011	J. P. MORGAN SECURITIES, INC.		360,000	1,500,000	1,500,000	1,500,000						1,500,000		(1,140,000)	(1,140,000)	46,875	10/21/2017	3FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		09/01/2011	SCHEDULED REDEMPTION		519	519	534	521		(1)		(1)		519					10/25/2020	1Z*
83437L-AS-1	SOLUTIA INC TERM-1 LOAN		06/30/2011	SCHEDULED REDEMPTION		10,294	10,294	10,246	10,247		47		47		10,294				830	08/01/2017	3FE
842400-FJ-7	SOUTHERN CAL EDISON		08/15/2011	ROYAL BANK OF SCOTLAND PLC		13,952,835	11,700,000	12,970,503			(75,199)		(75,199)		12,895,304		1,057,531	1,057,531	327,113	08/15/2018	1FE
842434-CJ-9	SOUTHERN CALIF GAS CO		09/08/2011	ROYAL BANK OF SCOTLAND PLC		5,880,450	5,000,000	4,987,850	4,987,871		123		123		4,987,994		892,456	892,456	209,983	11/15/2040	1FE
845467-AE-9	SOUTHWESTERN ENERGY CO		08/18/2011	BARCLAYS BANK		2,270,000	2,000,000	2,070,000	2,062,847		(4,547)		(4,547)		2,058,300		211,700	211,700	159,167	02/01/2018	3FE
84649Q-AD-5	SPANSION LLC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		2,811	2,811	2,747	2,774		38		38		2,811				39	02/09/2015	3FE
847788-AQ-9	SPEEDWAY MOTORSPORTS INC		08/10/2011	BANK OF AMERICA		990,000	1,000,000	1,026,250			(1,670)		(1,670)		1,024,580		(34,580)	(34,580)	36,000	02/01/2019	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		09/30/2011	SCHEDULED REDEMPTION		304,304	304,304	302,429	302,790		1,515		1,515		304,304				13,899	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		09/01/2011	SCHEDULED REDEMPTION		119,144	119,144	119,106	119,117		27		27		119,144				4,957	03/20/2024	4FE
85208D-AC-6	SPROUTS FARMERS LLC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		12,500	12,500	12,250			250		250		12,500				31,231	04/18/2018	4FE
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
858119-AJ-9	STEEL DYNAMICS INC		08/18/2011	OPPENHEIMER & CO. INC		3,060,000	3,000,000	3,022,500	3,014,700		(4,961)		(4,961)		3,009,739		50,261	50,261	179,458	11/01/2012	3FE
858119-AR-1	STEEL DYNAMICS INC		08/10/2011	BARCLAYS BANK		1,010,000	1,000,000	1,078,750			(3,858)		(3,858)		1,074,892		(64,892)	(64,892)	31,771	03/15/2020	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)
858155-AC-8	STEELCASE INC		08/15/2011	MATURED		8,000,000	8,000,000	7,986,740	7,998,117		1,883		1,883		8,000,000				520,000	08/15/2011	3FE
858271-AA-7	STEELRIVER TRANSMISSION COMPANY LLC 4.7		09/30/2011	SCHEDULED REDEMPTION		263,530	263,530	263,530	263,530						263,530				10,654	06/30/2017	2FE
L8882W-AD-4	STYRON CORP TERM LOAN B	F	09/30/2011	SCHEDULED REDEMPTION		3,750	3,750	3,750							3,750				9	08/02/2017	4FE
865622-AE-4	SUMITOMO MITSUI BANKING	F	08/16/2011	GOLDMAN, SACHS & CO.		15,581,100	15,000,000	14,980,050	14,981,690		2,390		2,390		14,984,080		597,020	597,020	507,938	07/22/2015	1FE
867363-AR-4	SUNGARD DATA SYSTEMS INC		08/05/2011	JEFFERIES & COMPANY, INC.		2,947,500	3,000,000	3,097,500			(5,729)		(5,729)		3,091,772		(144,272)	(144,272)	162,250	11/15/2018	4FE
991250-9A-1	SUNQUEST INFORMATION SYSTEMS, INC. FIRST		08/31/2011	SCHEDULED REDEMPTION		3,375	3,375	3,324			51		51		3,375				37	12/16/2016	4FE
86853T-AJ-2	SUPERVALU INC. EXTENDED TERL LOAN B-3		09/30/2011	SCHEDULED REDEMPTION		8,094	8,094	8,067			27		27		8,094				33	04/29/2018	3FE
86959L-AA-1	SVENSKA HANDELSBANKEN AB	F	07/29/2011	RBC DOMINION SECURITIES		5,406,850	5,000,000	5,299,250	5,248,731		(40,613)		(40,613)		5,208,117		198,733	198,733	157,760	06/10/2014	1FE
86959L-AB-9	SVENSKA HANDELSBANKEN AB	F	07/25/2011	Various		6,132,510	6,000,000	5,992,620	5,995,735		1,417		1,417		5,997,152		135,358	135,358	150,458	09/14/2012	1FE
83612L-AE-9	SVHE 2006-WF1, M1		07/31/2011	Various			267,243	1,003	3,751		6,596		6,596						1,342	10/25/2036	1Z*
78487T-AA-2	SVOVM 2005-A, A		09/01/2011	SCHEDULED REDEMPTION		372,046	372,046	371,954	372,023		24		24		372,046				14,111	02/20/2021	1FE
84474Y-AA-4	SW AIRLINES 07-1 TRUST		08/01/2011	SCHEDULED REDEMPTION		155,653	155,653	153,124	153,309		2,344		2,344		155,653				9,573	08/01/2022	1FE
87019E-AL-9	SWEDBANK AB	F	07/25/2011	GOLDMAN, SACHS & CO.		20,690,800	20,000,000	20,441,000	20,281,815		(78,333)		(78,333)		20,203,483		487,317	487,317	602,556	01/14/2013	1FE
40424Q-AG-1	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		09/30/2011	SCHEDULED REDEMPTION		6,654	6,654	6,599	6,587		67		67		6,654				15	04/03/2014	4FE
990957-9E-4	SWIFT TRANSPORTATION CO. TERM LOAN		09/29/2011	SCHEDULED REDEMPTION		70,093	70,093	69,393			701		701		70,093				149	12/21/2016	4FE
991313-9A-7	SYMPHONYIRI GROUP, INC. TERM LOAN 2011		09/30/2011	SCHEDULED REDEMPTION		7,500	7,500	7,519			(19)		(19)		7,500				107	12/01/2017	4FE
87164G-AB-9	SYNIVERSE TECHNOLOGIES INC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		2,000	2,000	1,980			20		20		2,000					12/21/2017	4FE
87612E-AP-1	TARGET CORP		09/08/2011	Various		29,430,750	25,000,000	24,933,000	24,953,544		4,309		4,309		24,957,852		4,472,898	4,472,898	1,145,920	05/01/2017	1FE
87650Q-AF-9	TASC, INC. TERM LOAN B		09/30/2011	SCHEDULED REDEMPTION		2,496	2,496	2,483			12		12		2,496					12/18/2015	3FE
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		09/30/2011	Various		114,938	67,688	4									114,938	114,938		12/15/2012	6Z*
87973P-AB-0	TEMASEK FINANCIAL I LTD	F	09/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,786,600	5,000,000	4,951,450	4,952,192		481		481		4,952,673		833,927	833,927	212,014	11/23/2039	1FE
88031R-AA-6	TENASKA ALABAMA		09/30/2011	SCHEDULED REDEMPTION		243,738	243,738	245,500	244,971		(1,232)		(1,232)		243,738				11,197	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		09/30/2011	SCHEDULED REDEMPTION		187,847	187,847	183,422	183,967		3,880		3,880		187,847				8,526	12/31/2023	2FE
88031Q-AA-8	TENASKA VIRGINIA		09/30/2011	SCHEDULED REDEMPTION		207,811	207,811	208,247	208,118		(308)		(308)		207,811				9,537	03/30/2024	2FE
90210E-AM-8	TEXAS COMPETITIVE ELECTRIC HLDGS CO LLC		08/10/2011	Various		6,895,454	9,664,934	8,420,573			607,852		607,852		9,028,425		(2,132,972)	(2,132,972)	118,007	10/10/2017	3FE
90210E-AG-1	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		12/31/2009	VARIOUS															194	10/10/2014	4FE
88713U-VV-5	TIMBERSTAR CLASS B		08/15/2011	INSTRUMENT CODE ADJUSTMENT		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				306,491	10/15/2036	1FE
88713U-ZZ-2	TIMBERSTAR CLASS C		08/15/2011	INSTRUMENT CODE ADJUSTMENT		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				235,368	10/15/2036	1FE
991260-9A-0	TOWERCO FINANCE LLC TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000					02/02/2017	3FE
89334G-AG-9	TRANS UNION LLC REPLACEMENT TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		11,000	11,000	11,000							11,000					02/10/2018	3FE
89364M-AQ-7	TRANSDIGM GROUP, INC. TERM LOAN 1ST LIEN		09/30/2011	Various		7,500	7,500	7,500							7,500				152	02/14/2017	3FE
893647-AP-2	TRANSDIGM INC		08/08/2011	OPPENHEIMER & CO. INC		1,990,000	2,000,000	2,185,000			(11,493)		(11,493)		2,173,507		(183,507)	(183,507)	102,042	12/15/2018	4FE
89469A-AA-2	TREEHOUSE FOODS INC		08/18/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,678,750	3,500,000	3,675,000	3,663,020		(17,328)		(17,328)		3,645,692		33,058	33,058	264,361	03/01/2018	3FE
89578W-AD-6	TRIAD AUTO RECEIVABLES OWNER T		09/12/2011	SCHEDULED REDEMPTION		1,796,710	1,796,710	1,838,820	1,819,841		(23,131)		(23,131)		1,796,710				70,390	07/14/2014	1FE
89655N-AA-8	TRL 2004-1		09/14/2011	Various		77,245	77,245	77,245	118,127						77,245				4,050	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		09/14/2011	SCHEDULED REDEMPTION		340,699	340,699	340,699	353,948		(13,249)		(13,249)		340,699				14,554	05/14/2036	3FE
89655V-AA-0	TRLT II 2003-1		09/12/2011	SCHEDULED REDEMPTION		124,562	124,562	124,562	124,562						124,562				5,247	10/12/2026	1FE
33632*-NJ-2	TTX CO FIRST SECURITY BANK OF UTAH		07/01/2011	PRINCIPAL PAYMENT		2,128	2,128	2,128	2,128						2,128				176	07/01/2013	1
87309L-AE-8	TWCC HOLDING CORP - TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		5,013	5,013	5,038			(25)		(25)		5,013				10,763	02/11/2017	3FE
09348L-AE-5	TWIN RIVER WORLDWIDE HOLDINGS-EXIT LOAN		09/30/2011	SCHEDULED REDEMPTION		27,919	27,919	8,559	6,725		21,194		21,194		27,919				2,047	11/05/2015	4FE
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		08/01/2011	SCHEDULED REDEMPTION		2,314,286	2,314,286	2,314,286	2,314,286						2,314,286				13,315	05/01/2034	1FE
912325-A*-8	U.S. OFFICE PRODUCTS CO. TRANCHE B		09/30/2011	DISTRIBUTION		4,396											4,396	4,396		12/31/2009	5Z
904764-AJ-6	UNILEVER CAPITAL CORP	R	08/30/2011	J. P. MORGAN SECURITIES, INC.		20,268,440	19,000,000	18,974,920	18,983,836		3,311		3,311		18,987,147		1,281,293	1,281,293	726,249	02/15/2014	1FE
94978#-CN-5	UNION PACIFIC EQUIP. NTS SER A 2004-I		07/02/2011	SCHEDULED REDEMPTION		150,532	150,532	150,532	150,532						150,532				8,279	01/02/2022	1
94978#-CL-9	UNION PACIFIC EQUIP. NTS SER B 2004-I		07/02/2011	SCHEDULED REDEMPTION		304,192	304,192	304,192	304,192						304,192				16,305	01/02/2023	1
90781#-AA-0	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/01/2011	SCHEDULED REDEMPTION		480,919	480,919	480,721	480,768		152		152		480,919				26,499	07/01/2015	1
90781#-AC-6	UNION PACIFIC RAILROAD LEASE-BACKED NOTE		07/30/2011	SCHEDULED REDEMPTION		436,942	436,942	437,561	437,191		(249)		(249)		436,942				24,076	07/30/2012	1
94978#-BQ-9	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2011	SCHEDULED REDEMPTION		166,514	166,514	165,050	165,341		1,173		1,173		166,514				8,775	01/02/2021	1
94978#-BR-7	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2011	SCHEDULED REDEMPTION		128,120	128,120	126,994	127,217		902		902		128,120				6,752	01/02/2021	1
94978#-BS-5	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2011	Various		380,542	380,542	377,215	377,903		2,312		2,312		380,215		327	327	20,055	01/02/2021	1
94978#-BT-3	UNION PACIFIC RAILROAD LSE-BACKED NTS, S		07/02/2011	SCHEDULED REDEMPTION		369,431	369,431	365,786	366,480		2,950		2,950		369,431				19,469	01/02/2022	1
97181#-LH-4	UNION PACIFIC RAILROAD SECD NTS SER B		07/02/2011	SCHEDULED REDEMPTION		221,298	221,298	221,298	221,298						221,298				5,577	01/02/2020	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)
90783V-AA-3	UNION PACIFIC RAILROAD SERIES 2005-1		07/02/2011	SCHEDULED REDEMPTION		371,126	371,126	371,126	371,126						371,126				18,861	01/02/2029	1
90783X-AA-9	UNION PACIFIC RR CO 07-3		07/02/2011	SCHEDULED REDEMPTION		59,465	59,465	59,465	59,465						59,465				3,673	01/02/2031	1FE
911308-AB-0	UNITED PARCEL		08/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		7,139,150	5,000,000	5,426,764	5,286,499		(12,459)		(12,459)		5,274,040		1,865,110	1,865,110	365,243	04/01/2030	1FE
91335F-AE-1	UNIVAR INC TERM B LOAN		09/30/2011	SCHEDULED REDEMPTION		3,750	3,750	3,750							3,750				17	06/30/2017	4FE
914908-AN-8	UNIVISION COMMUNICATIONS FIRST LIEN TERM		11/30/2010	VARIOUS															9,164	03/29/2017	4FE
90312*-AA-2	UNS GAS, INC SER. A, DUE 2011		08/11/2011	MATURED		9,375,000	9,375,000	9,375,000	9,375,000						9,375,000				577,573	08/11/2011	2
991841-9F-6	US SHIPPING PARTNERS LP SR SEC CLOSING L		09/30/2011	SCHEDULED REDEMPTION		3,284	3,284	1,837	2,002		1,282		1,282		3,284				232	08/07/2013	4FE
91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,		07/01/2011	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				567,000	07/01/2011	2
92203P-AE-6	VANGUARD HLT HDG LLC/INC		08/17/2011	Various		3,329,888	3,505,000	3,514,852	1,763,228		(886)		(886)		3,513,418		(183,531)	(183,531)	223,907	02/01/2018	4FE
31679E-AB-0	Vantiv (Fifth Third) 1st Lien TL		09/30/2011	SCHEDULED REDEMPTION		12,718	12,718	13,332	12,668		51		51		12,718				174	11/03/2016	3FE
922463-AA-2	VEER 2008-1A SENIOR INCOME NOTES LOANS		07/19/2011	SCHEDULED REDEMPTION		347,650	347,650	312,784	322,395		25,255		25,255		347,650				4,453	07/19/2017	1FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		09/01/2011	SCHEDULED REDEMPTION		114,582	114,582	105,891	112,502		2,080		2,080		114,582				6,452	05/15/2022	5Z
92334N-AA-1	VEOLIA ENVIRONNEMENT	F	09/12/2011	J. P. MORGAN SECURITIES, INC.		5,284,650	5,000,000	5,321,100	5,221,175		(62,664)		(62,664)		5,158,511		126,139	126,139	205,625	06/03/2013	1FE
92549*-AA-3	VETCOR PROFESSIONAL PRACTICES TERM A		09/30/2011	SCHEDULED REDEMPTION		43,750	43,750	43,750	43,750						43,750				3,069	02/01/2015	4
991197-9B-2	VETCOR PROFESSIONAL PRACTICES TERM B		09/30/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250				29	02/01/2015	6*
991197-9C-0	VETCOR PROFESSIONAL PRACTICES TERM C		09/30/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250				29	02/01/2015	6*
991197-9D-8	VETCOR PROFESSIONAL PRACTICES TERM D		09/30/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250				29	02/01/2015	6*
991197-9E-6	VETCOR PROFESSIONAL PRACTICES TERM E		09/30/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250				29	02/01/2015	6*
991197-9F-3	VETCOR PROFESSIONAL PRACTICES TERM F		09/30/2011	SCHEDULED REDEMPTION		1,250	1,250	1,250	1,250						1,250				29	02/01/2015	6*
92549*-AB-1	VETCOR PROFESSIONAL PRACTICES TERM LOAN		09/30/2011	SCHEDULED REDEMPTION		6,000	6,000	5,940			60		60		6,000				510	02/01/2015	4Z
92658T-AG-3	VIDEOTRON LTEE	A	07/18/2011	CALLED @ 101.146		156,776	155,000	155,581	155,398		(206)		(206)		155,192		1,585	1,585	10,745	01/15/2014	3FE
92857W-AE-0	VODAFONE GROUP PLC	F	09/29/2011	CANTOR, FITZGERALD & CO.		16,575,900	15,000,000	13,066,950	13,540,600		118,271		118,271		13,658,870		2,917,030	2,917,030	845,990	07/15/2018	1FE
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		07/31/2011	SCHEDULED REDEMPTION		369,572	369,572	369,572	369,572						369,572				12,722	04/30/2019	1
94978#-DC-8	WACHOVIA BANK LEASE BACKED NOTES TRANCHE		09/02/2011	Various		183,708	183,708	183,708	183,708						183,708				10,144	01/02/2024	1
94978#-CY-1	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2011	SCHEDULED REDEMPTION		26,146	26,146	26,146	26,146						26,146				1,433	01/02/2025	1
94978#-CZ-8	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2011	SCHEDULED REDEMPTION		136,170	136,170	136,170	136,170						136,170				7,462	01/02/2025	1
94978#-DB-0	WACHOVIA BANK LEASE-BACKED RAILCAR NOTES		07/02/2011	SCHEDULED REDEMPTION		4,245	4,245	4,245	4,245						4,245				233	01/02/2025	1
94978#-FH-5	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		09/15/2011	PRINCIPAL PAYMENT		20,021	20,021	20,021	20,021						20,021				1,334	09/26/2029	1
94978#-FP-7	WACHOVIA BANK N.A. LEASE-BACKED NOTES -		09/15/2011	PRINCIPAL PAYMENT		6,360	6,360	6,360	6,360						6,360				425	09/30/2029	1
931142-CK-7	WAL-MART STORES INC		09/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,374,500	5,000,000	5,746,550			(7,725)		(7,725)		5,738,825		635,675	635,675	345,764	08/15/2037	1FE
931142-CM-3	WAL-MART STORES INC		09/01/2011	ROYAL BANK OF SCOTLAND PLC		12,211,300	10,000,000	10,600,100	10,587,780		(6,255)		(6,255)		10,581,525		1,629,775	1,629,775	554,556	04/15/2038	1FE
931142-CS-0	WAL-MART STORES INC		09/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,607,400	4,000,000	3,966,200	3,966,533		314		314		3,966,847		640,553	640,553	210,000	04/01/2040	1FE
254687-CC-8	WALT DISNEY COMPANY		07/15/2011	MATURED		9,500,000	9,500,000	9,749,864	9,546,882		(46,882)		(46,882)		9,500,000				541,500	07/15/2011	1FE
25468P-BX-3	WALT DISNEY COMPANY		08/11/2011	GOLDMAN, SACHS & CO.		13,318,218	12,900,000	12,968,575	12,919,983		(10,574)		(10,574)		12,909,409		408,809	408,809	788,109	03/01/2012	1FE
93316U-AD-9	WALTER ENERGY INC TERM LOAN B		07/15/2011	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500				4	04/01/2018	4FE
93443N-AW-9	WARNER CHILCOTT COPR TERM B-1 LOAN		09/30/2011	SCHEDULED REDEMPTION		3,429	3,429	3,429							3,429					03/15/2018	3FE
93443N-AX-7	WARNER CHILCOTT CORP TERM B-2 LOAN		09/30/2011	SCHEDULED REDEMPTION		1,714	1,714	1,714							1,714					03/15/2018	3FE
93443N-AY-5	WARNER CHILCOTT CORP TERM B-3 LOAN	F	09/30/2011	SCHEDULED REDEMPTION		2,357	2,357	2,357							2,357					03/15/2018	3FE
94974B-EV-8	WELLS FARGO & COMPANY		08/18/2011	PARIBAS CAPITAL MARKETS		5,368,800	5,000,000	4,989,650			330		330		4,989,980		378,820	378,820	92,000	04/01/2021	1FE
990671-9C-5	WESCO AIRCRAFT HARDWARE CORP. TERM B		09/01/2011	SCHEDULED REDEMPTION		25,714	25,714	25,650			64		64		25,714				142	04/07/2017	3FE
94979R-AD-2	WFMBS 2003-8 A4		09/01/2011	SCHEDULED REDEMPTION		128,943	128,943	124,107	127,077		1,866		1,866		128,943				4,230	08/25/2018	1Z*
949757-AG-3	WFMBS 2004-6 A7		09/01/2011	SCHEDULED REDEMPTION		208,053	208,053	204,412	206,888		1,164		1,164		208,053				8,348	06/25/2034	1Z*
94981Q-AU-2	WFMBS 2005-AR16 6A3		09/01/2011	SCHEDULED REDEMPTION		266,502	266,502	265,950	266,128		374		374		266,502				5,436	10/25/2035	2Z*
94984M-AE-4	WFMBS 2006-AR14 1A5		09/01/2011	SCHEDULED REDEMPTION		616,535	616,535	565,671	564,150		52,385		52,385		616,535				23,701	10/25/2036	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*
94983P-AA-6	WFMBS 2006-AR4 1A1		09/01/2011	SCHEDULED REDEMPTION		316,708	316,708	276,328	276,905		39,803		39,803		316,708				13,523	04/25/2036	1Z*
949837-BY-3	WFMBS 2007-10 2A5		09/01/2011	SCHEDULED REDEMPTION		565,673	565,673	532,440	530,977		34,696		34,696		565,673				25,411	07/25/2037	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		09/01/2011	SCHEDULED REDEMPTION		589,806	589,806	520,332	528,615		79,699		79,699		589,806				25,472	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		09/01/2011	SCHEDULED REDEMPTION		232,197	232,197	209,486	208,517		23,680		23,680		232,197				9,936	09/25/2037	1Z*
94983U-AD-9	WFMBS 2007-AR3 A4		09/01/2011	SCHEDULED REDEMPTION		265,031	265,031	230,246	226,996		38,035		38,035		265,031				11,316	04/27/2037	1Z*
966387-AF-9	WHITING PETROLEUM CORP		08/10/2011	BANK OF AMERICA		2,932,500	3,000,000	3,157,500	3,152,715		(14,334)		(14,334)		3,138,381		(205,881)	(205,881)	173,875	10/01/2018	3FE
96950F-AG-9	WILLIAMS PARTNERS LP		07/22/2011	GOLDMAN, SACHS & CO.		9,915,600	10,000,000	9,629,400	3,999,644		12,498		12,498		9,641,902		273,698	273,698	295,625	11/15/2020	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
97381W-AD-6	WINDSTREAM CORP		09/19/2011	CALLED @ 104.313		3,986,843	3,822,000	3,859,088	3,849,600		(5,995)		(5,995)		3,843,605		143,238	143,238	373,601	08/01/2016	3FE
97381W-AT-1	WINDSTREAM CORP		09/28/2011	BANK OF AMERICA		2,977,500	3,000,000	2,973,480			858		858		2,974,338		3,162	3,162	1,292	10/01/2021	3FE
N9684*-AA-7	WURTH FINANCE INTL BV GTD SR NTS	F	09/23/2011	MATURED		10,000,000	10,000,000	10,079,116	10,010,269		(10,269)		(10,269)		10,000,000				506,000	09/23/2011	1
98259@-AA-8	WURTH GROUP OF NORTH AMERICA GTD SR NTS	R	09/23/2011	MATURED		30,000,000	30,000,000	29,993,610	29,998,381		1,619		1,619		30,000,000				1,518,000	09/23/2011	1
983024-AE-0	WYETH		08/12/2011	ROYAL BANK OF SCOTLAND PLC		26,715,600	24,000,000	23,444,980	23,722,125		52,583		52,583		23,774,709		2,940,891	2,940,891	1,378,667	02/01/2014	1FE
984121-BN-2	XEROX CORPORATION		08/15/2011	MATURED		8,400,000	8,400,000	8,804,150	8,456,223		(56,223)		(56,223)		8,400,000				577,500	08/15/2011	2FE
98385X-AP-1	XTO ENERGY INC		09/02/2011	CANTOR, FITZGERALD & CO.		12,380,200	10,000,000	10,395,100	10,351,578		(27,331)		(27,331)		10,324,247		2,055,953	2,055,953	401,806	06/15/2018	1FE
98385X-AT-3	XTO ENERGY INC		09/06/2011	J. P. MORGAN SECURITIES, INC.		1,978,380	1,500,000	1,495,695	1,496,454		241		241		1,496,695		481,685	481,685	71,500	12/15/2018	1FE
984753-AB-9	YANKEE CANDLE CO., INC. TERM LOAN		10/29/2010	VARIOUS															195	02/06/2014	4FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,391,542,926	2,348,296,216	2,277,035,450	1,916,787,002	10,850,420	2,455,338	(1)	13,305,758		2,312,180,289		79,362,638	79,362,638	101,492,057	XXX	XXX
52468#-AA-0	AT&T INC / AT&T MOBILITY (FKA CINGULAR W		09/15/2011	SCHEDULED REDEMPTION		197,226	197,226	215,532	209,267		(12,042)		(12,042)		197,226				10,097	07/15/2016	1
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		09/15/2011	SCHEDULED REDEMPTION		116,053	116,053	133,053	127,736		(11,683)		(11,683)		116,053				6,455	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		07/01/2011	Various		193,747		(58,248)	2,938,572		252,550		252,550		193,866		(119)	(119)	41,434	12/01/2017	6
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		09/01/2011	SCHEDULED REDEMPTION		308,048	308,048	308,048	308,048						308,048				17,535	08/01/2022	2
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		09/10/2011	SCHEDULED REDEMPTION		39,647	39,647	39,647	39,647						39,647				1,718	05/10/2025	2
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		09/10/2011	SCHEDULED REDEMPTION		53,864	53,864	53,864	53,864						53,864				2,379	06/10/2024	1
126650-BC-3	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		09/10/2011	SCHEDULED REDEMPTION		386,123	386,123	386,123	386,123						386,123				16,400	01/10/2028	4FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		09/10/2011	SCHEDULED REDEMPTION		51,074	51,074	51,074	51,074						51,074				2,686	01/10/2024	2
36312K-AA-0	GENERAL ELECTRIC LEASE / SFHI 7.01% CERT		09/11/2011	SCHEDULED REDEMPTION		252,826	252,826	260,035	258,486		(5,659)		(5,659)		252,826				12,976	04/11/2014	1
P7906#-AA-7	GOV'T OF TRINIDAD AND TOBAGO CTL LEASE 1	F	07/01/2011	SCHEDULED REDEMPTION		1,070,322	1,070,322	1,070,322	1,070,322						1,070,322				65,183	01/01/2023	2
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		09/05/2011	SCHEDULED REDEMPTION		132,079	132,079	132,079	132,079						132,079				7,080	10/05/2021	1
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		09/10/2011	SCHEDULED REDEMPTION		10,630	10,630	12,994	12,827		(2,197)		(2,197)		10,630				500	01/10/2034	1
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		09/15/2011	SCHEDULED REDEMPTION		31,967	31,967	31,967	31,967						31,967				1,410	08/15/2033	1
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		09/05/2011	SCHEDULED REDEMPTION		23,098	23,098	23,098	23,098						23,098				936	02/05/2027	1
58528#-BB-2	MEIJER INC SR SECURED NOTES		07/01/2011	SCHEDULED REDEMPTION		362,432	362,432	375,773	363,030		(598)		(598)		362,432				28,777	07/01/2013	1
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		09/05/2011	SCHEDULED REDEMPTION		54,116	54,116	51,763	52,443		1,672		1,672		54,116				2,090	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		09/01/2011	SCHEDULED REDEMPTION		21,841	21,841	22,096	21,966		(125)		(125)		21,841				986	02/01/2015	3
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		09/01/2011	SCHEDULED REDEMPTION		130,508	130,508	117,504	125,056		5,452		5,452		130,508				6,079	10/01/2014	1
04853#-AB-2	MOTOROLA/AFG PH 1B SEC LSE NTS		09/01/2011	SCHEDULED REDEMPTION		401,469	401,469	401,469	403,629		(2,160)		(2,160)		401,469				18,716	02/01/2015	3
898613-AA-2	QWEST/TUCKAHOE CTL		09/20/2011	SCHEDULED REDEMPTION		104,087	104,087	109,089	107,662		(3,575)		(3,575)		104,087				7,088	10/20/2025	4FE
44440*-AC-0	RAYTHEON/HUGHES AIR/AURORA IRE - SB		09/30/2011	SCHEDULED REDEMPTION		394,475	394,475	409,464	402,013		(7,539)		(7,539)		394,475				40,868	09/30/2012	1
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		09/15/2011	SCHEDULED REDEMPTION		111,674	111,674	112,872	112,656		(982)		(982)		111,674				4,622	04/15/2028	1
29272#-AA-4	TXU CORP/ENERGY PLAZA CERT. SER A-1-A		08/14/2011	SCHEDULED REDEMPTION		486,111	486,111	486,111	486,111						486,111				28,583	02/14/2014	1
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		09/30/2011	SCHEDULED REDEMPTION		102,266	102,266	102,266	102,266						102,266				5,319	03/31/2021	2
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		09/15/2011	SCHEDULED REDEMPTION		122,742	122,742	124,053	123,721		(978)		(978)		122,742				4,939	05/15/2028	1
4199999. Bonds - Credit Tenant Loans						5,158,425	4,964,678	4,972,051	7,943,663		212,137		212,137		5,158,544		(119)	(119)	334,857	XXX	XXX
316781-AA-1	FIFTH THIRD CAP TRUST IV		09/30/2011	Various		9,500,500	10,000,000	9,997,400	9,997,521		28		28		9,997,549		(497,049)	(497,049)	627,431	04/15/2037	3FE
05530R-AB-4	BBVA INTL PREF UNIPERSON	F	08/12/2011	MORGAN STANLEY DEAN WITTER		3,850,000	5,000,000	5,000,000	5,000,000						5,000,000		(1,150,000)	(1,150,000)	245,828	01/01/9999	1FE
62914E-AA-2	NIB CAPITAL BANK NV	F	07/01/2011	WARBURG DILLION READ LLC		9,352,500	14,500,000	3,501,232	3,480,000						3,480,000		5,872,500	5,872,500	482,649	01/01/9999	1FE
4899999. Bonds - Hybrid Securities						22,703,000	29,500,000	18,498,632	18,477,521		28		28		18,477,549		4,225,451	4,225,451	1,355,908	XXX	XXX
8399997. Total - Bonds - Part 4						4,959,075,644	4,974,474,285	3,997,284,339	3,978,520,091	10,850,420	30,589,981	(1)	41,440,401		4,496,376,130		462,699,515	462,699,515	157,656,838	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						4,959,075,644	4,974,474,285	3,997,284,339	3,978,520,091	10,850,420	30,589,981	(1)	41,440,401		4,496,376,130		462,699,515	462,699,515	157,656,838	XXX	XXX
49906#-12-4	KNIGHTS APPAREL NON-REDEEMABLE PREFERRED		07/19/2011	DIRECT	1,551.000		0.00														P6A
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX													XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													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							XXX													XXX	XXX
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON		08/17/2011	WRITE OFF OF INVESTMENT	10.000																U
205887-10-2	CONAGRA INC		07/27/2011	DISTRIBUTION	0.000	54											54	54			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)
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		09/21/2011	WARBURG DILLION READ LLC	800.000	80,896		74,947							74,947		5,950	5,950	1,067		L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		08/08/2011	WARBURG DILLION READ LLC	7,440.000	506,358		585,550							585,550		(79,191)	(79,191)			L
49906#-11-6	KNIGHTS APPAREL WARRANTS		07/19/2011	DIRECT	873.000																U
49906#-13-2	KNIGHTS APPAREL WARRANTS		07/19/2011	DIRECT	318.000																U
49906#-10-8	KNIGHTS APPAREL-COMMON STOCK (HANCOCK ME		07/19/2011	DIRECT	1,085.700																U
579062-10-0	MCAFEE.COM CORPORATION		08/31/2011	DISTRIBUTION	0.000	180											180	180			U
656568-50-8	NORTEL NETWORKS CORP	I	07/27/2011	DISTRIBUTION	0.000	112											112	112			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/21/2011	WARBURG DILLION READ LLC	12,940.000	1,516,669		1,692,003							1,692,003		(175,334)	(175,334)	3,954		L
905581-10-4	UNION CARBIDE CORP.		08/31/2011	DISTRIBUTION	0.000	1,874											1,874	1,874			U
989209-10-1	ZEBU INC		08/12/2011	DISTRIBUTION	0.000	3,166											3,166	3,166			A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,109,309	XXX	2,352,499							2,352,499		(243,191)	(243,191)	5,021	XXX	XXX
020088-10-6	ALLSTATE LIFE FINANCIAL SERVICES		09/01/2011	ALLSTATE DISTRIBUTORS LLC	250.000	134,903		134,903							134,903						U
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						134,903	XXX	134,903							134,903					XXX	XXX
9799997. Total - Common Stocks - Part 4						2,244,212	XXX	2,487,402							2,487,402		(243,191)	(243,191)	5,021	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						2,244,212	XXX	2,487,402							2,487,402		(243,191)	(243,191)	5,021	XXX	XXX
9899999. Total - Preferred and Common Stocks						2,244,212	XXX	2,487,402							2,487,402		(243,191)	(243,191)	5,021	XXX	XXX
9999999 - Totals						4,961,319,856	XXX	3,999,771,741	3,978,520,091	10,850,420	30,589,981	(1)	41,440,401		4,498,863,532		462,456,324	462,456,324	157,661,859	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 7

