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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2011

OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address www.allstate.com

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

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Illinois
County of Cook SS:

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

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

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

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

Linda Schmitz
Notary
9/22/2012

*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	22,865,861,804		22,865,861,804	22,345,434,429
2. Stocks:				
2.1 Preferred stocks	98,227,281		98,227,281	155,995,400
2.2 Common stocks	8,715,478,484	3,551,590	8,711,926,893	9,043,352,207
3. Mortgage loans on real estate:				
3.1 First liens	15,413,301		15,413,301	17,364,311
3.2 Other than first liens				
4. Real estate:				
4.1 Properties occupied by the company (less $ ..... encumbrances)	321,580,152		321,580,152	321,906,557
4.2 Properties held for the production of income (less $ ..... encumbrances)				
4.3 Properties held for sale (less $ ..... encumbrances)				
5. Cash ($ (605,844,589)), cash equivalents ($ 243,180,225) and short-term investments ($ 29,387,780)	(333,276,584)		(333,276,584)	(433,366,340)
6. Contract loans (including $ ..... premium notes)				
7. Derivatives	9,978		9,978	68,754,456
8. Other invested assets	3,402,428,683	6,339,000	3,396,089,683	3,253,745,702
9. Receivables for securities	459,255,416	339,198	458,916,218	9,746,459
10. Securities lending reinvested collateral assets				
11. Aggregate write-ins for invested assets				
12. Subtotals, cash and invested assets (Lines 1 to 11)	35,544,978,515	10,229,788	35,534,748,727	34,782,933,182
13. Title plants less $ ..... charged off (for Title insurers only)				
14. Investment income due and accrued	301,668,065		301,668,065	207,737,872
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	777,636,131	12,288,080	765,348,051	758,274,710
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	2,971,456,880	2,335,939	2,969,120,941	3,033,281,082
15.3 Accrued retrospective premiums	25,738,007	260,174	25,477,833	25,664,919
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	70,525,278		70,525,278	67,922,997
16.2 Funds held by or deposited with reinsured companies	984,868	147,402	837,466	837,464
16.3 Other amounts receivable under reinsurance contracts	4,888,091		4,888,091	158,044
17. Amounts receivable relating to uninsured plans				
18.1 Current federal and foreign income tax recoverable and interest thereon				
18.2 Net deferred tax asset	1,675,100,530	396,953,724	1,278,146,806	1,361,183,023
19. Guaranty funds receivable or on deposit				
20. Electronic data processing equipment and software	289,012,618	237,013,852	51,998,766	55,825,129
21. Furniture and equipment, including health care delivery assets ($ .....)	173,422,770	173,422,770		
22. Net adjustment in assets and liabilities due to foreign exchange rates				
23. Receivables from parent, subsidiaries and affiliates	164,220,151	2,352,503	161,867,649	161,701,479
24. Health care ($ .....) and other amounts receivable				
25. Aggregate write-ins for other than invested assets	755,990,883	429,887,605	326,103,279	330,620,391
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	42,755,622,789	1,264,891,836	41,490,730,952	40,786,140,291
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28. Total (Lines 26 and 27)	42,755,622,789	1,264,891,836	41,490,730,952	40,786,140,291
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. Cash surrender value of COLI	231,792,763		231,792,763	226,459,857
2502. Pension intangible asset	53,131,000	3,642,000	49,489,000	49,489,000
2503. Accounts receivable	39,182,112	25,400	39,156,712	49,340,677
2598. Summary of remaining write-ins for Line 25 from overflow page	431,885,008	426,220,204	5,664,804	5,330,857
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	755,990,883	429,887,605	326,103,279	330,620,391

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 1,896,680,962)	11,742,252,731	11,849,054,545
2.	Reinsurance payable on paid losses and loss adjustment expenses	2,377,744	961,861
3.	Loss adjustment expenses	2,941,183,756	2,931,068,752
4.	Commissions payable, contingent commissions and other similar charges	158,521,602	149,906,680
5.	Other expenses (excluding taxes, licenses and fees)	866,996,622	994,682,340
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	113,014,600	162,683,107
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	207,051,506	45,911,361
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 171,226,359 and including warranty reserves of $)	8,084,084,239	8,281,432,913
10.	Advance premium	295,830,228	254,305,728
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	933,721	695,382
13.	Funds held by company under reinsurance treaties	3,258,778	3,655,856
14.	Amounts withheld or retained by company for account of others	22,244,989	25,957,557
15.	Remittances and items not allocated	7,622,911	9,097,224
16.	Provision for reinsurance	49,704,359	51,049,343
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	40,422,859	66,530,978
20.	Derivatives	57,206,531	32,577,675
21.	Payable for securities	405,510,564	122,117,789
22.	Payable for securities lending	233,065,913	
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	403,554,554	420,636,085
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	25,634,838,206	25,402,325,178
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	25,634,838,206	25,402,325,178
29.	Aggregate write-ins for special surplus funds	188,210,028	208,446,709
30.	Common capital stock	4,200,000	4,200,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	4,235,782,038	4,238,003,444
35.	Unassigned funds (surplus)	11,427,700,680	10,933,164,960
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	15,855,892,746	15,383,815,113
38.	Totals (Page 2, Line 28, Col. 3)	41,490,730,952	40,786,140,291
	DETAILS OF WRITE-INS		
2501.	Accounts payable	221,181,398	230,235,240
2502.	Reserve for uncashed checks	147,036,814	136,369,560
2503.	Deferred gain on intercompany asset transfers	26,364,676	25,926,661
2598.	Summary of remaining write-ins for Line 25 from overflow page	8,971,666	28,104,624
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	403,554,554	420,636,085
2901.	Incremental deferred tax asset	173,215,131	192,797,916
2902.	SCOR retroactive reinsurance account	14,994,897	15,648,793
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	188,210,028	208,446,709
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 2,124,111,046)	2,273,461,061	2,426,523,644	9,488,139,556
	1.2 Assumed (written $ 3,625,109,102)	3,685,494,559	3,644,602,809	14,649,241,087
	1.3 Ceded (written $ 111,737,549)	124,311,439	134,140,039	523,445,351
	1.4 Net (written $ 5,637,482,599)	5,834,644,181	5,936,986,415	23,613,935,292
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 3,382,297,841):			
	2.1 Direct	1,233,660,068	1,427,171,433	5,411,224,997
	2.2 Assumed	2,202,907,634	2,197,078,109	9,233,979,213
	2.3 Ceded	68,032,376	42,735,888	118,210,548
	2.4 Net	3,368,535,326	3,581,513,654	14,526,993,662
3.	Loss adjustment expenses incurred	676,698,817	750,587,695	2,782,094,953
4.	Other underwriting expenses incurred	1,469,873,952	1,491,527,115	6,027,022,864
5.	Aggregate write-ins for underwriting deductions	(113,588)	1,869,563	(12,785,390)
6.	Total underwriting deductions (Lines 2 through 5)	5,514,994,506	5,825,498,028	23,323,326,089
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	319,649,675	111,488,387	290,609,204
	INVESTMENT INCOME			
9.	Net investment income earned	312,243,703	266,328,528	1,091,523,498
10.	Net realized capital gains (losses) less capital gains tax of $ 14,319,096	(19,367,858)	(31,696,007)	(193,888,211)
11.	Net investment gain (loss) (Lines 9 + 10)	292,875,845	234,632,521	897,635,287
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 24,079,335)	(24,079,335)	(15,194,440)	(78,689,771)
13.	Finance and service charges not included in premiums	67,891,936	70,962,379	273,229,115
14.	Aggregate write-ins for miscellaneous income	(2,580,976)	(3,886,360)	(8,692,973)
15.	Total other income (Lines 12 through 14)	41,231,625	51,881,579	185,846,372
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	653,757,145	398,002,487	1,374,090,862
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	653,757,145	398,002,487	1,374,090,862
19.	Federal and foreign income taxes incurred	145,729,140	99,408,490	344,953,104
20.	Net income (Line 18 minus Line 19)(to Line 22)	508,028,005	298,593,997	1,029,137,759
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,383,815,113	15,026,073,900	15,026,073,900
22.	Net income (from Line 20)	508,028,005	298,593,997	1,029,137,759
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 60,388,453	165,424,490	40,282,694	272,939,951
25.	Change in net unrealized foreign exchange capital gain (loss)	819,012	(2,116,146)	29,999,331
26.	Change in net deferred income tax	129,250,230	(25,917,910)	(8,957,814)
27.	Change in nonadmitted assets	(163,358,738)	78,828,101	37,786,651
28.	Change in provision for reinsurance	1,344,985	6,510,163	9,868,873
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles	52,373,841		
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	(2,221,406)	(1,701,070)	432,173
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(200,000,000)		(1,300,000,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(19,582,785)	(7,623,898)	286,534,289
38.	Change in surplus as regards policyholders (Lines 22 through 37)	472,077,633	386,855,931	357,741,213
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	15,855,892,746	15,412,929,831	15,383,815,113
	DETAILS OF WRITE-INS			
0501.	2008 NC private passenger auto escrow	(113,588)	1,869,563	(12,785,390)
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)	(113,588)	1,869,563	(12,785,390)
1401.	Allocated share of loss on sale of fixed assets	(1,656,787)	(629,830)	(1,512,686)
1402.	Retroactive reinsurance gain	(548,980)	(3,223,775)	(7,048,472)
1403.	Fines and penalties	(364,045)	(90)	(39,401)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(11,164)	(32,665)	(92,414)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(2,580,976)	(3,886,360)	(8,692,973)
3701.	Incremental deferred tax asset	(19,582,785)	(7,623,898)	(12,929,811)
3702.	Additional minimum pension liability			299,464,100
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(19,582,785)	(7,623,898)	286,534,289

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	5,737,303,128	5,832,595,805	23,514,867,005
2. Net investment income	209,376,252	245,861,674	1,119,470,492
3. Miscellaneous income	41,231,625	51,881,579	185,846,372
4. Total (Lines 1 to 3)	5,987,911,005	6,130,339,058	24,820,183,869
5. Benefit and loss related payments	3,477,939,424	3,506,720,348	14,220,951,402
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	2,292,736,010	2,281,931,159	9,085,492,940
8. Dividends paid to policyholders			
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(1,121,909)	368,334,275	651,140,617
10. Total (Lines 5 through 9)	5,769,553,525	6,156,985,782	23,957,584,959
11. Net cash from operations (Line 4 minus Line 10)	218,357,480	(26,646,724)	862,598,910
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	5,595,429,486	2,183,122,295	12,376,327,485
12.2 Stocks	648,852,970	1,960,859,329	4,145,180,687
12.3 Mortgage loans	98,346	4,307,172	46,415,574
12.4 Real estate			670,567
12.5 Other invested assets	37,234,048	16,245,720	132,406,139
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	62,389	167,145	471,048
12.7 Miscellaneous proceeds		68,975,445	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	6,281,677,239	4,233,677,106	16,701,471,500
13. Cost of investments acquired (long-term only):			
13.1 Bonds	6,075,233,199	3,412,214,491	11,999,290,255
13.2 Stocks	58,588,710	505,844,742	3,372,620,554
13.3 Mortgage loans		3,937,500	13,984,080
13.4 Real estate	7,811,583	382,260	30,959,084
13.5 Other invested assets	131,617,944	335,939,279	999,116,053
13.6 Miscellaneous applications	143,649,432		191,872,612
13.7 Total investments acquired (Lines 13.1 to 13.6)	6,416,900,868	4,258,318,273	16,607,842,639
14. Net increase (or decrease) in contract loans and premium notes			
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(135,223,629)	(24,641,167)	93,628,861
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock	(2,221,406)	(1,701,070)	432,173
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities			
16.5 Dividends to stockholders	200,000,000		1,300,000,000
16.6 Other cash provided (applied)	219,177,311	(86,440,965)	136,818,028
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	16,955,905	(88,142,035)	(1,162,749,798)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	100,089,756	(139,429,926)	(206,522,027)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	(433,366,340)	(226,844,313)	(226,844,313)
19.2 End of period (Line 18 plus Line 19.1)	(333,276,584)	(366,274,239)	(433,366,340)

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

20.0001. Proceeds from bonds sold, matured or repaid	60,492,288	29,161,297	154,060,579
20.0002. Proceeds from equities sold	8,033,929	23,670,959	50,577,449
20.0003. Cost of bonds acquired	22,507,460	27,400,041	81,447,053
20.0004. Cost of equities acquired	13,461,214	16,161,272	38,868,627
20.0005. Asset transfer	9,744,645		
20.0006. Charitable contribution	4,972,500		

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

1. Summary of Significant Accounting Policies

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

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

5. Investments

D. Loan-Backed Securities

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

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

(in millions)	2011				2010			
	Amortized Cost Before OTTI	Recognized OTTI		Fair Value	Amortized Cost Before OTTI	Recognized OTTI		Fair Value
Basis of Impairment		Interest	Non-interest			Interest	Non-interest	
1st Quarter								
Non-interest related	$ 157	$ -	$ (13)	$ 109	$ 299	$ -	$ (35)	$ 165
Intent to sell	112	(11)	-	101	73	(1)	-	73
Total 1st Quarter	$ 269	$ (11)	$ (13)	$ 210	$ 372	$ (1)	$ (35)	$ 238
2nd Quarter								
Non-interest related					$ 186	$ -	$ (18)	$ 100
Intent to sell					5	(2)	-	3
Total 2nd Quarter					$ 191	$ (2)	$ (18)	$ 103
3rd Quarter								
Non-interest related					$ 263	$ (5)	$ (30)	$ 153
Intent to sell					2	-	-	2
Total 3rd Quarter					$ 265	$ (5)	$ (30)	$ 155
4th Quarter								
Non-interest related					$ 255	$ -	$ (45)	$ 152
Intent to sell					14	-	-	14
Total 4th Quarter					$ 269	$ -	$ (45)	$ 166
Year-to-date		$ (11)	$ (13)			$ (8)	$ (128)	

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

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

($ in millions)							
		Amortized Cost Before OTTI	Present Value of Projected Cash	Recognized OTTI		Amortized Cost after OTTI	Fair
Reporting Period	CUSIP	Adjustments	Flows	Interest	Non-Interest	Adjustments	Value
1st Quarter 2011	00441YAC6	$ 6	$ 5	$ -	$ (1)	$ 5	$ 5
	00442BAD3	3	3	-	-	3	2
	00442BAE1	13	13	-	-	13	7
	02151LAA4	10	9	-	(1)	9	6
	05948KF95	7	7	-	-	7	7
	126673WG3	1	1	-	-	1	1
	126673WH1	1	1	-	-	1	1
	126673WJ7	0	0	-	-	0	0
	126673ZW5	7	7	-	-	7	2
	126673ZX3	3	3	-	-	3	2
	126673ZY1	1	1	-	-	1	1
	126685CZ7	9	8	-	(1)	8	7
	14983AAA7	1	1	-	-	1	0
	152314DP2	2	2	-	-	2	2
	22944BAK4	0	0	-	-	0	0
	46629QAG1	10	9	-	(1)	9	7
	46629QAH9	0	0	-	-	0	0
	46630LAJ3	1	1	-	-	1	0
	46630MAG7	2	2	-	-	2	1
	46630PAZ8	6	6	-	-	6	6
	52520MDR1	9	9	-	-	9	9
	52524VAL3	14	7	-	(7)	7	10
	576449AB8	6	6	-	-	6	3
	61749GAC6	8	8	-	-	8	5
	61749QAD2	11	10	-	(1)	10	7
	61750SAE2	11	10	-	(1)	10	5
	748351AR4	4	4	-	-	4	2
	74957VAM1	9	9	-	-	9	9
	75156VAB1	1	1	-	-	1	1
	86364CAB8	-	-	-	-	-	-

NOTES TO FINANCIAL STATEMENTS

	92926WAB3	1	1	-	-	1	1
Total 1st Quarter 2011		$ 157	$ 144	$ -	$ (13)	$ 144	$ 109
1st Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 2
	00442BAE1	16	15	-	(1)	15	7
	007037BL7	1	-	-	(1)	-	1
	02151LAA4	10	10	-	-	10	6
	04013BAB8	5	5	-	-	5	2
	05948KF95	12	12	-	-	12	11
	073873AB7	1	1	-	-	1	-
	07388AAB0	17	17	-	-	17	9
	12666RAF7	4	4	-	-	4	3
	126673WJ7	1	1	-	-	1	-
	126673ZZ8	3	2	-	(1)	2	1
	126685AB2	3	3	-	-	3	1
	126685CZ7	14	12	-	(2)	12	11
	126685DW3	14	13	-	(1)	13	11
	12668BKC6	7	7	-	-	7	6
	14983AAA7	1	1	-	-	1	-
	25151EAA1	3	3	-	-	3	4
	32029GAC8	9	8	-	(1)	8	4
	36244MAA9	1	1	-	-	1	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	2	-	(1)	2	2
	46629QAH9	2	2	-	-	2	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	12	9	-	(3)	9	9
	576449AB8	7	7	-	-	7	3
	59023FAB1	4	3	-	(1)	3	2
	61749QAD2	15	15	-	-	15	7
	61750SAE2	14	13	-	(1)	13	6
	61751JAF8	13	12	-	(1)	12	13
	643528AB8	10	10	-	-	10	10
	75156VAB1	5	5	-	-	5	5
	76110VSS8	9	8	-	(1)	8	3
	76110VTA6	5	5	-	-	5	2
	785778QJ3	5	4	-	(1)	4	1
	785779AA7	5	4	-	(1)	4	1
	83612LAE9	3	2	-	(1)	2	-
	84751WAD6	13	12	-	(1)	12	5
	86359PAD2	7	5	-	(2)	5	1
	86364CAB8	5	2	-	(3)	2	1
	872224AE0	30	19	-	(11)	19	12
	92926WAB3	2	2	-	-	2	2
Total 1st Quarter 2010		$ 299	$ 264	$ -	$ (35)	$ 264	$ 165
2nd Quarter 2010	007037BL7	$ -	$ -	$ -	$ -	$ -	$ -
	04013BAB8	4	3	-	(1)	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	16	15	-	(1)	15	8
	07400WAA8	4	3	-	(1)	3	1
	12666RAF7	4	4	-	-	4	2
	126670PA0	19	16	-	(3)	16	9
	126670QS0	9	9	-	-	9	7
	14983AAA7	1	1	-	-	1	-
	22944BAF5	-	-	-	-	-	-
	22944BAK4	1	1	-	-	1	1
	36244MAA9	1	1	-	-	1	-
	40431KAG5	-	-	-	-	-	-
	456610AC8	-	-	-	-	-	-
	46629BAF6	3	3	-	-	3	2
	46629QAH9	1	1	-	-	1	-
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	46630MAG7	2	2	-	-	2	1
	52522QAP7	8	6	-	(2)	6	10
	576449AB8	7	7	-	-	7	3
	59020U6K6	4	3	-	(1)	3	3
	59023FAB1	4	3	-	(1)	3	2
	61748BAC8	16	15	-	(1)	15	11
	61749GAC6	9	9	-	-	9	5
	61749QAD2	14	13	-	(1)	13	7
	61750SAE2	13	13	-	-	13	5
	643528AB8	6	5	-	(1)	5	5
	69763NAC5	1	1	-	-	1	1
	748351AR4	5	5	-	-	5	2
	76110VTA6	5	5	-	-	5	2
	785778QJ3	4	4	-	-	4	1
	785779AA7	4	3	-	(1)	3	1
	805564PP0	2	2	-	-	2	-
	83612LAE9	2	-	-	(2)	-	-
	84751PLM9	6	6	-	-	6	5
	86359PAD2	5	4	-	(1)	4	-
	86364CAB8	2	1	-	(1)	1	3
	92926WAB3	2	2	-	-	2	1
Total 2nd Quarter 2010		$ 186	$ 168	$ -	$ (18)	$ 168	$ 100
3rd Quarter 2010	00442BAD3	$ 4	$ 4	$ -	$ -	$ 4	$ 1
	00442BAE1	15	14	-	(1)	14	6
	007037BL7	-	-	-	-	-	-
	02151LAA4	10	9	-	(1)	9	3

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	04013BAB8	3	3	-	-	3	2
	073873AB7	-	-	-	-	-	-
	07388AAB0	15	13	-	(2)	13	8
	07400WAA8	3	2	(1)	(1)	1	1
	12666RAF7	4	4	-	-	4	2
	126670PA0	17	17	-	-	17	10
	126673ZY1	4	3	-	(1)	3	1
	126673ZZ8	3	2	-	(1)	2	1
	12668WAR8	6	4	-	(2)	4	5
	12668WAS6	4	3	-	(1)	3	3
	14983AAA7	1	1	-	-	1	-
	161630BD9	5	4	-	(1)	4	5
	225470M42	10	8	-	(2)	8	8
	225470W58	2	1	-	(1)	1	1
	22944BAF5	-	-	-	-	-	-
	22944BAK4	-	-	-	-	-	-
	32029GAC8	8	7	-	(1)	7	4
	32052JAA6	10	9	-	(1)	9	8
	36244MAA9	1	1	(1)	-	-	-
	40431KAG5	-	-	-	-	-	-
	456610AC8	-	-	-	-	-	-
	46629QAH9	1	1	-	-	1	1
	46629QAJ5	1	1	-	-	1	-
	46629QAK2	1	1	-	-	1	-
	576449AB8	7	7	-	-	7	3
	59023FAB1	3	2	(1)	(1)	1	2
	61748BAC8	15	14	-	(1)	14	10
	61749GAC6	8	8	-	-	8	6
	61749QAD2	12	11	-	(1)	11	7
	61750SAE2	12	11	-	(1)	11	5
	61755EAB4	3	2	-	(1)	2	2
	65537MAC0	14	12	-	(2)	12	9
	73316PCL2	4	4	-	-	4	1
	748351AR4	4	4	-	-	4	2
	75156VAB1	3	3	-	-	3	3
	7609854U2	5	5	-	-	5	4
	76110VSS8	9	8	-	(1)	8	6
	785778QJ3	3	2	(1)	(1)	1	1
	785779AA7	3	2	(1)	(1)	1	1
	83612LAE9	-	-	-	-	-	-
	84751WAD6	12	10	-	(2)	10	6
	86364CAB8	2	-	-	(2)	-	-
	92926WAB3	2	2	-	-	2	1
	94985WDZ1	14	14	-	-	14	14
Total 3rd Quarter 2010		$ 263	$ 233	$ (5)	$ (30)	$ 228	$ 153
4th Quarter 2010	00442BAD3	$ 3	$ 3	$ -	$ -	$ 3	$ 2
	00442BAE1	14	13	-	(1)	13	7
	04013BAB8	3	3	-	-	3	2
	12666RAF7	3	3	-	-	3	3
	126670NX2	14	13	-	(1)	13	13
	126670PA0	17	16	-	(1)	16	12
	126670QS0	8	8	-	-	8	7
	126673DR0	9	6	-	(3)	6	3
	126673WF5	2	2	-	-	2	1
	126673WG3	1	1	-	(1)	1	1
	126673WH1	2	1	-	(1)	1	-
	126673WJ7	1	-	-	(1)	-	-
	126673ZW5	8	8	-	-	8	2
	126673ZX3	10	3	-	(7)	3	2
	126673ZY1	3	1	-	(2)	1	1
	126673ZZ8	2	-	-	(1)	-	-
	126685AB2	2	2	-	-	2	1
	126685CZ7	9	9	-	-	9	8
	126685DW3	7	6	-	(1)	6	6
	14983AAA7	1	1	-	-	1	-
	17310NAJ7	1	1	-	-	1	-
	225470QV8	1	1	-	-	1	-
	225470W58	1	1	-	-	1	1
	32052JAA6	9	8	-	(1)	8	9
	46629BAF6	2	2	-	-	2	2
	46629QAG1	10	10	-	-	10	7
	46629QAH9	1	-	-	(1)	-	-
	46629QAJ5	1	-	-	(1)	-	-
	46629QAK2	1	-	-	(1)	-	-
	46630LAJ3	2	1	-	(1)	1	1
	576449AB8	6	6	-	-	6	3
	61748BAC8	13	13	-	-	13	10
	61749QAD2	11	10	-	(1)	10	7
	61750SAE2	12	11	-	(1)	11	5
	61750YAA7	-	-	-	-	-	1
	61751JAF8	9	9	-	-	9	9
	73316PBT6	1	1	-	-	1	1
	73316PCL2	4	2	-	(2)	2	1
	748351AR4	4	4	-	-	4	3
	7609854U2	5	5	-	-	5	4
	76110VSS8	8	7	-	(1)	7	4
	84751WAD6	10	10	-	-	10	6
	86359PAD2	4	3	-	(1)	3	1
	86364CAB8	-	-	-	-	-	-
	88157GAA8	20	6	-	(14)	6	6
Total 4th quarter 2010		$ 255	$ 210	$ -	$ (45)	$ 210	$ 152
2010 year-to-date				$ (5)	$ (128)		

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	March 31, 2011		December 31, 2010	
	Fair Value	Unrealized Losses	Fair Value	Unrealized Losses
Less than 12 months	$ 968	$ (9)	$ 788	$ (9)
12 months or more	771	(184)	917	(227)
Total	$ 1,739	$ (193)	$ 1,705	$ (236)

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

E. Repurchase Agreements and/or Securities Lending Transactions

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

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

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

   a. Cash collateral was received in connection with its securities lending program totaling $233 million at March 31, 2011. The remaining term of the open securities lending contracts related to this collateral at March 31, 2011 was 30 days or less. The Company did not enter into securities lending transactions in 2010.

   b. At March 31, 2011, the Company had securities with an aggregate fair value of $233 million that were acquired from the sale, trade and use of accepted collateral (reinvested collateral).

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

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

5. None of the collateral the Company received was sold or repledged at March 31, 2011. The Company did not enter into securities lending transactions in 2010.

9. Income Taxes

The application of SSAP No. 10R, *Income Taxes - Revised, A Temporary Replacement of SSAP No. 10* ("SSAP No. 10R") requires the Company to evaluate the recoverability of deferred tax assets ("DTAs") and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and deferred tax liabilities ("DTLs"); (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid a tax benefit from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The Company did not have a valuation allowance at March 31, 2011. The valuation allowance was $156 million at December 31, 2010.