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/20/2010	12/16/2011	600		1,075.00	6,931,200		(6,528,000)	6,405,000		6,405,000			(6,528,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/27/2010	12/16/2011	500		1,075.00	5,501,000		(5,440,000)	5,337,500		5,337,500			(5,440,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1075 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/07/2011	12/16/2011	300		1,075.00		4,080,000	(877,500)	3,202,500		3,202,500			(877,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/06/2010	12/16/2011	200		1,100.00	2,354,400		(2,126,000)	1,807,000		1,807,000			(2,126,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/03/2010	12/16/2011	750		1,100.00	8,626,500		(7,972,500)	6,776,250		6,776,250			(7,972,500)				100.00/100.00
S&P500 INDEX 12/16/2011 1100 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2011	12/16/2011	200		1,100.00		2,240,000	(433,000)	1,807,000		1,807,000			(433,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2010	12/16/2011	800		1,200.00	8,481,600		(7,216,000)	2,996,000		2,996,000			(7,216,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/26/2011	12/16/2011	150		1,175.00		2,400,000	(1,674,750)	725,250		725,250			(1,674,750)				100.00/100.00
S&P500 INDEX 12/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/10/2010	12/16/2011	500		1,125.00	5,251,000		(5,170,000)	3,747,500		3,747,500			(5,170,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1125 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/17/2010	12/16/2011	500		1,125.00	5,501,000		(5,170,000)	3,747,500		3,747,500			(5,170,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/10/2010	12/16/2011	500		1,225.00	4,851,000		(4,205,000)	1,407,500		1,407,500			(4,205,000)				100.00/100.00
S&P500 CLIQUET 10/06/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/08/2010	10/06/2011		4,100,000	S&P 500	50,430		(89,950)						(89,950)				100.00/100.00
S&P500 CLIQUET 10/13/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/15/2010	10/13/2011		5,300,000	S&P 500	78,440		(170,766)						(170,766)				100.00/100.00
S&P500 CLIQUET 10/20/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	10/22/2010	10/20/2011		4,100,000	S&P 500	65,190		(127,473)						(127,473)				100.00/100.00
S&P500 CLIQUET 10/27/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	10/29/2010	10/27/2011		4,300,000	S&P 500	66,220		(111,718)						(111,718)				100.00/100.00
S&P500 CLIQUET 11/04/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	11/12/2010	11/04/2011		3,700,000	S&P 500	49,580		(83,775)						(83,775)				100.00/100.00
S&P500 INDEX 12/16/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/21/2011	12/16/2011	300		1,275.00		2,730,000	(2,298,000)	432,000		432,000			(2,298,000)				100.00/100.00
S&P500 INDEX 12/16/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2011	12/16/2011	500		1,275.00		4,100,000	(3,380,000)	720,000		720,000			(3,380,000)				100.00/100.00
S&P500 CLIQUET 11/11/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	11/19/2010	11/11/2011		3,800,000	S&P 500	53,580		(98,481)						(98,481)				100.00/100.00
S&P500 CLIQUET 12/02/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	12/10/2010	12/02/2011		3,600,000	S&P 500	54,000		(67,320)						(67,320)				100.00/100.00
S&P500 CLIQUET 12/09/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	12/17/2010	12/09/2011		3,400,000	S&P 500	59,160		(62,186)						(62,186)				100.00/100.00
S&P500 CLIQUET 12/29/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/03/2011	12/29/2011		2,000,000	S&P 500		27,600	(27,600)						(27,600)				100.00/100.00
S&P500 CLIQUET 12/23/2011 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/03/2011	12/23/2011		4,300,000	S&P 500		81,700	(81,700)						(81,700)				100.00/100.00
S&P500 CLIQUET 01/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	01/07/2011	01/05/2012		3,200,000	S&P 500		48,640	(48,640)						(48,640)				100.00/100.00
S&P500 CLIQUET 01/12/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/14/2011	01/12/2012		3,400,000	S&P 500		41,480	(41,480)						(41,480)				100.00/100.00
S&P500 CLIQUET 01/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/21/2011	01/13/2012		3,900,000	S&P 500		51,090	(51,090)						(51,090)				100.00/100.00
S&P500 CLIQUET 01/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	01/28/2011	01/24/2012		5,100,000	S&P 500		63,750	(63,750)						(63,750)				100.00/100.00
S&P500 CLIQUET 01/27/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	02/04/2011	01/27/2012		2,200,000	S&P 500		40,260	(40,260)						(40,260)				100.00/100.00
S&P500 CLIQUET 02/03/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	02/11/2011	02/03/2012		3,300,000	S&P 500		63,360	(63,360)						(63,360)				100.00/100.00
S&P500 CLIQUET 02/14/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/18/2011	02/14/2012		2,900,000	S&P 500		51,330	(51,330)						(51,330)				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 CLIQUET 02/17/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	02/25/2011	02/17/2012		3,000,000	S&P 500		36,300	(36,300)						(36,300)				100.00/100.00
S&P500 CLIQUET 02/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/04/2011	02/24/2012		3,200,000	S&P 500		48,000	(48,000)						(48,000)				100.00/100.00
S&P500 INDEX 06/15/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/15/2011	06/15/2012	50		1,325.00		423,000	(257,750)	165,250		165,250			(257,750)				100.00/100.00
S&P500 CLIQUET 03/02/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/11/2011	03/02/2012		3,300,000	S&P 500		50,160	(50,160)						(50,160)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/17/2011	06/15/2012	500		1,275.00		4,505,000	(2,107,500)	2,397,500		2,397,500			(2,107,500)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/24/2011	06/15/2012	500		1,275.00		4,500,000	(2,102,500)	2,397,500		2,397,500			(2,102,500)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/01/2011	06/15/2012	450		1,275.00		5,400,000	(3,242,250)	2,157,750		2,157,750			(3,242,250)				100.00/100.00
S&P500 INDEX 06/15/2012 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/05/2011	06/15/2012	400		1,275.00		2,604,000	(686,000)	1,918,000		1,918,000			(686,000)				100.00/100.00
S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2011	06/15/2012	50		1,350.00		430,000	(295,250)	134,750		134,750			(295,250)				100.00/100.00
S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2011	06/15/2012	400		1,350.00		3,128,000	(2,050,000)	1,078,000		1,078,000			(2,050,000)				100.00/100.00
S&P500 INDEX 06/15/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/29/2011	06/15/2012	400		1,350.00		2,440,000	(1,362,000)	1,078,000		1,078,000			(1,362,000)				100.00/100.00
S&P500 CLIQUET 03/09/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	03/18/2011	03/09/2012		2,600,000	S&P 500		35,100	(35,100)						(35,100)				100.00/100.00
S&P500 INDEX 06/15/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/18/2011	06/15/2012	400		1,300.00		3,800,000	(2,198,000)	1,602,000		1,602,000			(2,198,000)				100.00/100.00
S&P500 INDEX 06/15/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/10/2011	06/15/2012	350		1,300.00		2,618,000	(1,216,250)	1,401,750		1,401,750			(1,216,250)				100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2011	03/16/2012	500		1,300.00		5,000,000	(3,697,500)	1,302,500		1,302,500			(3,697,500)				100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/15/2011	03/16/2012	450		1,300.00		4,437,000	(3,264,750)	1,172,250		1,172,250			(3,264,750)				100.00/100.00
S&P500 INDEX 03/16/2012 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/19/2011	03/16/2012	500		1,300.00		4,190,000	(2,887,500)	1,302,500		1,302,500			(2,887,500)				100.00/100.00
S&P500 CLIQUET 03/23/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/01/2011	03/23/2012		3,600,000	S&P 500		82,800	(82,800)						(82,800)				100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/01/2011	03/16/2012	450		1,325.00		4,216,500	(3,309,750)	906,750		906,750			(3,309,750)				100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2011	03/16/2012	500		1,325.00		4,600,000	(3,592,500)	1,007,500		1,007,500			(3,592,500)				100.00/100.00
S&P500 INDEX 03/16/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2011	03/16/2012	600		1,325.00		5,340,000	(4,131,000)	1,209,000		1,209,000			(4,131,000)				100.00/100.00
S&P500 CLIQUET 03/30/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/08/2011	03/30/2012		3,900,000	S&P 500		72,540	(72,540)						(72,540)				100.00/100.00
S&P500 CLIQUET 04/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/15/2011	04/05/2012		3,600,000	S&P 500		56,520	(56,520)						(56,520)				100.00/100.00
S&P500 CLIQUET 04/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	04/25/2011	04/13/2012		4,000,000	S&P 500		87,600	(87,600)						(87,600)				100.00/100.00
S&P500 CLIQUET 04/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/29/2011	04/25/2012		2,000,000	S&P 500		43,400	(43,400)						(43,400)				100.00/100.00
S&P500 CLIQUET 04/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	04/29/2011	04/20/2012		3,100,000	S&P 500		78,430	(78,430)						(78,430)				100.00/100.00
S&P500 CLIQUET 05/03/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/06/2011	05/03/2012		1,600,000	S&P 500		28,320	(28,320)						(28,320)				100.00/100.00
S&P500 CLIQUET 04/27/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/06/2011	04/27/2012		1,700,000	S&P 500		34,000	(34,000)						(34,000)				100.00/100.00
S&P500 CLIQUET 05/11/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/13/2011	05/11/2012		1,400,000	S&P 500		26,180	(26,180)						(26,180)				100.00/100.00
S&P500 CLIQUET 05/04/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/13/2011	05/04/2012		1,500,000	S&P 500		30,000	(29,676)	324		324			(29,676)				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 CLIQUET 05/11/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/20/2011	05/11/2012		4,000,000	S&P 500		76,000	(76,000)						(76,000)				100.00/100.00
S&P500 CLIQUET 05/18/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/20/2011	05/18/2012		1,400,000	S&P 500		25,620	(25,574)	46		46			(25,574)				100.00/100.00
S&P500 CLIQUET 05/18/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	05/27/2011	05/18/2012		2,500,000	S&P 500		47,750	(47,130)	620		620			(47,130)				100.00/100.00
S&P500 CLIQUET 05/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	05/27/2011	05/25/2012		3,000,000	S&P 500		65,100	(65,100)						(65,100)				100.00/100.00
S&P500 CLIQUET 05/31/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/03/2011	05/31/2012		600,000	S&P 500		8,700	(8,700)						(8,700)				100.00/100.00
S&P500 CLIQUET 05/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/03/2011	05/25/2012		2,800,000	S&P 500		46,480	(46,480)						(46,480)				100.00/100.00
S&P500 CLIQUET 06/06/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/10/2011	06/06/2012		2,000,000	S&P 500		35,200	(34,885)	315		315			(34,885)				100.00/100.00
S&P500 CLIQUET 06/01/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/10/2011	06/01/2012		1,200,000	S&P 500		17,280	(17,061)	219		219			(17,061)				100.00/100.00
S&P500 CLIQUET 06/08/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/17/2011	06/08/2012		5,000,000	S&P 500		83,000	(83,000)						(83,000)				100.00/100.00
S&P500 CLIQUET 06/15/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	06/24/2011	06/15/2012		2,000,000	S&P 500		34,800	(31,534)	3,266		3,266			(31,534)				100.00/100.00
S&P500 CLIQUET 06/22/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	06/24/2011	06/22/2012		2,000,000	S&P 500		29,000	(29,000)						(29,000)				100.00/100.00
S&P500 CLIQUET 06/29/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/01/2011	06/29/2012		1,300,000	S&P 500		27,690	(27,690)						(27,690)				100.00/100.00
S&P500 CLIQUET 06/22/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	07/01/2011	06/22/2012		1,000,000	S&P 500		24,700	(24,700)						(24,700)				100.00/100.00
S&P500 CLIQUET 07/05/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/08/2011	07/05/2012		1,500,000	S&P 500		26,250	(26,250)						(26,250)				100.00/100.00
S&P500 CLIQUET 06/29/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/08/2011	06/29/2012		1,800,000	S&P 500		43,740	(43,535)	205		205			(43,535)				100.00/100.00
S&P500 CLIQUET 07/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/15/2011	07/13/2012		1,000,000	S&P 500		13,200	(13,200)						(13,200)				100.00/100.00
S&P500 CLIQUET 07/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/15/2011	07/13/2012		1,000,000	S&P 500		15,800	(15,516)	284		284			(15,516)				100.00/100.00
S&P500 CLIQUET 07/13/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	07/15/2011	07/13/2012		1,000,000	S&P 500		18,600	(17,838)	762		762			(17,838)				100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/22/2011	07/20/2012		1,500,000	S&P 500		20,850	(20,850)						(20,850)				100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/22/2011	07/20/2012		1,500,000	S&P 500		27,450	(27,450)						(27,450)				100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/22/2011	07/20/2012		1,500,000	S&P 500		34,650	(34,650)						(34,650)				100.00/100.00
S&P500 INDEX 12/21/2012 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2011	12/21/2012	350		1,325.00		4,130,000	(2,248,750)	1,881,250		1,881,250			(2,248,750)				100.00/100.00
S&P500 INDEX 10/21/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/25/2011	10/21/2011	250		1,200.00		3,650,000	(3,337,500)	312,500		312,500			(3,337,500)				100.00/100.00
S&P500 CLIQUET 07/25/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/29/2011	07/25/2012		2,100,000	S&P 500		27,090	(27,090)						(27,090)				100.00/100.00
S&P500 CLIQUET 07/20/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	07/29/2011	07/20/2012		2,200,000	S&P 500		35,860	(35,860)						(35,860)				100.00/100.00
S&P500 CLIQUET 08/09/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/12/2011	08/09/2012		1,500,000	S&P 500		21,900	(14,305)	7,595		7,595			(14,305)				100.00/100.00
S&P500 CLIQUET 08/03/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	BARCLAY'S CAPITAL	08/12/2011	08/03/2012		1,700,000	S&P 500		24,310	(20,452)	3,858		3,858			(20,452)				100.00/100.00
S&P500 INDEX 12/21/2012 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/12/2011	12/21/2012	400		1,175.00		4,940,000	(430,000)	4,510,000		4,510,000			(430,000)				100.00/100.00
S&P500 INDEX 12/21/2012 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/02/2011	12/21/2012	450		1,175.00		5,535,000	(461,250)	5,073,750		5,073,750			(461,250)				100.00/100.00
S&P500 INDEX 10/21/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/15/2011	10/21/2011	400		1,175.00		2,520,000	(1,682,000)	838,000		838,000			(1,682,000)				100.00/100.00

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S&P500 INDEX 10/21/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/18/2011	10/21/2011	400		1,175.00		1,632,000	(794,000)	838,000		838,000			(794,000)				100.00/100.00
S&P500 INDEX 11/18/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/15/2011	11/18/2011	400		1,200.00		2,240,000	(1,162,000)	1,078,000		1,078,000			(1,162,000)				100.00/100.00
S&P500 INDEX 11/18/2011 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/18/2011	11/18/2011	400		1,200.00		1,532,000	(454,000)	1,078,000		1,078,000			(454,000)				100.00/100.00
S&P500 CLIQUET 08/17/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/19/2011	08/17/2012		3,000,000	S&P 500		35,400	(10,958)	24,442		24,442			(10,958)				100.00/100.00
S&P500 INDEX 12/21/2012 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2011	12/21/2012	100		1,200.00		855,000	155,500	1,010,500		1,010,500			155,500				100.00/100.00
S&P500 INDEX 12/21/2012 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2011	12/21/2012	400		1,200.00		4,100,000	(58,000)	4,042,000		4,042,000			(58,000)				100.00/100.00
S&P500 INDEX 10/21/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2011	10/21/2011	300		1,150.00		1,500,000	(538,500)	961,500		961,500			(538,500)				100.00/100.00
S&P500 INDEX 10/21/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2011	10/21/2011	300		1,150.00		1,920,000	(958,500)	961,500		961,500			(958,500)				100.00/100.00
S&P500 INDEX 10/21/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/16/2011	10/21/2011	250		1,150.00		2,067,500	(1,266,250)	801,250		801,250			(1,266,250)				100.00/100.00
S&P500 INDEX 11/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2011	11/18/2011	300		1,175.00		1,500,000	(382,500)	1,117,500		1,117,500			(382,500)				100.00/100.00
S&P500 INDEX 11/18/2011 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2011	11/18/2011	300		1,175.00		1,710,000	(592,500)	1,117,500		1,117,500			(592,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2011	12/21/2012	400		1,150.00		5,320,000	(314,000)	5,006,000		5,006,000			(314,000)				100.00/100.00
S&P500 CLIQUET 08/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/26/2011	08/24/2012		2,600,000	S&P 500		35,360	(25,620)	9,740		9,740			(25,620)				100.00/100.00
S&P500 CLIQUET 08/17/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CREDIT SUISSE FB	08/26/2011	08/17/2012		2,600,000	S&P 500		40,820	(14,604)	26,216		26,216			(14,604)				100.00/100.00
S&P500 INDEX 11/18/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2011	11/18/2011	100		1,150.00		750,000	(254,500)	495,500		495,500			(254,500)				100.00/100.00
S&P500 CLIQUET 08/31/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/02/2011	08/31/2012		1,700,000	S&P 500		24,650	(20,755)	3,895		3,895			(20,755)				100.00/100.00
S&P500 CLIQUET 08/24/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/02/2011	08/24/2012		2,100,000	S&P 500		28,350	(19,714)	8,636		8,636			(19,714)				100.00/100.00
S&P500 CLIQUET 08/31/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/09/2011	08/31/2012		2,500,000	S&P 500		25,000	(22,950)	2,050		2,050			(22,950)				100.00/100.00
S&P500 CLIQUET 09/21/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/23/2011	09/21/2012		1,600,000	S&P 500		13,280	(6,311)	6,969		6,969			(6,311)				100.00/100.00
S&P500 CLIQUET 09/14/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/23/2011	09/14/2012		1,700,000	S&P 500		17,510	(8,020)	9,490		9,490			(8,020)				100.00/100.00
S&P500 INDEX 09/21/2012 1175 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/23/2011	09/21/2012	400		1,175.00		4,000,000	110,000	4,110,000		4,110,000			110,000				100.00/100.00
S&P500 INDEX 09/21/2012 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2011	09/21/2012	400		1,150.00		4,804,000	(194,000)	4,610,000		4,610,000			(194,000)				100.00/100.00
S&P500 CLIQUET 09/21/2012 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	GOLDMAN SACHS & CO	09/30/2011	09/21/2012		3,700,000	S&P 500		40,330	(22,611)	17,719		17,719			(22,611)				100.00/100.00
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants										47,974,300	130,157,280	(106,709,299)	100,311,401	XXX	100,311,401			(106,709,299)			XXX	XXX
S&P500 INDEX 12/16/2011 1250 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/21/2011	12/16/2011	300		1,250.00		1,032,000	3,298,500	4,330,500		4,330,500			3,298,500				100.00/100.00
S&P500 FUTURES 12/16/2011 1250 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	07/19/2011	12/16/2011	200		1,250.00		2,220,000	4,995,000	7,215,000		7,215,000			4,995,000				100.00/100.00
S&P500 FUTURES 12/16/2011 1150 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	07/20/2011	12/16/2011	320		1,150.00		1,608,000	5,176,000	6,784,000		6,784,000			5,176,000				100.00/100.00
S&P500 FUTURES 12/16/2011 1325 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	07/21/2011	12/16/2011	75		1,325.00		1,087,500	2,756,250	3,843,750		3,843,750			2,756,250				100.00/100.00
0029999. Subtotal - Purchased Options - Hedging Effective - Put Options											5,947,500	16,225,750	22,173,250	XXX	22,173,250			16,225,750			XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective										47,974,300	136,104,780	(90,483,549)	122,484,651	XXX	122,484,651			(90,483,549)			XXX	XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2013		250,000,000	5.80	5,940,000			259,698		259,698	(2,910,386)						0001