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

(in millions)	March 31, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Gross DTAs	$ 2,091	$ 592	$ 2,683	$ 2,146	$ 636	$ 2,782	$ (55)	$ (44)	$ (99)
Valuation allowance	-	-	-	-	156	156	-	(156)	(156)
Adjusted gross DTAs	$ 2,091	$ 592	$ 2,683	$ 2,146	$ 480	$ 2,626	$ (55)	$ 112	$ 57
DTLs	703	305	1,008	706	294	1,000	(3)	11	8
Subtotal - net DTA	$ 1,388	$ 287	$ 1,675	$ 1,440	$ 186	$ 1,626	$ (52)	$ 101	$ 49
Nonadmitted DTAs	246	151	397	221	44	265	25	107	132
Net admitted DTA	$ 1,142	$ 136	$ 1,278	$ 1,219	$ 142	$ 1,361	$ (77)	$ (6)	$ (83)

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

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

(in millions)	March 31, 2011			December 31, 2010			Change		
	Ordinary	Capital	Total	Ordinary	Capital	Total	Ordinary	Capital	Total
Paragraph 10a	$ 344	$ 82	$ 426	$ 188	$ 38	$ 226	$ 156	$ 44	$ 200
Paragraph 10b (lesser of 10b.i or 10b.ii below)	$ 625	$ 54	$ 679	$ 838	$ 104	$ 942	$ (213)	$ (50)	$ (263)
Paragraph 10b.i	$ 625	$ 54	$ 679	$ 838	$ 104	$ 942	$ (213)	$ (50)	$ (263)
Paragraph 10b.ii	$ 1,348	$ 54	$ 1,402	$ 1,286	$ 104	$ 1,390	$ 62	$ (50)	$ 12
Paragraph 10c	$ 703	$ 305	$ 1,008	$ 706	$ 294	$ 1,000	$ (3)	$ 11	$ 8
Total	$ 1,672	$ 441	$ 2,113	$ 1,732	$ 436	$ 2,168	$ (60)	$ 5	$ (55)
Paragraph 10e.i	$ 344	$ 82	$ 426	$ 188	$ 38	$ 226	$ 156	$ 44	$ 200
Paragraph 10e.ii. (lesser of 10e.ii.(a) or 10.e.ii.(b) below)	$ 798	$ 54	$ 852	$ 1,031	$ 104	$ 1,135	$ (233)	$ (50)	$ (283)
Paragraph 10e.ii.(a)	$ 798	$ 54	$ 852	$ 1,031	$ 104	$ 1,135	$ (233)	$ (50)	$ (283)
Paragraph 10e.ii.(b)	$ 2,049	$ 54	$ 2,103	$ 1,981	$ 104	$ 2,085	$ 68	$ (50)	$ 18
Paragraph 10e.iii	$ 703	$ 305	$ 1,008	$ 706	$ 294	$ 1,000	$ (3)	$ 11	$ 8
Total	$ 1,845	$ 441	$ 2,286	$ 1,925	$ 436	$ 2,361	$ (80)	$ 5	$ (75)
Increased net admitted adjusted gross DTAs from paragraph 10e	$ 173	$ -	$ 173	$ 193	$ -	$ 193	$ (20)	$ -	$ (20)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2011	2010	Change
Federal income tax, excluding net capital gains (losses) and utilization of net operating loss carryforward	$ 146	$ 100	$ 46
Federal income tax on net capital gains (losses)	14	(53)	67
Federal income taxes incurred	$ 160	$ 47	$ 113

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

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

(in millions)	March 31, 2011	December 31, 2010	Change
DTAs:			
Ordinary			
Adjustment for unearned premiums	$ 606	$ 601	$ 5
Additional minimum pension liability	422	422	-
Reserve discounting	300	301	(1)
Nonadmitted assets	301	290	11
Employee benefits	225	235	(10)
Tax credit carryforward	120	187	(67)
Investments	21	20	1
Fixed assets	12	9	3
Other	84	81	3
Subtotal - ordinary DTAs	$ 2,091	$ 2,146	$ (55)
Valuation allowance	$ -	$ -	$ -
Nonadmitted DTAs	$ 246	$ 221	$ 25
Admitted ordinary DTAs	$ 1,845	$ 1,925	$ (80)
Capital			
Investments	$ 435	$ 445	$ (10)
Unrealized losses	157	191	(34)
Subtotal - capital DTAs	$ 592	$ 636	$ (44)
Valuation allowance	$ -	$ 156	$ (156)
Nonadmitted DTAs	$ 151	$ 44	$ 107
Admitted capital DTAs	$ 441	$ 436	$ 5
Admitted DTAs	$ 2,286	$ 2,361	$ (75)
DTLs:			
Ordinary			
Additional minimum pension liability	$ 573	$ 569	$ 4
Fixed assets	60	62	(2)
Investments	33	37	(4)
Other	37	38	(1)
Subtotal - ordinary DTLs	$ 703	$ 706	$ (3)
Capital			
Unrealized gains	$ 228	$ 202	$ 26
Investments	77	92	(15)
Subtotal - capital DTLs	$ 305	$ 294	$ 11
Total DTLs	$ 1,008	$ 1,000	$ 8
Net admitted DTA	$ 1,278	$ 1,361	$ (83)

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

(in millions)	March 31, 2011	December 31, 2010	Change
Total DTAs	$ 2,683	$ 2,626	$ 57
Total DTLs	1,008	1,000	8
Net DTA (DTL)	$ 1,675	$ 1,626	49
Tax effect of unrealized gains (losses)			60
Tax effect on incremental DTA			20
Change in net deferred income tax			129
Tax effect of nonadmitted assets			(10)
Tax effect on incremental DTA			(20)
Surplus adjustments – including stock option forfeitures			1
Adjustment of prior year tax liabilities			(1)
Change in net deferred income tax relating to the provision			$ 99

(in millions)	March 31, 2010	December 31, 2009	Change
Total DTAs	$ 2,874	$ 2,876	$ (2)
Total DTLs	960	867	93
Net DTA (DTL)	$ 1,914	$ 2,009	(95)
Tax effect of unrealized gains (losses)			61
Tax effect on incremental DTA			8
Change in net deferred income tax			(26)
Tax effect of nonadmitted assets			3
Tax effect on incremental DTA			(8)
Surplus adjustments – including stock option forfeitures			-
Adjustment of prior year tax liabilities			-
Change in net deferred income tax relating to the provision			$ (31)

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	2011	Effective Tax Rate
Provision computed at statutory rate	$ 234	35.0 %
Valuation allowance	(156)	(23.4)
Tax exempt interest deduction	(30)	(4.4)
Change in net deferred income taxes	99	14.8
Change in accounting method	18	2.7
Other	(5)	(0.7)
Total statutory income taxes	$ 160	24.0 %

(in millions)	2010	Effective Tax Rate
Provision computed at statutory rate	$ 121	35.0 %
Valuation allowance	-	-
Tax exempt interest deduction	(43)	(12.5)
Change in net deferred income taxes	(31)	(8.9)
Change in accounting method	-	-
Other	-	(0.1)
Total statutory income taxes	$ 47	13.5 %

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

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

The Company also issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both the Company and non-related parties) and funded by certain annuity contracts issued by ALIC and ALNY. ASC entered into a General Indemnity Agreement pursuant to which it indemnified the Company for any liabilities associated with the surety bonds and provided certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. Reserves recorded by ALIC and ALNY for annuities that are guaranteed by the surety bonds were $5.06 billion and $5.07 billion at March 31, 2011 and December 31, 2010, respectively.

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

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

4. On January 27, 2011, the Company paid an ordinary cash dividend of $200 million to Allstate Insurance Holdings, LLC ("AIH"). The following ordinary cash dividends were paid to AIH in 2010:

(in millions) Date of Payment	Amount
June 29	$ 200
August 4	200
September 30	200
October 21	200
November 24	300
December 30	200
Total	$ 1,300

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 $915 million and $740 million at March 31, 2011 and December 31, 2010, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

California Earthquake Authority ("CEA")

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

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

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceeding year. As of April 1, 2010, the Company's share of the CEA was 17.2%. The Company does not expect its CEA market share to materially

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change. At this level, the Company's maximum possible CEA assessment would be $456 million during 2011. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to income and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Shared markets

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

Guarantees

The Company provides residual value guarantees on Company leased automobiles. If all outstanding leases were terminated effective March 31, 2011, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $9 million at March 31, 2011. If all outstanding leases were terminated effective December 31, 2010, the Company's maximum obligation pursuant to these guarantees, assuming the automobiles have no residual value, would be $10 million at December 31, 2010. The remaining term of each residual value guarantee is equal to the term of the underlying lease, which ranges from less than one year to three years. Historically, the Company has not made any material payments pursuant to these guarantees.

PMI Runoff Support Agreement

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

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue guaranty fund assessments when the entity for which the insolvency relates has met the applicable state of domicile's statutory definition of insolvent and the amount of loss is reasonably estimable. In most states the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. At March 31, 2011 and December 31, 2010, the Company had accrued $20 million and $72 million, respectively, for future guaranty fund assessments and $194 thousand and $4 million, respectively, for the related premium tax offset expected to be realized. The period over which assessments are expected to be paid varies. Premium tax offsets are realized on a straight-line basis over the period allowed by each individual state once the guaranty fund assessment has been paid.

State facilities

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

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

E. All Other Contingencies

Regulation and compliance

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

Legal and regulatory proceedings and inquiries

Background

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

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

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

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

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

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

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

Proceedings

The Company is vigorously defending a number of matters in various stages of development filed in the aftermath of Hurricane Katrina, including individual lawsuits and a statewide putative class action in Louisiana. The Louisiana Attorney General filed a putative class action lawsuit in state court against the Company and other insurers on behalf of Road Home fund recipients alleging that the insurers have failed to pay all damages owed under their policies. The insurers removed the matter to federal court. The district court denied plaintiffs' motion to remand the matter to state court and the U.S. Court of Appeals for the Fifth Circuit ("Fifth Circuit") affirmed that ruling. The defendants filed a motion to dismiss and the plaintiffs filed a motion to remand the claims involving a Road Home subrogation agreement. In March 2009, the district court denied the state's request that its claims be remanded to state court. As for the defendant insurers' motion, the judge granted it in part and denied it in part. Dismissal of all of the extra-contractual claims, including the bad faith and breach of fiduciary duty claims, was granted. Dismissal also was granted of all claims based on the Valued Policy Law and all flood loss claims based on the levee breaches finding that the insurers flood exclusions precluded coverage. The remaining claims are for breach of contract and for declaratory relief on the alleged underpayment of claims by the insurers. The judge did not dismiss the class action allegations. The defendants also had moved to dismiss the complaint on grounds that the state had no standing to bring the lawsuit as an assignee of insureds because of anti-assignment language in the insurers' policies. The judge denied the defendants' motion for reconsideration on the assignment issue but found the matter was ripe for consideration by the federal appellate court. The defendants have filed a petition for permission to appeal to the Fifth Circuit. The Fifth Circuit has accepted review. After the Fifth Circuit accepted review, plaintiffs filed a motion to remand the case to state court, asserting that the class claims on which federal jurisdiction was premised have now effectively been dismissed as a result of a ruling in a related case. The Fifth Circuit has denied the motion for remand, without prejudice to plaintiffs' right to refile the motion for remand after the Fifth Circuit disposes of the pending appeal. On July 28, 2010, the Fifth Circuit issued an order stating that since there is no controlling Louisiana Supreme Court precedent on the issue of whether an insurance policy's anti-assignment clause prohibits post-loss assignments, the Fifth Circuit is certifying that issue to the Louisiana Supreme Court. The issue has been briefed to the Louisiana Supreme Court. That court heard oral argument on the appeal on March 14, 2011 and a decision is pending. If the insurers are not successful on the appeal, we anticipate the state to vigorously pursue the case once it returns to the trial court.

There are one nationwide and several statewide class action lawsuits pending against the Company alleging that it failed to properly pay general contractors overhead and profit on many homeowner structural loss claims. Most of these lawsuits contain counts for breach of contract, as well as one or more counts asserting other theories of liability such as bad faith, fraud, unjust enrichment or unfair claims practices. General contractors overhead and profit is an amount that is added to payments on claims where the services of a general contractor are reasonably likely to be required. To a large degree, these lawsuits mirror similar lawsuits filed against other carriers in the industry, some of which have settled. These lawsuits are pending in various state and federal courts, and they are in different stages of development. The company has reached an agreement to settle on a 48-state basis the nationwide class action. This settlement received preliminary approval from the court on December 6, 2010, and the case was certified as a class for settlement purposes only. The settlement was accrued as a prior year reserve reestimate in property-liability insurance claims and claims expense in 2010. No other classes have been certified against the Company on this issue. The hearing for final approval of the settlement is scheduled for May 6, 2011.

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

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

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

- A putative nationwide class action has also been filed by former employee agents alleging various violations of ERISA, including a worker classification issue. These plaintiffs are challenging certain amendments to the Agents Pension Plan and are seeking to have exclusive agent independent contractors treated as employees for benefit purposes. This matter was dismissed with prejudice by the trial court, was the subject of further proceedings on appeal, and was reversed and remanded to the trial court in 2005. In

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June 2007, the court granted the Company's motion to dismiss the case. Following plaintiffs' filing of a notice of appeal, the Third Circuit issued an order in December 2007 stating that the notice of appeal was not taken from a final order within the meaning of the federal law and thus not appealable at this time. In March 2008, the Third Circuit decided that the appeal should not summarily be dismissed and that the question of whether the matter is appealable at this time will be addressed by the Third Circuit along with the merits of the appeal. In July 2009, the Third Circuit vacated the decision which granted the Company's motion to dismiss the case, remanded the case to the trial court for additional discovery, and directed that the case be reassigned to another trial court judge. In January 2010, the case was assigned to a new judge for further proceedings in the trial court.

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

Other matters

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

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

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

Derivative financial instruments

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

($ in millions)	March 31, 2011			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 1,575	n/a	$ (44)	$ (44)
Interest rate swaption agreements	1,500	n/a	-	
Options on interest rate futures	n/a	-	-	-
Financial futures contracts	n/a	-	-	-
Total interest rate contracts	3,075	-	(44)	(44)
Equity and index contracts				
Option and futures contracts	n/a	990	-	-
Foreign currency contracts				
Foreign currency forward contracts	-	n/a	-	-
Credit contracts				
Credit default swap agreements - buying protection	1,338	n/a	(11)	(11)
Credit default swap agreements - selling protection	306	n/a	(2)	(8)
Total credit contracts	1,644	n/a	(13)	(19)
Total derivative financial instruments	$ 4,719	990	$ (57)	$ (63)

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

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

4. The Company's policy for requiring collateral is discussed in Note 8, Part A of the December 31, 2010 Annual Statement. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At March 31, 2011 and December 31, 2010, the Company pledged $80 thousand and $18 million, respectively, of securities in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net

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payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At March 31, 2011, the Company pledged $72 million in securities to counterparties. At December 31, 2010, the Company pledged $40 million in securities to counterparties, and counterparties pledged $19 million in cash and $22 million in securities to the Company.

Off-balance sheet financial instruments

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

(in millions)	March 31, 2011	December 31, 2010
Commitments to invest in limited partnership interests	$ 915	$ 740
Private placement commitments	$ 67	$ 48

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

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

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

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds in 2011. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned were $228 million at March 31, 2011. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral within liabilities. See Note 5, Part E for more information on securities lending collateral.

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

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

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

6. The Company did not transfer receivables with recourse in 2011 or 2010.

C. In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales. The Company did not have wash sales in 2011 that involved unrated securities or securities with a NAIC 3 designation or below. The details, by NAIC designation 3 or below, of bonds sold during the first quarter of 2010 and reacquired within 30 days of the sale date were:

($ in millions)	2010			
	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds				
NAIC 3	1	$ -	$ -	$ -
NAIC 4	3	$ 5	$ 5	$ -
NAIC 5	2	$ 2	$ 2	$ -
Preferred stocks				
NAIC P/RP3	-	$ -	$ -	$ -
NAIC P/RP4	-	$ -	$ -	$ -

The Company did not have any other wash sales in 2011 or 2010 that involved unrated securities or securities with a NAIC 3 designation or below.

20. Fair Value Measurements

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

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

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

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of March 31, 2011
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 538	$ 277	$ 815
U.S. special revenue and special assessment obligations	-	40	316	356
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	17	20	37
Hybrid securities	-	-	-	-
Credit tenant loans	-	-	-	-
Total bonds	-	595	613	1,208
Perpetual preferred stocks				
Industrial and miscellaneous	3	67	-	70
Redeemable preferred stocks				
Industrial and miscellaneous	-	6	-	6
Total preferred stocks	3	73	-	76
Unaffiliated common stocks				
Industrial and miscellaneous	3,408	9	25	3,442
Derivative assets				
Interest rate contracts	-	-	-	-
Equity and index contracts	-	-	-	-
Foreign currency contracts	-	-	-	-
Credit contracts	-	-	-	-
Total derivative assets	-	-	-	-
Total assets at fair value	$ 3,411	$ 677	$ 638	$ 4,726

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of March 31, 2011
Liabilities at fair value				
Derivative liabilities				
Interest rate contracts	$ -	$ (44)	$	$ (44)
Credit contracts	-	(10)	-	(10)
Foreign currency contracts	-	-	-	-
Total derivative liabilities	-	(54)		(54)
Total liabilities at fair value	$ -	$ (54)	$	$ (54)

(in millions)	Quoted prices in active markets for identical assets Level 1	Significant other observable inputs Level 2	Significant unobservable inputs Level 3	Balance as of December 31, 2010
Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 243	$ 294	$ 537
U.S. special revenue and special assessment obligations	-	46	326	372
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	17	20	37
Hybrid securities	-	6	-	6
Credit tenant loans	-	-	2	2
Total bonds	-	312	642	954
Perpetual preferred stocks				
Industrial and miscellaneous	2	93	-	95
Redeemable preferred stocks				
Industrial and miscellaneous	-	13	-	13
Total preferred stocks	2	106	-	108
Unaffiliated common stocks				
Industrial and miscellaneous	3,770	22	31	3,823
Derivative assets				
Interest rate contracts	-	(10)	53	43
Equity and index contracts	-	31	-	31
Foreign currency contracts	-	1	-	1
Credit contracts	-	(5)	-	(5)
Total derivative assets	-	17	53	70
Total assets at fair value	$ 3,772	$ 457	$ 726	$ 4,955

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

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

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value at March 31, 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 March 31, 2011
Bonds							
Industrial and miscellaneous	$ 294	$ 16	$ (25)	$ (3)	$ 10	$ (15)	$ 277
U.S. special revenue and special assessment obligations	326	34	(12)	(3)	(1)	(28)	316
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	-	1	-	21
Credit tenant loans	2	-	(2)	-	-	-	-
Total bonds	642	50	(39)	(6)	10	(43)	614
Perpetual preferred stocks							
Industrial and miscellaneous	-	-	-	-	-	-	-
Unaffiliated common stocks							
Industrial and miscellaneous	31	-	-	(5)	(1)	-	25
Derivatives, net	64	-	-	(57)	15	(22)	-
Total Level 3 assets and liabilities at fair value	$ 737	$ 50	$ (39)	$ (68)	$ 24	$ (65)	$ 639

(in millions)	Balance at January 1, 2010	Transfers into Level 3	Transfers out of Level 3	Total gains and losses included in net income	Total gains and losses included in surplus	Purchases, issuances, sales and settlements	Balance at March 31, 2010
Bonds							
Industrial and miscellaneous	$ 451	$ 3	$ (23)	$ (12)	$ 35	$ (25)	$ 429
U.S. special revenue and special assessment obligations	509	24	(60)	(2)	4	(30)	445
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	20	-	-	-	1	-	21
Credit tenant loans	-	-	-	-	-	-	-
Total bonds	980	27	(83)	(14)	40	(55)	895
Perpetual preferred stocks							
Industrial and miscellaneous	1	-	-	-	-	-	1
Unaffiliated common stocks							
Industrial and miscellaneous	32	-	(1)	-	3	1	35
Derivatives, net	114	-	-	(43)	(68)	34	37
Total Level 3 assets and liabilities at fair value	$ 1,127	$ 27	$ (84)	$ (57)	$ (25)	$ (20)	$ 967

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

Level 2 measurements

Bonds

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

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

Residential mortgage-backed securities (“RMBS”) - prime residential mortgage-backed securities (“Prime”) and Alt-A residential mortgage-backed securities (“Alt-A”), asset-backed securities (“ABS”)-auto and student loans and other - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads.

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

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

Level 3 measurements

Bonds

Municipal - The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads.

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

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

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

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

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

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

Derivatives - Certain interest rate contracts are valued using models that are widely accepted in the financial services industry. These are categorized as Level 3 as a result of the significance of non-market observable inputs such as volatility. Other primary inputs include interest rate yield curves.

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

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

Financial assets

(in millions)	March 31, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Bonds	$ 22,866	$ 23,151	$ 22,345	$ 22,701
Preferred stocks	$ 98	$ 110	$ 156	$ 168
Unaffiliated common stock	$ 3,442	$ 3,442	$ 3,822	$ 3,822
Mortgage loans on real estate	$ 15	$ 16	$ 17	$ 18
Cash equivalents	$ 243	$ 243	$ 40	$ 40
Short-term investments	$ 29	$ 29	$ 17	$ 17
Derivatives	$ -	$ -	$ 69	$ 62
Low income housing tax credit (“LIHTC”) property investments	$ 211	$ 211	$ 217	$ 217
Surplus notes of affiliates	$ 585	$ 591	$ 575	$ 591

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

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

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

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

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

Financial liabilities

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

(in millions)	March 31, 2011		December 31, 2010	
	Statement Value	Fair Value	Statement Value	Fair Value
Derivatives	$ 57	$ 63	$ 33	$ 36
Derivatives collateral	$ -	$ -	$ 19	$ 19

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

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

21. Other Items

G. Subprime Mortgage Related Risk Exposure

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

(in millions)	March 31, 2011		
Type of Investment	Actual Cost	Book/ Adjusted Carrying Value	Fair Value
ABS RMBS	$ 498	$ 358	$ 334
Other assets	65	80	80
Total	$ 563	$ 438	$ 414

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

OTTI losses for the ABS RMBS portfolio were $14 million and $15 million for the three months ended March 31, 2011 and 2010, respectively.

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

(in millions)	March 31, 2011	December 31, 2010
Actual cost	$ 198	$ 203
Book/adjusted carrying value	$ 162	$ 164
Fair value	$ 163	$ 175

For the three months ended March 31, 2011 and 2010, OTTI losses for Alt-A portfolio were $8 million $20 million, respectively.

22. Events Subsequent

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

25. Changes in Incurred Losses and Loss Adjustment Expenses

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	March 31, 2011	December 31, 2010
Balance at January 1	$ 14,780	$ 14,499
Incurred related to:		
Current year	4,089	17,404
Prior years	(44)	(95)
Total incurred	4,045	17,309
Paid related to:		
Current year	1,782	11,165
Prior years	2,360	5,863
Total paid	4,142	17,028
Ending balance	$ 14,683	$ 14,780

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $330 million and $2.15 billion for the first three months ended March 31, 2011 and the year ended December 31, 2010, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

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

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(44) million and $(95) million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2011 and the year ended December 31, 2010, respectively. During the first three months of 2011, favorable development in incurred losses and loss adjustment expenses related prior years was primarily due to favorable prior year catastrophes. During 2010, favorable development in incurred losses and loss adjustment expenses related to prior years was primarily due to favorable prior year catastrophes and severity development that was better than expected, partially offset by litigation settlements. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $517 million and $552 million was included as a reduction of loss reserves at March 31, 2011 and December 31, 2010, respectively.

36. Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

6.4 By what department or departments?
CALIFORNIA and ILLINOIS

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$172,425,039 PLEDGED AS COLLATERAL; $369,935,541 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $89,970,516 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 611,586,361

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 5,224,501,167	$ 5,013,805,636
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 2,236,280,480	$ 2,374,077,699
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 7,460,781,647	$ 7,387,883,335
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$ 1,194,575	$ 1,190,828

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

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

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

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	34,386,822	38,029,412	18,460,594	23,764,928	48,168,506	52,411,657
2.	Alaska AK	L	18,364,775	19,670,826	11,590,090	10,665,475	31,393,741	37,653,552
3.	Arizona AZ	L	22,160,263	26,187,698	24,954,023	14,957,302	65,322,080	44,709,546
4.	Arkansas AR	L	17,033,645	18,565,857	31,361,833	10,256,972	24,036,949	27,785,464
5.	California CA	L	264,999,018	274,752,818	125,347,794	154,433,270	532,828,967	617,769,187
6.	Colorado CO	L	22,296,542	24,957,202	14,352,517	16,866,917	41,713,431	46,675,093
7.	Connecticut CT	L	47,363,668	49,731,053	44,403,994	31,675,649	129,660,988	133,876,552
8.	Delaware DE	L	5,685,855	5,800,980	3,527,136	3,737,938	24,373,505	32,657,285
9.	District of Columbia DC	L	4,413,413	4,657,683	1,918,167	2,864,999	5,367,691	6,554,230
10.	Florida FL	L	168,214,752	177,580,080	95,133,260	96,650,402	402,443,514	409,733,514
11.	Georgia GA	L	78,206,518	87,820,081	42,664,828	64,815,000	105,806,418	118,795,417
12.	Hawaii HI	L	19,436,240	19,382,907	10,172,054	7,136,192	26,113,734	23,366,638
13.	Idaho ID	L	6,350,232	7,420,748	4,696,194	4,045,309	12,514,353	14,011,873
14.	Illinois IL	L	87,414,211	95,805,141	52,534,188	45,716,016	353,501,606	345,917,774
15.	Indiana IN	L	25,759,675	27,493,964	13,907,565	11,722,178	44,789,711	46,049,523
16.	Iowa IA	L	3,704,884	4,139,499	2,024,986	1,913,766	9,409,847	8,345,243
17.	Kansas KS	L	7,085,233	8,061,685	3,152,561	4,000,730	9,312,579	9,093,595
18.	Kentucky KY	L	24,721,823	26,914,390	11,967,395	12,791,374	34,861,111	36,499,347
19.	Louisiana LA	L	84,799,562	87,538,327	29,225,329	36,446,326	172,469,032	184,048,860
20.	Maine ME	L	7,011,277	8,072,821	4,365,804	5,085,851	11,252,903	13,737,370
21.	Maryland MD	L	87,546,218	93,800,538	52,582,878	71,426,213	290,168,195	227,766,628
22.	Massachusetts MA	L	3,346,496	1,431,224	1,294,301	143,822	25,757,545	25,009,124
23.	Michigan MI	L	34,644,142	38,979,413	35,255,877	34,666,396	1,115,594,577	1,087,167,264
24.	Minnesota MN	L	11,502,043	13,202,589	7,663,713	6,098,122	39,376,152	40,332,029
25.	Mississippi MS	L	24,856,968	26,625,057	11,863,225	15,382,414	53,275,394	55,236,923
26.	Missouri MO	L	11,410,272	13,111,718	6,145,988	6,096,144	18,847,189	21,947,560
27.	Montana MT	L	2,702,012	3,107,184	1,261,944	1,354,434	6,368,431	6,836,391
28.	Nebraska NE	L	4,309,260	4,784,586	1,646,443	2,601,345	7,268,000	7,912,231
29.	Nevada NV	L	15,172,196	17,796,379	7,041,271	9,818,357	28,888,549	32,712,898
30.	New Hampshire NH	L	7,555,535	8,569,727	3,957,777	6,145,753	11,927,354	16,212,184
31.	New Jersey NJ	N			7,552,293	7,533,211	236,403,281	206,673,311
32.	New Mexico NM	L	13,839,268	15,376,112	9,899,043	6,588,223	24,537,058	23,657,762
33.	New York NY	L	396,062,772	412,140,981	249,258,499	278,598,392	1,551,431,412	1,544,786,071
34.	North Carolina NC	L	56,308,376	61,835,720	33,088,958	36,702,296	80,193,120	90,418,818
35.	North Dakota ND	L	1,980,735	1,825,532	1,233,386	914,014	2,101,129	2,295,602
36.	Ohio OH	L	49,334,645	53,679,329	35,687,137	35,930,823	154,081,404	173,947,898
37.	Oklahoma OK	L	19,785,710	21,690,398	9,878,627	12,723,214	29,968,217	30,912,838
38.	Oregon OR	L	20,349,295	22,935,212	9,921,434	10,992,044	31,534,447	32,856,542
39.	Pennsylvania PA	L	114,390,550	125,904,285	81,448,640	97,070,246	496,325,805	555,757,930
40.	Rhode Island RI	L	13,271,958	13,971,219	7,415,288	8,620,226	33,780,945	37,321,194
41.	South Carolina SC	L	53,487,552	55,741,855	29,832,367	27,879,730	74,761,960	80,965,595
42.	South Dakota SD	L	939,758	989,714	315,456	476,634	1,410,981	1,610,168
43.	Tennessee TN	L	32,326,539	34,441,011	19,992,036	19,259,364	56,130,240	61,637,158
44.	Texas TX	L	30,889,498	31,071,033	14,953,149	15,384,631	90,234,221	99,818,762
45.	Utah UT	L	19,512,814	22,378,083	11,039,452	11,428,879	24,756,513	28,439,305
46.	Vermont VT	L	3,727,199	4,237,585	2,381,598	2,983,518	8,880,495	8,899,364
47.	Virginia VA	L	74,224,412	75,082,762	36,529,226	48,834,235	96,685,664	103,720,313
48.	Washington WA	L	50,445,354	55,669,772	32,459,392	33,467,822	115,547,713	130,034,441
49.	West Virginia WV	L	13,669,753	14,579,782	6,716,164	8,673,316	24,990,578	26,868,696
50.	Wisconsin WI	L	5,158,551	11,294,448	5,914,654	4,740,103	51,517,194	52,188,736
51.	Wyoming WY	L	1,952,755	2,177,319	1,225,154	1,117,635	2,090,082	3,036,880
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L			(680)	(106)	2,831,119	2,980,959
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CN	L						
58.	Aggregate Other Alien OT	XXX				68,111	1,718	3,578,348
59.	Totals	(a) 51	2,124,111,044	2,271,013,739	1,281,215,002	1,383,266,155	6,873,007,348	7,033,231,643
	DETAILS OF WRITE-INS							
5801.	Other alien	XXX				68,111	1,718	3,578,348
5802.		XXX						
5803.		XXX						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX				68,111	1,718	3,578,348

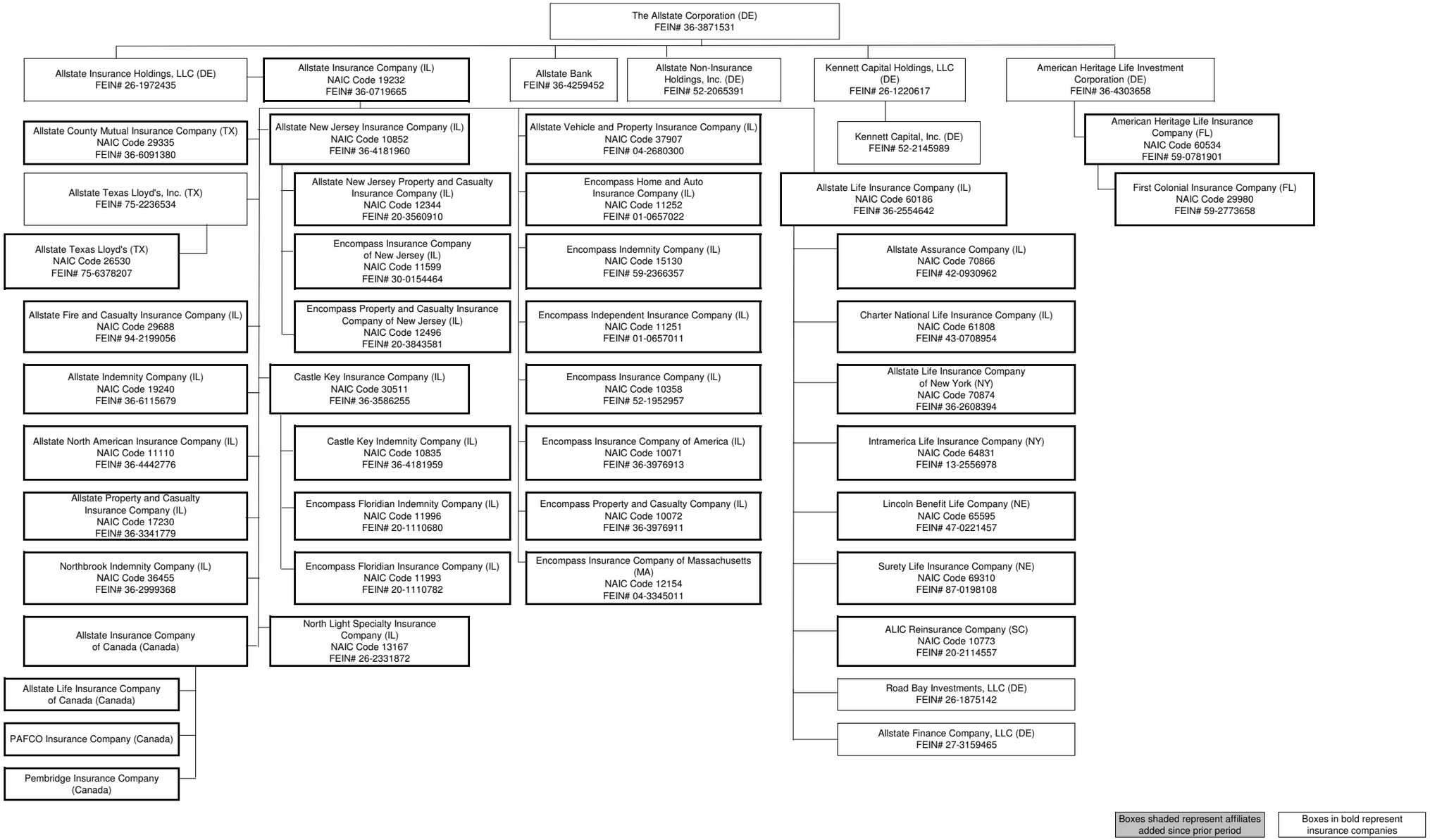
(L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Qualified or Accredited Reinsurer; (E) Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business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

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

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

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

PART 1 – ORGANIZATIONAL CHART



PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	741,357	(292,619)	(39.5)	34.8
2.	Allied Lines	76,026,100	6,945,495	9.1	19.0
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	676,977,015	349,869,093	51.7	76.3
5.	Commercial multiple peril	92,665,331	66,897,965	72.2	50.7
6.	Mortgage guaranty				
8.	Ocean marine	358,842	244,643	68.2	23.9
9.	Inland marine	21,603,355	5,661,028	26.2	33.1
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	142,487	12,471	8.8	16.1
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation		(652,964)		
17.1	Other liability - occurrence	38,649,456	24,249,921	62.7	59.5
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	267,268	(3,850,055)	(1,440.5)	(3,629.2)
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	732,346,559	522,193,344	71.3	64.3
19.3,19.4	Commercial auto liability	40,817,633	34,595,922	84.8	88.5
21.	Auto physical damage	591,582,664	227,711,193	38.5	40.8
22.	Aircraft (all perils)				
23.	Fidelity	70,494	10,744	15.2	0.1
24.	Surety	974			
26.	Burglary and theft	28,743	19,223	66.9	3.4
27.	Boiler and machinery	268,612	46,315	17.2	31.1
28.	Credit				
29.	International				
30.	Warranty	1,583	375	23.7	77.2
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	912,588	(2,026)	(0.2)	2.0
35.	Totals	2,273,461,061	1,233,660,068	54.3	58.8
	DETAILS OF WRITE-INS				
3401.	Identity theft	912,588	(2,026)	(0.2)	2.0
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	912,588	(2,026)	(0.2)	2.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	516,088	516,088	587,043
2.	Allied Lines	63,414,221	63,414,221	62,474,790
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	571,859,729	571,859,729	582,667,904
5.	Commercial multiple peril	87,809,077	87,809,077	94,598,914
6.	Mortgage guaranty			
8.	Ocean marine	291,693	291,693	347,833
9.	Inland marine	16,568,502	16,568,502	18,210,382
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	218,803	218,803	229,867
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation			
17.1	Other liability - occurrence	35,090,687	35,090,687	37,668,204
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	290,684	290,684	338,145
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	725,188,171	725,188,171	787,033,033
19.3,19.4	Commercial auto liability	36,847,483	36,847,483	41,456,798
21.	Auto physical damage	584,904,302	584,904,302	644,223,594
22.	Aircraft (all perils)			
23.	Fidelity	70,740	70,740	73,546
24.	Surety			
26.	Burglary and theft	28,765	28,765	29,122
27.	Boiler and machinery	277,451	277,451	278,844
28.	Credit			
29.	International			
30.	Warranty			(50)
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	734,650	734,650	795,773
35.	Totals	2,124,111,046	2,124,111,046	2,271,013,742
	DETAILS OF WRITE-INS			
3401.	Identity theft	734,650	734,650	795,773
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	734,650	734,650	795,773

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2011 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2011 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2011 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2008 + Prior	3,761,896	2,120,823	5,882,718	443,817	15,064	458,881	3,276,911	50,009	2,160,249	5,487,169	(41,168)	104,500	63,332
2. 2009	2,069,631	588,648	2,658,279	284,034	17,773	301,806	1,771,459	35,295	484,805	2,291,560	(14,139)	(50,774)	(64,912)
3. Subtotals 2009 + Prior	5,831,527	2,709,470	8,540,997	727,851	32,837	760,688	5,048,370	85,305	2,645,054	7,778,729	(55,307)	53,726	(1,580)
4. 2010	4,747,575	1,491,551	6,239,126	1,365,746	233,526	1,599,272	3,265,715	228,771	1,102,636	4,597,122	(116,115)	73,382	(42,733)
5. Subtotals 2010 + Prior	10,579,102	4,201,021	14,780,123	2,093,596	266,363	2,359,959	8,314,085	314,076	3,747,690	12,375,850	(171,422)	127,108	(44,313)
6. 2011	XXX	XXX	XXX	XXX	1,781,961	1,781,961	XXX	1,705,327	602,259	2,307,586	XXX	XXX	XXX
7. Totals	10,579,102	4,201,021	14,780,123	2,093,596	2,048,325	4,141,921	8,314,085	2,019,403	4,349,949	14,683,437	(171,422)	127,108	(44,313)
8. Prior Year-End Surplus As Regards Policyholders	15,383,815										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (1.6)	2. 3.0	3. (0.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8 4. (0.3)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

4. Director and Officer Supplement [Document Identifier 505]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Prepaid reinsurance premium	3,256,342		3,256,342	2,910,524
2505.	Transferable state tax credits	2,112,000		2,112,000	2,112,000
2506.	Patent intangible asset	283,333		283,333	308,333
2507.	Swap collateral reinvested	13,128		13,128	
2508.	Prepaid expenses	395,419,444	395,419,444		
2509.	Advances	30,800,760	30,800,760		
2597.	Summary of remaining write-ins for Line 25 from overflow page	431,885,008	426,220,204	5,664,804	5,330,857

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	23,772,340	24,463,509
2505.	Swap collateral reinvested	985	18,983,082
2506.	2008 NC private passenger auto escrow		113,588
2507.	Retroactive reinsurance reserve ceded	(14,801,658)	(15,455,554)
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,971,666	28,104,624

Additional Write-ins for Statement of Income Line 14

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404.	CNA renewal rights and option agreement	(11,164)	(32,665)	(92,414)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(11,164)	(32,665)	(92,414)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	321,906,557	317,681,613
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		9,076,995
	2.2 Additional investment made after acquisition	7,811,583	21,882,089
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		131,509
5.	Deduct amounts received on disposals		670,567
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	8,137,987	26,195,083
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	321,580,152	321,906,557
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	321,580,152	321,906,557

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	17,364,312	49,666,103
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		13,984,080
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		(143,390)
4.	Accrual of discount		102,002
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		27,700
7.	Deduct amounts received on disposals	98,346	46,272,184
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	1,852,665	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	15,413,301	17,364,312
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	15,413,301	17,364,312
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	15,413,301	17,364,312

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,260,084,702	2,370,589,735
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	59,744,645	137,977,680
	2.2 Additional investment made after acquisition	71,873,299	861,138,373
3.	Capitalized deferred interest and other	2,198,299	11,489,909
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	58,771,047	34,768,090
6.	Total gain (loss) on disposals	(2,553,540)	5,984,832
7.	Deduct amounts received on disposals	37,234,048	132,406,139
8.	Deduct amortization of premium and depreciation	5,698,616	12,573,446
9.	Total foreign exchange change in book/adjusted carrying value	(4,757,106)	2,024,375
10.	Deduct current year's other than temporary impairment recognized		18,908,707
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,402,428,683	3,260,084,702
12.	Deduct total nonadmitted amounts	6,339,000	6,339,000
13.	Statement value at end of current period (Line 11 minus Line 12)	3,396,089,683	3,253,745,702

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	31,548,337,375	31,962,324,072
2.	Cost of bonds and stocks acquired	6,133,821,909	15,371,910,809
3.	Accrual of discount	17,844,511	92,249,506
4.	Unrealized valuation increase (decrease)	89,962,522	542,108,178
5.	Total gain (loss) on disposals	177,788,622	446,339,483
6.	Deduct consideration for bonds and stocks disposed of	6,244,282,456	16,521,508,172
7.	Deduct amortization of premium	19,771,851	75,644,009
8.	Total foreign exchange change in book/adjusted carrying value	22,595,674	29,114,275
9.	Deduct current year's other than temporary impairment recognized	46,728,732	298,556,768
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	31,679,567,573	31,548,337,375
11.	Deduct total nonadmitted amounts	3,551,590	3,555,337
12.	Statement value at end of current period (Line 10 minus Line 11)	31,676,015,983	31,544,782,038

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	17,345,825,239	12,172,976,808	13,003,778,268	124,437,112	16,639,460,891			17,345,825,239
2. Class 2 (a)	3,081,905,975	1,077,575,854	256,746,102	15,795,265	3,918,530,992			3,081,905,975
3. Class 3 (a)	1,142,792,849	586,568,362	206,004,697	(28,774,266)	1,494,582,248			1,142,792,849
4. Class 4 (a)	483,433,798	456,524,435	132,455,011	(42,520,300)	764,982,922			483,433,798
5. Class 5 (a)	260,982,012	22,595,703	23,009,260	(24,025,968)	236,542,488			260,982,012
6. Class 6 (a)	87,960,309	81,636,690	30,851,954	(54,414,771)	84,330,275			87,960,309
7. Total Bonds	22,402,900,182	14,397,877,852	13,652,845,293	(9,502,927)	23,138,429,814			22,402,900,182
PREFERRED STOCK								
8. Class 1	32,590,905	7,541,250	21,729,653	(797,077)	17,605,425			32,590,905
9. Class 2	45,318,219	886,275	15,476,378	(1,325,050)	29,403,067			45,318,219
10. Class 3	72,782,262		23,411,177	1,847,704	51,218,789			72,782,262
11. Class 4	5,304,014	529,999	5,907,219	73,206				5,304,014
12. Class 5		1,000,000	1,000,000					
13. Class 6								
14. Total Preferred Stock	155,995,400	9,957,524	67,524,427	(201,216)	98,227,281			155,995,400
15. Total Bonds and Preferred Stock	22,558,895,582	14,407,835,376	13,720,369,720	(9,704,143)	23,236,657,095			22,558,895,582

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 272,568,005 ; 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	29,387,780	XXX	29,456,399	132	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	17,407,515	43,616,342
2.	Cost of short-term investments acquired	49,283,058	44,367,022
3.	Accrual of discount	6,290	20,080
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	4,090	
6.	Deduct consideration received on disposals	37,261,318	70,483,842
7.	Deduct amortization of premium	51,854	112,088
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	29,387,780	17,407,515
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	29,387,780	17,407,515

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	36,176,781
2.	Cost Paid/(Consideration Received) on additions	36,124,206
3.	Unrealized Valuation increase/(decrease)	30,381,862
4.	Total gain (loss) on termination recognized	(97,006,065)
5.	Considerations received/(paid) on terminations	61,339,113
6.	Amortization	120,717
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(1,654,942)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(57,196,553)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(57,196,553)

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			36,040,355	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 16, current year to date minus	5,975,893			
	3.24 Section 1, Column 16, prior year	(30,064,462)	36,040,355	36,040,355	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Variation margin on terminated contracts during the year		(31,410,729)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(31,410,729)	(31,410,729)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Recognized				
	5.2 Used to adjust basis of hedged items				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
097023C#0	BA 36 03/20/2013 due 03/20/2013, CDS attached to Cash Security-RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,000,000	3,161,393	3,220,998	01/04/2008	03/20/2013	CDS CS2298244 ON BA 36 03/20/2013		6,618	762243-ZQ-9	RHODE ISLAND HLTH PROVIDENCE SCH 07C	1FE	3,161,393	3,214,380
29273RB#5	ENTRPA 185 06/20/2013 due 06/20/2013, CDS attached to Cash Security-EXPORT-IMPORT BK KOREA	2FE	5,000,000	4,977,945	5,284,500	03/28/2008	06/20/2013	CDS CS2369920 ON ENTRPA 185 06/20/2013		153,530	302154-AV-1	EXPORT-IMPORT BK KOREA	1FE	4,977,945	5,130,970
55295*AD0	MBIA INSURANCE CORPORAT due 12/20/2012, CDS attached to Cash Security-NOMURA HOLDINGS INC	4FE	5,000,000	4,965,837	3,956,709	10/25/2007	12/20/2012	CDS CS2259840 ON MBIA INSURANCE CORPORAT		(990,386)	65535H-AC-3	NOMURA HOLDINGS INC	2FE	4,965,837	4,947,095
62618#AD2	FLORDIA STATE GO 85% due 09/20/2017, CDS attached to Cash Security-ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,000,000	20,035,976	17,678,053	09/18/2007	09/20/2017	CDS CS2236806 ON FLORDIA STATE GO 85%		(892,147)	684545-WB-8	ORANGE CNTY FL TOURIST DEV TAX 07	1FE	20,035,976	18,570,200
62618#AK6	STATE OF TEXAS RR85% due 12/20/2017, CDS attached to Cash Security-CHICAGO IL BRD OF ED G O SCH REF 98B-1	1FE	15,000,000	6,468,259	5,497,339	11/08/2007	12/20/2017	CDS CS2275218 ON STATE OF TEXAS RR85%		(392,711)	167501-UL-7	CHICAGO IL BRD OF ED G O SCH REF 98B-1	1FE	6,468,259	5,890,050
62618#AP5	HOUSTON TEXAS RR 85% due 03/20/2018, CDS attached to Cash Security-DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,000,000	23,268,639	01/28/2008	03/20/2018	CDS CS2318729 ON HOUSTON TEXAS RR 85%		(1,800,361)	235036-NU-0	DALLAS FT WORTH TX INTL ARPT JOINT 03C-2	1FE	25,000,000	25,069,000
62618#AN0	PHOENIX ARIZONA RR85% due 03/20/2018, CDS attached to Cash Security-TYLER TX HLTH FAC EAST TX MED CTR 07A	1FE	25,000,000	24,811,481	19,388,055	01/28/2008	03/20/2018	CDS CS2318737 ON PHOENIX ARIZONA RR85%		(1,771,445)	902261-HG-4	TYLER TX HLTH FAC EAST TX MED CTR 07A	2FE	24,811,481	21,159,500
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-AMGEN INC	1FE	3,342,246	3,340,779	3,177,683	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(238,610)	031162-BB-5	AMGEN INC	1FE	3,340,779	3,416,293
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-JOHNSON CONTROLS INC	1FE	6,684,492	6,656,490	6,542,780	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(477,220)	478366-AU-1	JOHNSON CONTROLS INC	2FE	6,656,490	7,020,000
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-MARYLAND HLTH ED MERCY MED CTR 07A	1FE	13,302,139	12,962,991	9,533,748	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(949,668)	574217-K9-5	MARYLAND HLTH ED MERCY MED CTR 07A	2FE	12,962,991	10,483,416
62618@AQ3	SHELBY TENNESSEE RR85% due 03/20/2018, CDS attached to Cash Security-REPUBLIC OF POLAND	1FE	1,671,123	1,801,626	1,740,220	01/28/2008	03/20/2018	CDS CS2318745 ON SHELBY TENNESSEE RR85%		(119,305)	731011-AR-3	REPUBLIC OF POLAND	1FE	1,801,626	1,859,525
06738CH@1	BACR-BANK 100 12/20/201 due 12/20/2014, CDS attached to Cash Security-UNITED TECHNOLOGIES CORP	1FE	3,000,000	2,894,294	3,260,776	10/07/2009	12/20/2014	CDS CS2974109 ON BACR-BANK 100 12/20/201	(27,752)	(112,976)	913017-BM-0	UNITED TECHNOLOGIES CORP	1FE	2,922,046	3,373,752
17275RC*1	CSCO 100 03/20/2015 due 03/20/2015, CDS attached to Cash Security-KRAFT FOODS INC	1FE	10,000,000	10,112,634	10,747,679	03/08/2010	03/20/2015	CDS CS3102098 ON CSCO 100 03/20/2015	187,680	190,219	50075N-BA-1	KRAFT FOODS INC	2FE	9,924,955	10,557,460
G0747#AB3	HBOS-SCOTB 100 03/20/20 due 03/20/2015, CDS attached to Cash Security-BANK OF AMERICA CORP	1FE	5,000,000	4,914,314	5,043,373	03/23/2010	03/20/2015	CDS CS3117476 ON HBOS-SCOTB 100 03/20/20	(68,843)	(90,007)	06051G-EC-9	BANK OF AMERICA CORP	1FE	4,983,157	5,133,380
91324PC#7	UNH 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-GOLDMAN SACHS GROUP INC	2FE	10,000,000	10,208,236	10,791,001	04/21/2010	06/20/2015	CDS CS3143050 ON UNH 100 06/20/2015	(115,240)	118,211	38141G-EE-0	GOLDMAN SACHS GROUP INC	1FE	10,323,477	10,672,790
549271A*5	LZ 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-JPMORGAN CHASE & CO	2FE	5,000,000	5,238,410	5,553,293	05/07/2010	06/20/2015	CDS CS3155948 ON LZ 100 06/20/2015	(76,926)	70,873	46625H-GY-0	JPMORGAN CHASE & CO	1FE	5,315,337	5,482,420
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-XCEL ENERGY INC	2FE	1,875,000	1,844,084	1,921,132	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(25,271)	(9,263)	98389B-AM-2	XCEL ENERGY INC	2FE	1,869,355	1,930,395
98372PA#5	XL 100 06/20/2015 due 06/20/2015, CDS attached to Cash Security-YUM! BRANDS INC	2FE	3,125,000	3,077,299	3,270,918	05/12/2010	06/20/2015	CDS CS3158405 ON XL 100 06/20/2015	(42,118)	(15,438)	988498-AE-1	YUM! BRANDS INC	2FE	3,119,417	3,286,356
36959*AA3	GE-CAPCORP 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-PARTNERRE FINANCE B LLC	1FE	10,000,000	9,467,279	9,999,258	05/21/2010	06/20/2015	CDS CS3168651 ON GE-CAPCORP 100 06/20/20	(522,126)	(11,342)	70213B-AA-9	PARTNERRE FINANCE B LLC	1FE	9,989,405	10,010,600

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
14911RB07	CAT-FINSER 100 06/20/20 due 06/20/2015, CDS attached to Cash Security-EKSPORTFINANS A/S	1FE	10,000,000	9,977,153	9,913,512	06/17/2010	06/20/2015	CDS CS3196801 ON CAT-FINSER 100 06/20/20		131,332	28264Q-T5-3	EKSPORTFINANS A/S	1FE	9,977,153	9,782,180
060505B02	BACF 100 09/20/2015 due 09/20/2015, CDS attached to Cash Security-XTO ENERGY INC	1FE	5,000,000	5,691,414	5,870,669	09/02/2010	09/20/2015	CDS CS3232648 ON BACF 100 09/20/2015	(151,394)	(40,226)	98385X-AL-0	XTO ENERGY INC	1FE	5,842,808	5,910,895
617446E04	MWD 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-KOREA FINANCE CORP	1FE	5,000,000	4,814,133	4,740,546	09/30/2010	12/20/2015	CDS CS3258247 ON MWD 100 12/20/2015	(180,168)	(67,954)	50065T-AB-9	KOREA FINANCE CORP	1FE	4,994,301	4,808,500
962166G*9	WY 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-HYUNDAI CAPITAL AMERICA	3FE	5,000,000	4,801,138	4,855,598	10/13/2010	12/20/2015	CDS CS3273634 ON WY 100 12/20/2015	(189,343)	(70,187)	44923Q-AA-2	HYUNDAI CAPITAL AMERICA	2FE	4,990,481	4,925,785
060505B#0	BACF 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-VERIZON COMMUNICATIONS	1FE	20,000,000	58,789,444	59,476,139	10/21/2010	12/20/2015	CDS CS3278732 ON BACF 100 12/20/2015	(899,033)	(218,161)	92343V-AY-0	VERIZON COMMUNICATIONS	1FE	59,688,476	59,694,300
670346C*4	NUE 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-KROGER CO.	1FE	5,000,000	5,527,658	5,813,761	10/27/2010	12/20/2015	CDS CS3281298 ON NUE 100 12/20/2015	40,468	60,946	501044-CG-4	KROGER CO.	2FE	5,487,190	5,752,815
101137C#2	BSX 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CITIGROUP INC	3FE	5,000,000	4,898,670	5,444,770	11/24/2010	12/20/2015	CDS CS3288962 ON BSX 100 12/20/2015	(44,173)	(8,785)	172967-ES-6	CITIGROUP INC	1FE	4,942,843	5,453,555
037389E08	AOC 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-ANADARKO PETROLEUM CORP	2FE	5,000,000	4,935,954	5,493,443	12/14/2010	03/20/2016	CDS CS3291529 ON AOC 100 03/20/2016	(64,046)	(10,032)	032511-BH-9	ANADARKO PETROLEUM CORP	2FE	5,000,000	5,503,475
APPLIED	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-COMCAST CORP	2FE	3,939,394	4,140,841	4,236,296	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	33,359	24,273	20030N-AG-6	COMCAST CORP	2FE	4,107,482	4,212,024
APPLIED	CMCSA 100 12/20/2015 due 12/20/2015, CDS attached to Cash Security-CR BARD INC	2FE	6,060,606	6,110,492	6,105,615	12/15/2010	12/20/2015	CDS CS3291545 ON CMCSA 100 12/20/2015	51,322	37,342	067383-AB-5	CR BARD INC	1FE	6,059,169	6,068,273
247025A*0	DELLN 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-HERSHEY COMPANY	1FE	5,000,000	4,982,930	5,030,686	12/17/2010	03/20/2016	CDS CS3294085 ON DELLN 100 03/20/2016	(9,218)	20,981	427866-AR-9	HERSHEY COMPANY	1FE	4,992,148	5,009,705
724479C*9	PBI 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-BANK OF AMERICA CORP	2FE	10,000,000	9,732,985	10,267,284	12/17/2010	03/20/2016	CDS CS3296643 ON PBI 100 03/20/2016	(194,928)	(174,496)	06051G-EE-5	BANK OF AMERICA CORP	1FE	9,927,913	10,441,780
053807B*3	AVT 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-COMMONWEALTH EDISON	2FE	5,000,000	5,269,521	5,424,572	01/07/2011	03/20/2016	CDS CS3301765 ON AVT 100 03/20/2016	(106,328)	(99,088)	202795-HU-7	COMMONWEALTH EDISON	2FE	5,375,850	5,523,660
134429C*8	CPB 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-BG ENERGY CAPITAL PLC	1FE	5,000,000	5,026,008	4,911,104	01/21/2011	03/20/2016	CDS CS3306897 ON CPB 100 03/20/2016	82,192	61,464	05541V-AA-4	BG ENERGY CAPITAL PLC	1FE	4,943,816	4,849,640
111021B*1	BRITEL-BRI 100 03/20/20 due 03/20/2016, CDS attached to Cash Security-ENBRIDGE ENERGY PARTNERS	2FE	5,000,000	5,030,771	5,220,497	01/26/2011	03/20/2016	CDS CS3309446 ON BRITEL-BRI 100 03/20/20	32,647	22,757	29250R-AS-5	ENBRIDGE ENERGY PARTNERS	2FE	4,998,123	5,197,740
APPLIED	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-CME GROUP INDEX SERVICES	2FE	10,000,000	9,913,681	10,107,939	02/09/2011	03/20/2016	CDS CS3314578 ON XRX 100 03/20/2016	(68,535)	(118,181)	12572X-AA-8	CME GROUP INDEX SERVICES	1FE	9,982,216	10,226,120
APPLIED	BA-CAPCORP 100 03/20/20 due 03/20/2016, CDS attached to Cash Security-BE AEROSPACE INC	1FE	5,000,000	5,254,278	5,249,259	02/11/2011	03/20/2016	CDS CS3317126 ON BA-CAPCORP 100 03/20/20	79,278	74,259	055381-AR-8	BE AEROSPACE INC	3FE	5,175,000	5,175,000
APPLIED	ARMLL 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-OGLETHORPE POWER CORP	2FE	5,000,000	5,397,127	5,392,746	02/16/2011	03/20/2016	CDS CS3319684 ON ARMLL 100 03/20/2016	(218,674)	(241,769)	677050-AE-6	OGLETHORPE POWER CORP	1FE	5,615,801	5,634,515
APPLIED	XRX 100 03/20/2016 due 03/20/2016, CDS attached to Cash Security-TYCO ELECTRONICS GROUP S	2FE	5,000,000	4,923,614	5,062,124	02/25/2011	03/20/2016	CDS CS3324809 ON XRX 100 03/20/2016	(48,116)	(59,091)	902133-AK-3	TYCO ELECTRONICS GROUP S	2FE	4,971,729	5,121,215
APPLIED	AVT 100 06/20/2016 due 06/20/2016, CDS attached to Cash Security-ELM RD GENERATING STAT	2FE	10,000,000	9,888,014	9,917,914	03/08/2011	06/20/2016	CDS CS3329949 ON AVT 100 06/20/2016	(180,831)	(230,086)	28932M-AG-0	ELM RD GENERATING STAT	1FE	10,068,845	10,148,000
9999999 - Totals				337,045,154	328,410,630	XXX	XXX	XXX	(2,726,118)	(8,236,129)	XXX	XXX	XXX	339,771,272	336,646,759

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	42	314,683,744							42	314,683,744
2. Add: Opened or Acquired Transactions	13	138,531,776							13	138,531,776
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	182,306	XXX		XXX		XXX		XXX	182,306
4. Less: Closed or Disposed of Transactions	16	114,343,117							16	114,343,117
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,009,555	XXX		XXX		XXX		XXX	2,009,555
7. Ending Inventory	39	337,045,154							39	337,045,154

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	(57,196,553)	
2.	Part B, Section 1, Column 14		
3.	Total (Line 1 plus Line 2)		(57,196,553)
4.	Part D, Column 5	3,109,591	
5.	Part D, Column 6	(60,306,144)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(62,706,564)	
8.	Part B, Section 1, Column 13	5,975,893	
9.	Total (Line 7 plus Line 8)		(56,730,671)
10.	Part D, Column 8	9,551,344	
11.	Part D, Column 9	(66,282,015)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	324,201,882	
14.	Part B, Section 1, Column 19	9,450,625	
15.	Part D, Column 11	333,652,507	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	40,058,238	134,455,682
2.	Cost of cash equivalents acquired	8,273,361,596	33,658,478,663
3.	Accrual of discount	100,853	1,277,728
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	95	(1,577)
6.	Deduct consideration received on disposals	8,070,340,557	33,754,152,258
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	243,180,225	40,058,238
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	243,180,225	40,058,238

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/10/1965	VARIOUS				7,129,052
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				68,905
Office Buildings - 100-110 E. Palatine Rd.	Wheeling	IL	10/10/1973	VARIOUS				32,893
South Barrington Building	So. Barrington	IL	10/10/1979	VARIOUS				715
Office Buildings - Texas	Irving	TX	05/01/1989	VARIOUS				580,017
0199999. Acquired by Purchase								7,811,583
0399999 - Totals								7,811,583