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3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	11/12/2009	05/15/2012		250,000,000	5.80	4,270,000			7,851		7,851	(1,150,468)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										10,210,000			267,549	XXX	267,549	(4,060,854)					XXX	XXX
INT RATE CAP0172 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	03/14/2006	03/15/2012		1,000,000,000	7.20	5,620,000						(53,010)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/02/2006	10/04/2011		10,000,000	4.55	186,600			(62,198)		(62,198)	(180)						0002
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/04/2011		2,000,000	4.55	37,320			(12,440)		(12,440)	(36)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/23/2006	10/25/2011		4,000,000	4.79	71,400			(23,794)		(23,794)	(71)						0002
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/25/2011		1,000,000	4.79	17,850			(5,949)		(5,949)	(18)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/06/2006	11/08/2011		13,000,000	4.70	225,810			(74,982)		(74,982)	(230)						0002
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/08/2011		2,000,000	4.70	34,740			(11,536)		(11,536)	(35)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/15/2011		2,000,000	4.61	34,620			(11,535)		(11,535)	(36)						0002
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/13/2006	11/15/2011		2,000,000	4.61	34,620			(11,535)		(11,535)	(36)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	11/27/2011		1,000,000	4.56	16,950			(5,647)		(5,647)	(18)						0002
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/22/2006	11/27/2011		7,000,000	4.56	118,650			(39,527)		(39,527)	(126)						0002
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/28/2006	11/30/2011		6,000,000	4.50	104,400			(34,779)		(34,779)	(111)						0002
INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/06/2011		2,000,000	4.38	35,400			(11,792)		(11,792)	(38)						0002
INT RATE CAP0210 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/04/2006	12/06/2011		6,000,000	4.38	106,200			(35,377)		(35,377)	(115)						0002
INT RATE CAP0212 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	12/20/2006	12/22/2011		6,000,000	4.56	100,260			(33,392)		(33,392)	(111)						0002
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/04/2007	01/08/2012		11,000,000	4.61	119,900	59,950		(59,887)		(59,887)	(211)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	01/10/2012		1,000,000	4.66	10,700	5,350		(5,344)		(5,344)	(19)						0002
INT RATE CAP0214 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/08/2007	01/10/2012		4,000,000	4.66	42,800	21,400		(21,377)		(21,377)	(75)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	01/24/2012		1,000,000	4.76	10,350	5,175		(5,168)		(5,168)	(19)						0002
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2007	01/24/2012		5,000,000	4.76	51,750	25,875		(25,842)		(25,842)	(95)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	02/08/2012		1,000,000	4.77	9,850	4,925		(4,918)		(4,918)	(19)						0002
INT RATE CAP0216 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/06/2007	02/08/2012		5,000,000	4.77	49,250	24,625		(24,588)		(24,588)	(96)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/07/2012		1,000,000	4.45	11,700	5,850		(5,839)		(5,839)	(26)						0002
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/05/2007	03/07/2012		7,000,000	4.45	81,900	40,950		(40,870)		(40,870)	(180)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/13/2012		2,000,000	4.45	22,280	11,140		(11,117)		(11,117)	(52)						0002
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/13/2007	03/13/2012		8,000,000	4.45	89,120	44,560		(44,469)		(44,469)	(208)						0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	03/21/2012		1,000,000	4.50	11,020	5,510		(5,498)		(5,498)	(26)						0002
INT RATE CAP0219 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/19/2007	03/21/2012		11,000,000	4.50	121,220	60,610		(60,479)		(60,479)	(290)						0002

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INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/28/2012		1,000,000	4.46	11,680	5,840		(5,827)		(5,827)	(33)						0002
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	03/26/2007	03/28/2012		10,000,000	4.46	116,800	58,400		(58,268)		(58,268)	(325)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/04/2012		1,000,000	4.55	11,630	5,815		(5,801)		(5,801)	(34)						0002
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/03/2007	04/04/2012		14,000,000	4.55	162,820	81,410		(81,216)		(81,216)	(482)						0002
INT RATE CAP0223 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/10/2007	04/12/2012		12,000,000	4.63	136,320	68,160		(67,988)		(67,988)	(443)						0002
INT RATE CAP0224 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	04/16/2007	04/18/2012		7,000,000	4.68	76,370	38,185		(38,085)		(38,085)	(267)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/25/2012		1,000,000	4.54	11,500	5,750		(5,734)		(5,734)	(50)						0002
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/23/2007	04/25/2012		10,000,000	4.54	115,000	57,500		(57,343)		(57,343)	(495)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/02/2012		1,000,000	4.53	11,440	5,720		(5,704)		(5,704)	(57)						0002
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/30/2007	05/02/2012		9,000,000	4.53	102,960	51,480		(51,334)		(51,334)	(511)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/24/2012		1,000,000	4.75	10,970	5,485		(5,467)		(5,467)	(66)						0002
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/22/2007	05/24/2012		3,000,000	4.75	32,910	16,455		(16,402)		(16,402)	(199)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/31/2012		1,000,000	4.82	10,840	5,420		(5,402)		(5,402)	(68)						0002
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/29/2007	05/31/2012		8,000,000	4.82	86,720	43,360		(43,216)		(43,216)	(543)						0002
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/14/2012		1,000,000	5.16	13,180	6,590		(5,401)		(5,401)	(1,234)						0002
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/12/2007	06/14/2012		18,000,000	5.16	237,240	118,620		(97,214)		(97,214)	(22,211)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/27/2012		2,000,000	4.99	25,680	12,840		(10,799)		(10,799)	(2,182)						0002
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	06/25/2007	06/27/2012		26,000,000	4.99	333,840	166,920		(140,390)		(140,390)	(28,368)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/11/2012		7,000,000	5.07	92,050	46,025		(45,841)		(45,841)	(793)						0002
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/09/2007	07/11/2012		24,000,000	5.07	315,600	157,800		(157,170)		(157,170)	(2,717)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	07/25/2012		15,000,000	4.86	198,900	99,450		(99,030)		(99,030)	(2,549)						0002
INT RATE CAP0232 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	07/23/2007	07/25/2012		35,000,000	4.86	464,100	232,050		(231,071)		(231,071)	(5,949)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/02/2012		2,000,000	4.66	29,600	14,800		(14,736)		(14,736)	(485)						0002
INT RATE CAP0233 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/31/2007	08/02/2012		15,000,000	4.66	222,000	111,000		(110,517)		(110,517)	(3,641)						0002
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/07/2007	08/07/2012		23,000,000	4.56	342,470	171,235		(170,476)		(170,476)	(6,697)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/13/2012		3,000,000	4.57	46,710	23,355		(23,249)		(23,249)	(952)						0002
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/13/2007	08/13/2012		14,000,000	4.57	217,980	108,990		(108,496)		(108,496)	(4,440)						0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	08/24/2012		1,000,000	4.34	16,200	8,100		(8,062)		(8,062)	(470)						0002
INT RATE CAP0236 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	08/22/2007	08/24/2012		23,000,000	4.34	372,600	186,300		(185,422)		(185,422)	(10,803)						0002
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/30/2012		1,000,000	4.22	15,940	7,970		(7,932)		(7,932)	(555)						0002

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INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/28/2007	08/30/2012		17,000,000	4.22	270,980	135,490		(134,839)		(134,839)	(9,430)						0002
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/10/2007	09/12/2012		21,000,000	3.98	338,520	169,260		(168,410)		(168,410)	(17,258)						0002
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/17/2007	09/19/2012		17,000,000	4.20	271,150	135,575		(134,880)		(134,880)	(11,724)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/27/2012		1,000,000	4.26	17,440	8,720		(8,674)		(8,674)	(708)						0002
INT RATE CAP0240 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	09/25/2007	09/27/2012		21,000,000	4.26	366,240	183,120		(182,157)		(182,157)	(14,878)						0002
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	10/09/2007	10/11/2012		32,000,000	4.38	500,480			(499,081)		(499,081)	(22,247)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	10/24/2012		1,000,000	4.06	16,780			(16,730)		(16,730)	(1,083)						0002
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/22/2007	10/24/2012		22,000,000	4.06	369,160			(368,067)		(368,067)	(23,815)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/19/2012		3,000,000	3.57	57,600			(57,410)		(57,410)	(6,247)						0002
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/19/2007	11/19/2012		17,000,000	3.57	326,400			(325,321)		(325,321)	(35,402)						0002
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/10/2008	10/10/2012		150,000,000	4.50	1,170,000			(1,166,740)		(1,166,740)	(86,403)						0002
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/11/2008	01/11/2013		150,000,000	4.10	911,250	911,250		(1,815,167)		(1,815,167)	(262,979)						0002
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/05/2013		5,000,000	2.73	207,000			16		16	(29,782)						0002
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/20/2013		10,000,000	2.85	387,000			45		45	(57,149)						0002
INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/08/2013		10,000,000	2.48	492,000			317		317	(84,785)						0002
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/18/2013		5,000,000	2.35	266,000		214	339		339	(50,843)						0002
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	03/25/2013		10,000,000	2.56	475,000			432		432	(86,137)						0002
INT RATE CAP0260 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/08/2013		15,000,000	2.66	676,000		2,021	683		683	(123,209)						0002
INT RATE CAP0261 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	04/22/2013		5,000,000	3.00	184,000			131		131	(32,329)						0002
INT RATE CAP0262 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/13/2013		15,000,000	3.09	529,000			473		473	(97,107)						0002
INT RATE CAP0263 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	05/28/2013		5,000,000	3.26	159,000			159		159	(29,903)						0002
INT RATE CAP0264 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/05/2013		5,000,000	3.31	155,000			164		164	(29,712)						0002
INT RATE CAP0265 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/18/2013		15,000,000	3.62	377,000			339		339	(73,663)						0002
INT RATE CAP0266 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/26/2013		5,000,000	3.47	141,000			175		175	(28,397)						0002
INT RATE CAP0267 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	06/30/2013		5,000,000	3.34	154,000			246		246	(31,605)						0002
INT RATE CAP0268 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/03/2013		15,000,000	3.30	478,000			855		855	(99,363)						0002
INT RATE CAP0269 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/12/2013		10,000,000	3.20	343,000			803		803	(73,462)						0002
INT RATE CAP0270 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	07/24/2013		10,000,000	3.41	300,000			663		663	(65,358)						0002
INT RATE CAP0271 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/05/2013		5,000,000	3.23	171,000			556		556	(38,722)						0002
INT RATE CAP0272 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/15/2013		5,000,000	3.15	181,000			720		720	(42,323)						0002

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INT RATE CAP0273 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	08/26/2013		7,000,000	3.07	268,000			1,318		1,318	(64,924)						0002
INT RATE CAP0274 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	01/28/2013		5,000,000	2.94	179,000			3		3	(24,187)						0002
INT RATE CAP0275 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	04/01/2013		5,000,000	2.56	238,000		500	260		260	(43,979)						0002
INT RATE CAP0276 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	05/28/2013		5,000,000	3.25	160,000			163		163	(30,105)						0002
INT RATE CAP0277 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	11/01/2009	08/08/2013		6,500,000	3.19	228,000			798		798	(52,333)						0002
INT RATE CAP0278 ON LIABILITY-STRIKE 2YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MERRILL LYNCH	09/11/2008	02/25/2013		7,000,000	2.75	227,000						(13,545)						0002
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	COMMERCIAL MORTGAGES	SCHEDULE B	Interest	BARCLAY'S CAPITAL	09/18/2008	06/01/2012		8,750,000	7.00	18,400						(107)						0003
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	09/15/2013		3,700,000	2.88	15,170	15,170		(28,966)		(28,966)	(41,443)						0002
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	09/15/2013		7,300,000	2.88	29,930	29,930		(57,149)		(57,149)	(81,766)						0002
INT RATE CAP0290 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	10/15/2013		3,600,000	2.74	17,316			(49,875)		(49,875)	(47,404)						0002
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	01/16/2009	10/15/2013		6,100,000	2.76	28,518			(82,139)		(82,139)	(79,276)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	11/15/2013		2,200,000	2.30	26,400			(76,156)		(76,156)	(41,038)						0002
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	02/11/2009	11/15/2013		3,600,000	2.30	43,200			(124,619)		(124,619)	(67,153)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	11/01/2009	12/15/2013		2,600,000	1.53	48,698		7,410	(133,922)		(133,922)	(83,865)						0002
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	03/11/2009	12/15/2013		6,000,000	1.53	112,380		17,100	(309,051)		(309,051)	(193,534)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	01/15/2014		2,200,000	2.83		37,125		(119,964)		(119,964)	(33,096)						0002
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	01/15/2014		4,300,000	2.83		72,563		(234,474)		(234,474)	(64,688)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	02/15/2014		5,200,000	2.83		89,960		(259,989)		(259,989)	(92,717)						0002
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	02/15/2014		3,700,000	2.83		64,010		(184,993)		(184,993)	(65,971)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	03/15/2014		2,400,000	2.83		42,660		(122,620)		(122,620)	(45,333)						0002
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	03/15/2014		7,200,000	2.83		127,980		(367,859)		(367,859)	(135,998)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	04/15/2014		3,500,000	2.83		63,700		(182,468)		(182,468)	(69,919)						0002
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	05/27/2009	04/15/2014		3,100,000	2.83		56,420		(161,615)		(161,615)	(61,929)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/01/2009	06/11/2014		2,000,000	3.42		38,300		(110,797)		(110,797)	(31,640)						0002
INT RATE CAP0307 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	06/09/2009	06/11/2014		2,500,000	3.42		47,875		(138,497)		(138,497)	(39,549)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	03/15/2014		2,300,000	2.89		38,755		(111,589)		(111,589)	(41,743)						0002
INT RATE CAP0309 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	03/15/2014		2,900,000	2.89		48,865		(140,699)		(140,699)	(52,632)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		2,500,000	2.89		44,500		(126,890)		(126,890)	(50,732)						0002
INT RATE CAP0310 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/16/2009	05/15/2014		2,500,000	2.89		44,500		(126,890)		(126,890)	(50,732)						0002
INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	07/15/2014		5,400,000	2.83		105,840		(298,247)		(298,247)	(126,468)						0002