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122641	PALATINE	IL		07/29/2005		128,155			41,534		(41,534)		86,621	86,621			
123200	PLANO	TX		01/27/2010		11,725							11,725	11,725			
0299999. Mortgages with partial repayments						139,880			41,534		(41,534)		98,346	98,346			
0599999 - Totals						139,880			41,534		(41,534)		98,346	98,346			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
45258#-AA-8	IMPACT HUNTINGTON	SAN FRANCISCO	CA	IMPACT COMMUNITY		01/01/2009			530,552			
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									530,552			XXX
000000-00-0	1903 EQUITY FUND, LP	Boston	MA	Gordon Brothers		11/30/2006	3		1,123,409		2,797,016	4.470
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		743,269		8,850,288	0.110
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007	3		4,564			1.850
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		154,672			0.060
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007	3		103,115		772,616	0.060
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006	3		404,479		2,806,741	5.100
000000-00-0	EDGESTONE CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006	3		1,445			4.250
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004	3		88,741			0.740
000000-00-0	EQT V FUND	St Peter Port	GR	EQT		12/01/2006	3		214,436		1,406,607	0.160
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO		12/23/1996	3		2,380			4.760
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	IS	FIMI Opportunity LTD		01/07/2008	3		440,265		3,591,552	3.210
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR GOLDER RAUNER		12/01/2006	3		397,504		2,776,511	0.600
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			320,000			0.790
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners		11/12/2003			60,000			0.200
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004	3		367,472			4.920
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007	3		37,367		3,422,941	1.240
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		12/28/2004	3		325,000		826,866	3.080
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		06/08/2005	3		207,120		1,942,243	1.610
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008	3		107,631		8,091,200	0.800
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate		07/21/2004	3		84,991			3.250
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			237,594			2.160
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners		06/27/2003			99,789			2.000
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & Company		08/17/2006	3		2,656		1,271,903	0.360
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		9,029			2.330
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners		09/30/2005	2		55,250		1,105,000	2.530
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners		03/16/2007	3		373,336		4,020,484	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group		04/28/2005	2		(203)			1.290
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		99,949		5,358,784	0.120
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.		10/15/2007	3		461,085		5,339,018	0.610
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.		03/25/2005	3		3,267			1.310
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma		11/02/2006	3		839,926		4,338,301	0.200
000000-00-0	TPG V	Fort Worth	TX	TPG Capital		06/27/2006	3		117,874		2,439,484	0.100
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			929,600		6,473,600	0.150
1599999. Joint Venture Interests - Common Stock - Unaffiliated									8,417,012		67,631,156	XXX
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt		12/31/2008			45,352,178		513,607,602	99.930
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners		03/17/2006	3		8,367			5.520
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners		04/18/2006	3		3,158			30.750
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners		03/27/2007	3		1,718,794		2,362,172	3.550
000000-00-0	GUGGENHEIM ADVISORS SELECT FUND II	New York	NY	GUGGENHEIM		02/26/2007	13		10,000,000			76.960
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capital		05/01/2007	3		820,969		2,033,894	5.740
1699999. Joint Venture Interests - Common Stock - Affiliated									57,903,466		518,003,669	XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			562,009		9,045,082	0.270
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY		10/18/2006			12,456			7.150
000000-00-0	KTR INDUSTRIAL FUND II	New York	NY	KTR CAPITAL PARTNERS		12/31/2007			3,000,000		11,000,000	2.860
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY RE		11/06/2002			21,200			1.550
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners		09/05/2008			1,424,085			1.340
1799999. Joint Venture Interests - Real Estate - Unaffiliated									5,019,750		20,045,082	XXX
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners		12/30/2003	2		2,519			3.130
1999999. Joint Venture Interests - Other - Unaffiliated									2,519			XXX
000000-00-0	BREVAN HOWARD COMMODITIES STRATEGIES FUND LP	GEORGE TOWN	CI	BREVAN HOWARD GPL		02/25/2011	4	50,000,000				13.480
2099999. Joint Venture Interests - Other - Affiliated								50,000,000				XXX
020016-AM-5	INTERCOMPANY NOTE - RBI-2011 - AIC	Northbrook	IL	ROAD BAY INVESTMENT LLC		03/24/2011		9,744,645				
2499999. Collateral Loans - Affiliated								9,744,645				XXX
3999999. Total - Unaffiliated									13,969,834		87,676,238	XXX
4099999. Total - Affiliated								59,744,645	57,903,466		518,003,669	XXX
4199999 - Totals								59,744,645	71,873,299		605,679,907	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
40450#-AA-5	HD SUPPLY HUGHES MIAMI CTL	Miami	FL	DIRECT	01/01/2008	03/10/2011	31,330							31,330	31,330				458
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							31,330							31,330	31,330				458
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	01/21/2011	27,801	89				89		27,891	27,891				262
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							27,801	89				89		27,891	27,891				262
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Partners	01/29/2007	02/11/2011	826,204				28,096	28,096		854,300	854,300				
000000-00-0	ALERIAN CAPITAL PARTNERS	New York	NY	ALERIAN CAPITAL MGMT	04/30/2007	01/10/2011									23,983		23,983	23,983	
000000-00-0	ALERIAN OPPORTUNITY PARTENRS IX, LP	New York	NY	ALERIAN CAPITAL MGMT	10/26/2007	01/05/2011									94,007		94,007	94,007	
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	03/30/2011	1,211,832							1,211,832	1,211,832				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	03/29/2011	890,177	148,262			8,945	157,207		1,047,385	1,047,385				
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	03/10/2011	2,651,484	321,401				321,401		2,972,885	2,972,885				206,348
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	03/31/2011	247,003	2,930			431	3,361	1,122	251,485	52,269	(199,217)		(199,217)	(335)
000000-00-0	ASTORG IV	Paris	FR	Astorg Partners	03/20/2008	03/31/2011	100,552							100,552		(100,552)		(100,552)	
000000-00-0	AVENUE ASIA SPECIAL SITUATION IV, LP	New York	NY	Avenue Capital Group	07/20/2006	03/31/2011	137,874	9,700				9,700		147,574	147,574				2,914
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	03/31/2011	140,222	(2,934)			161	(2,774)		137,449	137,449				
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group	04/18/2007	03/31/2011	91,490				142	142		91,632	91,632				
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners	03/17/2006	03/15/2011	60,120	(8,622)				(8,622)		51,498	51,498				(18)
000000-00-0	DOUGHTY HANSON & CO V	London	EG	Doughty Hanson & Company	05/04/2007	03/31/2011	4,410							4,410		(4,410)		(4,410)	
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates	12/13/2004	03/25/2011	573,250				2,513	2,513		575,763	575,763				
000000-00-0	EQT V FUND	St Peter Port	GR	EQT	12/01/2006	03/31/2011	(13,971)							(13,971)		13,971		13,971	
000000-00-0	FFC PARTNERS I, L.P.	Greenwich	CT	FERRER FREEMAN & CO	12/23/1996	02/08/2011	1,164,487	(140,451)			153,533	13,082		1,177,569	1,177,569				80,102
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	03/31/2011	(1,149,057)	(12,956)				(12,956)		(1,162,013)	(1,162,013)				84,831
000000-00-0	GTCR FUND VIII	Chicago	IL	GTCR Golder Rauner	09/29/2003	03/30/2011	1,384,457	14,137				14,137		1,398,594	1,398,594				(80,968)
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/30/2011	608,011	25,608				25,608		633,619	633,619				(2,146)
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	03/30/2011	76,925	2,275				2,275		79,200	79,200				
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	02/25/2011	913,356	40,795				40,795		954,151	954,151				(10,610)
000000-00-0	HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	02/25/2011	2,626,184	477,293				477,293		3,103,477	3,103,477				5,085
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	03/18/2011	2,015,884	108,176				108,176		2,124,060	2,124,060				200
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co	06/20/2007	03/31/2011	(27,623)	1,051				1,051		(26,572)	(26,572)				76
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners	01/04/2008	03/25/2011	385,506				116	116		385,622	385,622				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	07/01/2003	03/29/2011	227,156							227,156	227,156				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	03/31/2011	636,975				225	225		637,200	637,200				
000000-00-0	LEXINGTON V, LP	New York	NY	Lexington Partners	06/27/2003	03/31/2011	1,186,763				92	92		1,186,855	1,186,855				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	Lincolnshire Partner	10/01/2004	03/31/2011	8,104	11			19	31		8,134	8,134				(11)
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & Company	08/17/2006	01/14/2011	8,276	255			42	297		8,573	8,573				7
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partners	01/13/2005	01/12/2011	117,190	250				250		117,440	117,440				2
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	02/11/2011	468,638	42,585			2,137	44,723		513,361	513,361				(5,257)
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	EG	Partners Group	06/27/2006	01/28/2011	597,730	34,749				34,749	(15,551)	616,928	758,196	141,268		141,268	(27,536)
000000-00-0	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	03/29/2011	(63,831)	(3,165)				(3,165)		(66,995)	(66,995)				3,515
000000-00-0	PROTEGE PARTNERS QP FUND	DUBLIN	IR	PROTEGE PARTNERS LLC	09/30/2008	02/25/2011									875		875	875	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Partners	03/16/2007	02/24/2011	433,013	30,692			4,933	35,626		468,639	468,639				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital Group	04/28/2005	01/19/2011	175,918				846	846		176,764	176,764				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	03/22/2011	991,786	51,337			2,285	53,622		1,045,408	1,045,408				7,065
000000-00-0	SAIF PARTNERS IV	Grand Cayman	CI	SAIF IV GP, LP	08/27/2010	03/22/2011	1,260,000							1,260,000	1,260,000				(100,365)
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	03/31/2011	57,725							57,725		(57,725)		(57,725)	
000000-00-0	SENTINEL CAPITAL PARTNERS III, LP	New York	NY	Sentinel Partners	05/20/2005	03/31/2011	(1,023,621)	(67,516)				(67,516)		(1,091,136)	(1,091,136)				212,636
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	03/31/2011	467,693	16,941			2,539	19,481		487,174	487,174				11,761
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	01/05/2011	(51,201)	(1,090)				(1,090)		(52,291)	(52,291)				4,350
000000-00-0	TENASKA POWER FUND II LP	Omaha	NE	Tenaska, Inc.	10/15/2007	01/06/2011	149,347	782			2,241	3,023		152,370	152,370				
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	03/31/2011	24,569	437			297	734		25,303	25,303				(160)
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	St Peter Port	GR	Terra Firma	11/02/2006	02/14/2011	37,454	4,429				4,429	(4,441)	37,443	26,995	(10,448)		(10,448)	
000000-00-0	TPG IV	Fort Worth	TX	TPG Capital	12/09/2003	03/10/2011	(122,746)	12,363				12,363		(110,383)	(110,383)				3,769
000000-00-0	TPG V	Fort Worth	TX	TPG Capital	06/27/2006	03/30/2011	470,782							470,782	470,782				
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP	New York	NY	Trilantic Capital Partners	11/17/2004	02/25/2011	(1,987,018)	(536,333)				(536,333)		(2,523,351)	(2,523,351)				1,380,455
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	03/04/2011	707,451	73,666				73,666		781,117	781,117				8,375
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	02/09/2011	660,912							660,912	660,912				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	02/25/2011	514,663	15,287				15,287		529,950	529,950				17,022
0000000-00-0	WILLIS STEIN & PARTNERS	Chicago	IL	WILLIS STEIN	04/24/1996	03/31/2011									1,561		1,561	1,561	

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	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners	02/15/2006	03/31/2011	(39,148)	2,266				2,266		(36,882)	(36,882)				140
1599999. Joint Venture Interests - Common Stock - Unaffiliated							20,833,361	664,611			209,594	874,205	(18,870)	21,688,696	21,592,009	(217,112)	120,425	(96,687)	1,801,246
000000-00-0	ALLSTATE EQT AIC FUND	Dover	DE	Allstate Equity Mgmt	12/31/2008	03/31/2011	4,298,114	29				29		4,298,143	(7,064)		(4,305,206)	(4,305,206)	48
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Partners	03/17/2006	01/11/2011	6,887,582	(174,708)			15,788	(158,920)	480,146	7,208,809	7,920,593	711,785		711,785	33,897
000000-00-0	EAGLESTONE INVESTMENT PARTNERS I	Long Beach	CA	EAGLESTONE PRTNRS	02/26/1999	02/16/2011									1,012,000		1,012,000	1,012,000	
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Partners	04/18/2006	03/31/2011	(124,568)							(124,568)		124,568		124,568	
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners	03/27/2007	03/31/2011	(1,110,861)	(363,249)				(363,249)		(1,474,110)	(1,474,110)				616,141
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	03/31/2011	(432,893)	66,499				66,499		(366,394)	(366,394)				21,690
000000-00-0	HUNTINGTON ACQUISITION CORP. L.P.	EAST NORTHPORT	NY	KENDALL	01/31/1992	03/30/2011	502,000							502,000	502,000				11,675
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	03/29/2011	932,186							932,186	932,186				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	NB Alternative Advis	06/27/2005	01/26/2011	98,046	11,954				11,954		110,000	110,000				
1699999. Joint Venture Interests - Common Stock - Affiliated							11,049,605	(459,474)			15,788	(443,686)	480,146	11,086,065	8,629,211	836,353	(3,293,206)	(2,456,853)	683,451
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/27/2007	03/18/2011	175,873				1,408	1,408		177,281	177,281				
000000-00-0	CB STRATEGIC PARTNERS III	Los Angeles	CA	CB Richard Ellis	01/06/2004	03/30/2011	396,236	(22,966)				(22,966)		373,270	373,270				(1,129)
000000-00-0	CERBERUS INST PARTNERS LP	New York	NY	Blackacre Capital	05/06/2004	03/22/2011	283,264	(9,988)				(9,988)		273,276	273,276				9,588
000000-00-0	DRA GROWTH & INCOME IV	New York	NY	DRA Advisors	05/29/2003	02/16/2011	(209,197)	(28,803)				(28,803)		(237,999)	(237,999)				17,298
000000-00-0	JER FUND II	McLean	VA	JER PARTNERS	06/04/1999	01/27/2011	113,690	(13,050)				(13,050)		100,640	100,640				
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	03/31/2011	(249,436)	16,325				16,325		(233,111)	(233,111)				10,001
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	01/06/2011	2,060	32			10	42		2,102	2,102				9
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	03/30/2011	202,754							202,754	202,754				
000000-00-0	LASALLE GROWTH AND INCOME FUND III	Chicago	IL	LaSalle Investment Mgmt	07/01/2003	03/31/2011	(45,555)	334				334		(45,221)	(45,221)				621
000000-00-0	MORGAN STANLEY REAL ESTATE FUND III	New York	NY	MORGAN STANLEY RE	06/05/1998	03/31/2011	11,793	(3,551)			11	(3,540)		8,253	8,253				(23)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND IV- U.S.	New York	NY	MORGAN STANLEY RE	11/06/2002	02/18/2011	32,589	2,218			185	2,403		34,992	34,992				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	New York	NY	MORGAN STANLEY RE	10/10/2006	03/15/2011	28,686				1,050	1,050		29,736	29,736				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY RE	07/22/2009	03/22/2011	2,928,079	1,186,478				1,186,478		4,114,557	4,114,557				(326,672)
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group	09/27/2007	01/28/2011	1,168,456	31,279			4,327	35,606		1,204,062	1,204,062				
000000-00-0	SILVERPEAK LEGACY PARTNERS II LP	New York	NY	Lehman Brothers Inv	08/26/2005	02/25/2011	42,302				332	332		42,634	42,634				
000000-00-0	WESTBROOK REAL ESTATE FUND II	New York	NY	Westbrook Partners	06/12/1997	02/28/2011	282,298				281	281		282,579	282,579				
000000-00-0	WESTBROOK REAL ESTATE FUND II - UBS	New York	NY	Westbrook Partners	09/10/2004	02/28/2011	102,654				102	102		102,756	102,756				
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners	05/04/2006	03/31/2011	(18,510)	(398)			161	(237)		(18,747)	(18,747)				61
1799999. Joint Venture Interests - Real Estate - Unaffiliated							5,248,034	1,157,910			7,868	1,165,779		6,413,813	6,413,813				(290,247)
000000-00-0	LANDMARK REAL ESTATE FUND VII	Simsbury	CT	LANDMARK PARTNERS	10/20/1997	03/10/2011	66,857							66,857	66,857				
1899999. Joint Venture Interests - Real Estate - Affiliated							66,857							66,857	66,857				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	Houston	TX	EnerVest Management	06/22/2007	03/31/2011	(8,541)	(389)				(389)		(8,930)	(8,930)				224
000000-00-0	HANCOCK MEZZANINE PARTNERS III, LP	Boston	MA	Hancock Partners	12/30/2003	02/11/2011	302,502				1,979	1,979		304,481	304,481				
1999999. Joint Venture Interests - Other - Unaffiliated							293,961	(389)			1,979	1,591		295,552	295,552				224
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTURES	07/20/2007	01/03/2011	183,225	(5,840)				(5,840)		177,385	177,385				
2099999. Joint Venture Interests - Other - Affiliated							183,225	(5,840)				(5,840)		177,385	177,385				
3999999. Total - Unaffiliated							26,434,487	1,822,222			219,442	2,041,664	(18,870)	28,457,281	28,360,595	(217,112)	120,425	(96,687)	1,511,944
4099999. Total - Affiliated							11,299,686	(465,314)			15,788	(449,526)	480,146	11,330,307	8,873,453	836,353	(3,293,206)	(2,456,853)	683,451
4199999 - Totals							37,734,174	1,356,908			235,230	1,592,138	461,276	39,787,588	37,234,048	619,241	(3,172,781)	(2,553,540)	2,195,394

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)
3135G0-AP-8	FANNIE MAE		01/28/2011	SALOMON SMITH BARNEY		19,991,000	20,000,000		1FE
3135G0-BA-0	FANNIE MAE		03/02/2011	BARCLAYS BANK		13,472,460	13,500,000		1FE
3137EA-CR-8	FREDDIE MAC		01/05/2011	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000		1FE
880591-EL-2	TENN VALLEY AUTHORITY		02/03/2011	MORGAN STANLEY DEAN WITTER		14,884,200	15,000,000		1
912828-PP-9	TSY INFL IX N/B		01/26/2011	J. P. MORGAN SECURITIES, INC.		24,330,031	24,300,000	12,086	1
912828-MH-0	US TREASURY N/B		03/31/2011	Various		102,058,930	100,000,000	372,928	1
912828-PE-4	US TREASURY N/B		02/28/2011	BANK OF AMERICA		48,332,200	50,000,000	207,182	1
912828-PM-6	US TREASURY N/B		03/08/2011	Various		75,022,628	75,000,000	293,508	1
912828-PN-4	US TREASURY N/B		01/04/2011	BANK OF AMERICA		27,066,444	27,000,000	10,256	1
912828-PS-3	US TREASURY N/B		02/25/2011	Various		139,083,773	140,500,000	142,044	1
912828-QA-1	US TREASURY N/B		03/29/2011	GOLDMAN, SACHS & CO.		49,976,485	50,000,000		1
912828-QJ-2	US TREASURY N/B		03/08/2011	Various		224,240,018	225,000,000	93,835	1
0599999. Bonds - U.S. Governments						753,458,168	755,300,000	1,131,839	XXX
68323A-AE-4	ONTARIO (PROVINCE OF)	A	01/20/2011	DEUTSCHE BANK SECURITIES		19,939,800	20,000,000		1FE
1099999. Bonds - All Other Governments						19,939,800	20,000,000		XXX
34153P-ZA-9	FLORIDA ST GO BRD OF ED REF-CAP OUTLAY 2		02/15/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,000,316	6,070,000		1FE
1799999. Bonds - U.S. States, Territories and Possessions						6,000,316	6,070,000		XXX
672325-WJ-2	OAKLAND CA UNI SCH DIST 2007		03/15/2011	PRAGER MCCARTHY & SEALY		17,194,559	17,985,000	117,402	1FE
215457-BX-9	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	PRAGER MCCARTHY & SEALY		1,826,753	2,810,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						19,021,312	20,795,000	117,402	XXX
002819-AB-6	ABBOTT LABORATORIES		03/29/2011	ROYAL BANK OF SCOTLAND PLC		13,549,560	12,000,000	225,867	1FE
002824-AU-4	ABBOTT LABORATORIES		03/17/2011	Various		25,232,877	23,040,000	552,908	1FE
002824-AW-0	ABBOTT LABORATORIES		01/31/2011	ROYAL BANK OF SCOTLAND PLC		10,085,100	10,000,000	75,625	1FE
00084D-AA-8	ABN AMRO BANK NV	F	01/27/2011	CITIBANK		9,991,700	10,000,000		1FE
00432C-AD-3	ACCESS GROUP, INC.		03/22/2011	RAYMOND JAMES & ASSOCIATES, INC.		8,350,228	9,316,851	4,866	1FE
00440E-AN-7	ACE INA HOLDINGS		03/01/2011	Various		12,100,656	12,370,000	67,785	1FE
007924-AF-0	AEGON NV	F	02/03/2011	ROYAL BANK OF SCOTLAND PLC		5,257,000	5,000,000	44,201	1FE
05377R-AB-0	AESOP FUNDING II LLC		02/09/2011	GREENWICH CAPITAL MARKETS, INC.		33,132,813	30,000,000	173,269	1FE
05377R-AL-8	AESOP FUNDING II LLC		01/20/2011	GREENWICH CAPITAL MARKETS, INC.		9,968,750	10,000,000	4,375	1FE
00828D-AM-3	AFFINION GROUP INC		02/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,787,500	5,000,000	97,344	4FE
009158-AP-1	AIR PRODUCTS & CHEMICALS		01/31/2011	ROYAL BANK OF SCOTLAND PLC		3,032,580	3,000,000	59,063	1FE
012725-AA-5	ALBEMARLE CORP		02/01/2011	WARBURG DILLION READ LLC		5,198,697	5,270,000	35,573	2FE
018804-AL-8	ALLIANT TECHSYSTEMS INC		02/25/2011	BANK OF AMERICA		5,162,500	5,000,000	141,563	3FE
018804-AP-9	ALLIANT TECHSYSTEMS INC		02/15/2011	Various		12,490,000	12,000,000	345,469	3FE
02005M-AG-7	ALLY AUTO RECEIVABLES TRUST		01/20/2011	UNION BANK OF SWITZERLAND		7,967,500	8,000,000	5,089	1FE
02005N-AA-8	ALLY FINANCIAL INC		02/03/2011	BANK OF AMERICA		16,425,000	15,000,000	550,000	4FE
02005N-AC-4	ALLY FINANCIAL INC		03/03/2011	Various		7,352,500	7,000,000	130,208	4FE
02005A-AJ-7	ALLY MASTER OWNER TRUST		01/27/2011	BAIRD (ROBERT W.) & CO. INC.		11,824,089	11,398,000	19,605	1FE
0258M0-DA-4	AMER EXPRESS CREDIT CO		02/04/2011	Various		20,450,460	21,000,000	234,208	1FE
02364W-AY-1	AMERICA MOVIL SAB DE CV	F	03/03/2011	EXCHANGE		6,616,077	5,884,140		1FE
02369A-AG-3	AMERICAN ACHIEVEMENT COR		02/16/2011	STERNE AGEE & LEACH		6,090,000	6,000,000	201,188	4FE
02666Q-G6-4	AMERICAN HONDA FINANCE		03/03/2011	CANTOR, FITZGERALD & CO.		4,150,188	4,200,000	48,708	1FE
03064M-AE-8	AMERICREDIT AUTOMOBILE RECEIVA		01/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		8,997,616	9,000,000		1FE
03064M-AF-5	AMERICREDIT AUTOMOBILE RECEIVA		01/26/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,998,922	5,000,000		2FE
030981-AF-1	AMERIGAS PART/FIN CORP		02/15/2011	Various		13,624,200	13,340,000	30,897	3FE
03073E-AG-0	AMERISOURCEBERGEN CORP		02/03/2011	DEUTSCHE BANK SECURITIES		12,402,578	12,110,000	136,111	2FE
02005A-AF-5	AMOT 10 - 2 A		01/27/2011	MIZUHO SECURITIES USA INC		17,608,321	16,600,000	31,356	1FE
032654-AG-0	ANALOG DEVICES		03/30/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		7,962,240	8,000,000		1FE
037389-AV-5	AON CORP		02/03/2011	BANK OF AMERICA		9,574,868	9,581,000	137,860	2FE
037411-AS-4	APACHE CORPORATION		03/21/2011	GOLDMAN, SACHS & CO.		5,682,350	5,000,000	53,906	1FE
03746A-AC-4	APACHE FINANCE CANADA		02/08/2011	CITIBANK		5,335,000	5,000,000	52,257	1FE
03938L-AT-1	ARCELORMITTAL	F	02/28/2011	J. P. MORGAN SECURITIES, INC.		9,957,300	10,000,000		2FE
039380-AC-4	ARCH COAL INC		01/31/2011	ROYAL BANK OF SCOTLAND PLC		5,380,500	5,100,000	178,713	4FE
039483-BB-7	ARCHER-DANIELS-MIDLAND C		03/30/2011	BANK OF AMERICA		8,058,320	8,000,000	34,467	1FE
039686-AA-8	ARDAGH PACKAGING FINANCE	F	03/04/2011	Various		10,841,250	10,000,000	297,868	3FE
04010L-AA-1	ARES CAPITAL CORP 5.750000% 02/01/2016		02/23/2011	Various		7,141,160	7,000,000	12,219	2FE
04273W-AA-9	ARROW ELECTRONICS INC		02/17/2011	HSBC SECURITIES, INC.		9,826,300	10,000,000	103,125	2FE
04363U-AA-4	ASCIANO FINANCE	F	01/28/2011	ROYAL BANK OF SCOTLAND PLC		4,790,150	5,000,000	55,990	2FE
00206R-AR-3	AT&T INC		03/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		5,597,300	5,000,000	24,972	1FE
00206R-AV-4	AT&T INC		02/08/2011	Various		20,884,760	21,000,000	268,819	1FE
05329W-AJ-1	AUTONATION INC		03/04/2011	Various		2,197,925	2,100,000	52,144	3FE
053499-AG-4	AVAYA INC		02/08/2011	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		4FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
002447-AA-8	AWAS AVIATION CAPITAL LT	F	02/17/2011	Various		7,140,000	7,000,000	157,500	3FE
058498-AL-0	BALL CORP		02/25/2011	WELLS FARGO		9,820,625	9,500,000	291,960	3FE
058498-AN-6	BALL CORP		02/01/2011	STERNE AGEE & LEACH		10,013,125	9,250,000	289,930	3FE
058498-AQ-9	BALL CORP		01/31/2011	ROYAL BANK OF SCOTLAND PLC		2,951,250	3,000,000	35,938	3FE
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS		01/25/2011	SCHEDULED PAY UP					1FE
06051G-EG-0	BANK OF AMERICA CORP		03/17/2011	BANK OF AMERICA		24,882,500	25,000,000	12,587	1FE
063679-JJ-4	BANK OF MONTREAL	A	03/24/2011	Various		37,228,420	37,000,000	157,865	1FE
064149-A6-4	BANK OF NOVA SCOTIA	A	03/25/2011	SCOTIA CAPITAL MARKETS (USA)		10,351,200	10,000,000	64,222	1FE
064149-B9-7	BANK OF NOVA SCOTIA	A	01/06/2011	BANK OF AMERICA		10,199,100	10,000,000	17,153	1FE
064149-D8-7	BANK OF NOVA SCOTIA	A	03/22/2011	BARCLAYS BANK		14,975,100	15,000,000		1FE
06415A-AA-1	BANK OF NOVA SCOTIA	A	03/17/2011	SCOTIA CAPITAL MARKETS (USA)		14,543,100	15,000,000	98,313	1FE
06849V-AB-9	BARRICK GOLD FINANCE INC	A	01/21/2011	J. P. MORGAN SECURITIES, INC.		4,393,240	4,000,000	38,458	1FE
071813-BA-6	BAXTER INTERNATIONAL INC		02/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		26,010,500	25,000,000	537,500	1FE
055381-AR-8	BE AEROSPACE INC		02/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,540,000	10,000,000	268,125	3FE
084664-BR-1	BERKSHIRE HATHAWAY FIN		01/03/2011	GOLDMAN, SACHS & CO.		16,954,440	17,000,000		1FE
084670-AV-0	BERKSHIRE HATHAWAY INC		03/17/2011	Various		49,964,521	48,115,000	158,222	1FE
085790-AQ-6	BERRY PLASTICS CORP		02/24/2011	Various		13,487,250	12,500,000	291,729	6
05541V-AC-0	BG ENERGY CAPITAL PLC	F	03/29/2011	Various		29,253,180	29,925,000	187,113	1FE
055451-AB-4	BHP BILLITON FINANCE USA	F	02/02/2011	DEUTSCHE BANK SECURITIES		11,162,900	10,000,000	75,833	1FE
090613-AD-2	BIOMET INC		02/24/2011	BANK OF AMERICA		12,846,875	11,500,000	445,116	4FE
064255-AE-2	BK TOKYO-MITSUBISHI UFJ	F	02/15/2011	MORGAN STANLEY DEAN WITTER		9,999,100	10,000,000		1FE
05572F-AA-1	BNP PARIBAS HOME LOAN	F	02/10/2011	PARIBAS CAPITAL MARKETS		4,735,750	5,000,000	31,472	1FE
05567L-T3-1	BNP PARIBAS NEW YORK	F	01/12/2011	PARIBAS CAPITAL MARKETS		5,953,980	6,000,000		1FE
096630-AA-6	BOARDWALK PIPELINES LLC		02/15/2011	ROYAL BANK OF SCOTLAND PLC		4,626,720	4,250,000	64,503	2FE
05565Q-BQ-0	BP CAPITAL MARKETS PLC	F	03/08/2011	CITIBANK		19,981,600	20,000,000		1FE
110394-AB-9	BRISTOW GROUP INC		02/18/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,287,500	5,000,000	165,625	3FE
11102A-AA-9	BRITISH TELECOM PLC	F	03/25/2011	Various		8,837,495	7,970,000	89,374	2FE
120111-BH-1	BUILDING MATERIALS CORP		02/01/2011	JEFFERIES & COMPANY, INC.		4,359,534	4,147,000	136,275	3FE
120568-AU-4	BUNGE LIMITED FINANCE CO		03/08/2011	CITIBANK		8,499,235	8,500,000		2FE
12800U-AK-6	CAISSE CENTRALE DESJARDN	A	03/17/2011	ROYAL BANK OF SCOTLAND PLC		11,982,600	12,000,000		1FE
131347-BY-1	CALPINE CORP		01/10/2011	DEUTSCHE BANK SECURITIES		825,000	825,000		4FE
134429-AW-9	CAMPBELL SOUP CO		03/31/2011	WARBURG DILLION READ LLC		9,949,000	10,000,000		1FE
136069-DT-5	CANADIAN IMPERIAL BANK	A	01/26/2011	CIBC WORLD MARKETS		5,021,350	5,000,000	1,528	1FE
136385-AF-8	CANADIAN NATL RESOURCES	A	01/31/2011	DEUTSCHE BANK SECURITIES		10,932,900	10,000,000	84,389	2FE
14041N-DX-6	CAPITAL ONE MULTI-ASSET EXECUT		02/16/2011	Various		61,841,650	54,251,000	193,482	1FE
14170T-AB-7	CAREFUSION CORP		02/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,554,150	5,000,000	7,083	2FE
144577-AA-1	CARRIZO OIL & GAS INC 4.375000% 06/01/20		01/05/2011	MCMAHAN SECURITIES CO LP		983,483	1,001,000	4,744	4
14912L-4S-7	CATERPILLAR FINANCIAL SE		03/23/2011	GOLDMAN, SACHS & CO.		19,964,600	20,000,000		1FE
1248EP-AL-7	CCO HLDGS LLC/CAP CORP		02/01/2011	J. P. MORGAN SECURITIES, INC.		3,172,500	3,000,000	61,688	4FE
1248EP-AQ-6	CCO HLDGS LLC/CAP CORP		03/01/2011	Various		7,352,500	7,000,000	196,153	4FE
125094-AD-4	CDP FINANCIAL	A	02/18/2011	CITIBANK		15,017,550	15,000,000	163,167	1FE
151020-AD-6	CELGENE CORP		01/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,864,900	5,000,000	34,368	2FE
153527-AG-1	CENTRAL GARDEN & PET CO		03/01/2011	Various		2,538,330	2,406,000	77,033	4FE
15672W-AA-2	CEQUEL COM HLDG I/CAP CP		02/22/2011	Various		10,709,494	10,165,000	204,499	4FE
161571-BT-0	CHASE ISSUANCE TRUST		01/04/2011	J. P. MORGAN SECURITIES, INC.		12,921,077	11,433,000	41,524	1FE
165167-BS-5	CHESAPEAKE ENERGY CORP		02/24/2011	Various		5,878,750	5,500,000	14,535	3FE
165167-CF-2	CHESAPEAKE ENERGY CORP		02/04/2011	Various		9,337,500	9,000,000	282,667	3FE
165167-CG-0	CHESAPEAKE ENERGY CORP		02/08/2011	MORGAN STANLEY DEAN WITTER		1,000,000	1,000,000		3FE
171340-AG-7	CHURCH & DWIGHT CO INC		01/19/2011	CANTOR, FITZGERALD & CO.		8,077,280	8,000,000	29,033	2FE
20428A-AE-9	CIE FINANCEMENT FONCIER	F	03/01/2011	J. P. MORGAN SECURITIES, INC.		24,997,250	25,000,000		1FE
17275R-AE-2	CISCO SYSTEMS INC		01/31/2011	GOLDMAN, SACHS & CO.		16,263,300	15,000,000	346,500	1FE
17275R-AH-5	CISCO SYSTEMS INC		01/31/2011	BANK OF AMERICA		5,204,850	5,000,000	11,125	1FE
17275R-AK-8	CISCO SYSTEMS INC		03/09/2011	BANK OF AMERICA		29,930,100	30,000,000		1FE
17305E-DY-8	CITIBANK CREDIT CARD ISSUANCE		02/16/2011	Various		54,242,872	47,894,000	958,670	1FE
17305E-EE-1	CITIBANK CREDIT CARD ISSUANCE		01/04/2011	CITIGROUP GLOBAL MARKETS		39,081,369	34,820,000	791,720	1FE
17308B-AL-2	CITIBANK OMNI MASTER TRUST		03/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		54,679,688	50,000,000	387,875	1FE
17308B-AN-8	CITIBANK OMNI MASTER TRUST		03/10/2011	Various		53,725,001	50,000,000	541,722	1FE
18683K-AD-3	CLIFFS NATURAL RESOURCES		03/16/2011	BANK OF AMERICA		9,989,700	10,000,000		2FE
189054-AR-0	CLOROX COMPANY		01/26/2011	WELLS FARGO BROKERAGE SERVICES		3,104,460	3,000,000	26,625	2FE
18911M-AC-5	CLOUD PEAK ENRGY RES/FIN		03/03/2011	CITADEL SECURITIES		2,200,000	2,000,000	38,042	4FE
125896-BC-3	CMS ENERGY CORP		02/03/2011	MORGAN STANLEY DEAN WITTER		1,212,825	1,030,000	13,268	3FE
125896-BE-9	CMS ENERGY CORP		02/15/2011	Various		11,341,250	11,000,000	25,521	3FE
17310F-AC-9	CMSI 2006-5 1A3		02/22/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,285,000	11,000,000	44,000	6Z*