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INT RATE CAP0311 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	07/15/2014		6,000,000	2.83		117,600		(331,386)		(331,386)	(140,520)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	04/15/2014		1,200,000	2.83		21,960		(62,917)		(62,917)	(23,978)						0002
INT RATE CAP0312 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/14/2009	04/15/2014		4,800,000	2.83		87,840		(251,669)		(251,669)	(95,912)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	08/15/2014		4,800,000	2.77		85,920		(238,027)		(238,027)	(120,810)						0002
INT RATE CAP0313 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	08/15/2014		5,400,000	2.77		96,660		(267,780)		(267,780)	(135,911)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	05/15/2014		1,275,000	2.77		21,548		(60,950)		(60,950)	(27,701)						0002
INT RATE CAP0314 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/21/2009	05/15/2014		2,625,000	2.77		44,363		(125,484)		(125,484)	(57,032)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	09/15/2014		3,000,000	2.74		52,200		(142,677)		(142,677)	(80,050)						0002
INT RATE CAP0315 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	09/15/2014		5,000,000	2.74		87,000		(237,794)		(237,794)	(133,417)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	11/01/2009	06/15/2014		2,000,000	2.74		32,700		(91,408)		(91,408)	(46,687)						0002
INT RATE CAP0316 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	10/19/2009	06/15/2014		4,000,000	2.74		65,400		(182,816)		(182,816)	(93,375)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		1,440,000	2.49				(90,830)		(90,830)	(45,108)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		4,500,000	2.49				(283,843)		(283,843)	(140,963)						0002
INT RATE CAP0317 ON LIABILITY-STRIKE 5YRCMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	11/23/2009	10/15/2014		160,000	2.49				(10,092)		(10,092)	(5,012)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		1,400,000	2.73				(101,296)		(101,296)	(40,716)						0002
INT RATE CAP0318 ON LIABILITY-STRIKE 5Y CMS	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	12/21/2009	11/15/2014		3,600,000	2.73				(260,475)		(260,475)	(104,698)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		800,000	2.68				(55,310)		(55,310)	(24,588)						0002
INT RATE CAP0319 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/10	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/22/2010	12/15/2014		6,000,000	2.68				(414,828)		(414,828)	(184,410)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		1,600,000	2.67				(110,698)		(110,698)	(50,901)						0002
INT RATE CAP0321 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	UBS AG	02/17/2010	01/15/2015		2,900,000	2.67				(200,641)		(200,641)	(92,259)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		1,500,000	2.61				(98,202)		(98,202)	(50,748)						0002
INT RATE CAP0323 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/17/2010	02/15/2015		2,900,000	2.61				(189,858)		(189,858)	(98,112)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		2,300,000	2.67				(147,296)		(147,296)	(78,248)						0002
INT RATE CAP0325 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/21/2010	03/15/2015		5,400,000	2.67				(345,825)		(345,825)	(183,713)						0002
INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		9,700,000	2.46				(606,323)		(606,323)	(378,002)						0002

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INT RATE CAP0327 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	05/18/2010	04/15/2015		8,700,000	2.46				(543,816)		(543,816)	(339,032)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		4,250,000	2.26				(230,711)		(230,711)	(186,579)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		7,800,000	2.26				(423,422)		(423,422)	(342,427)						0002
INT RATE CAP0329 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/17/2010	05/15/2015		650,000	2.26				(35,285)		(35,285)	(28,536)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		3,650,000	1.94				(169,004)		(169,004)	(191,901)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		6,000,000	1.94				(277,814)		(277,814)	(315,454)						0002
INT RATE CAP0331 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	07/16/2010	07/15/2015		350,000	1.94				(16,206)		(16,206)	(18,401)						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		3,600,000	1.66			908	(130,304)		(130,304)	(205,465)						0002
INT RATE CAP0333 ON LIABILITY-STRIKE 5YRCMS EFF.07/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/12/2010	07/15/2015		2,900,000	1.66			732	(104,967)		(104,967)	(165,513)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		5,000,000	1.71				(203,964)		(203,964)	(262,844)						0002
INT RATE CAP0335 ON LIABILITY-STRIKE 5YRCMS EFF.08/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	09/16/2010	08/15/2015		3,300,000	1.71				(134,617)		(134,617)	(173,477)						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		4,300,000	1.41				(136,137)		(136,137)	(253,606)						0002
INT RATE CAP0337 ON LIABILITY-STRIKE 5YRCMS EFF.09/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	10/14/2010	09/15/2015		2,500,000	1.41				(79,149)		(79,149)	(147,445)						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		14,100,000	2.19				(781,264)		(781,264)	(781,264)						0002
INT RATE CAP0339 ON LIABILITY-STRIKE 5YRCMS EFF.11/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	01/12/2011	11/15/2015		10,300,000	2.19				(570,710)		(570,710)	(570,710)						0002
INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		6,600,000	2.13				(361,818)		(361,818)	(361,818)						0002
INT RATE CAP0341 ON LIABILITY-STRIKE 5YRCMS EFF.12/15/11	T-LINKED PRODUCTS	EXHIBIT 5	Interest	BANK OF AMERICA	01/14/2011	12/15/2015		12,600,000	2.13				(690,744)		(690,744)	(690,744)						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		5,500,000	2.56				(320,145)		(320,145)	(320,145)						0002
INT RATE CAP0343 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	02/18/2011	01/15/2016		5,700,000	2.56				(331,786)		(331,786)	(331,786)						0002
INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		5,500,000	2.20				(292,963)		(292,963)	(292,963)						0002

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INT RATE CAP0345 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	03/15/2011	02/15/2016		7,200,000	2.20				(383,515)		(383,515)	(383,515)						0002
INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/07/2011	03/15/2016		15,300,000	2.50				(864,331)		(864,331)	(864,331)						0002
INT RATE CAP0347 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	04/07/2011	03/15/2016		9,300,000	2.50				(525,377)		(525,377)	(525,377)						0002
INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/20/2011	04/15/2016		32,700,000	2.03				(1,616,391)		(1,616,391)	(1,616,391)						0002
INT RATE CAP0349 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	GOLDMAN SACHS	05/20/2011	04/15/2016		8,500,000	2.03				(420,163)		(420,163)	(420,163)						0002
INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/16/2011	05/15/2016		32,100,000	1.84				(1,344,903)		(1,344,903)	(1,344,903)						0002
INT RATE CAP0351 ON LIABILITY-STRIKE 5YRCMS EFF.05/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	MORGAN STANLEY	06/16/2011	05/15/2016		8,100,000	1.84				(339,368)		(339,368)	(339,368)						0002
INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/21/2011	06/15/2016		45,200,000	1.84				(1,867,478)		(1,867,478)	(1,867,478)						0002
INT RATE CAP0353 ON LIABILITY-STRIKE 5YR CMS EFF.06/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	07/21/2011	06/15/2016		8,700,000	1.84				(359,448)		(359,448)	(359,448)						0002
INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/25/2011	07/15/2016		18,700,000	1.29				(259,037)		(259,037)	(259,037)						0002
INT RATE CAP0355 ON LIABILITY-STRIKE 5YR CMS EFF.07/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	08/25/2011	07/15/2016		1,400,000	1.29				(19,393)		(19,393)	(19,393)						0002
INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/22/2011	08/15/2016		31,400,000	1.11				82,625		82,625	82,625						0002
INT RATE CAP0357 ON LIABILITY-STRIKE 5YR CMS EFF.08/15/12	T-LINKED PRODUCTS	EXHIBIT 5	Interest	JP MORGAN CHASE BANK	09/22/2011	08/15/2016		5,000,000	1.11				13,157		13,157	13,157						0002
0109999. Subtotal - Purchased Options - Hedging Other - Caps										23,149,722	5,461,703	28,885	(29,617,629)	XXX	(29,617,629)	(19,863,539)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										33,359,722	5,461,703	28,885	(29,350,080)	XXX	(29,350,080)	(23,924,392)					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										58,184,300	130,157,280	(106,709,299)	100,578,950	XXX	100,578,950	(4,060,854)		(106,709,299)			XXX	XXX
0379999. Total Purchased Options - Put Options											5,947,500	16,225,750	22,173,250	XXX	22,173,250			16,225,750			XXX	XXX
0389999. Total Purchased Options - Caps										23,149,722	5,461,703	28,885	(29,617,629)	XXX	(29,617,629)	(19,863,539)					XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										81,334,022	141,566,483	(90,454,664)	93,134,571	XXX	93,134,571	(23,924,392)		(90,483,549)			XXX	XXX
S&P500 INDEX 12/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/23/2010	12/16/2011	500		1,150.00	(4,624,000)		4,990,000	(3,047,500)		(3,047,500)			4,990,000				100.00/100.00
S&P500 INDEX 12/16/2011 1150 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/20/2010	12/16/2011	600		1,150.00	(4,738,800)		5,988,000	(3,657,000)		(3,657,000)			5,988,000				100.00/100.00
S&P500 INDEX 12/16/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/03/2010	12/16/2011	250		1,250.00	(1,984,500)		1,930,000	(511,250)		(511,250)			1,930,000				100.00/100.00
S&P500 INDEX 12/16/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	11/05/2010	12/16/2011	100		1,300.00	(589,800)		619,500	(97,000)		(97,000)			619,500				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 INDEX 12/16/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/17/2010	12/16/2011	700		1,300.00	(4,233,600)		4,336,500	(679,000)		(679,000)			4,336,500				100.00/100.00
S&P500 INDEX 12/16/2011 1300 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	12/27/2010	12/16/2011	500		1,300.00	(3,494,000)		3,097,500	(485,000)		(485,000)			3,097,500				100.00/100.00
S&P500 INDEX 12/16/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/28/2011	12/16/2011	100		1,350.00		(454,000)	415,000	(39,000)		(39,000)			415,000				100.00/100.00
S&P500 INDEX 12/16/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/04/2011	12/16/2011	500		1,350.00		(2,750,000)	2,555,000	(195,000)		(195,000)			2,555,000				100.00/100.00
S&P500 INDEX 12/16/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/03/2011	12/16/2011	200		1,325.00		(1,298,000)	1,172,000	(126,000)		(126,000)			1,172,000				100.00/100.00
S&P500 INDEX 12/16/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/07/2011	12/16/2011	500		1,325.00		(3,025,000)	2,710,000	(315,000)		(315,000)			2,710,000				100.00/100.00
S&P500 INDEX 12/16/2011 1325 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	01/14/2011	12/16/2011	400		1,325.00		(2,664,000)	2,412,000	(252,000)		(252,000)			2,412,000				100.00/100.00
S&P500 INDEX 12/16/2011 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/11/2011	12/16/2011	450		1,375.00		(2,250,000)	2,148,750	(101,250)		(101,250)			2,148,750				100.00/100.00
S&P500 INDEX 12/16/2011 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/18/2011	12/16/2011	500		1,400.00		(2,400,000)	2,337,500	(62,500)		(62,500)			2,337,500				100.00/100.00
S&P500 INDEX 12/16/2011 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	02/25/2011	12/16/2011	400		1,400.00		(1,716,000)	1,666,000	(50,000)		(50,000)			1,666,000				100.00/100.00
S&P500 INDEX 06/15/2012 1425 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/06/2011	06/15/2012	350		1,425.00		(1,855,000)	1,382,500	(472,500)		(472,500)			1,382,500				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/04/2011	06/15/2012	100		1,375.00		(751,000)	533,500	(217,500)		(217,500)			533,500				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/11/2011	06/15/2012	400		1,375.00		(2,796,000)	1,926,000	(870,000)		(870,000)			1,926,000				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/27/2011	06/15/2012	350		1,375.00		(2,306,500)	1,545,250	(761,250)		(761,250)			1,545,250				100.00/100.00
S&P500 INDEX 06/15/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	06/03/2011	06/15/2012	350		1,375.00		(1,942,500)	1,181,250	(761,250)		(761,250)			1,181,250				100.00/100.00
S&P500 INDEX 03/16/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	03/25/2011	03/16/2012	50		1,350.00		(365,000)	288,500	(76,500)		(76,500)			288,500				100.00/100.00
S&P500 INDEX 03/16/2012 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/15/2011	03/16/2012	450		1,350.00		(3,195,000)	2,506,500	(688,500)		(688,500)			2,506,500				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/01/2011	03/16/2012	450		1,375.00		(3,015,000)	2,502,000	(513,000)		(513,000)			2,502,000				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/08/2011	03/16/2012	500		1,375.00		(3,270,000)	2,700,000	(570,000)		(570,000)			2,700,000				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/25/2011	03/16/2012	600		1,375.00		(3,744,000)	3,060,000	(684,000)		(684,000)			3,060,000				100.00/100.00
S&P500 INDEX 03/16/2012 1375 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/19/2011	03/16/2012	500		1,375.00		(2,250,000)	1,680,000	(570,000)		(570,000)			1,680,000				100.00/100.00
S&P500 INDEX 03/16/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	04/29/2011	03/16/2012	450		1,400.00		(2,772,000)	2,398,500	(373,500)		(373,500)			2,398,500				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/13/2011	06/15/2012	400		1,400.00		(2,576,000)	1,884,000	(692,000)		(692,000)			1,884,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	05/20/2011	06/15/2012	400		1,400.00		(2,456,000)	1,764,000	(692,000)		(692,000)			1,764,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/08/2011	06/15/2012	400		1,400.00		(2,160,000)	1,468,000	(692,000)		(692,000)			1,468,000				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/15/2011	06/15/2012	350		1,400.00		(1,750,000)	1,144,500	(605,500)		(605,500)			1,144,500				100.00/100.00
S&P500 INDEX 06/15/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/29/2011	06/15/2012	400		1,400.00		(1,616,000)	924,000	(692,000)		(692,000)			924,000				100.00/100.00
S&P500 INDEX 12/21/2012 1400 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/22/2011	12/21/2012	350		1,400.00		(2,775,500)	1,580,250	(1,195,250)		(1,195,250)			1,580,250				100.00/100.00
S&P500 INDEX 10/21/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/25/2011	10/21/2011	250		1,350.00		(887,500)	885,000	(2,500)		(2,500)			885,000				100.00/100.00
S&P500 INDEX 10/21/2011 1350 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	07/29/2011	10/21/2011	400		1,350.00		(792,000)	788,000	(4,000)		(4,000)			788,000				100.00/100.00

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
S&P500 INDEX 10/21/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2011	10/21/2011	300		1,225.00		(510,000)	306,000	(204,000)		(204,000)			306,000				100.00/100.00
S&P500 INDEX 10/21/2011 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/16/2011	10/21/2011	250		1,225.00		(800,000)	630,000	(170,000)		(170,000)			630,000				100.00/100.00
S&P500 INDEX 12/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/12/2011	12/21/2012	400		1,225.00		(3,920,000)	318,000	(3,602,000)		(3,602,000)			318,000				100.00/100.00
S&P500 INDEX 12/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/02/2011	12/21/2012	450		1,225.00		(4,365,000)	312,750	(4,052,250)		(4,052,250)			312,750				100.00/100.00
S&P500 INDEX 10/21/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/15/2011	10/21/2011	400		1,250.00		(1,000,000)	872,000	(128,000)		(128,000)			872,000				100.00/100.00
S&P500 INDEX 11/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/15/2011	11/18/2011	400		1,275.00		(880,000)	580,000	(300,000)		(300,000)			580,000				100.00/100.00
S&P500 INDEX 11/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/18/2011	11/18/2011	400		1,275.00		(560,000)	260,000	(300,000)		(300,000)			260,000				100.00/100.00
S&P500 INDEX 11/18/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/24/2011	11/18/2011	300		1,275.00		(468,000)	243,000	(225,000)		(225,000)			243,000				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/19/2011	12/21/2012	500		1,250.00		(3,250,000)	(747,500)	(3,997,500)		(3,997,500)			(747,500)				100.00/100.00
S&P500 INDEX 12/21/2012 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/09/2011	12/21/2012	400		1,250.00		(3,200,000)	2,000	(3,198,000)		(3,198,000)			2,000				100.00/100.00
S&P500 INDEX 11/18/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/23/2011	11/18/2011	300		1,250.00		(570,000)	204,000	(366,000)		(366,000)			204,000				100.00/100.00
S&P500 INDEX 11/18/2011 1250 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2011	11/18/2011	100		1,250.00		(230,000)	108,000	(122,000)		(122,000)			108,000				100.00/100.00
S&P500 INDEX 10/21/2011 1275 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	08/26/2011	10/21/2011	300		1,275.00		(240,000)	199,500	(40,500)		(40,500)			199,500				100.00/100.00
S&P500 INDEX 09/21/2012 1225 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/23/2011	09/21/2012	400		1,225.00		(3,084,000)	(118,000)	(3,202,000)		(3,202,000)			(118,000)				100.00/100.00
S&P500 INDEX 09/21/2012 1200 CALL	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CBOE	09/30/2011	09/21/2012	400		1,200.00		(3,800,000)	162,000	(3,638,000)		(3,638,000)			162,000				100.00/100.00
0439999. Subtotal - Written Options - Hedging Effective - Call Options and Warrants										(19,664,700)	(86,709,000)	71,851,250	(44,296,000)	XXX	(44,296,000)			71,851,250			XXX	XXX
S&P500 FUTURES 12/16/2011 1125 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	07/19/2011	12/16/2011	400		1,125.00		(1,950,000)	(5,450,000)	(7,400,000)		(7,400,000)			(5,450,000)				100.00/100.00
S&P500 FUTURES 12/16/2011 1075 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	07/20/2011	12/16/2011	640		1,075.00		(1,920,000)	(7,008,000)	(8,928,000)		(8,928,000)			(7,008,000)				100.00/100.00
S&P500 FUTURES 12/16/2011 1100 PUT	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	CME	07/21/2011	12/16/2011	225		1,100.00		(675,000)	(2,953,125)	(3,628,125)		(3,628,125)			(2,953,125)				100.00/100.00
0449999. Subtotal - Written Options - Hedging Effective - Put Options											(4,545,000)	(15,411,125)	(19,956,125)	XXX	(19,956,125)			(15,411,125)			XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective										(19,664,700)	(91,254,000)	56,440,125	(64,252,125)	XXX	(64,252,125)			56,440,125			XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants										(19,664,700)	(86,709,000)	71,851,250	(44,296,000)	XXX	(44,296,000)			71,851,250			XXX	XXX
0799999. Total Written Options - Put Options											(4,545,000)	(15,411,125)	(19,956,125)	XXX	(19,956,125)			(15,411,125)			XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options										(19,664,700)	(91,254,000)	56,440,125	(64,252,125)	XXX	(64,252,125)			56,440,125			XXX	XXX
INT RATE SWAP0312 ON FIXED RATE SECURITIES	22540VLT7	D 1	Interest	BANK OF AMERICA	12/21/2001	12/15/2011		10,000,000	US0003M(5.8750%)			(418,746)			(114,851)					22,816		99.80/99.56
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		5,000,000	US0003M(6.1290%)			(218,844)			(188,134)					20,482		99.42/99.62
INT RATE SWAP0343 ON FIXED RATE SECURITIES	244217BG9	D 1	Interest	MORGAN STANLEY	03/18/2009	06/01/2012		2,000,000	US0003M(6.1290%)			(87,538)			(75,254)					8,193		99.42/99.62