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
191085-AA-7	COCA-COLA AMATIL LTD	F	02/01/2011	GOLDMAN, SACHS & CO.		1,024,530	1,000,000	8,306	1FE
191216-AR-1	COCA-COLA CO/THE		01/31/2011	Various		8,051,488	8,600,000	58,695	1FE
19416Q-DN-7	COLGATE-PALMOLIVE CO		02/08/2011	PARIBAS CAPITAL MARKETS		3,194,674	3,100,000	1,628	1FE
19416Q-DR-8	COLGATE-PALMOLIVE CO		02/01/2011	PARIBAS CAPITAL MARKETS		4,647,950	5,000,000	37,285	1FE
20030N-AL-5	COMCAST CORP		01/06/2011	DEUTSCHE BANK SECURITIES		9,507,505	8,500,000	161,594	2FE
14041N-CQ-2	COMET 2006-A3 A3		03/10/2011	BANK OF AMERICA		24,352,110	22,000,000		1FE
202795-HW-3	COMMONWEALTH EDISON		01/10/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		14,978,250	15,000,000		2FE
203372-AH-0	COMMSCOPE INC		01/11/2011	J. P. MORGAN SECURITIES, INC.		500,000	500,000		4FE
205768-AG-9	COMSTOCK RESOURCES INC		03/01/2011	STERNE AGEE & LEACH		3,325,813	3,175,000	102,669	4FE
20825C-AR-5	CONOCOPHILLIPS		02/08/2011	Various		11,192,350	10,000,000	15,972	1FE
20825T-AA-5	CONOCOPHILLIPS		02/03/2011	ROYAL BANK OF SCOTLAND PLC		6,590,610	5,850,000	103,289	1FE
20854P-AD-1	CONSOL ENERGY INC		03/07/2011	Various		6,372,016	6,109,000	211,779	4FE
210518-CF-1	CONSUMERS ENERGY CO		02/02/2011	DEUTSCHE BANK SECURITIES		5,300,304	4,800,000	94,667	2FE
212015-AB-7	CONTINENTAL RESOURCES		02/03/2011	STIFEL NICOLAUS & CO, INC.		3,471,413	3,138,000	91,329	4FE
212015-AE-1	CONTINENTAL RESOURCES		02/04/2011	JEFFERIES & COMPANY, INC.		3,577,391	3,363,000	95,180	4FE
212015-AF-8	CONTINENTAL RESOURCES		03/07/2011	EXCHANGE		6,611,876	6,363,000	215,348	4FE
216871-AC-7	COOPER US INC		03/25/2011	BANK OF AMERICA		4,183,448	3,650,000	55,044	1FE
216871-AF-0	COOPER US INC		03/25/2011	CANTOR, FITZGERALD & CO.		9,843,800	10,000,000	74,549	1FE
22303Q-AK-6	COVIDIEN INTL FINANCE SA	F	01/26/2011	DEUTSCHE BANK SECURITIES		18,200,942	18,070,000	54,644	1FE
22411F-AD-5	CPS AUTO TRUST		01/15/2011	SCHEDULED PAY UP		2,643,264	2,643,264		1FE
067383-AC-3	CR BARD INC		02/10/2011	GOLDMAN, SACHS & CO.		9,934,000	10,000,000	67,222	1FE
22818V-AA-5	CROWN AMER/CAP CORP III		02/04/2011	Various		11,925,000	11,750,000	15,625	3FE
22764L-AB-9	CRTX ENRG/CRTX ENRG FINC		02/25/2011	Various		14,363,838	13,050,000	100,819	4FE
126304-AG-9	CSC HOLDINGS LLC		03/04/2011	Various		5,533,125	4,935,000	17,159	3FE
126307-AC-1	CSC HOLDINGS LLC		02/15/2011	OPPENHEIMER & CO. INC		576,250	500,000	359	3FE
126408-GT-4	CSX CORP		02/07/2011	GOLDMAN, SACHS & CO.		4,650,850	5,000,000	56,014	2FE
12667F-QU-2	CWALT 2004-18CB 5A1		02/22/2011	BANK OF AMERICA		8,245,329	8,255,648	34,399	6Z*
12543W-AJ-7	CWHL 2006-18 2A7		03/03/2011	GREENWICH CAPITAL MARKETS, INC.		10,495,952	11,408,643	13,310	6Z*
12544T-AC-8	CWHL 2007-7 A3		02/22/2011	BANK OF AMERICA		10,137,339	11,162,934	42,791	6Z*
233851-AD-6	DAIMLER FINANCE NA LLC		03/21/2011	CITIBANK		29,965,500	30,000,000		2FE
235825-AA-4	DANA HOLDING CORP		02/07/2011	Various		10,685,000	10,500,000	17,333	4FE
23918K-AL-2	DAVITA INC		02/03/2011	GOLDMAN, SACHS & CO.		3,017,250	2,980,000	56,993	4FE
23918K-AM-0	DAVITA INC		02/03/2011	GOLDMAN, SACHS & CO.		5,112,500	5,000,000	99,375	4FE
24702R-AP-6	DELL INC		03/28/2011	DEUTSCHE BANK SECURITIES		34,964,650	35,000,000		1FE
24736W-AA-8	DELTA AIR LINES 2011-1		03/30/2011	CITIBANK		10,000,000	10,000,000		2FE
247916-AC-3	DENBURY RESOURCES INC		02/03/2011	BANK OF AMERICA		400,000	400,000		4FE
24823U-AG-3	DENBURY RESOURCES INC		02/01/2011	J. P. MORGAN SECURITIES, INC.		11,012,500	10,000,000	387,292	4FE
25156P-AH-6	DEUTSCHE TELEKOM INT FIN	F	02/08/2011	GOLDMAN, SACHS & CO.		5,547,600	5,000,000	110,208	2FE
251591-AY-9	DEVELOPERS DIVERSIFIED R		03/02/2011	BANK OF AMERICA		4,965,750	5,000,000		3FE
25459H-AY-1	DIRECTV HLDG/FIN INC		03/07/2011	MORGAN STANLEY DEAN WITTER		39,924,400	40,000,000		2FE
254683-AC-9	DISCOVER CARD MASTER TRUST		02/16/2011	Various		50,634,310	44,813,000	71,060	1FE
25470D-AB-5	DISCOVERY COMMUNICATIONS		01/31/2011	GOLDMAN, SACHS & CO.		5,205,900	5,000,000	31,861	2FE
255100-AA-7	DIVERSEY INC		02/08/2011	OPPENHEIMER & CO. INC		2,888,500	2,650,000	52,227	4FE
25600W-AB-6	DNB NOR BOLIGKREDITT AS	F	03/22/2011	BARCLAYS BANK		29,964,000	30,000,000		1FE
25746U-BK-4	DOMINION RESOURCES INC		03/02/2011	CITIBANK		9,994,400	10,000,000		2FE
260003-AJ-7	DOVER CORP		02/16/2011	BANK OF AMERICA		14,991,300	15,000,000		1FE
260543-CD-3	DOW CHEMICAL CO/THE		02/04/2011	PARIBAS CAPITAL MARKETS		9,538,200	10,000,000	62,500	2FE
260547-C@-1	DOW CORNING CORPORATION SERIES 2018		03/04/2011	J. P. MORGAN SECURITIES, INC.		15,000,000	15,000,000		2Z
26138E-AM-1	DR PEPPER SNAPPLE GROUP		01/13/2011	Various		25,043,200	25,000,000	8,861	2FE
23336E-AC-0	DTAOT 2011-1A, C		02/02/2011	UNION BANK OF SWITZERLAND		18,553,797	18,556,000		1FE
250847-EF-3	DTE ENERGY COMPANY		02/07/2011	WELLS FARGO BROKERAGE SERVICES		11,297,093	12,095,000	198,207	1FE
263534-CB-3	E.I. DU PONT DE NEMOURS		02/09/2011	PARIBAS CAPITAL MARKETS		9,309,250	10,000,000	29,201	1FE
263534-CF-4	E.I. DU PONT DE NEMOURS		03/22/2011	GOLDMAN, SACHS & CO.		44,920,350	45,000,000		1FE
278642-AB-9	EBAY INC		03/21/2011	DEUTSCHE BANK SECURITIES		7,696,480	8,000,000	52,722	1FE
278865-AH-3	ECOLAB INC		01/27/2011	CITIBANK		10,630,963	9,680,000	217,598	1FE
281020-AF-4	EDISON INTERNATIONAL		03/24/2011	BANK OF AMERICA		7,947,760	8,000,000	11,667	2FE
263534-BZ-1	EI DU PONT DE NEMOUR & C		01/31/2011	MORGAN STANLEY DEAN WITTER		5,221,200	5,000,000	11,563	1FE
28336L-BU-2	EL PASO CORP		02/02/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,150,000	4,000,000	96,056	3FE
28336L-BQ-1	EL PASO CORPORATION		02/25/2011	STIFEL NICOLAUS & CO, INC.		2,574,325	2,314,000	34,646	3FE
28336L-BR-9	EL PASO NATURAL GAS		03/04/2011	BARCLAYS BANK		4,252,720	3,776,000	74,524	3FE
28932M-AG-0	ELM RD GENERATING STAT		02/01/2011	J. P. MORGAN SECURITIES, INC.		10,069,600	10,000,000	19,471	1FE
29358Q-AB-5	ENSCO PLC	F	03/08/2011	DEUTSCHE BANK SECURITIES		24,809,750	25,000,000		2FE
29364W-AN-8	ENTERGY LOUISIANA LLC		03/21/2011	PARIBAS CAPITAL MARKETS		7,986,160	8,000,000		1FE

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29379V-AS-2	ENTERPRISE PRODUCTS OPER		01/04/2011	J. P. MORGAN SECURITIES, INC.		6,993,070	7,000,000		2FE
26875P-AF-8	EOG RESOURCES INC		01/19/2011	WELLS FARGO BROKERAGE SERVICES		5,076,650	5,000,000	21,715	1FE
26875P-AG-6	EOG RESOURCES INC		01/31/2011	J. P. MORGAN SECURITIES, INC.		4,890,800	5,000,000	1,139	1FE
26884T-AC-6	ERAC USA FINANCE COMPANY		01/04/2011	BARCLAYS BANK		14,971,050	15,000,000		2FE
298785-FK-7	EUROPEAN INVESTMENT BANK	F	01/04/2011	BARCLAYS BANK		9,950,700	10,000,000		1FE
302182-AD-2	EXPRESS SCRIPTS INC		03/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		22,321,890	19,954,000	203,438	2FE
307000-AA-7	FAMILY DOLLAR STORES INC		01/25/2011	MORGAN STANLEY DEAN WITTER		9,949,400	10,000,000		2FE
31620M-AB-2	FIDELITY NATIONAL INFORM		02/04/2011	OPPENHEIMER & CO. INC		1,085,000	1,000,000	5,083	3FE
31620M-AD-8	FIDELITY NATIONAL INFORM		02/08/2011	BANK OF AMERICA		5,475,000	5,000,000	28,438	3FE
30250D-AB-1	FMC FINANCE III SA	F	03/02/2011	Various		12,745,000	12,000,000	99,497	3FE
345397-VC-4	FORD MOTOR CREDIT CO		02/16/2011	JEFFERIES & COMPANY, INC.		543,000	480,000	7,147	3FE
345397-VP-5	FORD MOTOR CREDIT CO LLC		03/03/2011	Various		7,383,056	6,885,000	19,555	3FE
345397-VR-1	FORD MOTOR CREDIT CO LLC		02/07/2011	Various		15,031,250	15,000,000	3,194	3FE
346091-AZ-4	FOREST OIL CORPORATION		02/08/2011	Various		10,437,500	10,000,000	107,542	4FE
35177P-AU-1	FRANCE TELECOM	F	01/31/2011	ROYAL BANK OF SCOTLAND PLC		6,282,761	6,392,000	51,691	1FE
35803Q-AA-5	FRENSENIUS MED CARE US		01/26/2011	BANK OF AMERICA		3,962,400	4,000,000		3FE
35906A-AB-4	FRONTIER COMMUNICATIONS		02/08/2011	WARBURG DILLION READ LLC		3,405,000	3,000,000	88,021	3FE
35906A-AK-4	FRONTIER COMMUNICATIONS		02/08/2011	R. W. PRESSPRICH		1,220,125	1,075,000	30,309	3FE
35906A-AF-5	FRONTIER COMMUNICATIONS CORP		02/17/2011	STERNE AGEE & LEACH		1,122,500	1,000,000	29,333	3FE
369300-AD-0	GENERAL CABLE CORP .875000% 11/15/2013		02/09/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,090,593	1,000,000	2,163	4FE
369550-AN-8	GENERAL DYNAMICS CORP		01/18/2011	Various		26,066,570	23,541,000	581,202	1FE
369622-SM-8	GENERAL ELEC CAP CORP		02/08/2011	CITIBANK		14,947,050	15,000,000		1FE
36962G-4T-8	GENERAL ELEC CAP CORP		03/04/2011	WARBURG DILLION READ LLC		16,473,510	17,000,000	127,500	1FE
36962G-4X-9	GENERAL ELEC CAP CORP		01/19/2011	BARCLAYS BANK		16,979,770	17,000,000	9,917	1FE
36962G-4Y-7	GENERAL ELEC CAP CORP		01/04/2011	MORGAN STANLEY DEAN WITTER		6,973,400	7,000,000		1FE
370334-BF-0	GENERAL MILLS INC		03/29/2011	CITIBANK		32,871,001	29,950,000	220,177	2FE
372917-AQ-7	GENZYME CORP-GENL DIVISN		03/01/2011	Various		12,425,710	12,000,000	72,198	2FE
36159R-AD-5	GEO GROUP INC/THE		02/08/2011	Various		10,045,000	10,000,000	552	4FE
377372-AD-9	GLAXOSMITHKLINE CAPITAL	R	02/07/2011	NOMURA SECURITIES INTERNATIONAL, INC.		11,517,227	10,330,000	137,805	1FE
380956-AB-8	GOLDCORP INC 2.000000% 08/01/2014	A	01/10/2011	DAIWA CAPITAL MARKETS AMERICA, INC		2,394,500	2,000,000	18,000	2FE
38141E-A5-8	GOLDMAN SACHS GROUP INC		02/01/2011	MORGAN STANLEY DEAN WITTER		20,536,600	20,000,000	415,069	1FE
38143U-SC-6	GOLDMAN SACHS GROUP INC		02/02/2011	GOLDMAN, SACHS & CO.		39,922,000	40,000,000		1FE
382388-AX-4	GOODRICH CORP		02/07/2011	BANK OF AMERICA		9,186,000	10,000,000	9,000	2FE
40052V-AA-2	GRUPO BIMBO SAB DE CV	F	03/30/2011	MORGAN STANLEY DEAN WITTER		5,019,800	5,000,000	63,646	2FE
3622MP-AA-6	GSR 2007-1F 3A1		03/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		7,956,743	8,299,080	13,832	1Z*
410345-AF-9	HANESBRANDS INC		02/08/2011	BANK OF AMERICA		10,837,500	10,000,000	124,444	4FE
413875-AM-7	HARRIS CORPORATION		03/18/2011	MIZUHO INTERNATIONAL PLC		6,076,380	6,000,000	80,667	2FE
404119-BK-4	HCA INC		02/02/2011	Various		13,418,750	12,500,000	355,955	3FE
421924-BH-3	HEALTHSOUTH CORP		02/03/2011	CREDIT AGRICOLE		2,070,000	2,000,000	48,736	4FE
423074-AJ-2	HEINZ (H.J.) CO.		02/04/2011	HSBC SECURITIES, INC.		15,289,400	14,000,000	49,933	2FE
427866-AR-9	HERSHEY COMPANY		02/01/2011	Various		18,378,859	18,195,000	104,608	1FE
428040-CH-0	HERTZ CORP		02/01/2011	BARCLAYS BANK		20,705,000	20,500,000		4FE
428236-AT-0	HEWLETT-PACKARD CO		01/05/2011	ROYAL BANK OF SCOTLAND PLC		11,277,100	10,000,000	219,479	1FE
428236-BC-6	HEWLETT-PACKARD CO		02/01/2011	WELLS FARGO BROKERAGE SERVICES		7,897,600	8,000,000	66,583	1FE
436440-AB-7	HOLOGIC INC 2.000000% 12/15/2037		01/06/2011	LAZARD FRERES & COMPANY		805,875	750,000	1,083	3FE
437076-AW-2	HOME DEPOT INC		03/28/2011	GOLDMAN, SACHS & CO.		14,973,600	15,000,000		2FE
438516-AX-4	HONEYWELL INTERNATIONAL		01/31/2011	Various		13,096,859	11,690,000	261,596	1FE
438516-BA-3	HONEYWELL INTERNATIONAL		02/14/2011	BANK OF AMERICA		19,450,665	19,500,000		1FE
44107T-AK-2	HOST HOTELS & RESORTS		02/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		3,007,500	3,000,000	8,500	3FE
44107T-AH-9	HOST HOTELS & RESORTS LP		01/31/2011	WELLS FARGO		5,625,000	5,000,000	22,500	3FE
404280-AK-5	HSBC HOLDINGS PLC	F	03/29/2011	HSBC SECURITIES, INC.		9,978,300	10,000,000		1FE
446413-AA-4	HUNTINGTON INGALLS INDUS		03/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,500,000	1,500,000		3FE
44890B-AF-3	HYUNDAI AUTO RECEIVABLES TRUST		01/21/2011	GREENWICH CAPITAL MARKETS, INC.		7,499,333	7,500,000		1FE
459200-GJ-4	IBM CORP		03/31/2011	Various		37,460,255	32,875,000	148,893	1FE
459200-GU-9	IBM CORP		02/09/2011	HSBC SECURITIES, INC.		4,818,650	5,000,000	18,056	1FE
451102-AD-9	ICAHN ENTERPRISES/FIN		03/01/2011	JEFFERIES & COMPANY, INC.		2,075,000	2,000,000	21,097	3FE
451102-AH-0	ICAHN ENTERPRISES/FIN		02/07/2011	JEFFERIES & COMPANY, INC.		7,266,250	7,000,000	36,667	3FE
45257#-AA-9	IMPACT CHILDCARE LLC		01/15/2011	SCHEDULED PAY UP		6,612	6,612		5
45256@-AA-2	IMPACT HEALTH CARE SER 2005-1		01/17/2011	SCHEDULED PAY UP		5,083	5,083		6
45661T-AK-7	INERGY LP/INERGY FIN		02/15/2011	Various		11,256,406	11,055,000	18,100	4FE
449786-AL-6	ING BANK NV	F	03/08/2011	GOLDMAN, SACHS & CO.		14,991,900	15,000,000		1FE
45763P-AC-0	INMARSAT FINANCE PLC	F	03/08/2011	Various		10,101,250	9,250,000	186,014	3FE
458207-AG-2	INTELSAT JACKSON HLDG	F	02/04/2011	OPPENHEIMER & CO. INC		1,653,750	1,500,000	34,708	4FE

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

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45824T-AA-3	INTELSAT JACKSON HLDG	F	02/15/2011	Various		14,391,975	13,975,000	365,615	4FE
459284-AA-3	INTERNATIONAL CCE INC		01/06/2011	ROYAL BANK OF SCOTLAND PLC		11,259,772	11,600,000	80,113	2FE
459745-GA-7	INTL LEASE FINANCE CORP		02/24/2011	OPPENHEIMER & CO. INC		10,828,300	9,980,000	250,275	2FE
462613-AE-0	IPALCO ENTERPRISES INC		03/02/2011	Various		8,362,506	7,605,000	232,628	3FE
450679-BW-4	ITT CORP		01/13/2011	BANK OF AMERICA		2,145,680	2,000,000	21,233	2FE
466313-AD-5	JABIL CIRCUIT INC		02/16/2011	JEFFERIES & COMPANY, INC.		327,338	290,000	10,434	3FE
466313-AF-0	JABIL CIRCUIT INC		02/08/2011	BANK OF AMERICA		4,937,500	5,000,000	77,344	3FE
471109-AE-8	JARDEN CORP		02/15/2011	BANK OF AMERICA		14,581,250	15,000,000	240,747	3FE
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		02/03/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,049,194	1,000,000	10,441	2FE
24422E-QY-8	JOHN DEERE CAPITAL CORP		02/02/2011	DEUTSCHE BANK SECURITIES		5,010,818	4,875,000	59,123	1FE
24422E-QZ-5	JOHN DEERE CAPITAL CORP		01/31/2011	GOLDMAN, SACHS & CO.		9,859,100	10,000,000	106,556	1FE
24422E-RA-9	JOHN DEERE CAPITAL CORP		02/28/2011	BANK OF AMERICA		24,975,250	25,000,000		1FE
478160-AQ-7	JOHNSON & JOHNSON		03/11/2011	Various		50,109,155	43,310,000	959,319	1FE
478160-AU-8	JOHNSON & JOHNSON		03/15/2011	GOLDMAN, SACHS & CO.		5,642,750	5,000,000	45,063	1FE
478366-AV-9	JOHNSON CONTROLS INC		02/01/2011	J. P. MORGAN SECURITIES, INC.		14,995,050	15,000,000		2FE
46623E-JE-0	JPMORGAN CHASE & CO		01/14/2011	J. P. MORGAN SECURITIES, INC.		4,998,550	5,000,000		1FE
46625H-HS-2	JPMORGAN CHASE & CO		03/11/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,852,300	5,000,000	33,000	1FE
46625H-HW-3	JPMORGAN CHASE & CO		01/10/2011	Various		14,562,600	15,000,000	58,861	1FE
46625H-HX-1	JPMORGAN CHASE & CO		03/17/2011	J. P. MORGAN SECURITIES, INC.		20,068,000	20,000,000	40,250	1FE
48203R-AE-4	JUNIPER NETWORKS INC		03/11/2011	Various		19,016,010	19,000,000	8,611	2FE
491674-BB-2	KENTUCKY UTILITIES		02/04/2011	WARBURG DILLION READ LLC		8,567,370	9,000,000	33,719	1FE
49326E-ED-1	KEYCORP		03/21/2011	J. P. MORGAN SECURITIES, INC.		19,981,400	20,000,000		2FE
49456A-AA-1	KINDER MORGAN FIN CO LLC		02/25/2011	OPPENHEIMER & CO. INC		10,330,000	10,000,000	119,500	3FE
499005-AE-6	KNIGHT CAPITAL GROUP INC 3.500000% 03/15		02/04/2011	Various		1,224,500	1,250,000	17,476	2
50075N-BB-9	KRAFT FOODS INC		01/31/2011	Various		11,952,321	11,345,000	226,191	2FE
50077D-AA-2	KRATON POLYMERS LLC/CAP		02/02/2011	BANK OF AMERICA		500,000	500,000		4FE
502413-BA-4	L-3 COMMUNICATIONS CORP		02/02/2011	BANK OF AMERICA		9,942,900	10,000,000		2FE
513075-AY-7	LAMAR MEDIA CORP		03/01/2011	Various		11,247,851	10,459,000	298,877	4FE
521865-AR-6	LEAR CORP		02/24/2011	Various		4,968,750	4,500,000	162,422	3FE
526057-AS-3	LENNAR CORP		02/17/2011	BROADPOINT FINANCIAL		4,937,500	5,000,000	63,778	4FE
526057-AW-4	LENNAR CORP		02/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,012,500	5,000,000	56,875	4FE
52736R-BB-7	LEVI STRAUSS & CO		02/15/2011	Various		7,855,000	7,500,000	137,568	4FE
50188F-AA-3	LG&E & KU ENERGY LLC		01/12/2011	DEUTSCHE BANK SECURITIES		2,796,232	2,882,000	11,228	2FE
53219L-AJ-8	LIFEPOINT HOSPITALS INC		02/09/2011	Various		7,140,000	7,000,000	178,323	3FE
532716-AM-9	LIMITED BRANDS INC		02/25/2011	Various		11,840,000	11,000,000	90,467	3FE
532716-AR-8	LIMITED BRANDS INC		02/03/2011	JEFFERIES & COMPANY, INC.		5,762,500	5,000,000	62,569	3FE
532716-AS-6	LIMITED BRANDS INC		02/08/2011	JEFFERIES & COMPANY, INC.		159,375	150,000	2,917	3FE
539830-AT-6	LOCKHEED MARTIN CORP		02/18/2011	Various		11,368,960	11,361,000	124,449	1FE
540424-AN-8	LOEWS CORP		02/08/2011	BARCLAYS BANK		27,272,505	25,500,000	542,938	1FE
546676-AR-8	LOUISVILLE GAS & ELEC		02/04/2011	BANK OF AMERICA		18,216,212	18,950,000	67,442	1FE
563571-AG-3	MANITOWOC COMPANY INC		02/01/2011	J. P. MORGAN SECURITIES, INC.		4,590,455	4,117,000	183,607	4FE
563571-AH-1	MANITOWOC COMPANY INC		02/04/2011	WELLS FARGO		6,555,000	6,000,000	157,250	4FE
56585A-AA-0	MARATHON PETROLEUM CORP		03/29/2011	Various		27,989,420	28,000,000	66,111	2FE
570506-AN-5	MARKWEST ENERGY PART/FIN		02/09/2011	BARCLAYS BANK		5,000,000	5,000,000		3FE
571748-AM-4	MARSH & MCLENNAN COS INC		02/07/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		6,175,525	5,780,000	21,575	2FE
573334-AB-5	MARTIN MIDSTREAM PARTNER		02/15/2011	BANK OF AMERICA		528,750	500,000	16,887	4FE
574599-BD-7	MASCO CORP		03/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,143,750	5,000,000	128,455	3FE
58013M-EB-6	MCDONALD'S CORP		01/31/2011	ROYAL BANK OF SCOTLAND PLC		5,806,900	5,000,000	87,000	1FE
58013M-EE-0	MCDONALD'S CORP		02/09/2011	ROYAL BANK OF SCOTLAND PLC		12,210,210	11,000,000	259,029	1FE
58013M-EJ-9	MCDONALD'S CORP		02/01/2011	PARIBAS CAPITAL MARKETS		9,731,850	10,000,000	17,986	1FE
58155Q-AC-7	MCKESSON CORP		02/23/2011	J. P. MORGAN SECURITIES, INC.		9,966,100	10,000,000		1FE
582839-AE-6	MEAD JOHNSON NUTRITION C		02/01/2011	WELLS FARGO BROKERAGE SERVICES		5,202,650	5,000,000	63,292	2FE
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013		02/07/2011	DAIWA CAPITAL MARKETS AMERICA, INC		2,051,250	2,000,000	10,382	1FE
59001A-AN-2	MERITAGE HOMES CORP		02/15/2011	CANTOR, FITZGERALD & CO.		5,513,750	5,500,000	134,360	4FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		01/10/2011	DIRECT			50,001		3FE
59217G-AC-3	MET LIFE GLOB FUNDING I		03/09/2011	GOLDMAN, SACHS & CO.		14,706,750	15,000,000	171,875	1FE
59217G-AD-1	MET LIFE GLOB FUNDING I		01/31/2011	GOLDMAN, SACHS & CO.		25,043,750	25,000,000	45,139	1FE
59217G-AE-9	MET LIFE GLOB FUNDING I		01/31/2011	Various		25,009,450	25,000,000	12,222	1FE
55277J-AA-6	MF GLOBAL HLDGS LTD 1.875000% 02/01/2016		02/24/2011	MCMAHAN SECURITIES CO LP		1,023,125	1,000,000	1,042	2FE
594918-AB-0	MICROSOFT CORP		01/11/2011	ROYAL BANK OF SCOTLAND PLC		5,225,750	5,000,000	17,618	1FE
594918-AG-9	MICROSOFT CORP		02/03/2011	GOLDMAN, SACHS & CO.		16,504,770	17,000,000	98,313	1FE
594918-AH-7	MICROSOFT CORP		02/01/2011	Various		14,064,850	15,000,000	158,333	1FE
594918-AK-0	MICROSOFT CORP		02/03/2011	BANK OF AMERICA		7,980,240	8,000,000		1FE

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608190-AH-7	MOHAWK INDUSTRIES INC		02/16/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,387,500	5,000,000	35,330	3FE
61745M-6M-0	MSC 2005-HQ6 C		02/25/2011	GOLDMAN, SACHS & CO.		8,003,750	8,425,000	1,210	5
628530-AK-3	MYLAN INC		02/23/2011	JEFFERIES & COMPANY, INC.		7,580,838	6,845,000	61,071	3FE
629855-AQ-0	NALCO CO		02/15/2011	BARCLAYS BANK		11,510,000	11,000,000	102,503	3FE
637432-MN-2	NATIONAL RURAL UTIL COOP		02/14/2011	DEUTSCHE BANK SECURITIES		9,980,500	10,000,000		1FE
637640-AE-3	NATIONAL SEMICONDUCTOR		01/19/2011	GOLDMAN, SACHS & CO.		5,526,200	5,000,000	35,750	2FE
638612-AK-7	NATIONWIDE FINANCIAL SER		03/22/2011	MORGAN STANLEY DEAN WITTER		4,971,000	5,000,000		2FE
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS	F	02/15/2011	SCHEDULED PAY UP					1FE
63934E-AM-0	NAVISTAR INTL CORP		02/15/2011	CITADEL SECURITIES		5,521,875	5,000,000	122,604	3FE
62875U-AJ-4	NBC UNIVERSAL		02/01/2011	DEUTSCHE BANK SECURITIES		9,769,000	10,000,000	95,833	2FE
651290-AN-8	NEWFIELD EXPLORATION CO		02/15/2011	J. P. MORGAN SECURITIES, INC.		5,337,500	5,000,000	16,233	3FE
652482-BZ-2	NEWS AMERICA INC		02/09/2011	J. P. MORGAN SECURITIES, INC.		19,876,000	20,000,000		2FE
65364U-AA-4	NIAGARA MOHAWK POWER		01/24/2011	ROYAL BANK OF SCOTLAND PLC		6,324,448	5,980,000	131,348	1FE
654679-AB-5	NISKA GAS STORAGE US/CAN		02/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,487,500	5,000,000	171,337	4FE
65504L-AB-3	NOBLE HOLDING INTL LTD	F	01/26/2011	ROYAL BANK OF SCOTLAND PLC		3,083,580	3,000,000	53,188	1FE
65504L-AE-7	NOBLE HOLDING INTL LTD	F	01/31/2011	BARCLAYS BANK		9,997,500	10,000,000		1FE
65535H-AC-3	NOMURA HOLDINGS INC	F	01/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		24,822,750	25,000,000		2FE
65557C-AF-0	NORDEA BANK AB	F	01/11/2011	J. P. MORGAN SECURITIES, INC.		9,985,300	10,000,000		1FE
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	01/01/2011	Various		1,397,664	1,397,664		1Z
666807-BC-5	NORTHROP GRUMMAN CORP		02/04/2011	Various		17,719,680	18,600,000	85,336	2FE
66977W-AK-5	NOVA CHEMICALS CORP	A	03/01/2011	Various		7,723,750	7,000,000	186,227	4FE
66989H-AA-6	NOVARTIS CAPITAL CORP	R	01/28/2011	Various		14,998,860	14,000,000	255,521	1FE
66989G-AA-8	NOVARTIS SECS INVEST LTD	F	03/17/2011	Various		32,646,023	29,973,000	152,904	1FE
67000X-AH-9	NOVELIS INC	A	02/04/2011	OPPENHEIMER & CO. INC		7,493,438	6,750,000	79,844	4FE
826428-AN-4	NV ENERGY INC		02/22/2011	OPPENHEIMER & CO. INC		9,773,125	9,500,000	17,813	3FE
674599-BZ-7	OCCIDENTAL PETROLEUM COR		03/17/2011	Various		22,885,380	23,000,000	112,847	1FE
677050-AE-6	OGLETHORPE POWER CORP		02/08/2011	WELLS FARGO BROKERAGE SERVICES		5,624,800	5,000,000	123,694	1FE
681936-AW-0	OMEGA HLTHCARE INVESTORS		02/08/2011	Various		11,769,350	11,740,000	270,371	3FE
681904-AK-4	OMNICARE INC		03/02/2011	Various		7,979,850	7,710,000	114,217	3FE
681904-AM-0	OMNICARE INC		02/07/2011	WELLS FARGO		2,135,000	2,000,000	29,708	3FE
681904-AN-8	OMNICARE INC 3.750000% 12/15/2025		01/10/2011	GOLDMAN, SACHS & CO.		1,099,630	1,000,000	3,750	3FE
68233J-AB-0	ONCOR ELECTRIC DELIVERY		02/07/2011	ROYAL BANK OF SCOTLAND PLC		5,901,308	5,370,000	141,119	2FE
68268N-AF-0	ONEOK PARTNERS LP		02/15/2011	CITIBANK		19,246,667	19,300,000	8,540	2FE
68389X-AJ-4	ORACLE CORP		02/09/2011	Various		9,705,700	10,000,000	29,063	1FE
688225-AB-7	OSHKOSH CORP		02/23/2011	Various		8,218,613	7,401,000	291,036	4FE
69073T-AP-8	OWENS-BROCKWAY		03/01/2011	Various		5,152,400	4,684,000	30,437	3FE
69073T-AQ-6	OWENS-BROCKWAY 3.000000% 06/01/2015		02/03/2011	Various		1,753,304	1,700,000	8,383	3FE
690768-BF-2	OWENS-ILLINOIS INC		03/03/2011	OPPENHEIMER & CO. INC		4,270,905	3,852,000	94,310	3FE
713448-BM-9	PEPSICO INC		01/31/2011	WELLS FARGO BROKERAGE SERVICES		11,502,670	11,000,000	16,792	1FE
71645W-AT-8	PETROBRAS INTL FIN CO	F	01/20/2011	Various		18,935,970	19,000,000		2FE
716495-AK-2	PETROHAWK ENERGY CORP		01/31/2011	BARCLAYS BANK		6,168,750	6,000,000	200,181	4FE
500472-AB-1	PHILIPS ELECTRONICS NV	F	03/30/2011	Various		9,966,967	8,900,000	32,695	1FE
718592-AK-4	PHILLIPS-VAN HEUSEN		02/15/2011	BARCLAYS BANK		7,507,500	7,000,000	133,365	4FE
72147K-AA-6	PILGRIM'S PRIDE CORP		02/15/2011	Various		9,981,250	10,000,000	129,063	4FE
723456-AK-5	PINNACLE ENTERTAINMENT		02/22/2011	Various		8,840,000	8,000,000	46,000	3FE
723787-AF-4	PIONEER NATURAL RESOURCE		03/03/2011	RBC DOMINION SECURITIES		2,180,000	2,000,000	48,507	3FE
723787-AG-2	PIONEER NATURAL RESOURCE		03/01/2011	JEFFERIES & COMPANY, INC.		2,693,750	2,500,000	78,045	3FE
73755L-AG-2	POTASH CORP-SASKATCHEWAN	A	03/31/2011	Various		20,124,297	19,300,000	106,719	2FE
693506-BF-3	PPG INDUSTRIES INC		01/31/2011	Various		9,526,800	10,000,000	39,319	2FE
74005P-AU-8	PRAXAIR INC		03/07/2011	Various		13,101,674	12,525,000	209,400	1FE
745310-AA-0	PUGET ENERGY INC		02/15/2011	DEUTSCHE BANK SECURITIES		15,075,000	15,000,000	185,972	3FE
74733V-AA-8	QEP RESOURCES INC		02/01/2011	WELLS FARGO		5,250,000	5,000,000	160,417	3FE
74834L-AR-1	QUEST DIAGNOSTIC INC		03/21/2011	MORGAN STANLEY DEAN WITTER		5,994,420	6,000,000		2FE
21685W-BS-5	RABOBANK NEDERLAND	F	01/04/2011	BARCLAYS BANK		14,994,750	15,000,000		1FE
75281A-AJ-8	RANGE RESOURCES CORP		03/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		1,075,000	1,000,000	24,771	3FE
75281A-AL-3	RANGE RESOURCES CORP		02/15/2011	J. P. MORGAN SECURITIES, INC.		5,287,500	5,000,000	15,938	3FE
755111-BS-9	RAYTHEON COMPANY		01/26/2011	Various		7,678,420	8,000,000	34,215	1FE
755111-BT-7	RAYTHEON COMPANY		02/08/2011	PARIBAS CAPITAL MARKETS		4,648,862	5,201,000	50,114	1FE
76009N-AF-7	RENT-A-CENTER INC		02/15/2011	STERNE AGEE & LEACH		3,950,000	4,000,000	78,028	3FE
761735-AC-3	REYNOLDS GROUP HOLDINGS		02/01/2011	OPPENHEIMER & CO. INC		1,017,500	1,000,000	573	4FE
74959G-AA-8	REYNOLDS GRP ISS/REYNOLD		02/15/2011	ROYAL BANK OF SCOTLAND PLC		8,280,000	8,000,000	194,750	4FE
013716-AV-7	RIO TINTO ALCAN INC	A	03/31/2011	HSBC SECURITIES, INC.		5,661,249	5,237,000	90,193	1FE
767201-AJ-5	RIO TINTO FIN USA LTD	F	03/08/2011	Various		26,677,534	27,823,000	141,547	1FE

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767201-AK-2	RIO TINTO FIN USA LTD	F	02/08/2011	BNY CAPITAL MARKETS		4,577,150	5,000,000	48,125	1FE
771196-AQ-5	ROCHE HLDGS INC	R	01/13/2011	RBC DOMINION SECURITIES		10,965,250	10,000,000	190,972	1FE
771196-AS-1	ROCHE HLDGS INC	R	03/30/2011	Various		22,825,200	20,000,000	90,000	1FE
78010X-AJ-0	ROYAL BK OF SCOTLAND PLC	F	01/04/2011	ROYAL BANK OF SCOTLAND PLC		3,987,880	4,000,000		1FE
78108A-AA-2	RSC EQUIPMENT RENTAL INC		03/08/2011	LAZARD FRERES & COMPANY		5,763,750	5,000,000	72,222	4FE
78355H-JQ-3	RYDER SYSTEM INC		02/16/2011	ROYAL BANK OF SCOTLAND PLC		8,996,580	9,000,000		2FE
80105N-AD-7	SANOFI-AVENTIS	F	03/22/2011	BANK OF AMERICA		61,683,180	62,000,000		1FE
80105N-AG-0	SANOFI-AVENTIS	F	03/22/2011	J. P. MORGAN SECURITIES, INC.		24,744,000	25,000,000		1FE
80282L-AC-8	SANTANDER DRIVE AUTO RECEIVABL		02/03/2011	CITIGROUP GLOBAL MARKETS		14,999,019	15,000,000	32,292	2FE
803111-AR-4	SARA LEE CORP		01/31/2011	GOLDMAN, SACHS & CO.		9,870,700	10,000,000	111,528	2FE
86359D-NW-3	SASC 2005-15 4A1		03/08/2011	DEUTSCHE BANK SECURITIES		14,585,341	16,296,471	27,161	5FE
78401F-AD-9	SBA TELECOMMUNICATIONS		02/15/2011	Various		2,128,188	1,925,000	58,386	3FE
806859-AA-2	SCHLUMBERGER SA	F	01/28/2011	Various		50,566,725	50,500,000	25,101	1FE
810186-AH-9	SCOTTS MIRACLE-GRO CO/TH		02/04/2011	JEFFERIES & COMPANY, INC.		716,345	679,000	3,282	4FE
810186-AJ-5	SCOTTS MIRACLE-GRO CO/TH		02/10/2011	OPPENHEIMER & CO. INC		1,535,000	1,500,000	15,918	4FE
81180W-AB-7	SEAGATE HDD CAYMAN	F	02/03/2011	MORGAN STANLEY DEAN WITTER		5,137,500	5,000,000	58,125	3FE
812141-AP-4	SEALY MATTRESS CO		02/24/2011	BARCLAYS BANK		1,140,000	1,000,000	41,083	3FE
81683R-AB-0	SEMINOLE TRIBE OF FLORIDA SER A		03/01/2011	BANK OF AMERICA		8,140,000	8,000,000	197,132	3FE
816851-AN-9	SEMPRA ENERGY		03/17/2011	WARBURG DILLION READ LLC		17,345,700	15,000,000	300,625	2FE
817565-BM-5	SERVICE CORP INTL		02/08/2011	JEFFERIES & COMPANY, INC.		443,825	410,000	11,289	3FE
817565-BU-7	SERVICE CORP INTL		01/31/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,475,000	5,000,000	86,667	3FE
817565-BV-5	SERVICE CORP INTL		02/15/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,469,063	5,275,000	84,228	3FE
78412F-AH-7	SESI LLC 1.500000% 12/15/2026		01/21/2011	RBC DOMINION SECURITIES		518,750	500,000	854	3FE
822582-AJ-1	SHELL INTERNATIONAL FIN	F	02/08/2011	DEUTSCHE BANK SECURITIES		10,175,500	10,000,000	166,028	1FE
826418-BD-6	SIERRA PACIFIC POWER CO		02/08/2011	WELLS FARGO BROKERAGE SERVICES		4,011,217	3,561,000	51,041	2FE
82651R-AB-6	SIERRA RECEIVABLES FUNDING COM		03/16/2011	DEUTSCHE BANK SECURITIES		8,997,603	9,000,000		2FE
78443J-AC-3	SLM STUDENT LOAN TRUST		02/03/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		25,868,125	27,000,000	16,483	1FE
832248-AQ-1	SMITHFIELD FOODS INC		03/08/2011	OPPENHEIMER & CO. INC		10,942,500	10,000,000	146,174	4FE
845467-AE-9	SOUTHWESTERN ENERGY CO		02/24/2011	Various		18,723,500	16,525,000	80,156	3FE
847788-AP-1	SPEEDWAY MOTORSPORTS INC		02/07/2011	Various		4,839,063	4,750,000	6,234	3FE
85205T-AB-6	SPIRIT AEROSYSTEMS INC		03/01/2011	BANK OF AMERICA		1,077,500	1,000,000	31,875	3FE
790849-AG-8	ST JUDE MEDICAL INC		01/18/2011	Various		23,251,964	22,825,000	173,840	1FE
790849-AH-6	ST JUDE MEDICAL INC		03/09/2011	DEUTSCHE BANK SECURITIES		30,589,743	31,054,000	211,340	1FE
792860-AJ-7	ST PAUL TRAVELERS		03/11/2011	WARBURG DILLION READ LLC		13,775,078	12,050,000	179,913	1FE
85375C-AW-1	STANDARD PACIFIC CORP		03/03/2011	GOLDMAN, SACHS & CO.		1,185,000	1,000,000	51,660	4FE
85375C-AY-7	STANDARD PACIFIC CORP		02/22/2011	GOLDMAN, SACHS & CO.		3,187,500	3,000,000	69,792	4FE
857477-AF-0	STATE STREET CORP		02/02/2011	GOLDMAN, SACHS & CO.		10,100,600	10,000,000	243,374	1FE
857477-AH-6	STATE STREET CORP		03/02/2011	BANK OF AMERICA		34,854,750	35,000,000		1FE
858119-AN-0	STEEL DYNAMICS INC		02/28/2011	WELLS FARGO		3,195,000	3,000,000	89,125	3FE
858119-AR-1	STEEL DYNAMICS INC		02/01/2011	J. P. MORGAN SECURITIES, INC.		2,160,000	2,000,000	58,882	3FE
863667-AA-9	STRYKER CORP		01/26/2011	U.S. BANCORP PIPER JAFFRAY		3,097,920	3,000,000	4,000	1FE
865622-AK-0	SUMITOMO MITSUI BANKING	F	01/06/2011	GOLDMAN, SACHS & CO.		19,992,600	20,000,000		1FE
867363-AP-8	SUNGARD DATA SYSTEMS INC		02/15/2011	OPPENHEIMER & CO. INC		5,720,000	5,500,000	103,660	4FE
867363-AS-2	SUNGARD DATA SYSTEMS INC		02/07/2011	OPPENHEIMER & CO. INC		6,240,000	6,000,000	106,750	4FE
867914-BD-4	SUNTRUST BANKS INC		03/21/2011	SUNTRUST		7,996,880	8,000,000		2FE
87020L-AA-4	SWEDBANK HYPOTEK AB	F	03/21/2011	BARCLAYS BANK		24,979,250	25,000,000		1FE
871503-AF-5	SYMANTEC CORP 1.000000% 06/15/2013		01/10/2011	STIFEL CAPITAL MARKETS		573,128	500,000	389	2
87425E-AM-5	TALISMAN ENERGY	A	02/18/2011	ROYAL BANK OF SCOTLAND PLC		7,842,233	8,525,000	90,578	2FE
875127-AY-8	TAMPA ELECTRIC		02/04/2011	CANTOR, FITZGERALD & CO.		9,559,440	9,000,000	81,000	2FE
87927V-AE-8	TELECOM ITALIA CAPITAL	F	02/04/2011	J. P. MORGAN SECURITIES, INC.		10,442,600	10,000,000	122,500	2FE
87938W-AN-3	TELEFONICA EMISIONES SAU	F	02/07/2011	GOLDMAN, SACHS & CO.		30,000,000	30,000,000		1FE
87938W-AP-8	TELEFONICA EMISIONES SAU	F	02/07/2011	HSBC SECURITIES, INC.		5,000,000	5,000,000		1FE
880349-AQ-8	TENNECO INC		02/15/2011	OPPENHEIMER & CO. INC		7,332,500	7,000,000	73,524	4FE
881609-AT-8	TESORO CORP		03/08/2011	BANK OF AMERICA		4,180,000	4,000,000	70,958	3FE
881609-AW-1	TESORO CORP		02/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,041,813	1,795,000	33,058	3FE
883556-AW-2	THERMO FISHER SCIENTIFIC		02/14/2011	BARCLAYS BANK		4,998,550	5,000,000		1FE
883556-AY-8	THERMO FISHER SCIENTIFIC		02/14/2011	J. P. MORGAN SECURITIES, INC.		6,995,730	7,000,000		1FE
887317-AJ-4	TIME WARNER INC		02/09/2011	HSBC SECURITIES, INC.		10,055,300	10,000,000	25,375	2FE
87254O-AN-9	TJX COS INC		02/09/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,607,100	10,000,000	208,833	1FE
88947E-AH-3	TOLL BROS FINANCE CORP		03/01/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,345,000	2,000,000	68,805	2FE
88947E-AJ-9	TOLL BROS FINANCE CORP		01/31/2011	GOLDMAN, SACHS & CO.		5,275,000	5,000,000	86,250	2FE
89153U-AB-7	TOTAL CAPITAL CANADA LTD	A	01/21/2011	BANK OF AMERICA		9,979,600	10,000,000		1FE
89152U-AC-6	TOTAL CAPITAL SA	F	03/03/2011	Various		12,046,610	11,837,000	72,995	1FE

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
89233P-4R-4	TOYOTA MOTOR CREDIT CORP		01/05/2011	BARCLAYS BANK		39,944,400	40,000,000		1FE
89346D-AB-3	TRANSALTA CORP	A	02/07/2011	Various		23,955,162	22,005,000	168,391	2FE
893647-AN-7	TRANSDIGM INC		02/14/2011	WARBURG DILLION READ LLC		14,699,538	13,530,000	172,825	4FE
89378T-AB-9	TRANSNET LTD	F	02/03/2011	BARCLAYS BANK		14,916,450	15,000,000		2FE
89417E-AG-4	TRAVELERS COS INC		02/08/2011	J. P. MORGAN SECURITIES, INC.		9,107,290	9,740,000	105,517	1FE
89469A-AA-2	TREEHOUSE FOODS INC		03/03/2011	Various		8,373,250	7,700,000	150,382	3FE
87264M-AB-5	TRW AUTOMOTIVE INC		03/02/2011	CITADEL SECURITIES		5,584,031	5,025,000	174,060	3FE
902118-BN-7	TYCO INTERNATIONAL FINAN	F	02/07/2011	BANK OF AMERICA		14,116,234	13,883,000	149,676	1FE
902118-BP-2	TYCO INTERNATIONAL FINAN	F	01/05/2011	BANK OF AMERICA		9,469,790	9,500,000		1FE
90261X-GX-4	UBS AG STAMFORD CT	F	02/01/2011	ROYAL BANK OF SCOTLAND PLC		5,020,000	5,000,000	1,875	1FE
902733-AB-0	U-HAUL S FLEET LLC		03/31/2011	CITIGROUP GLOBAL MARKETS		13,156,607	13,156,607	21,475	4FE
904764-AK-3	UNILEVER CAPITAL CORP	R	02/07/2011	RBC DOMINION SECURITIES		5,271,900	5,000,000	116,667	1FE
904764-AL-1	UNILEVER CAPITAL CORP		02/07/2011	J. P. MORGAN SECURITIES, INC.		29,969,400	30,000,000		1FE
904764-AM-9	UNILEVER CAPITAL CORP		02/07/2011	J. P. MORGAN SECURITIES, INC.		29,898,300	30,000,000		1FE
911365-AU-8	UNITED RENTALS NORTH AM		02/23/2011	Various		8,065,275	7,045,000	111,134	4FE
913017-BH-1	UNITED TECHNOLOGIES CORP		01/27/2011	MIZUHO INTERNATIONAL PLC		4,441,360	4,000,000	48,750	1FE
91324P-AE-2	UNITEDHEALTH GROUP INC		02/02/2011	BANK OF AMERICA		5,379,924	5,029,000	85,807	2FE
91324P-BH-4	UNITEDHEALTH GROUP INC		02/02/2011	BANK OF AMERICA		13,038,885	12,223,000	284,694	2FE
91359P-AF-7	UNIVERSAL HOSPITAL SERVI		03/08/2011	JEFFERIES & COMPANY, INC.		3,954,313	3,775,000	89,132	4FE
90320R-AA-2	UPC GERMANY GMBH	F	02/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		5,412,500	5,000,000	78,993	4FE
903202-AA-7	UPCB FINANCE III LTD	F	02/07/2011	BANK OF AMERICA		5,000,000	5,000,000		3FE
91911T-AF-0	VALE OVERSEAS LIMITED	F	03/17/2011	BANK OF AMERICA		14,828,311	13,025,000	160,551	2FE
91911X-AL-8	VALEANT PHARMACEUTICALS		03/02/2011	BANK OF AMERICA		5,162,500	5,000,000	149,063	3FE
91911X-AQ-7	VALEANT PHARMACEUTICALS		02/03/2011	Various		7,010,000	7,000,000		3FE
91911X-AR-5	VALEANT PHARMACEUTICALS		03/03/2011	GOLDMAN, SACHS & CO.		1,000,000	1,000,000		3FE
92203P-AE-6	VANGUARD HLT HDG LLC/INC		01/31/2011	WELLS FARGO		5,137,500	5,000,000	2,222	4FE
92343V-AY-0	VERIZON COMMUNICATIONS		03/23/2011	CITIBANK		59,688,000	60,000,000		1FE
92344S-AP-5	VERIZON WIRELESS CAPITAL		02/01/2011	Various		17,432,401	15,710,000	220,633	1FE
925524-BG-4	VIACOM INC		02/14/2011	BANK OF AMERICA		9,832,000	10,000,000		2FE
92553P-AG-7	VIACOM INC		03/24/2011	DEUTSCHE BANK SECURITIES		16,853,630	17,000,000		2FE
92769V-AB-5	VIRGIN MEDIA FINANCE PLC	F	01/31/2011	J. P. MORGAN SECURITIES, INC.		6,604,500	5,950,000	149,494	3FE
92857W-AG-5	VODAFONE GROUP PLC	F	02/08/2011	PARIBAS CAPITAL MARKETS		10,793,700	10,000,000	202,778	1FE
92857W-AU-4	VODAFONE GROUP PLC	F	01/28/2011	PARIBAS CAPITAL MARKETS		5,128,000	5,000,000	31,875	1FE
92857W-AW-0	VODAFONE GROUP PLC	F	03/09/2011	BARCLAYS BANK		16,916,020	17,000,000		1FE
928670-AD-0	VOLKSWAGEN INTL FIN NV	F	03/23/2011	DEUTSCHE BANK SECURITIES		9,964,300	10,000,000		1FE
928670-AF-5	VOLKSWAGEN INTL FIN NV	F	03/23/2011	DEUTSCHE BANK SECURITIES		24,820,250	25,000,000		1FE
931422-AE-9	WALGREEN CO		02/22/2011	HSBC SECURITIES, INC.		6,980,959	6,348,000	37,030	1FE
931142-CU-5	WAL-MART STORES INC		01/31/2011	DEUTSCHE BANK SECURITIES		9,708,400	10,000,000	25,174	1FE
941063-AQ-2	WASTE MANAGEMENT INC		02/23/2011	DEUTSCHE BANK SECURITIES		4,988,100	5,000,000		2FE
942683-AD-5	WATSON PHARMACEUTICALS INC		03/31/2011	Various		12,146,653	11,275,000	68,576	2FE
949746-QU-8	WELLS FARGO & COMPANY		03/17/2011	ROYAL BANK OF SCOTLAND PLC		15,311,250	15,000,000	10,722	1FE
94974B-EV-8	WELLS FARGO & COMPANY		03/22/2011	WELLS FARGO BROKERAGE SERVICES		9,979,300	10,000,000		1FE
949746-NX-5	WELLS FARGO COMPANY		03/17/2011	ROYAL BANK OF SCOTLAND PLC		11,134,100	10,000,000	157,813	1FE
952355-AJ-4	WEST CORP		02/03/2011	DEUTSCHE BANK SECURITIES		10,367,500	10,000,000	155,750	4FE
94985W-BM-2	WFMBS 2007-11 A36		02/24/2011	NOMURA SECURITIES INTERNATIONAL, INC.		8,927,738	9,410,000		6Z*
94985R-AQ-5	WFMBS 2007-4 A15		03/04/2011	WELLS FARGO BROKERAGE SERVICES		10,528,000	11,200,000	14,933	6Z*
94985J-BM-1	WFMBS 2007-7 A36		02/24/2011	GREENWICH CAPITAL MARKETS, INC.		9,525,000	10,000,000		6Z*
96950F-AG-9	WILLIAMS PARTNERS LP		03/31/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,772,400	5,000,000	83,646	2FE
97063P-AA-2	WILLIS GROUP HOLDINGS LT	F	03/14/2011	BARCLAYS BANK		11,938,440	12,000,000		2FE
97381W-AJ-3	WINDSTREAM CORP		02/22/2011	Various		12,017,500	11,000,000	269,719	3FE
97381W-AN-4	WINDSTREAM CORP		01/31/2011	WELLS FARGO		5,175,000	5,000,000	125,938	3FE
92933B-AB-0	WMG ACQUISITION CORP		02/01/2011	DEUTSCHE BANK SECURITIES		3,560,700	3,320,000	42,929	3FE
980888-AC-5	WOOLWORTHS LIMITED	F	03/11/2011	Various		17,408,921	17,505,000	197,262	1FE
98310W-AF-5	WYNDHAM WORLDWIDE		02/22/2011	Various		7,120,500	6,900,000	26,131	3FE
98478*-AL-1	YANKEE GAS SERVICES COMPANY FIRST MORTGA		01/31/2011	WELLS FARGO		19,835,885	18,500,000	93,733	2
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						5,276,813,602	5,125,166,998	39,721,090	XXX
8399997. Total - Bonds - Part 3						6,075,233,199	5,927,331,998	40,970,331	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						6,075,233,199	5,927,331,998	40,970,331	XXX
037411-80-8	APACHE CORP		01/11/2011	CITIGROUP GLOBAL MARKETS	13,000.000	886,275	0.00		P2LFE
37045V-20-9	GENERAL MOTORS CO		02/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH	10,000.000	529,999	0.00		P4LFE
65410B-20-1	NIELSEN HOLDINGS BV		01/26/2011	MORGAN STANLEY DEAN WITTER	20,000.000	1,000,000	0.00		RP5LFE