SCHEDULE DB - PART A - SECTION 1

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

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INT RATE SWAP0445 ON FIXED RATE SECURITIES	LOAN # 122405	SCHEDULE B	Interest	UBS AG	01/29/2004	05/11/2014		4,305,000	US0003M(4.6200%)			(139,826)			(441,600)					34,799		99.75/99.80
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		3,000,000	US0003M(4.6200%)			(97,440)			(307,735)					24,250		99.97/99.74
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(32,480)			(102,578)					8,083		99.97/99.74
INT RATE SWAP0445 ON FIXED RATE SECURITIES	46625MP52	D 1	Interest	UBS AG	01/29/2004	05/11/2014		1,000,000	US0003M(4.6200%)			(32,480)			(102,578)					8,083		99.97/99.74
INT RATE SWAP0481 ON FIXED RATE SECURITIES	LOAN # 122445	SCHEDULE B	Interest	CREDIT SUISSE FB	03/17/2009	04/15/2012		2,594,000	US0003M(3.7870%)			(68,198)			(46,533)					9,553		99.98/97.63
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE59	D 1	Interest	UBS AG	05/26/2004	08/15/2014		2,000,000	US0003M(5.1980%)			(73,625)			(255,381)					16,961		99.98/99.61
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE67	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,500,000	US0003M(5.1980%)			(55,219)			(191,536)					12,721		99.98/99.61
INT RATE SWAP0513 ON FIXED RATE SECURITIES	52108HE75	D 1	Interest	UBS AG	05/26/2004	08/15/2014		1,700,000	US0003M(5.1980%)			(62,582)			(217,074)					14,417		99.98/99.63
INT RATE SWAP0601 ON FIXED RATE SECURITIES	92345NAA8	D 1	Interest	UBS AG	03/31/2005	05/15/2013		10,000,000	US0003M(4.8640%)			(343,077)			(696,889)					63,731		99.97/99.65
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	G9020*AA8	D 1	Interest	MORGAN STANLEY	12/01/2005	01/26/2013		39,000,000	US0003M(5.0500%)			(1,394,407)			(2,313,300)					224,549		99.99/99.74
INT RATE SWAP0737 ON FIXED RATE SECURITIES	151895B*9	D 1	Interest	JP MORGAN CHASE BANK	05/24/2006	06/15/2013		19,000,000	US0003M(5.5080%)			(743,319)			(1,597,366)					124,214		99.98/99.96
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAH5	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		5,000,000	US0001M(5.6738%)			(204,253)			(1,054,628)					54,270		99.96/99.77
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAJ1	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		12,000,000	US0001M(5.6738%)			(490,208)			(2,531,108)					130,247		99.96/99.78
INT RATE SWAP0758 ON FIXED RATE SECURITIES	52108RAK8	D 1	Interest	BANK OF AMERICA	06/21/2006	06/15/2016		6,000,000	US0001M(5.6738%)			(245,104)			(1,265,554)					65,124		99.96/99.78
INT RATE SWAP0779 ON FIXED RATE SECURITIES	LOAN # 122660	SCHEDULE B	Interest	UBS AG	11/01/2009	09/05/2012		27,284,160	US0001M(5.2800%)			(1,043,173)			(1,222,140)					131,859		99.98/98.29
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122945	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		8,000,000	US0003M(4.9720%)			(281,281)			(210,831)					30,628		99.20/98.80
INT RATE SWAP0863 ON FIXED RATE SECURITIES	LOAN # 122999	SCHEDULE B	Interest	UBS AG	03/16/2009	05/01/2012		10,000,000	US0003M(4.9720%)			(351,601)			(263,539)					38,285		98.15/99.70
INT RATE SWAP0863 ON FIXED RATE SECURITIES	743759AG7	D 1	Interest	UBS AG	03/16/2009	05/01/2012		1,155,000	US0003M(4.9720%)			(40,610)			(30,439)					4,422		97.95/97.68
INT RATE SWAP0863 ON FIXED RATE SECURITIES	F6132#AA6	D 1	Interest	UBS AG	03/16/2009	05/01/2012		2,740,000	US0003M(4.9720%)			(96,339)			(72,210)					10,490		98.98/98.58
INT RATE SWAP0863 ON FIXED RATE SECURITIES	L6346#AA1	D 1	Interest	UBS AG	03/16/2009	05/01/2012		5,760,000	US0003M(4.9720%)			(202,522)			(151,799)					22,052		98.98/98.58

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INT RATE SWAP0927 ON FIXED RATE SECURITIES	LOAN # 123144	SCHEDULE B	Interest	ROYAL BANK OF SCTLND	11/21/2007	01/01/2013		5,000,000	US0003M(4.3650%)			(152,919)			(238,559)					28,035		99.79/99.82
0859999. Subtotal - Swaps - Hedging Effective - Interest Rate												(6,875,791)		XXX	(13,691,617)					1,108,265	XXX	XXX
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/30/2004	06/15/2014		1,892,285	USD 5.790%(CAD 5.990%)			(34,175)	(588,867)		(649,634)		133,752			15,574		100.00/100.00
INT RATE SWAP0504 ON FIXED RATE SECURITIES	706327AB9	SCHEDULE D	Currency	UBS AG	04/23/2008	06/15/2014		7,569,141	USD 5.790%(CAD 5.990%)			(136,701)	(2,355,470)		(2,598,537)		535,009			62,297		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	D2488*AA1	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		18,576,375	USD 4.820%(EUR 3.870%)			77,596	(642,285)		(576,445)		(49,310)			55,856		100.00/100.00
INT RATE SWAP0571 ON FIXED RATE SECURITIES	G3107#AA3	SCHEDULE D	Currency	DEUTSCHE BANK	11/01/2009	02/09/2012		4,423,625	USD 4.820%(EUR 3.870%)			18,478	(152,948)		(137,270)		(11,742)			13,301		100.00/100.00
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	Q7160#AC3	SCHEDULE D	Currency	CITIBANK	03/23/2005	05/05/2015		10,000,000	USD 5.500%(ADBB6M+0.65)			(158,190)	(2,557,724)		(1,156,240)		715,026			94,832		100.00/100.00
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	Q3915#AC0	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2017		30,000,000	USD 5.250%(ADBB6M+0.83)			(621,890)	(8,299,402)		(3,239,096)		2,180,736			369,848		100.00/100.00
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	Q3915#AD8	SCHEDULE D	Currency	CITIBANK	08/25/2005	10/27/2015		10,000,000	USD 5.100%(NDBB6M+0.71)			75,892	(945,470)		519,407		241,874			100,954		100.00/100.00
INT RATE SWAP0700 ON FIXED RATE SECURITIES	D8355*AA8	SCHEDULE D	Currency	JP MORGAN CHASE BANK	02/10/2006	03/01/2016		60,000,000	USD 5.920%(EUR 4.485%)			252,341	(7,436,891)		(4,054,938)		(173,024)			630,851		100.00/100.00
INT RATE SWAP0711 ON FIXED RATE SECURITIES	G6043#AA3	SCHEDULE D	Currency	BARCLAY'S CAPITAL	03/06/2006	04/20/2016		15,759,000	USD 5.521%(GBP 4.860%)			123,303	1,724,350		2,817,892		(2,845)			168,240		100.00/100.00
INT RATE SWAP0741 ON FIXED RATE SECURITIES	81725TC@7	SCHEDULE D	Currency	BARCLAY'S CAPITAL	06/02/2006	11/28/2011		25,000,000	USD 7.350%(EUR 5.780%)			210,358	(903,833)		(839,391)		(66,462)			50,256		100.00/100.00
INT RATE SWAP0752 ON FIXED RATE SECURITIES	C5864@AD1	SCHEDULE D	Currency	JP MORGAN CHASE BANK	06/16/2006	06/30/2018		18,696,581	USD 6.440%(CAD 5.760%)			(12,453)	(1,343,499)		(342,029)		1,080,306			242,937		100.00/100.00
0879999. Subtotal - Swaps - Hedging Effective - Foreign Exchange												(205,441)	(23,502,041)	XXX	(10,256,279)		4,583,322			1,804,948	XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective												(7,081,233)	(23,502,041)	XXX	(23,947,896)		4,583,322			2,913,212	XXX	XXX
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/11/2018		1,000,000	8.6750%(US0001M)			232,535	2,993,529		2,993,529	626,426		(84,394)		12,944		0004
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2019		1,000,000	8.6950%(US0001M)			234,166	3,474,352		3,474,352	816,197		(84,646)		13,873		0004
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2020		1,000,000	8.7150%(US0001M)			235,550	3,978,181		3,978,181	1,021,188		(85,153)		14,749		0004
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2021		1,000,000	8.7350%(US0001M)			236,642	4,508,669		4,508,669	1,244,038		(85,961)		15,574		0004
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	AMERICAN INT GROUP	06/08/1992	06/10/2022		1,000,000	8.7550%(US0001M)			237,500	5,066,038		5,066,038	1,481,892		(87,013)		16,356		0004
INT RATE SWAP0311 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	SALOMON SWAPCO	12/14/2001	10/15/2011		15,000,000	US0003M(5.8890%)			(571,494)	(35,238)		(35,238)	37,286		59,341	(131,865)	15,204		0005
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	IM Contracts	Exhibit 7	Interest	MERRILL LYNCH	01/01/2005	11/25/2016		85,000,000	CPURNSA(US0003M+0.19%)			1,662,402	7,911,389		7,911,389	4,436,559				965,312		0006
INT RATE SWAP0717 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CITIBANK	03/16/2009	10/31/2011		1,377,800	US0003M(5.2375%)			5,448	(5,902)		(5,902)	(7,677)		82,541		2,008		0005
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/09/2007	01/11/2012		50,000,000	5.0480%(US0001M)			1,807,292	670,825		670,825	(1,721,737)				132,804		0004

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INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/26/2007	01/30/2012		30,000,000	5.3030%(US0001M)			1,142,095	501,439		501,439	(1,090,039)				86,721		0004
INT RATE SWAP1025 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/21/2009	10/23/2013		350,000,000	2.3625%(US0003M)			5,482,108	12,772,652		12,772,652	1,233,994				2,515,228		0004
INT RATE SWAP1026 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/22/2009	10/26/2013		300,000,000	2.3910%(US0003M)			4,743,459	11,164,142		11,164,142	1,044,185				2,160,194		0004
INT RATE SWAP1027 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	10/23/2009	10/27/2012		300,000,000	1.9880%(US0003M)			3,835,971	4,683,892		4,683,892	(2,223,479)				1,556,471		0004
INT RATE SWAP1028 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/01/2010	10/27/2012		350,000,000	1.9775%(US0003M)			4,447,737	5,425,196		5,425,196	(2,566,882)				1,815,883		0004
INT RATE SWAP1029 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	10/27/2009	04/30/2013		500,000,000	2.2550%(US0003M)			7,363,814	13,456,491		13,456,491	(1,675,133)				3,145,991		0004
INT RATE SWAP1030 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	10/27/2009	04/30/2013		500,000,000	2.2090%(US0003M)			7,191,953	13,093,713		13,093,713	(1,506,570)				3,145,991		0004
INT RATE SWAP1031 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	10/28/2009	04/30/2013		500,000,000	2.1250%(US0003M)			6,878,120	12,431,249		12,431,249	(1,198,759)				3,145,991		0004
INT RATE SWAP1032 ON VARIABLE RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	10/29/2009	04/30/2013		250,000,000	2.1538%(US0003M)			3,492,767	6,328,993		6,328,993	(652,055)				1,572,996		0004
INT RATE SWAP1052 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	02/15/2013		177,553,000	US0003M(1.7090%)			(1,044,353)	(2,829,822)		(2,829,822)	(771,974)		845,740	(2,903,589)	1,043,198		0005
INT RATE SWAP1053 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	03/15/2013		79,190,000	US0003M(1.7460%)			(167,534)	(1,376,774)		(1,376,774)	(438,932)		340,249	(1,278,091)	478,024		0005
INT RATE SWAP1054 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/15/2013		86,700,000	US0003M(1.7950%)			(635,452)	(1,654,403)		(1,654,403)	(574,299)		370,633	(1,450,737)	538,390		0005
INT RATE SWAP1055 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		438,500,000	US0003M(1.8150%)			(2,821,250)	(8,758,110)		(8,758,110)	(3,156,885)		1,934,512	(7,796,350)	2,759,034		0005
INT RATE SWAP1056 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	06/13/2013		50,000,000	US0003M(1.8790%)			(71,233)	(1,119,656)		(1,119,656)	(436,872)		212,080	(894,864)	326,354		0005
INT RATE SWAP1057 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	03/22/2010	07/22/2013		32,500,000	US0003M(1.9350%)			(265,834)	(803,372)		(803,372)	(334,396)		136,939	(605,915)	218,679		0005
INT RATE SWAP1058 ON MTN LIAB	IM Contracts	Exhibit 7	Interest	MORGAN STANLEY	03/22/2010	04/30/2013		976,398,000	1.8140%(US0003M)			4,555,807	19,486,084		19,486,084	6,996,889		(4,128,617)	16,617,812	6,143,479		0004
INT RATE SWAP1117 ON FIXED RATE SECURITIES EFF.06/01/12	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	05/27/2011	06/01/2019		475,000,000	US0003M(3.2000%)				(39,705,302)		(39,705,302)	(39,705,302)				6,579,210		0005
INT RATE SWAP1118 ON FIXED RATE SECURITIES EFF.06/04/12	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	05/31/2011	06/04/2019		250,000,000	US0003M(3.2000%)				(21,221,388)		(21,221,388)	(21,221,388)				3,464,596		0005
INT RATE SWAP1119 ON FIXED RATE SECURITIES EFF.06/04/12	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	05/31/2011	06/04/2022		75,000,000	US0003M(3.6300%)				(9,017,192)		(9,017,192)	(9,017,192)				1,225,793		0005
INT RATE SWAP1127 ON FIXED RATE SECURITIES EFF.10/24/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	08/19/2011	10/23/2013		350,000,000	US0003M(0.5213%)				496,239		496,239	496,239				2,515,228		0005

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INT RATE SWAP1128 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	08/19/2011	04/30/2013		500,000,000	US0003M(0.5025%)				471,760		471,760	471,760				3,145,991		0005
INT RATE SWAP1129 ON FIXED RATE SECURITIES EFF.10/27/11	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/19/2011	10/27/2012		350,000,000	US0003M(0.5163%)				120,770		120,770	120,770				1,815,883		0005
INT RATE SWAP1130 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	UBS AG	08/19/2011	04/30/2013		250,000,000	US0003M(0.5063%)				221,899		221,899	221,899				1,572,996		0005
INT RATE SWAP1131 ON FIXED RATE SECURITIES EFF.10/26/11	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/19/2011	10/26/2013		300,000,000	US0003M(0.5238%)				419,904		419,904	419,904				2,160,194		0005
INT RATE SWAP1132 ON FIXED RATE SECURITIES EFF.10/27/11	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	08/19/2011	10/27/2012		300,000,000	US0003M(0.5075%)				128,514		128,514	128,514				1,556,471		0005
INT RATE SWAP1133 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	08/19/2011	04/30/2013		500,000,000	US0003M(0.5075%)				434,476		434,476	434,476				3,145,991		0005
INT RATE SWAP1134 ON FIXED RATE SECURITIES EFF.10/31/11	DEBT SECURITIES	SCHEDULE D	Interest	CREDIT SUISSE FB	08/19/2011	04/30/2013		500,000,000	US0003M(0.5030%)				468,032		468,032	468,032				3,145,991		0005
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												48,208,217	44,181,269	XXX	44,181,269	(66,599,323)		(573,749)	1,556,401	62,169,792	XXX	XXX
CDS CS1937941 ON FREESCALE 500 12/20/13	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	01/29/2009	12/20/2013		4,000,000	credit event/(5.0000)	1,720,000		(415,530)	(92,181)		(92,181)	359,600		(263,864)			4FE	0008
CDS CS1937958 ON BERRY 500 3/20/12	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	01/29/2009	03/20/2012		2,000,000	credit event/(5.0000)	380,000		(166,630)	(16,389)		(16,389)	133,901		(90,796)			4FE	0008
CDS CS1996814 ON YELFIN 500 6/20/2012	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	03/12/2009	06/20/2012		2,000,000	credit event/(5.0000)	620,000		(218,059)	116,101		116,101	(60,396)		(142,226)			5FE	0008
CDS CS2518476 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		4,000,000	credit event/(3.5200)			(106,773)	78,154		78,154	330,425					3FE	0008
CDS CS2533764 ON SMITHFIELD FOODS, INC.	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/25/2008	12/20/2011		3,000,000	credit event/(5.6500)			(128,538)	(25,842)		(25,842)	124,654					4FE	0008
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	10/03/2008	12/20/2013		2,500,000	credit event/(2.2500)			(42,656)	8,413		8,413	43,575					2FE	0008
CDS CS2554281 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		3,000,000	credit event/(3.5500)			(80,763)	(2,843)		(2,843)	174,282					4FE	0008
CDS CS2654099 ON GA PACIFIC LLC	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/07/2009	03/20/2013		3,000,000	credit event/(7.0500)			(160,388)	(276,350)		(276,350)	148,091					3FE	0008
CDS CS2776967 ON FRCA 445 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	03/19/2009	03/20/2014		3,000,000	credit event/(4.4500)			(101,238)	40,752		40,752	330,859					3FE	0008
CDS CS3030430 ON LEN 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/10/2009	03/20/2015		9,000,000	credit event/(1.0000)	903,101		(196,653)	1,081,516		1,081,516	380,687		(128,403)			4FE	0008
CDS CS3030448 ON BWA 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/10/2009	12/20/2014		5,000,000	credit event/(1.0000)	34,757		(43,104)	28,622		28,622	101,863		(5,188)			2FE	0008
CDS CS3071368 ON CTX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/29/2010	03/20/2015		2,000,000	credit event/(1.0000)	34,522		(20,251)	145,240		145,240	59,810		(5,084)			3FE	0008
CDS CS3137920 ON WFC 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/16/2010	06/20/2017		10,000,000	credit event/(1.0000)	(146,040)		(60,364)	309,940		309,940	258,424		15,470			1FE	0008
CDS CS3171200 ON RIG-TRANS 100 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/24/2010	06/20/2013		5,000,000	credit event/(1.0000)	5,946		(39,378)	(56,048)		(56,048)	25,916		(1,462)			2FE	0008
CDS CS3178890 ON KMG 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/03/2010	06/20/2015		10,000,000	credit event/(1.0000)	183,977		(103,547)	(30,085)		(30,085)	117,652		(27,713)			2FE	0008
CDS CS3181449 ON GSF 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	06/04/2010	12/20/2014		10,000,000	credit event/(1.0000)	167,816		(103,906)	(161,311)		(161,311)	67,992		(28,072)			2FE	0008
CDS CS3217318 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	UBS AG	07/21/2010	09/20/2015		2,700,000	credit event/(1.0000)	278,281		(61,463)	263,748		263,748	114,275		(40,988)			4FE	0008
CDS CS3268493 ON JCP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/08/2010	12/20/2015		2,500,000	credit event/(1.0000)	173,048		(44,374)	170,234		170,234	90,595		(25,416)			3FE	0008
CDS CS3276181 ON DHI 500 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		5,000,000	credit event/(5.0000)	(284,231)		(147,712)	(308,512)		(308,512)	252,235		41,871			3FE	0008