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

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949746-80-4	WELLS FARGO AND COMPANY		02/28/2011	Various	7,200.000	7,541,250	0.00		P1LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						9,957,524	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						9,957,524	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						9,957,524	XXX		XXX
010679-10-8	ALACER GOLD CORP	C	02/04/2011	MERGER	21,337.890	170,565			U
017175-10-0	ALLEGHANY CORP.		03/30/2011	STOCK DIV.	16.800	4,868			L
026874-15-6	AMERICAN INTERNATIONAL GROUP WARRANTS		12/15/2010	DISTRIBUTION	8,692.420	116,767			U
Q0344G-10-1	AMP LTD	D	03/09/2011	MERGER	70,059.560	382,909			U
L0187K-10-7	APERAM	D	01/26/2011	DISTRIBUTION	3,853.050	124,617			U
04930A-10-4	ATLAS ENERGY LP		02/18/2011	DISTRIBUTION	5,182.320	55,441			L
E1943H-18-8	BANCO PASTOR SA RIGHTS	D	06/08/2010	DISTRIBUTION	19,318.000	9			U
T1872V-27-7	BANCO POPOLARE SC RIGHTS	D	01/18/2011	DISTRIBUTION	62,530.000	77,409			L
E1979P-18-7	BANCO SANTANDER SA RIGHTS	D	01/18/2011	DISTRIBUTION	749,780.000	120,358			L
Y1082Q-12-0	CAMBRIDGE INDUSTRIAL RIGHTS	D	06/08/2010	DISTRIBUTION	43,000.000	1,627			U
K2229L-47-4	DANSKE BANK RIGHTS	D	03/17/2011	DISTRIBUTION	43,071.000	77,438			U
D2837E-18-3	DIC ASSET AG RIGHTS	D	06/08/2010	DISTRIBUTION	6,456.000	759			U
X1890Z-11-5	DUTY FREE SHOPS FOLLI FOLLIE GROUP	D	01/04/2011	MERGER	5,818.150	91,955			U
28336L-10-9	EL PASO CORP		03/11/2011	CONVERSION	77,229.500	1,348,427			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		02/02/2011	STOCK DIV.	42.720	2,577			L
T42136-10-0	FIAT INDUSTRIAL SPA	D	01/03/2011	DISTRIBUTION	65,934.000	603,793			U
337932-10-7	FIRSTENERGY CORP		02/25/2011	MERGER	5,015.840	189,348			L
D27348-12-3	FRESENIUS SE & CO KGAA	D	01/31/2011	CONVERSION	7,647.000	526,985			U
370023-10-3	GENERAL GROWTH PROPERTIES		01/27/2011	STOCK DIV.	1,173.540	17,344			L
D2825P-19-0	GILDEMEISTER AG RIGHTS	D	06/08/2010	DISTRIBUTION	5,772.000	1,719			U
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		12/15/2010	DISTRIBUTION	4,989.980	162,840			L
MM0002-6U-2	HUTCHISON WHAMPOA RIGHTS	D	03/01/2011	DIRECT	19,300.000				U
A27849-30-5	IMMOFINANZ RIGHTS	D	02/16/2011	DIRECT	85,805.000				U
E67674-10-6	INTERNATIONAL CONSOLIDATED AIRLINES	D	01/24/2011	MERGER	47,906.350	216,360			U
464286-50-9	ISHARES MSCI CANADA ETF	I	03/28/2011	Various	29,214.000	961,578			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	03/28/2011	Various	161,899.000	9,796,001			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/30/2011	Various	55,205.000	4,456,011			L
46579N-13-7	IVANHOE MINES LTD RIGHTS	C	12/15/2010	DISTRIBUTION	24,600.000	20,069			L
511637-10-0	LAKELAND BANCORP INC		01/27/2011	STOCK DIV.	279.000	1,906			L
M6803V-12-9	MARFIN POPULAR BANK PUBLIC RIGHTS	D	01/24/2011	Various	54,934.000	3,263			L
G61572-21-3	MISYS PLC B SHARES	D	06/08/2010	DISTRIBUTION	41,445.000	16,038			U
620097-10-5	MOTOROLA MOBILITY HOLDINGS		12/15/2010	DISTRIBUTION	53,717.500	1,401,387			L
620076-30-7	MOTOROLA SOLUTIONS INC		01/31/2011	VARIOUS	0.290				L
628530-10-7	MYLAN INC		01/03/2011	VARIOUS	0.400				L
B6372M-13-0	NYRSTAR RIGHTS	D	06/08/2010	DISTRIBUTION	9,902.000	15,726			L
Q71610-17-6	ORIGIN ENERGY LTD RIGHTS	D	03/15/2011	DISTRIBUTION	15,325.600	33,558			U
71673R-10-7	PETROMINERALES LTD	C	01/11/2011	VARIOUS	1.600				U
X06397-14-9	PIRAEUS BANK SA RIGHTS	D	06/08/2010	DISTRIBUTION	24,732.000	51,851			L
69351T-60-1	PPL CORPORATION		01/19/2011	Various	90,000.000	4,679,964			U
770196-10-3	ROBBINS & MEYERS INC		01/11/2011	MERGER	1,680.720	70,170			L
779376-10-2	ROVI CORP		01/10/2011	LAZARD FRERES & COMPANY	2,500.000	151,874			L
G7690A-61-3	ROYAL DUTCH SHELL A SHARE RIGHTS	D	02/15/2011	DIRECT	243,621.000				U
E6038H-25-8	SACYR VALLEHERMOSO SA RIGHTS	D	02/08/2011	DISTRIBUTION	11,013.000	424			L
G8063F-14-8	SHANGRI-LA ASIA LT RIGHT	D	01/19/2011	DISTRIBUTION	10,333.330	1,827			U
78462F-10-3	SPDR S&P 500 ETF TRUST		03/16/2011	Various	65,495.000	8,522,195			L
L00306-10-7	SUBSEA 7 SA	D	01/10/2011	MERGER	6,388.940	161,820			U
J0752J-10-8	SUMITOMO MITSUI TRUST HOLDINGS INC	D	01/01/2011	VARIOUS	186,250.000	659,732			U
W95890-15-3	TELIASONERA AB RIGHTS	D	02/23/2011	DISTRIBUTION	216,484.000	8,779			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	02/10/2011	CONVERSION	15,769.010	750,663			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		03/31/2011	CONVERSION	54,726.320	2,200,000			L
MM0002-6E-8	TNT NV RIGHTS	D	02/25/2011	DIRECT	33,136.000				L
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/04/2011	STOCK DIV.	115.320	2,668			L
D8484K-27-3	TUI AG RIGHTS	D	03/08/2011	DIRECT	15,792.000				U
N8981F-58-6	UNILEVER NV RIGHTS	D	02/15/2011	DIRECT	163,790.000				U
922042-85-8	VANGUARD MSCI EMERGING MARKETS	R	03/03/2011	Various	216,324.000	10,186,390			L
X98155-11-6	WARTSILA B	D	03/04/2011	BONUS ISSUE	8,778.000	162,484			U
Y8800U-14-3	WHARF RIGHTS	D	02/25/2011	DISTRIBUTION	12,500.000	20,697			U

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						48,631,186	XXX		XXX
9799997. Total - Common Stocks - Part 3						48,631,186	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						48,631,186	XXX		XXX
9899999. Total - Preferred and Common Stocks						58,588,710	XXX		XXX
9999999 - Totals						6,133,821,909	XXX	40,970,331	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 27