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 CS3329931 ON FRCA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		4,000,000	credit event/(1.0000)		321,976	(58,802)	807,369		807,369	521,306		(35,913)			3FE	0008
CDS CS3332497 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		3,000,000	credit event/(5.0000)		(280,425)	(54,276)	(29,571)		(29,571)	219,712		31,141			3FE	0008
CDS CS3373442 ON CYH 500 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/06/2011	06/20/2015		2,750,000	credit event/(5.0000)		(33,579)	(52,886)	250,523		250,523	280,842		3,261			4FE	0008
CDS CS3401615 ON NAV 500 06/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	06/14/2011	06/20/2016		3,000,000	credit event/(5.0000)		(247,701)	(30,454)	(31,759)		(31,759)	201,396		14,546			3FE	0008
CDS CS3414402 ON LEVI→CO 500 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	06/21/2011	09/20/2016		5,000,000	credit event/(5.0000)		180,971	(79,628)	548,454		548,454	376,973		(9,489)			4FE	0008
CDS CS3419526 ON HBOS-SCOTBKPLC 100 09/2	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	07/21/2011	09/20/2014		5,000,000	credit event/(1.0000)		240,871	(24,466)	671,701		671,701	445,434		(14,605)			2FE	0008
CDS CS3427214 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/10/2011	09/20/2016		15,000,000	credit event/(1.0000)		1,371,756	(58,546)	1,981,902		1,981,902	647,442		(37,296)			1FE	0008
CDS CS3427222 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	UBS AG	08/10/2011	09/20/2016		10,000,000	credit event/(1.0000)		934,900	(39,586)	1,321,268		1,321,268	411,787		(25,419)			1FE	0008
CDS CS3427230 ON BACORP 100 09/20/2016	BOND PORTFOLIO	Schedule D	Credit	HSBC	08/10/2011	09/20/2016		5,000,000	credit event/(1.0000)		457,252	(19,516)	660,634		660,634	215,814		(12,432)			1FE	0008
CDS CS3429764 ON WFC 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		20,000,000	credit event/(1.0000)		(41,893)	(25,070)	94,939		94,939	134,123		2,708			1FE	0008
CDS CS3429772 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	0008
CDS CS3429798 ON BACORP 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	08/11/2011	09/20/2013		20,000,000	credit event/(1.0000)		1,038,803	(94,930)	1,284,313		1,284,313	312,662		(67,152)			1FE	0008
CDS CS3429806 ON JPM 100 09/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	08/11/2011	09/20/2014		35,000,000	credit event/(1.0000)		212,155	(57,909)	381,702		381,702	178,845		(9,298)			1FE	0008
CDS CS3432339 ON CSGAG 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	08/15/2011	09/20/2013		15,000,000	credit event/(1.0000)		62,184	(22,878)	94,480		94,480	36,007		(3,711)			1FE	0008
CDS CS3445133 ON CRDSUI-USA 100 09/20/14	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/06/2011	09/20/2014		10,000,000	credit event/(1.0000)		(105,096)	(4,359)	(27,692)		(27,692)	75,096		2,308			1FE	0008
CDS CS3447691 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		3,000,000	credit event/(5.0000)		30,000	(10,526)	143,326		143,326	114,268		(943)			4FE	0008
CDS CS3447709 ON GS 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	09/07/2011	09/20/2013		25,000,000	credit event/(1.0000)		544,590	(33,083)	1,057,903		1,057,903	530,425		(17,111)			1FE	0008
CDS CS3447717 ON MWD 100 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/07/2011	09/20/2013		15,000,000	credit event/(1.0000)		627,423	(29,298)	1,181,982		1,181,982	574,273		(19,714)			1FE	0008
CDS CS3450257 ON F-MOTCRLLC 500 09/20/13	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	09/08/2011	09/20/2013		5,000,000	credit event/(5.0000)		(199,826)	(9,264)	(203,882)		(203,882)	(10,070)		6,014			3FE	0008
CDS CS3452832 ON ALLYFI 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/09/2011	09/20/2013		2,000,000	credit event/(5.0000)		29,709	(6,688)	95,550		95,550	66,696		(855)			4FE	0008
CDS CS3457930 ON AIG-INTLEA 500 09/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/14/2011	09/20/2013		1,500,000	credit event/(5.0000)		41,250	(4,244)	60,794		60,794	20,454		(910)			3FE	0008
CDS CS3473283 ON WFC 100 12/20/2012	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	09/22/2011	12/20/2012		10,000,000	credit event/(1.0000)		31,027	(2,778)	12,834		12,834	(17,637)		(555)			1FE	0008
CDS CS3473291 ON WFC 100 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/22/2011	06/20/2013		10,000,000	credit event/(1.0000)		43,158	(2,773)	35,921		35,921	(6,687)		(551)			1FE	0008
CDS CS3486095 ON ALLYFI 500 12/20/2013	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	09/30/2011	12/20/2013		3,000,000	credit event/(5.0000)		210,000		(43,917)		(43,917)	(253,917)					4FE	0008
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	08/11/2011	06/20/2016		10,000,000	credit event/(5.0000)		850,000	17,145	954,780		954,780	128,608		(23,827)			4FE	0008
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	08/09/2011	06/20/2016		10,000,000	credit event/(5.0000)		587,500	(89,344)	954,780		954,780	384,402		(17,121)			4FE	0008
CDS CXB888993 ON CDX.NA 16 5YR	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/02/2011	06/20/2016		10,000,000	credit event/(5.0000)		687,500	54,131	954,780		954,780	278,427		(11,147)			4FE	0008
0929999. Subtotal - Swaps - Hedging Other - Credit Default										4,071,177	7,968,946	(3,019,448)	15,274,261	XXX	15,274,261	9,358,873		(974,149)			XXX	XXX
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	BOND PORTFOLIO	SCHEDULE D	Currency	DEUTSCHE BANK	11/16/2007	06/30/2012		49,793,000	USD US0003M1.79(EUR006M1.25)			(195,769)	4,217,157		4,217,157		(184,020)			215,708	215,708.4 4	0007
0939999. Subtotal - Swaps - Hedging Other - Foreign Exchange												(195,769)	4,217,157	XXX	4,217,157		(184,020)			215,708	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										4,071,177	7,968,946	44,993,000	63,672,687	XXX	63,672,687	(57,240,451)	(184,020)	(1,547,898)	1,556,401	62,385,500	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
CDS CN9297281 ON FTD BASKET			Credit	MERRILL LYNCH	07/19/2007	07/20/2017		100,000,000	0.7000/(credit event)			530,833			(32,644,252)					100,000,000	1FE	
CDS CS2211205 ON MBIA INSURANCE CORPORATION			Credit	BANK OF AMERICA	11/01/2009	09/20/2012		10,000,000	1.2500/(credit event)			94,792			(2,397,460)					10,000,000	4FE	
CDS CS2275200 ON CITY OF NEW YORK RR40%			Credit	CITIBANK	11/08/2007	12/20/2017		25,000,000	1.3000/(credit event)			246,446			(4,597,244)					25,000,000	1FE	
CDS CS2986889 ON PG 100 12/20/2014			Credit	JP MORGAN CHASE BANK	10/19/2009	12/20/2014		10,000,000	1.0000/(credit event)	267,130		37,056	166,454		195,586			(38,777)		10,000,000	1FE	
CDS CS2986897 ON WAL MART STORES INC			Credit	GOLDMAN SACHS	10/19/2009	12/20/2014		10,000,000	1.0000/(credit event)	252,241		39,218	157,176		196,009			(36,616)		10,000,000	1FE	
CDS CS2989446 ON CAT-FINSER 100 12/20/2014			Credit	GOLDMAN SACHS	10/20/2009	12/20/2014		10,000,000	1.0000/(credit event)			75,833			33,928					10,000,000	1FE	
CDS CS2994560 ON MMM 100 12/20/2014			Credit	GOLDMAN SACHS	10/22/2009	12/20/2014		10,000,000	1.0000/(credit event)	311,989		30,471	194,720		202,179			(45,362)		10,000,000	1FE	
CDS CS3009921 ON IBM 100 12/20/2014			Credit	BANK OF AMERICA	11/05/2009	12/20/2014		20,000,000	1.0000/(credit event)	659,555		55,094	414,547		409,164			(96,573)		20,000,000	1FE	
CDS CS3038086 ON IRMD 500 12/20/2014			Credit	DEUTSCHE BANK	12/17/2009	12/20/2014		2,000,000	5.0000/(credit event)	69,467		65,425	44,679		68,392			(10,408)		2,000,000	4FE	
CDS CS3038094 ON GE-CAPCORP 100 12/20/2014			Credit	GOLDMAN SACHS	12/17/2009	12/20/2014		10,000,000	1.0000/(credit event)	(336,893)		126,311	(216,681)		(572,308)			50,478		10,000,000	1FE	
CDS CX4722570 ON ALLSTATE BESPOKE AA			Credit	GOLDMAN SACHS	03/20/2009	06/20/2014		65,000,000	0.6300/(credit event)	(52,338,615)		7,787,482	(27,110,849)		(31,832,635)			7,476,945		65,000,000	3FE	
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP			Credit	DEUTSCHE BANK	06/07/2005	06/20/2012		5,000,000	0.3700/(credit event)			14,029			4,743					5,000,000	1FE	
CDS SPH300MI8 ON GENERAL MILLS INC			Credit	JP MORGAN CHASE BANK	07/22/2005	09/20/2012		10,000,000	0.5000/(credit event)			37,917			34,890					10,000,000	2FE	
CDS SPI200TT8 ON LOWES COMPANIES			Credit	DEUTSCHE BANK	11/01/2009	09/20/2014		5,000,000	0.3500/(credit event)			13,271			(23,738)					5,000,000	1FE	
CDS SPS500V67 ON CONOCO PHILLIPS			Credit	GOLDMAN SACHS	01/21/2005	03/20/2012		10,000,000	0.2800/(credit event)			21,233			(5,454)					10,000,000	1FE	
0989999. Subtotal - Swaps - Replication - Credit Default										(51,115,125)		9,175,412	(26,349,953)	XXX	(70,928,201)			7,299,687		302,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(51,115,125)		9,175,412	(26,349,953)	XXX	(70,928,201)			7,299,687		302,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												41,332,426	44,181,269	XXX	30,489,652	(66,599,323)		(573,749)	1,556,401	63,278,057	XXX	XXX
1169999. Total Swaps - Credit Default										(47,043,948)	7,968,946	6,155,964	(11,075,693)	XXX	(55,653,940)	9,358,873		6,325,538		302,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange												(401,210)	(19,284,884)	XXX	(6,039,122)		4,399,302			2,020,656	XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(47,043,948)	7,968,946	47,087,179	13,820,692	XXX	(31,203,410)	(57,240,451)	4,399,302	5,751,789	1,556,401	367,298,713	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective										28,309,600	44,850,780	(41,124,656)	34,730,485	XXX	34,284,630		4,583,322	(34,043,424)		2,913,212	XXX	XXX
1409999. Subtotal - Hedging Other										37,430,899	13,430,648	45,021,884	34,322,607	XXX	34,322,607	(81,164,843)	(184,020)	(1,547,898)	1,556,401	62,385,500	XXX	XXX
1419999. Subtotal - Replication										(51,115,125)		9,175,412	(26,349,953)	XXX	(70,928,201)			7,299,687		302,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										14,625,373	58,281,428	13,072,640	42,703,138	XXX	(2,320,964)	(81,164,843)	4,399,302	(28,291,634)	1,556,401	367,298,713	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (a)
EDZ1	10		EURO DOLLAR	EQUITY INDEX ANNUITY	EXHIBIT 5	Interest	12/19/2011	CME	09/07/2011	99.4700	99.1700	125		125	125			6,080	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												125		125	125			6,080	XXX
EDH3	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	03/18/2013	CME	04/30/2010	96.6200	99.4000	1,166,984		1,166,984	1,166,984			124,824	0001
EDM2	168		EURO DOLLAR	DEBT SECURITIES	SCHEDULE D	Interest	06/18/2012	CME	04/30/2010	97.3900	99.4100	849,884		849,884	849,884			113,400	0001
1289999. Subtotal - Long Futures - Hedging Other												2,016,868		2,016,868	2,016,868			238,224	XXX
1329999. Subtotal - Long Futures												2,016,993		2,016,993	2,016,993			244,304	XXX
ESZ1	(1,327)		INDEX FUTURES - EMINI S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/16/2011	CME	09/30/2011	1,132.6500	1,126.0000	440,950		440,950	440,950			6,635,000	100.00/100.00
SPZ1	(37)		INDEX FUTURES - S & P 500	EQUITY INDEX ANNUITY	EXHIBIT 5	Equity/Index	12/16/2011	CME	09/14/2011	1,165.0000	1,126.0000	360,750		360,750	360,750			925,000	100.00/100.00
1339999. Subtotal - Short Futures - Hedging Effective												801,700		801,700	801,700			7,560,000	XXX
1389999. Subtotal - Short Futures												801,700		801,700	801,700			7,560,000	XXX
1399999. Subtotal - Hedging Effective												801,825		801,825	801,825			7,566,080	XXX
1409999. Subtotal - Hedging Other												2,016,868		2,016,868	2,016,868			238,224	XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												2,818,693		2,818,693	2,818,693			7,804,304	XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest Rate Futures are used to change the duration of the bond portfolio and hedge against the increase or decrease in the interest rate.

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	122,358,000	(64,252,125)	122,358,000	125,176,693	(64,252,125)	125,176,693	7,804,304	7,804,304
AMERICAN INTERNATIONAL GROUP	Y	N		20,020,769		20,020,769	20,020,769		20,020,769	73,496	73,496
BANK OF AMERICA	Y	Y		1,710,256	(3,639,265)		1,704,873	(11,002,867)		30,272,456	28,343,447
BARCLAYS BANK	Y	Y	21,609,017	16,671,217	(903,833)		17,764,758	(839,391)		6,510,478	668,845
BNP PARIBAS	Y	Y		1,217,903		1,217,903	1,217,903		1,217,903		
CITI BANK	Y	Y		2,666,437	(12,012,380)		3,185,844	(9,202,364)		25,567,642	16,221,699
CREDIT SUISSE	Y	Y	18,469,237	14,483,712			14,483,712	(46,533)		6,301,535	2,316,011
DEUTSCHE BANK	Y	Y	2,650,000	4,261,837	(1,127,632)	484,205	4,290,292	(1,069,852)	570,440	12,284,866	12,284,866
GOLDMAN SACHS CAPITAL MARKETS LP	Y	Y		3,417,602	(63,668,400)		3,497,822	(68,751,267)		119,690,389	59,439,591
GOLDMAN SACHS & COMPANY	Y	Y		50,010		50,010	50,010		50,010		
HSBC	Y	Y		660,634		660,634	660,634		660,634		
JP MORGAN CHASE & COMPANY	Y	Y	2,944,190	19,821,460	(22,200,818)		19,885,482	(19,414,760)		28,431,332	23,107,784
MERRILL LYNCH	Y	Y		7,921,047		7,921,047	7,921,047	(32,644,252)		100,965,312	100,965,312
MORGAN STANLEY	Y	Y		47,855,490	(60,999,249)		47,855,490	(63,575,937)		29,881,555	16,737,796
ROYAL BANK	Y	Y						(238,559)		28,035	28,035
SALOMON SWAPCO INC.	N	N			(35,238)			(35,238)		15,204	15,204
UBS AG	Y	Y	6,145,822	13,949,424	(5,523,717)	2,279,885	13,949,424	(10,093,879)		7,276,412	7,276,412
0299999. Total NAIC 1 Designation			51,818,266	154,707,796	(170,110,533)	32,634,452	156,488,060	(216,914,899)	22,519,756	367,298,713	267,478,496
0899999 - Totals			51,818,266	277,065,796	(234,362,658)	154,992,452	281,664,753	(281,167,024)	147,696,449	375,103,017	275,282,800

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatory:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
03116D-XU-5	AMGEN INC	1	1,999,522	1,999,565	10/28/2011
05402M-XK-5	AVON CAPITAL CORP	1	1,499,796	1,499,782	10/19/2011
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	8,977	8,977	12/31/2012
2082P3-XQ-0	CONOCOPHILLIPS QATAR	1	4,999,700	4,999,521	10/24/2011
3024X3-X4-1	FMC TECHNOLOGIE	1	2,999,913	2,999,915	10/04/2011
34108B-X5-9	FLORIDA POWER & LIGHT CO	1	1,999,934	1,999,956	10/05/2011
36161B-XJ-8	GDF SUEZ	1	1,402,871	1,402,874	10/18/2011
36161B-XL-3	GDF SUEZ	1	2,699,719	2,699,729	10/20/2011
36161B-XQ-2	GDF SUEZ	1	999,860	999,879	10/24/2011
36161B-XT-6	GDF SUEZ	1	4,999,140	4,999,314	10/27/2011
38141W-23-2	FINANCIAL SQUARE MONEY MARKET	1	4,394,174	4,394,174	12/31/2012
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET	1	4,306	4,306	12/31/2012
63616K-X6-1	NATIONAL FUEL GAS COMPANY	1	4,999,785	4,999,757	10/06/2011
66522U-X3-2	NORTHERN ILLINOIS GAS	1	2,999,967	2,999,983	10/03/2011
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO	1	142,784	142,784	12/31/2012
85462D-X5-7	STANLEY WORKS	1	6,399,814	6,399,801	10/05/2011
88157M-X5-1	TESCO PLC	1	1,999,928	1,999,918	10/05/2011
91058U-XC-2	UNITED HEALTHCARE	1	2,099,809	2,099,756	10/12/2011
9255M3-X7-0	VIACOM INC	1	1,999,898	1,999,877	10/07/2011
96327S-XK-3	WHEELS INC.	1	4,999,375	4,999,450	10/19/2011
999989-ZK-6	ARMY & AIRFORCE EXCHANGE SERVICE	1	5,000,000	5,000,000	10/12/2011
999989-ZL-3	ARMY & AIRFORCE EXCHANGE SERVICE	1	2,500,000	2,500,000	10/14/2011
999989-ZN-9	NATIONAL RURAL UTILITIES	1	1,500,000	1,500,000	10/17/2011
999989-ZP-4	NATIONAL RURAL UTILITIES	1	5,000,000	5,000,000	10/20/2011
03116D-XU-5	AMGEN INC	1	4,998,805	4,998,912	10/28/2011
05402M-XB-5	AVON CAPITAL CORP	1	2,450,821	2,450,803	10/11/2011
05402M-XJ-8	AVON CAPITAL CORP	1	4,999,365	4,999,292	10/18/2011
05402M-XK-5	AVON CAPITAL CORP	1	6,999,048	6,998,985	10/19/2011
05402M-XL-3	AVON CAPITAL CORP	1	1,999,714	1,999,694	10/20/2011
05402M-XR-0	AVON CAPITAL CORP	1	9,998,010	9,998,000	10/25/2011
0554M3-XQ-3	BHP BILLITON LIMITED	1	4,999,300	4,999,617	10/24/2011
0556C3-XD-8	BMW U.S. CAPITAL	1	9,999,010	9,998,867	10/13/2011
09248U-61-9	TREASURY TEMP FUND	1	42,306	42,306	12/31/2012
2082P3-X6-4	CONOCOPHILLIPS QATAR	1	14,999,775	14,999,646	10/06/2011
2082P3-XH-0	CONOCOPHILLIPS QATAR	1	9,999,580	9,999,333	10/17/2011
2082P3-XQ-0	CONOCOPHILLIPS QATAR	1	4,999,700	4,999,521	10/24/2011
25156L-XD-9	DEUTSCHE TELEKOM	1	19,998,020	19,997,201	10/13/2011
27886M-XB-4	ECOLAB INC	1	19,998,960	19,999,056	10/11/2011
3024X3-X4-1	FMC TECHNOLOGIE	1	9,999,710	9,999,717	10/04/2011
34108B-X5-9	FLORIDA POWER & LIGHT CO	1	2,499,918	2,499,945	10/05/2011
36161B-XJ-8	GDF SUEZ	1	2,999,724	2,999,731	10/18/2011
36161B-XL-3	GDF SUEZ	1	9,998,960	9,998,997	10/20/2011
36161B-XQ-2	GDF SUEZ	1	3,799,468	3,799,539	10/24/2011
36161B-XT-6	GDF SUEZ	1	14,997,420	14,997,942	10/27/2011
36161B-XX-7	GDF SUEZ	1	9,997,850	9,998,500	10/31/2011
38141W-23-2	FINANCIAL SQUARE MONEY MARKET	1	11,330,056	11,330,056	12/31/2012
41388F-XB-3	HARRIS CORP.	1	1,999,836	1,999,806	10/11/2011
41805C-X3-3	HASBRO, INC.	1	7,529,837	7,529,849	10/03/2011
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET	1	4,229	4,229	12/31/2012
63616K-X6-1	NATIONAL FUEL GAS COMPANY	1	4,999,785	4,999,757	10/06/2011
66522U-X3-2	NORTHERN ILLINOIS GAS	1	14,999,835	14,999,917	10/03/2011
825252-72-9	AIM SHORT TERM INVESTMENT CO. LIQUID ASSET PORTFOLIO	1	2,890,135	2,890,135	12/31/2012
85462D-X3-2	STANLEY WORKS	1	2,299,961	2,299,962	10/03/2011
85462D-X4-0	STANLEY WORKS	1	4,999,885	4,999,871	10/04/2011
85462D-X5-7	STANLEY WORKS	1	7,499,783	7,499,767	10/05/2011
85462D-XM-0	STANLEY WORKS	1	2,999,634	2,999,500	10/21/2011
88157M-X5-1	TESCO PLC	1	3,499,874	3,499,856	10/05/2011
88355M-XH-5	THERMO FISHER SCIENTIFIC	1	2,373,717	2,373,694	10/17/2011
88355M-XM-4	THERMO FISHER SCIENTIFIC	1	6,998,936	6,998,795	10/21/2011
91058U-XC-2	UNITED HEALTHCARE	1	9,999,090	9,998,839	10/12/2011
91820N-X4-3	VF CORPORATION	1	5,799,832	5,799,821	10/04/2011
9255M3-XC-9	VIACOM INC	1	7,672,302	7,672,133	10/12/2011
96327S-XK-3	WHEELS INC.	1	24,996,875	24,997,250	10/19/2011
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	10,000,000	10,000,000	10/14/2011
999989-ZM-1	ARMY & AIRFORCE EXCHANGE SERVICE	1	15,000,000	15,000,000	10/18/2011
999989-ZN-9	NATIONAL RURAL UTILITIES	1	15,000,000	15,000,000	10/17/2011
999989-ZP-4	NATIONAL RURAL UTILITIES	1	10,500,000	10,500,000	10/20/2011
999989-ZQ-2	ARMY & AIRFORCE EXCHANGE SERVICE	1	10,000,000	10,000,000	10/28/2011
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			436,317,983	436,317,930	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			436,317,983	436,317,930	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			436,317,983	436,317,930	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			436,317,983	436,317,930	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			436,317,983	436,317,930	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ (31,295,799) Book/Adjusted Carrying Value $ (31,294,921)
2. Average balance for the year to date Fair Value $ 487,748,720 Book/Adjusted Carrying Value $ 487,748,684
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 436,317,983 Book/Adjusted Carrying Value $ 436,317,930

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon	New York, New York		0.010	1,725		171,122	3,003,257	2,700,348	XXX
Citibank, N.A	New York, New York		0.020	88,015		23,610,740	64,850,993	44,321,070	XXX
Harris N.A	Chicago, Illinois		0.010	21		(44,619,299)	(34,864,983)	(20,929,633)	XXX
J.P. Morgan Chase Bank N.A	New York, New York		0.010	1,695		110,789,003	107,276,948	106,591,988	XXX
The Northern Trust Company	Chicago, Illinois					(25,130,506)	(28,965,431)	(20,817,665)	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(48,017,016)	(43,021,679)	(45,781,033)	XXX
UMB Bank N.A	Kansas City, Missouri					(3,835,104)	79,842	265,863	XXX
US Bank	St. Paul, Minnesota					258,272	176,691	250,433	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	91,456		13,227,213	68,535,638	66,601,373	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	91,456		13,227,213	68,535,638	66,601,373	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	91,456		13,227,213	68,535,638	66,601,373	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		09/19/2011		12/15/2011	49,999,948		8
TREASURY BILL		07/29/2011		10/27/2011	4,199,727		641
0199999. U.S. Governments - Issuer Obligations					54,199,675		648
0599999. Total - U.S. Government Bonds					54,199,675		648
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							
ABBOTT LABS		08/19/2011		10/11/2011	49,998,750		5,375
AMERICAN HONDA FINANCE CORP.		07/25/2011		10/06/2011	9,999,764		3,211
AMGEN INC		09/28/2011		10/28/2011	24,994,562		604
AUTOZONE INC		09/26/2011		10/05/2011	9,999,667		417
AUTOZONE INC		09/26/2011		10/07/2011	9,999,500		417
AVON CAPITAL CORP		09/23/2011		10/11/2011	2,450,803		158
AVON CAPITAL CORP		09/27/2011		10/18/2011	4,999,292		167
AVON CAPITAL CORP		09/29/2011		10/19/2011	8,498,767		157
AVON CAPITAL CORP		09/30/2011		10/20/2011	1,999,694		16
AVON CAPITAL CORP		09/22/2011		10/25/2011	9,998,000		750
BHP BILLITON LIMITED		09/21/2011		10/20/2011	44,497,255		3,695
BHP BILLITON LIMITED		09/23/2011		10/24/2011	6,999,464		187
BHP BILLITON LIMITED		08/19/2011		10/28/2011	24,997,187		4,480
BHP BILLITON LIMITED		09/23/2011		11/22/2011	24,994,945		778
BMW U.S. CAPITAL		09/09/2011		10/04/2011	2,499,931		504
BMW U.S. CAPITAL		09/15/2011		10/13/2011	9,998,867		1,511
BAE SYSTEMS HOLDINGS INC		09/20/2011		10/04/2011	15,749,554		1,636
CATERPILLAR FINANCIAL SERVICES INC.		08/19/2011		11/08/2011	29,020,404		5,200
CELGENE CORP		09/19/2011		10/03/2011	14,999,708		1,750
CISCO SYSTEMS		09/27/2011		10/12/2011	49,249,097		328
COMPUTER SCIENCES CORP		09/29/2011		10/07/2011	9,999,450		183
CONOCOPHILLIIPS QATAR		09/09/2011		10/06/2011	14,999,646		1,558
CONOCOPHILLIIPS QATAR		09/12/2011		10/12/2011	3,134,828		298
CONOCOPHILLIIPS QATAR		09/19/2011		10/17/2011	9,999,333		500
CONOCOPHILLIIPS QATAR		07/25/2011		10/21/2011	5,699,557		1,507
CONOCOPHILLIIPS QATAR		09/23/2011		10/24/2011	9,999,041		333
JOHN DEERE LTD		09/23/2011		10/05/2011	22,119,828		344
JOHN DEERE LTD		09/26/2011		10/27/2011	20,998,635		263
DENTSPLY INTL INC		09/28/2011		10/12/2011	26,997,113		787
DEUTSCHE TELEKOM		09/29/2011		10/13/2011	19,997,201		467
ENTERPRISE RENT-A-CAR COMPANY		09/30/2011		10/03/2011	6,999,875		62
ECOLAB INC		09/09/2011		10/11/2011	19,999,056		2,078
EMERSON ELECTRIC CO		09/23/2011		10/25/2011	14,115,341		220
FMC TECHNOLOGIE		09/22/2011		10/04/2011	12,999,632		1,105
FMC TECHNOLOGIE		09/29/2011		10/13/2011	12,998,527		246
FLORIDA POWER & LIGHT CO		09/29/2011		10/05/2011	4,499,900		50
GDF SUEZ		09/21/2011		10/18/2011	4,402,605		232
GDF SUEZ		09/15/2011		10/20/2011	12,698,727		1,072
GDF SUEZ		09/27/2011		10/24/2011	4,799,417		101
GDF SUEZ		09/22/2011		10/27/2011	19,997,256		950
GDF SUEZ		09/29/2011		10/31/2011	9,998,500		100
GEORGIA TRANSMISSION CORP.		08/15/2011		10/17/2011	23,497,911		6,136
GEORGIA TRANSMISSION CORP.		08/29/2011		10/28/2011	18,997,435		3,135
HARRIS CORP.		09/28/2011		10/11/2011	1,999,806		58
HARRIS CORP.		09/29/2011		10/13/2011	24,997,000		500
HASBRO, INC.		09/30/2011		10/03/2011	7,529,849		75
HEWLETT PACKARD CO		08/22/2011		10/17/2011	44,996,400		9,000
ILLINOIS TOOL WORKS INC		09/27/2011		10/07/2011	24,499,755		164
LACLEDE GAS COMPANY		09/27/2011		11/18/2011	9,996,934		256
NATIONAL FUEL GAS COMPANY		09/22/2011		10/06/2011	9,999,514		875
NORTHERN ILLINOIS GAS		09/30/2011		10/03/2011	24,999,862		69
NOVARTIS FINANCE CORP		09/30/2011		10/07/2011	14,999,875		21
OGLETHORPE POWER CORP		09/26/2011		10/27/2011	14,998,050		375
QUESTAR CORP		09/27/2011		10/17/2011	29,997,334		667
SAFEWAY INC		09/30/2011		10/03/2011	15,799,763		119
SIGMA-ALDRICH CORP		09/30/2011		10/07/2011	27,499,771		38
ST.JUDE MEDICAL INC.		09/30/2011		10/07/2011	25,999,262		123

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
STANLEY WORKS		08/30/2011		10/03/2011	2,299,962		613
STANLEY WORKS		08/31/2011		10/04/2011	4,999,871		1,335
STANLEY WORKS		09/27/2011		10/05/2011	13,899,568		432
STANLEY WORKS		09/27/2011		10/21/2011	2,999,500		100
TARGET CORP.		09/27/2011		10/11/2011	24,999,514		194
TELSTRA CORP.		09/29/2011		11/21/2011	43,283,955		1,754
TESCO PLC		09/19/2011		10/03/2011	19,999,578		2,534
TESCO PLC		09/21/2011		10/05/2011	5,499,774		565
THERMO FISHER SCIENTIFIC		09/01/2011		10/03/2011	14,999,750		3,750
THERMO FISHER SCIENTIFIC		09/29/2011		10/17/2011	2,373,694		38
THERMO FISHER SCIENTIFIC		09/30/2011		10/21/2011	6,998,795		60
TOYOTA MOTOR CREDIT CORP.		09/12/2011		10/26/2011	49,994,443		4,223
TOYOTA MOTOR CREDIT CORP.		09/27/2011		11/04/2011	24,997,403		306
UNITED HEALTHCARE		09/28/2011		10/12/2011	12,098,595		383
UNITED TECHNOLOGIES		09/30/2011		10/03/2011	9,999,995		3
VF CORPORATION		09/20/2011		10/04/2011	5,799,821		656
VALSPAR CORP		09/23/2011		10/05/2011	15,869,454		1,093
VIACOM INC		09/29/2011		10/07/2011	1,999,877		41
VIACOM INC		09/29/2011		10/12/2011	7,672,133		158
VIRGINIA ELECTRIC POWER		09/23/2011		10/04/2011	4,999,863		367
WHEELS INC.		09/15/2011		10/19/2011	29,996,700		2,934
WISCONSIN ELEC POWER CO		09/28/2011		10/05/2011	24,999,556		333
ARMY & AIRFORCE EXCHANGE SERVICE		09/12/2011	0.250	10/12/2011	15,000,000	1,979	
ARMY & AIRFORCE EXCHANGE SERVICE		09/13/2011	0.250	10/14/2011	12,500,000	1,563	
ARMY & AIRFORCE EXCHANGE SERVICE		09/16/2011	0.250	10/18/2011	15,000,000	1,563	
NATIONAL RURAL UTILITIES		09/16/2011	0.230	10/17/2011	16,500,000	1,581	
NATIONAL RURAL UTILITIES		09/20/2011	0.230	10/20/2011	15,500,000	1,089	
ARMY & AIRFORCE EXCHANGE SERVICE		09/29/2011	0.250	10/28/2011	10,000,000	139	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,359,488,996	7,914	87,278
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					1,359,488,996	7,914	87,278
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					1,413,688,671	7,914	87,926
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					1,413,688,671	7,914	87,926
8699999 - Total Cash Equivalents					1,413,688,671	7,914	87,926