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3135G0-AP-8	FANNIE MAE		02/11/2011	Various		19,817,310	20,000,000	19,991,000			72		72		19,991,072		(173,762)	(173,762)	6,250	02/27/2014	1FE
31398A-4M-1	FANNIE MAE		03/31/2011	HSBC SECURITIES, INC.		4,868,820	5,000,000	4,977,750	4,978,848		1,054		1,054		4,979,902		(111,082)	(111,082)	34,983	10/26/2015	1FE
31398A-VQ-2	FANNIE MAE		02/15/2011	UNION BANK OF SWITZERLAND		75,124,313	75,000,000	74,922,750	74,991,388		4,747		4,747		74,996,135		128,178	128,178	522,083	03/23/2011	1FE
31315P-LT-4	FARMER MAC		02/15/2011	Various		19,716,300	20,000,000	19,972,400	19,973,029		1,056		1,056		19,974,085		(257,785)	(257,785)	46,528	12/06/2013	1FE
3133XP-WW-0	FEDERAL HOME LOAN BANK		02/15/2011	J. P. MORGAN SECURITIES, INC.		20,041,200	20,000,000	20,611,000	20,061,404		(40,351)		(40,351)		20,021,053		20,147	20,147	281,667	03/11/2011	1FE
3137EA-BF-5	FREDDIE MAC		02/07/2011	GOLDMAN, SACHS & CO.		20,029,120	20,000,000	20,680,780	20,051,569		(35,334)		(35,334)		20,016,235		12,885	12,885	294,306	02/25/2011	1FE
3137EA-BK-4	FREDDIE MAC		02/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		20,088,540	20,000,000	20,487,760	20,064,541		(24,525)		(24,525)		20,040,015		48,525	48,525	180,278	04/11/2011	1FE
3137EA-BN-8	FREDDIE MAC		02/08/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		20,285,940	20,000,000	21,023,600	20,219,684		(46,899)		(46,899)		20,172,785		113,155	113,155	86,111	06/29/2011	1FE
3137EA-BW-8	FREDDIE MAC		01/07/2011	MATURED		20,000,000	20,000,000	19,989,840	19,999,908		92		92		20,000,000				150,000	01/07/2011	1FE
3137EA-BZ-1	FREDDIE MAC		02/11/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,030,750	10,000,000	9,995,300	9,999,269		254		254		9,999,523		31,227	31,227	47,396	04/26/2011	1FE
3137EA-CR-8	FREDDIE MAC		02/14/2011	SALOMON SMITH BARNEY		14,907,900	15,000,000	15,000,000							15,000,000		(92,100)	(92,100)	21,771	02/25/2014	1FE
36215X-KG-6	GOVT NATL MTG ASSOC I #147995		03/01/2011	SCHEDULED REDEMPTION		475	475	497	498		(23)		(23)		475				9	01/15/2020	1
362162-WV-7	GOVT NATL MTG ASSOC I #181660		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2020	1
36217Y-ZD-3	GOVT NATL MTG ASSOC I #207840		03/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					03/15/2017	1
36220G-7G-1	GOVT NATL MTG ASSOC I #278195		03/01/2011	SCHEDULED REDEMPTION		257	257	267	269		(11)		(11)		257				5	02/15/2020	1
36220S-LV-6	GOVT NATL MTG ASSOC I #286640		03/01/2011	SCHEDULED REDEMPTION		212	212	226	225		(14)		(14)		212				4	10/15/2020	1
36220T-G2-4	GOVT NATL MTG ASSOC I #287417		03/01/2011	SCHEDULED REDEMPTION		432	432	452	460		(28)		(28)		432				9	04/15/2020	1
362205-TM-8	GOVT NATL MTG ASSOC I #297656		03/01/2011	SCHEDULED REDEMPTION		4,873	4,873	4,788	4,749		125		125		4,873				81	10/15/2022	1
36224G-RB-6	GOVT NATL MTG ASSOC I #328182		03/01/2011	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	08/15/2022	1
36224H-GW-0	GOVT NATL MTG ASSOC I #328813		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2022	1
36224L-ZY-6	GOVT NATL MTG ASSOC I #332059		03/01/2011	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	11/15/2022	1
36224T-W9-7	GOVT NATL MTG ASSOC I #338272		03/01/2011	SCHEDULED REDEMPTION		4,692	4,692	4,612	4,576		116		116		4,692				78	11/15/2022	1
36224T-XN-5	GOVT NATL MTG ASSOC I #338285		03/01/2011	SCHEDULED REDEMPTION		31,352	31,352	30,866	30,657		695		695		31,352				412	12/15/2022	1
36224W-TL-7	GOVT NATL MTG ASSOC I #340855		03/01/2011	SCHEDULED REDEMPTION		193	193	201	205		(12)		(12)		193				3	01/15/2026	1
36224X-HX-2	GOVT NATL MTG ASSOC I #341446		03/01/2011	SCHEDULED REDEMPTION		204	204	207	206		(2)		(2)		204				3	12/15/2022	1
36203C-6C-1	GOVT NATL MTG ASSOC I #345667		03/01/2011	SCHEDULED REDEMPTION		577	577	595	603		(26)		(26)		577				10	04/15/2024	1
36203C-7J-5	GOVT NATL MTG ASSOC I #345697		03/01/2011	SCHEDULED REDEMPTION		17,004	17,004	17,533	17,473		(469)		(469)		17,004				309	05/15/2024	1
36203G-PS-6	GOVT NATL MTG ASSOC I #348833		03/01/2011	SCHEDULED REDEMPTION		36,164	36,164	36,275	36,306		(142)		(142)		36,164				462	06/15/2023	1
36203K-MR-2	GOVT NATL MTG ASSOC I #351468		03/01/2011	SCHEDULED REDEMPTION		217	217	224	225		(8)		(8)		217				4	03/15/2024	1
36203L-BZ-4	GOVT NATL MTG ASSOC I #352056		03/01/2011	SCHEDULED REDEMPTION		8,895	8,895	8,451	8,360		535		535		8,895				141	10/15/2023	1
36203L-D7-4	GOVT NATL MTG ASSOC I #352126		03/01/2011	SCHEDULED REDEMPTION		14,337	14,337	14,354	14,362		(25)		(25)		14,337				214	06/15/2023	1
36203L-VZ-2	GOVT NATL MTG ASSOC I #352632		03/01/2011	SCHEDULED REDEMPTION		62	62	63	63		(1)		(1)		62				1	03/15/2023	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		03/01/2011	SCHEDULED REDEMPTION		2,267	2,267	2,232	2,233		34		34		2,267				33	01/15/2024	1
36203S-HF-7	GOVT NATL MTG ASSOC I #357630		03/01/2011	SCHEDULED REDEMPTION		21	21	21	21						21					05/15/2023	1
36203S-QM-2	GOVT NATL MTG ASSOC I #357860		03/01/2011	SCHEDULED REDEMPTION		34	34	35	35						34				1	09/15/2023	1
36203T-DT-9	GOVT NATL MTG ASSOC I #358414		03/01/2011	SCHEDULED REDEMPTION		151	151	153	153		(2)		(2)		151				2	09/15/2023	1
36204D-HW-2	GOVT NATL MTG ASSOC I #366645		03/01/2011	SCHEDULED REDEMPTION		12,858	12,858	12,227	12,214		645		645		12,858				196	12/15/2023	1
36204D-NJ-4	GOVT NATL MTG ASSOC I #366793		03/01/2011	SCHEDULED REDEMPTION		9,158	9,158	9,306	9,274		(115)		(115)		9,158				151	05/15/2024	1
36204E-5C-7	GOVT NATL MTG ASSOC I #368143		03/01/2011	SCHEDULED REDEMPTION		41,830	41,830	39,754	39,543		2,287		2,287		41,830				676	12/15/2023	1
36204F-W2-6	GOVT NATL MTG ASSOC I #368865		03/01/2011	SCHEDULED REDEMPTION		2,806	2,806	2,763	2,765		41		41		2,806				41	12/15/2023	1
36204L-C9-0	GOVT NATL MTG ASSOC I #372796		03/01/2011	SCHEDULED REDEMPTION		2,224	2,224	2,295	2,288		(64)		(64)		2,224				37	02/15/2024	1
36204L-DE-8	GOVT NATL MTG ASSOC I #372801		03/01/2011	SCHEDULED REDEMPTION		812	812	838	841		(29)		(29)		812				14	02/15/2024	1
36204P-4B-5	GOVT NATL MTG ASSOC I #376218		03/01/2011	SCHEDULED REDEMPTION		373	373	385	393		(20)		(20)		373				6	08/15/2025	1
36204Q-BN-9	GOVT NATL MTG ASSOC I #376345		03/01/2011	SCHEDULED REDEMPTION		6,957	6,957	6,611	6,669		288		288		6,957				101	12/15/2023	1
36204Q-CC-2	GOVT NATL MTG ASSOC I #376367		03/01/2011	SCHEDULED REDEMPTION		6,469	6,469	6,368	6,368		101		101		6,469				100	01/15/2024	1
36204R-AT-5	GOVT NATL MTG ASSOC I #377218		03/01/2011	SCHEDULED REDEMPTION		3,811	3,811	3,889	3,920		(109)		(109)		3,811				74	06/15/2024	1
36204S-FN-1	GOVT NATL MTG ASSOC I #378273		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					06/15/2024	1
36204S-UL-8	GOVT NATL MTG ASSOC I #378687		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2024	1
36205A-DX-9	GOVT NATL MTG ASSOC I #384518		03/01/2011	SCHEDULED REDEMPTION		523	523	533	530		(7)		(7)		523				8	12/15/2027	1
36205B-DS-8	GOVT NATL MTG ASSOC I #385413		03/01/2011	SCHEDULED REDEMPTION		35,709	35,709	34,895	35,013		696		696		35,709				369	01/15/2024	1
36205B-LC-4	GOVT NATL MTG ASSOC I #385623		03/01/2011	SCHEDULED REDEMPTION		8,143	8,143	8,275	8,277		(134)		(134)		8,143				138	05/15/2024	1
36205B-PG-1	GOVT NATL MTG ASSOC I #385723		03/01/2011	SCHEDULED REDEMPTION		392	392	399	400		(8)		(8)		392				6	06/15/2024	1
36205E-LP-9	GOVT NATL MTG ASSOC I #388334		03/01/2011	SCHEDULED REDEMPTION		1,615	1,615	1,642	1,639		(24)		(24)		1,615				25	05/15/2024	1
36205J-6E-0	GOVT NATL MTG ASSOC I #392469		03/01/2011	SCHEDULED REDEMPTION		59	59	61	62		(3)		(3)		59				1	08/15/2024	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)
36205K-GQ-9	GOVT NATL MTG ASSOC I #392707		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					11/15/2024	1
36205R-W9-4	GOVT NATL MTG ASSOC I #398572		03/01/2011	SCHEDULED REDEMPTION		454	454	454	454						454				7	04/15/2026	1
36205R-XM-4	GOVT NATL MTG ASSOC I #398584		03/01/2011	SCHEDULED REDEMPTION		71	71	74	93		(21)		(21)		71				1	06/15/2029	1
36205R-2W-6	GOVT NATL MTG ASSOC I #398689		03/01/2011	SCHEDULED REDEMPTION		351	351	367	363		(11)		(11)		351				6	05/15/2026	1
36205Y-5P-3	GOVT NATL MTG ASSOC I #405054		03/01/2011	SCHEDULED REDEMPTION		25	25	26	26						25					09/15/2025	1
36206C-YJ-2	GOVT NATL MTG ASSOC I #407613		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					07/15/2025	1
36206E-4K-8	GOVT NATL MTG ASSOC I #409526		03/01/2011	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				1	10/15/2025	1
36206F-RH-7	GOVT NATL MTG ASSOC I #410088		03/01/2011	SCHEDULED REDEMPTION		194	194	200	202		(9)		(9)		194				3	08/15/2025	1
36206F-5Q-1	GOVT NATL MTG ASSOC I #410455		03/01/2011	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					03/15/2028	1
36206F-5Z-1	GOVT NATL MTG ASSOC I #410464		03/01/2011	SCHEDULED REDEMPTION		170	170	174	174		(4)		(4)		170				3	04/15/2028	1
36206H-4Y-1	GOVT NATL MTG ASSOC I #412239		03/01/2011	SCHEDULED REDEMPTION		136	136	142	149		(13)		(13)		136				3	10/15/2030	1
36206J-KR-4	GOVT NATL MTG ASSOC I #412604		03/01/2011	SCHEDULED REDEMPTION		874	874	913	942		(68)		(68)		874				15	05/15/2026	1
36206L-ZV-4	GOVT NATL MTG ASSOC I #414856		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					12/15/2025	1
36206M-BH-9	GOVT NATL MTG ASSOC I #415040		03/01/2011	SCHEDULED REDEMPTION		328	328	342	350		(23)		(23)		328				6	02/15/2026	1
36206N-XY-6	GOVT NATL MTG ASSOC I #416595		03/01/2011	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	07/15/2028	1
36206P-S2-7	GOVT NATL MTG ASSOC I #417337		03/01/2011	SCHEDULED REDEMPTION		1,962	1,962	1,962	1,962						1,962				25	03/15/2026	1
36206S-GZ-1	GOVT NATL MTG ASSOC I #419716		03/01/2011	SCHEDULED REDEMPTION		191	191	195	195		(3)		(3)		191				3	08/15/2027	1
36206S-PT-5	GOVT NATL MTG ASSOC I #419934		03/01/2011	SCHEDULED REDEMPTION		409	409	427	434		(25)		(25)		409				7	03/15/2026	1
36206V-LU-9	GOVT NATL MTG ASSOC I #422539		03/01/2011	SCHEDULED REDEMPTION		747	747	780	822		(75)		(75)		747				13	04/15/2026	1
36206V-M5-3	GOVT NATL MTG ASSOC I #422580		03/01/2011	SCHEDULED REDEMPTION		3,051	3,051	3,051	3,052		(1)		(1)		3,051				49	04/15/2026	1
36206V-3A-3	GOVT NATL MTG ASSOC I #422993		03/01/2011	SCHEDULED REDEMPTION		166	166	173	174		(8)		(8)		166				3	08/15/2026	1
36206W-GY-5	GOVT NATL MTG ASSOC I #423315		03/01/2011	SCHEDULED REDEMPTION		66	66	69	70		(4)		(4)		66				1	06/15/2026	1
36206W-YW-9	GOVT NATL MTG ASSOC I #423825		03/01/2011	SCHEDULED REDEMPTION		104	104	109	113		(9)		(9)		104				2	06/15/2026	1
36206Y-5T-4	GOVT NATL MTG ASSOC I #425758		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2026	1
36207A-F6-4	GOVT NATL MTG ASSOC I #425989		03/01/2011	SCHEDULED REDEMPTION		162	162	162	162						162				2	03/15/2026	1
36207B-KZ-2	GOVT NATL MTG ASSOC I #427012		03/01/2011	SCHEDULED REDEMPTION		153	153	160	163		(9)		(9)		153				3	06/15/2026	1
36207B-MT-4	GOVT NATL MTG ASSOC I #427070		03/01/2011	SCHEDULED REDEMPTION		92	92	96	100		(8)		(8)		92				2	09/15/2026	1
36207B-UT-5	GOVT NATL MTG ASSOC I #427294		03/01/2011	SCHEDULED REDEMPTION		4,632	4,632	4,701	4,764		(132)		(132)		4,632				81	01/15/2028	1
36207B-3Q-1	GOVT NATL MTG ASSOC I #427507		03/01/2011	SCHEDULED REDEMPTION		44,880	44,880	44,710	44,732		148		148		44,880				542	04/15/2026	1
36207C-BT-4	GOVT NATL MTG ASSOC I #427650		03/01/2011	SCHEDULED REDEMPTION		186	186	194	197		(11)		(11)		186				3	09/15/2026	1
36207C-GB-8	GOVT NATL MTG ASSOC I #427794		03/01/2011	SCHEDULED REDEMPTION		3,872	3,872	3,939	3,946		(74)		(74)		3,872				67	01/15/2028	1
36207D-CJ-3	GOVT NATL MTG ASSOC I #428573		03/01/2011	SCHEDULED REDEMPTION		351	351	367	369		(17)		(17)		351				6	09/15/2026	1
36207D-Z3-3	GOVT NATL MTG ASSOC I #429262		03/01/2011	SCHEDULED REDEMPTION		165	165	172	174		(10)		(10)		165				3	10/15/2026	1
36207H-2H-9	GOVT NATL MTG ASSOC I #432876		03/01/2011	SCHEDULED REDEMPTION		276	276	289	299		(23)		(23)		276				5	06/15/2026	1
36207H-3D-7	GOVT NATL MTG ASSOC I #432896		03/01/2011	SCHEDULED REDEMPTION		40	40	40	41		(1)		(1)		40				1	02/15/2029	1
36207J-SR-5	GOVT NATL MTG ASSOC I #433528		03/01/2011	SCHEDULED REDEMPTION		148	148	151	152		(4)		(4)		148				2	01/15/2028	1
36207J-UU-5	GOVT NATL MTG ASSOC I #433595		03/01/2011	SCHEDULED REDEMPTION		318	318	324	326		(8)		(8)		318				5	02/15/2028	1
36207J-W6-6	GOVT NATL MTG ASSOC I #433669		03/01/2011	SCHEDULED REDEMPTION		138	138	141	142		(3)		(3)		138				2	03/15/2028	1
36207K-KT-6	GOVT NATL MTG ASSOC I #434206		03/01/2011	SCHEDULED REDEMPTION		121	121	120	127		(6)		(6)		121				2	02/15/2029	1
36207K-NV-8	GOVT NATL MTG ASSOC I #434304		03/01/2011	SCHEDULED REDEMPTION		232	232	229	226		6		6		232				3	04/15/2029	1
36207K-PD-6	GOVT NATL MTG ASSOC I #434320		03/01/2011	SCHEDULED REDEMPTION		753	753	761	765		(13)		(13)		753				13	04/15/2029	1
36207K-ZL-7	GOVT NATL MTG ASSOC I #434647		03/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					12/15/2029	1
36207L-R3-4	GOVT NATL MTG ASSOC I #435306		03/01/2011	SCHEDULED REDEMPTION		308	308	322	333		(25)		(25)		308				5	07/15/2026	1
36207M-NM-4	GOVT NATL MTG ASSOC I #436096		03/01/2011	SCHEDULED REDEMPTION		298	298	303	304		(6)		(6)		298				5	01/15/2028	1
36207N-5N-0	GOVT NATL MTG ASSOC I #437453		03/01/2011	SCHEDULED REDEMPTION		8	8	8	8						8					11/15/2027	1
36207U-F8-6	GOVT NATL MTG ASSOC I #442191		03/01/2011	SCHEDULED REDEMPTION		256	256	268	280		(24)		(24)		256				5	12/15/2026	1
36207X-X8-0	GOVT NATL MTG ASSOC I #445403		03/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16					01/15/2028	1
36207Y-AJ-9	GOVT NATL MTG ASSOC I #445609		03/01/2011	SCHEDULED REDEMPTION		177	177	180	181		(4)		(4)		177				3	01/15/2028	1
36208D-KB-0	GOVT NATL MTG ASSOC I #447690		03/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					07/15/2027	1
36208D-UJ-2	GOVT NATL MTG ASSOC I #447985		03/01/2011	SCHEDULED REDEMPTION		182	182	185	187		(5)		(5)		182				3	06/15/2028	1
36208E-6T-5	GOVT NATL MTG ASSOC I #449182		03/01/2011	SCHEDULED REDEMPTION		317	317	322	323		(6)		(6)		317				5	10/15/2027	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		03/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	11/15/2027	1
36208F-KT-6	GOVT NATL MTG ASSOC I #449506		03/01/2011	SCHEDULED REDEMPTION		438	438	433	433		5		5		438				7	01/15/2028	1
36208F-2T-6	GOVT NATL MTG ASSOC I #449986		03/01/2011	SCHEDULED REDEMPTION		167	167	169	170		(3)		(3)		167				3	11/15/2027	1
36208H-UP-9	GOVT NATL MTG ASSOC I #451590		03/01/2011	SCHEDULED REDEMPTION		263	263	267	268		(5)		(5)		263				4	09/15/2027	1
36208L-WM-5	GOVT NATL MTG ASSOC I #454352		03/01/2011	SCHEDULED REDEMPTION		207	207	210	211		(4)		(4)		207				3	12/15/2027	1
36208M-ZD-0	GOVT NATL MTG ASSOC I #455340		03/01/2011	SCHEDULED REDEMPTION		4,481	4,481	4,551	4,555		(74)		(74)		4,481				56	11/15/2027	1
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		03/01/2011	SCHEDULED REDEMPTION		9,066	9,066	9,200	9,281		(215)		(215)		9,066				158	06/15/2028	1
36208P-NB-0	GOVT NATL MTG ASSOC I #456786		03/01/2011	SCHEDULED REDEMPTION		253	253	251	249		4		4		253				4	04/15/2028	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)
36208P-NX-2	GOVT NATL MTG ASSOC I #456806		03/01/2011	SCHEDULED REDEMPTION		182	182	185	187		(5)		(5)		182				3	04/15/2028	1
36208P-UB-2	GOVT NATL MTG ASSOC I #456978		03/01/2011	SCHEDULED REDEMPTION		254	254	259	258		(4)		(4)		254				4	11/15/2027	1
36208P-4G-0	GOVT NATL MTG ASSOC I #457223		03/01/2011	SCHEDULED REDEMPTION		330	330	336	337		(6)		(6)		330				5	09/15/2027	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		03/01/2011	SCHEDULED REDEMPTION		4,092	4,092	3,889	3,849		243		243		4,092				45	02/15/2028	1
36208Q-2P-0	GOVT NATL MTG ASSOC I #458082		03/01/2011	SCHEDULED REDEMPTION		379	379	368	366		13		13		379				5	03/15/2029	1
36208R-FB-5	GOVT NATL MTG ASSOC I #458362		03/01/2011	SCHEDULED REDEMPTION		246	246	250	252		(6)		(6)		246				4	12/15/2027	1
36208R-FK-5	GOVT NATL MTG ASSOC I #458370		03/01/2011	SCHEDULED REDEMPTION		290	290	294	300		(10)		(10)		290				5	01/15/2028	1
36208R-V5-0	GOVT NATL MTG ASSOC I #458836		03/01/2011	SCHEDULED REDEMPTION		761	761	778	781		(20)		(20)		761				12	03/15/2028	1
36208R-W9-1	GOVT NATL MTG ASSOC I #458872		03/01/2011	SCHEDULED REDEMPTION		343	343	340	333		10		10		343				6	03/15/2028	1
36208R-XV-1	GOVT NATL MTG ASSOC I #458892		03/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	05/15/2028	1
36208S-BE-1	GOVT NATL MTG ASSOC I #459137		03/01/2011	SCHEDULED REDEMPTION		2,737	2,737	2,630	2,620		117		117		2,737				43	12/15/2027	1
36208U-CK-1	GOVT NATL MTG ASSOC I #460974		03/01/2011	SCHEDULED REDEMPTION		7,123	7,123	7,268	7,268		(145)		(145)		7,123				124	11/15/2027	1
36208U-C8-8	GOVT NATL MTG ASSOC I #460995		03/01/2011	SCHEDULED REDEMPTION		304	304	310	311		(7)		(7)		304				5	11/15/2027	1
36208U-JW-8	GOVT NATL MTG ASSOC I #461177		03/01/2011	SCHEDULED REDEMPTION		152	152	154	155		(4)		(4)		152				2	12/15/2027	1
36208U-KA-4	GOVT NATL MTG ASSOC I #461189		03/01/2011	SCHEDULED REDEMPTION		14,120	14,120	14,363	14,455		(334)		(334)		14,120				206	01/15/2028	1
36208U-KV-8	GOVT NATL MTG ASSOC I #461208		03/01/2011	SCHEDULED REDEMPTION		119	119	121	122		(3)		(3)		119				2	01/15/2028	1
36208U-K6-3	GOVT NATL MTG ASSOC I #461217		03/01/2011	SCHEDULED REDEMPTION		227	227	231	233		(5)		(5)		227				4	01/15/2028	1
36208V-E2-7	GOVT NATL MTG ASSOC I #461953		03/01/2011	SCHEDULED REDEMPTION		90	90	91	92		(2)		(2)		90				1	07/15/2028	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		03/01/2011	SCHEDULED REDEMPTION		261	261	265	267		(6)		(6)		261				4	11/15/2027	1
36208V-XJ-9	GOVT NATL MTG ASSOC I #462481		03/01/2011	SCHEDULED REDEMPTION		776	776	790	794		(18)		(18)		776				13	01/15/2028	1
36208V-XY-6	GOVT NATL MTG ASSOC I #462495		03/01/2011	SCHEDULED REDEMPTION		311	311	317	317		(7)		(7)		311				5	01/15/2028	1
36208V-YA-7	GOVT NATL MTG ASSOC I #462505		03/01/2011	SCHEDULED REDEMPTION		242	242	246	246		(4)		(4)		242				4	01/15/2028	1
36208V-2A-2	GOVT NATL MTG ASSOC I #462569		03/01/2011	SCHEDULED REDEMPTION		911	911	901	901		10		10		911				14	03/15/2028	1
36208W-B9-3	GOVT NATL MTG ASSOC I #462764		03/01/2011	SCHEDULED REDEMPTION		78	78	78	79		(1)		(1)		78				1	06/15/2028	1
36208W-MN-0	GOVT NATL MTG ASSOC I #463065		03/01/2011	SCHEDULED REDEMPTION		426	426	437	437		(11)		(11)		426				7	12/15/2027	1
36208Y-2Q-1	GOVT NATL MTG ASSOC I #465283		03/01/2011	SCHEDULED REDEMPTION		379	379	385	389		(10)		(10)		379				6	04/15/2029	1
36209A-RZ-5	GOVT NATL MTG ASSOC I #465904		03/01/2011	SCHEDULED REDEMPTION		274	274	278	280		(6)		(6)		274				4	01/15/2028	1
36209B-U2-2	GOVT NATL MTG ASSOC I #466901		03/01/2011	SCHEDULED REDEMPTION		32,181	32,181	32,734	32,807		(626)		(626)		32,181				465	01/15/2028	1
36209C-S2-3	GOVT NATL MTG ASSOC I #467737		03/01/2011	SCHEDULED REDEMPTION		4,503	4,503	4,554	4,614		(111)		(111)		4,503				64	04/15/2028	1
36209C-VV-5	GOVT NATL MTG ASSOC I #467828		03/01/2011	SCHEDULED REDEMPTION		848	848	868	864		(16)		(16)		848				13	07/15/2028	1
36209D-WV-2	GOVT NATL MTG ASSOC I #468760		03/01/2011	SCHEDULED REDEMPTION		119	119	122	123		(4)		(4)		119				2	03/15/2028	1
36209F-7D-5	GOVT NATL MTG ASSOC I #470792		03/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					08/15/2029	1
36209H-DP-7	GOVT NATL MTG ASSOC I #471810		03/01/2011	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					03/15/2028	1
36209H-SC-0	GOVT NATL MTG ASSOC I #472215		03/01/2011	SCHEDULED REDEMPTION		155	155	153	152		3		3		155				2	05/15/2029	1
36209J-MH-1	GOVT NATL MTG ASSOC I #472960		03/01/2011	SCHEDULED REDEMPTION		202	202	199	210		(9)		(9)		202				3	05/15/2029	1
36209K-PC-6	GOVT NATL MTG ASSOC I #473919		03/01/2011	SCHEDULED REDEMPTION		179	179	182	183		(4)		(4)		179				3	05/15/2028	1
36209K-V6-2	GOVT NATL MTG ASSOC I #474137		03/01/2011	SCHEDULED REDEMPTION		110	110	112	112		(2)		(2)		110				2	04/15/2028	1
36209L-5L-6	GOVT NATL MTG ASSOC I #475251		03/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12					04/15/2029	1
36209P-AA-5	GOVT NATL MTG ASSOC I #477101		03/01/2011	SCHEDULED REDEMPTION		669	669	683	683		(15)		(15)		669				10	05/15/2028	1
36209P-A5-6	GOVT NATL MTG ASSOC I #477128		03/01/2011	SCHEDULED REDEMPTION		323	323	330	329		(7)		(7)		323				5	06/15/2028	1
36209P-R4-1	GOVT NATL MTG ASSOC I #477607		03/01/2011	SCHEDULED REDEMPTION		586	586	600	602		(16)		(16)		586				9	06/15/2028	1
36209Q-AQ-8	GOVT NATL MTG ASSOC I #478015		03/01/2011	SCHEDULED REDEMPTION		230	230	235	235		(5)		(5)		230				4	06/15/2028	1
36209Q-CA-1	GOVT NATL MTG ASSOC I #478065		03/01/2011	SCHEDULED REDEMPTION		104	104	103	102		2		2		104				2	05/15/2028	1
36209Q-J3-0	GOVT NATL MTG ASSOC I #478282		03/01/2011	SCHEDULED REDEMPTION		171	171	162	160		10		10		171				2	06/15/2028	1
36209Q-WS-0	GOVT NATL MTG ASSOC I #478657		03/01/2011	SCHEDULED REDEMPTION		203	203	201	200		4		4		203				3	05/15/2029	1
36209R-LM-3	GOVT NATL MTG ASSOC I #479232		03/01/2011	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					03/15/2030	1
36209S-AN-1	GOVT NATL MTG ASSOC I #479813		03/01/2011	SCHEDULED REDEMPTION		132	132	135	140		(8)		(8)		132				2	12/15/2030	1
36209U-HY-5	GOVT NATL MTG ASSOC I #481847		03/01/2011	SCHEDULED REDEMPTION		21	21	22	21						21					07/15/2028	1
36209V-B9-4	GOVT NATL MTG ASSOC I #482564		03/01/2011	SCHEDULED REDEMPTION		992	992	976	977		14		14		992				15	04/15/2029	1
36209V-S5-4	GOVT NATL MTG ASSOC I #483040		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36209Y-L9-7	GOVT NATL MTG ASSOC I #485552		03/01/2011	SCHEDULED REDEMPTION		10	10	10	10		(1)		(1)		10					05/15/2031	1
36210A-PM-3	GOVT NATL MTG ASSOC I #486528		03/01/2011	SCHEDULED REDEMPTION		316	316	316	316						316				5	09/15/2028	1
36210B-RW-7	GOVT NATL MTG ASSOC I #487501		03/01/2011	SCHEDULED REDEMPTION		544	544	536	535		9		9		544				8	05/15/2029	1
36210C-UN-1	GOVT NATL MTG ASSOC I #488489		03/01/2011	SCHEDULED REDEMPTION		122	122	121	120		2		2		122				2	01/15/2029	1
36210D-CG-4	GOVT NATL MTG ASSOC I #488871		03/01/2011	SCHEDULED REDEMPTION		4,530	4,530	4,173	4,424		106		106		4,530				55	03/15/2014	1
36210D-C5-8	GOVT NATL MTG ASSOC I #488892		03/01/2011	SCHEDULED REDEMPTION		7,365	7,365	6,785	7,207		158		158		7,365				95	04/15/2014	1
36210D-KV-2	GOVT NATL MTG ASSOC I #489108		03/01/2011	SCHEDULED REDEMPTION		332	332	344	413		(81)		(81)		332				6	08/15/2029	1
36210E-EZ-8	GOVT NATL MTG ASSOC I #489852		03/01/2011	SCHEDULED REDEMPTION		61	61	62	63		(3)		(3)		61				1	08/15/2029	1
36210E-QS-1	GOVT NATL MTG ASSOC I #490165		03/01/2011	SCHEDULED REDEMPTION		1,883	1,883	1,735	1,871		12		12		1,883				23	04/15/2014	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)
36210J-SL-3	GOVT NATL MTG ASSOC I #493823		03/01/2011	SCHEDULED REDEMPTION		2,803	2,803	2,582	2,732		71		71		2,803				34	03/15/2014	1
36210J-UL-0	GOVT NATL MTG ASSOC I #493887		03/01/2011	SCHEDULED REDEMPTION		2,177	2,177	2,006	2,121		56		56		2,177				27	04/15/2014	1
36210K-WK-7	GOVT NATL MTG ASSOC I #494850		03/01/2011	SCHEDULED REDEMPTION		3,838	3,838	3,536	3,749		89		89		3,838				47	05/15/2014	1
36210P-K8-6	GOVT NATL MTG ASSOC I #498119		03/01/2011	SCHEDULED REDEMPTION		90	90	93	97		(7)		(7)		90				2	08/15/2029	1
36210Q-U3-4	GOVT NATL MTG ASSOC I #499302		03/01/2011	SCHEDULED REDEMPTION		6,422	6,422	5,916	6,231		190		190		6,422				78	07/15/2014	1
36210Q-WN-8	GOVT NATL MTG ASSOC I #499353		03/01/2011	SCHEDULED REDEMPTION		107	107	108	110		(3)		(3)		107				2	01/15/2029	1
36210Q-X8-0	GOVT NATL MTG ASSOC I #499403		03/01/2011	SCHEDULED REDEMPTION		152	152	155	158		(5)		(5)		152				2	02/15/2029	1
36210Q-2R-2	GOVT NATL MTG ASSOC I #499484		03/01/2011	SCHEDULED REDEMPTION		2,047	2,047	2,028	2,034		13		13		2,047				30	01/15/2029	1
36210R-W2-2	GOVT NATL MTG ASSOC I #500265		03/01/2011	SCHEDULED REDEMPTION		52	52	53	55		(3)		(3)		52				1	11/15/2029	1
36210R-W3-0	GOVT NATL MTG ASSOC I #500266		03/01/2011	SCHEDULED REDEMPTION		36	36	37	39		(3)		(3)		36				1	11/15/2029	1
36210T-3F-1	GOVT NATL MTG ASSOC I #502198		03/01/2011	SCHEDULED REDEMPTION		3,235	3,235	2,980	3,140		95		95		3,235				40	05/15/2014	1
36210T-4C-7	GOVT NATL MTG ASSOC I #502219		03/01/2011	SCHEDULED REDEMPTION		10,060	10,060	9,268	9,814		246		246		10,060				124	06/15/2014	1
36210V-HA-2	GOVT NATL MTG ASSOC I #503425		03/01/2011	SCHEDULED REDEMPTION		2,168	2,168	1,997	2,114		55		55		2,168				26	04/15/2014	1
36210W-EE-5	GOVT NATL MTG ASSOC I #504233		03/01/2011	SCHEDULED REDEMPTION		2,927	2,927	2,697	2,856		71		71		2,927				39	03/15/2014	1
36210X-KT-3	GOVT NATL MTG ASSOC I #505306		03/01/2011	SCHEDULED REDEMPTION		1,183	1,183	1,127	1,135		48		48		1,183				17	11/15/2029	1
36210X-MU-8	GOVT NATL MTG ASSOC I #505371		03/01/2011	SCHEDULED REDEMPTION		192	192	200	204		(12)		(12)		192				3	01/15/2030	1
36210X-W4-5	GOVT NATL MTG ASSOC I #505667		03/01/2011	SCHEDULED REDEMPTION		55	55	51	54		2		2		55				1	05/15/2014	1
36210X-5D-5	GOVT NATL MTG ASSOC I #505844		03/01/2011	SCHEDULED REDEMPTION		40	40	41	43		(4)		(4)		40				1	09/15/2029	1
36210Y-S9-7	GOVT NATL MTG ASSOC I #506444		03/01/2011	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					04/15/2029	1
36210Y-TL-9	GOVT NATL MTG ASSOC I #506455		03/01/2011	SCHEDULED REDEMPTION		15	15	15	16						15					04/15/2029	1
36210Y-WW-1	GOVT NATL MTG ASSOC I #506561		03/01/2011	SCHEDULED REDEMPTION		82	82	83	85		(4)		(4)		82				1	05/15/2029	1
36210Y-4W-2	GOVT NATL MTG ASSOC I #506737		03/01/2011	SCHEDULED REDEMPTION		184	184	192	191		(6)		(6)		184				3	02/15/2030	1
36211B-CC-6	GOVT NATL MTG ASSOC I #507767		03/01/2011	SCHEDULED REDEMPTION		4,834	4,834	4,454	4,707		127		127		4,834				59	04/15/2014	1
36211C-MH-2	GOVT NATL MTG ASSOC I #508960		03/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					09/15/2029	1
36211C-ZE-5	GOVT NATL MTG ASSOC I #509341		03/01/2011	SCHEDULED REDEMPTION		11,038	11,038	10,169	10,745		293		293		11,038				133	06/15/2014	1
36211C-4V-1	GOVT NATL MTG ASSOC I #509436		03/01/2011	SCHEDULED REDEMPTION		61	61	63	65		(4)		(4)		61				1	12/15/2029	1
36211E-LM-8	GOVT NATL MTG ASSOC I #510732		03/01/2011	SCHEDULED REDEMPTION		67	67	68	70		(3)		(3)		67				1	11/15/2029	1
36211E-RR-1	GOVT NATL MTG ASSOC I #510896		03/01/2011	SCHEDULED REDEMPTION		2,962	2,962	2,729	2,887		75		75		2,962				36	05/15/2014	1
36211E-R2-6	GOVT NATL MTG ASSOC I #510905		03/01/2011	SCHEDULED REDEMPTION		173	173	176	178		(5)		(5)		173				3	05/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		03/01/2011	SCHEDULED REDEMPTION		32	32	31	31						32					06/15/2029	1
36211E-TQ-1	GOVT NATL MTG ASSOC I #510959		03/01/2011	SCHEDULED REDEMPTION		2,345	2,345	2,427	2,539		(194)		(194)		2,345				44	06/15/2029	1
36211J-LQ-8	GOVT NATL MTG ASSOC I #514335		03/01/2011	SCHEDULED REDEMPTION		97	97	101	260		(163)		(163)		97				2	07/15/2029	1
36211M-BR-0	GOVT NATL MTG ASSOC I #516748		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2029	1
36211N-R7-5	GOVT NATL MTG ASSOC I #518110		03/01/2011	SCHEDULED REDEMPTION		24	24	24	26		(2)		(2)		24					09/15/2029	1
36211P-J3-8	GOVT NATL MTG ASSOC I #518782		03/01/2011	SCHEDULED REDEMPTION		302	302	312	324		(22)		(22)		302				5	01/15/2030	1
36211Q-XP-1	GOVT NATL MTG ASSOC I #520086		03/01/2011	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16					01/15/2030	1
36211S-HJ-9	GOVT NATL MTG ASSOC I #521433		03/01/2011	SCHEDULED REDEMPTION		10	10	10	29		(19)		(19)		10					12/15/2029	1
36211V-N9-7	GOVT NATL MTG ASSOC I #524316		03/01/2011	SCHEDULED REDEMPTION		188	188	194	204		(16)		(16)		188				3	12/15/2029	1
36211Y-ST-2	GOVT NATL MTG ASSOC I #527130		03/01/2011	SCHEDULED REDEMPTION		120	120	127	126		(6)		(6)		120				2	02/15/2030	1
36212A-G6-6	GOVT NATL MTG ASSOC I #527721		03/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					02/15/2030	1
36212K-3Y-7	GOVT NATL MTG ASSOC I #536415		03/01/2011	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					01/15/2031	1
36212N-MB-0	GOVT NATL MTG ASSOC I #538654		03/01/2011	SCHEDULED REDEMPTION		130	130	135	137		(7)		(7)		130				2	12/15/2030	1
36212R-3V-8	GOVT NATL MTG ASSOC I #541812		03/01/2011	SCHEDULED REDEMPTION		84	84	86	87		(3)		(3)		84				1	03/15/2031	1
36212T-D4-3	GOVT NATL MTG ASSOC I #542923		03/01/2011	SCHEDULED REDEMPTION		110	110	113	116		(6)		(6)		110				2	06/15/2031	1
36212U-BC-4	GOVT NATL MTG ASSOC I #543735		03/01/2011	SCHEDULED REDEMPTION		2,598	2,598	2,653	2,725		(127)		(127)		2,598				41	12/15/2030	1
36212W-NL-7	GOVT NATL MTG ASSOC I #545895		03/01/2011	SCHEDULED REDEMPTION		61	61	62	63		(3)		(3)		61				1	08/15/2031	1
36213B-LF-7	GOVT NATL MTG ASSOC I #549426		03/01/2011	SCHEDULED REDEMPTION		177	177	181	184		(7)		(7)		177				3	02/15/2031	1
36213B-NF-5	GOVT NATL MTG ASSOC I #549490		03/01/2011	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19					03/15/2031	1
36213C-Z7-8	GOVT NATL MTG ASSOC I #550766		03/01/2011	SCHEDULED REDEMPTION		21	21	21	22		(2)		(2)		21					12/15/2035	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		03/01/2011	SCHEDULED REDEMPTION		159,585	159,585	163,001	161,860		(2,275)		(2,275)		159,585				1,772	07/15/2018	1
36213L-E9-7	GOVT NATL MTG ASSOC I #557360		03/01/2011	SCHEDULED REDEMPTION		34	34	35	36		(2)		(2)		34					05/15/2031	1
36213M-2H-0	GOVT NATL MTG ASSOC I #558876		03/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					05/15/2032	1
36213N-JW-7	GOVT NATL MTG ASSOC I #559277		03/01/2011	SCHEDULED REDEMPTION		110	110	113	116		(6)		(6)		110				2	07/15/2031	1
36213P-HE-4	GOVT NATL MTG ASSOC I #560129		03/01/2011	SCHEDULED REDEMPTION		382	382	395	409		(27)		(27)		382				6	05/15/2032	1
36213P-R2-9	GOVT NATL MTG ASSOC I #560405		03/01/2011	SCHEDULED REDEMPTION		32	32	31	31		1		1		32					06/15/2031	1
36213U-CK-4	GOVT NATL MTG ASSOC I #564474		03/01/2011	SCHEDULED REDEMPTION		1,240	1,240	1,274	1,377		(137)		(137)		1,240				19	11/15/2031	1
36213X-VE-1	GOVT NATL MTG ASSOC I #567713		03/01/2011	SCHEDULED REDEMPTION		571	571	581	586		(14)		(14)		571				9	06/15/2032	1
36200Q-PZ-1	GOVT NATL MTG ASSOC I #569340		03/01/2011	SCHEDULED REDEMPTION		54,345	54,345	55,907	56,140		(1,795)		(1,795)		54,345				676	04/15/2032	1
36201B-KC-9	GOVT NATL MTG ASSOC I #578191		03/01/2011	SCHEDULED REDEMPTION		481	481	505	500		(18)		(18)		481				7	01/15/2032	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)
36201E-RT-9	GOVT NATL MTG ASSOC I #581098		03/01/2011	SCHEDULED REDEMPTION		87	87	87	87						87				1	02/15/2032	1
36201J-F7-9	GOVT NATL MTG ASSOC I #584390		03/01/2011	SCHEDULED REDEMPTION		98	98	101	104		(6)		(6)		98				1	05/15/2032	1
36201K-JS-6	GOVT NATL MTG ASSOC I #585373		03/01/2011	SCHEDULED REDEMPTION		21	21	21	22		(1)		(1)		21					04/15/2032	1
36201M-SX-1	GOVT NATL MTG ASSOC I #587434		03/01/2011	SCHEDULED REDEMPTION		2,379	2,379	2,371	2,369		10		10		2,379				30	12/15/2032	1
36201T-FK-8	GOVT NATL MTG ASSOC I #592470		03/01/2011	SCHEDULED REDEMPTION		51	51	54	58		(7)		(7)		51				1	11/15/2032	1
36201T-K3-0	GOVT NATL MTG ASSOC I #592614		03/01/2011	SCHEDULED REDEMPTION		804	804	801	800		4		4		804				11	03/15/2033	1
36200E-BE-0	GOVT NATL MTG ASSOC I #598637		03/01/2011	SCHEDULED REDEMPTION		203	203	203	203		1		1		203				3	04/15/2033	1
36200F-E7-9	GOVT NATL MTG ASSOC I #599658		03/01/2011	SCHEDULED REDEMPTION		900	900	897	897		4		4		900				10	02/15/2033	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		03/01/2011	SCHEDULED REDEMPTION		634	634	659	670		(37)		(37)		634				9	01/15/2036	1
36200G-MD-5	GOVT NATL MTG ASSOC I #600756		03/01/2011	SCHEDULED REDEMPTION		30	30	30	30						30					02/15/2034	1
36200K-MV-6	GOVT NATL MTG ASSOC I #603472		03/01/2011	SCHEDULED REDEMPTION		1,134	1,134	1,193	1,289		(155)		(155)		1,134				16	02/15/2033	1
36200M-CY-7	GOVT NATL MTG ASSOC I #604087		03/01/2011	SCHEDULED REDEMPTION		740	740	737	736		3		3		740				9	03/15/2033	1
36200N-PV-7	GOVT NATL MTG ASSOC I #605336		03/01/2011	SCHEDULED REDEMPTION		154,188	154,188	159,741	159,246		(5,058)		(5,058)		154,188				1,966	08/15/2034	1
36202S-C6-3	GOVT NATL MTG ASSOC I #607693		03/01/2011	SCHEDULED REDEMPTION		524	524	522	523		2		2		524				6	02/15/2033	1
36202T-7B-6	GOVT NATL MTG ASSOC I #609390		03/01/2011	SCHEDULED REDEMPTION		1,883	1,883	1,876	1,875		8		8		1,883				20	04/15/2033	1
36290R-RB-1	GOVT NATL MTG ASSOC I #615282		03/01/2011	SCHEDULED REDEMPTION		225,093	225,093	228,118	227,583		(2,490)		(2,490)		225,093				2,607	07/15/2033	1
36290R-YG-2	GOVT NATL MTG ASSOC I #615511		03/01/2011	SCHEDULED REDEMPTION		27,955	27,955	28,903	28,654		(699)		(699)		27,955				374	07/15/2034	1
36290S-FV-8	GOVT NATL MTG ASSOC I #615880		03/01/2011	SCHEDULED REDEMPTION		662	662	683	691		(29)		(29)		662				9	08/15/2033	1
36290S-GH-8	GOVT NATL MTG ASSOC I #615900		03/01/2011	SCHEDULED REDEMPTION		2,325	2,325	2,396	2,419		(95)		(95)		2,325				31	08/15/2033	1
36290T-VP-1	GOVT NATL MTG ASSOC I #617222		03/01/2011	SCHEDULED REDEMPTION		1,152	1,152	1,198	1,234		(82)		(82)		1,152				17	06/15/2036	1
36290U-E5-1	GOVT NATL MTG ASSOC I #617656		03/01/2011	SCHEDULED REDEMPTION		721	721	743	738		(17)		(17)		721				10	08/15/2037	1
36290W-G5-5	GOVT NATL MTG ASSOC I #619520		03/01/2011	SCHEDULED REDEMPTION		1,009	1,009	1,006	1,006		4		4		1,009				12	08/15/2033	1
36290X-HU-7	GOVT NATL MTG ASSOC I #620443		03/01/2011	SCHEDULED REDEMPTION		875	875	902	905		(30)		(30)		875				12	08/15/2033	1
36291C-SE-6	GOVT NATL MTG ASSOC I #624317		03/01/2011	SCHEDULED REDEMPTION		56,424	56,424	58,470	58,341		(1,916)		(1,916)		56,424				836	07/15/2034	1
36291F-JK-5	GOVT NATL MTG ASSOC I #626766		03/01/2011	SCHEDULED REDEMPTION		1,101	1,101	1,097	1,099		2		2		1,101				13	04/15/2035	1
36291L-DD-4	GOVT NATL MTG ASSOC I #631100		03/01/2011	SCHEDULED REDEMPTION		1,192	1,192	1,239	1,251		(59)		(59)		1,192				17	06/15/2036	1
36291N-RU-7	GOVT NATL MTG ASSOC I #633299		03/01/2011	SCHEDULED REDEMPTION		6,080	6,080	6,320	6,214		(135)		(135)		6,080				99	11/15/2035	1
36291R-UA-8	GOVT NATL MTG ASSOC I #636077		03/01/2011	SCHEDULED REDEMPTION		8,464	8,464	8,433	8,437		27		27		8,464				116	12/15/2034	1
36291U-CG-8	GOVT NATL MTG ASSOC I #638271		03/01/2011	SCHEDULED REDEMPTION		1,431	1,431	1,426	1,426		5		5		1,431				20	01/15/2035	1
36292C-HN-7	GOVT NATL MTG ASSOC I #644737		03/01/2011	SCHEDULED REDEMPTION		530	530	551	549		(19)		(19)		530				8	04/15/2035	1
36292C-PR-9	GOVT NATL MTG ASSOC I #644932		03/01/2011	SCHEDULED REDEMPTION		57,420	57,420	58,425	58,383		(963)		(963)		57,420				620	07/15/2035	1
36292K-G6-7	GOVT NATL MTG ASSOC I #651021		03/01/2011	SCHEDULED REDEMPTION		129	129	134	136		(7)		(7)		129				2	02/15/2036	1
36292L-FW-9	GOVT NATL MTG ASSOC I #651881		03/01/2011	SCHEDULED REDEMPTION		21,486	21,486	21,855	21,799		(313)		(313)		21,486				277	09/15/2036	1
36292L-MM-3	GOVT NATL MTG ASSOC I #652064		03/01/2011	SCHEDULED REDEMPTION		80	80	83	89		(10)		(10)		80				1	04/15/2036	1
36292L-MN-1	GOVT NATL MTG ASSOC I #652065		03/01/2011	SCHEDULED REDEMPTION		833	833	866	896		(63)		(63)		833				12	04/15/2036	1
36292L-7A-6	GOVT NATL MTG ASSOC I #652589		03/01/2011	SCHEDULED REDEMPTION		409	409	425	434		(26)		(26)		409				7	05/15/2036	1
36294N-5L-8	GOVT NATL MTG ASSOC I #655251		03/01/2011	SCHEDULED REDEMPTION		7,468	7,468	7,764	7,902		(433)		(433)		7,468				120	10/15/2036	1
36294P-BV-4	GOVT NATL MTG ASSOC I #655352		03/01/2011	SCHEDULED REDEMPTION		33	33	34	35		(3)		(3)		33					05/15/2036	1
36294Q-HM-6	GOVT NATL MTG ASSOC I #656436		03/01/2011	SCHEDULED REDEMPTION		2,798	2,798	2,909	2,867		(69)		(69)		2,798				40	04/15/2037	1
36294R-3R-8	GOVT NATL MTG ASSOC I #657908		03/01/2011	SCHEDULED REDEMPTION		5,376	5,376	5,589	5,799		(423)		(423)		5,376				87	08/15/2036	1
36294S-BP-1	GOVT NATL MTG ASSOC I #658046		03/01/2011	SCHEDULED REDEMPTION		628	628	639	642		(14)		(14)		628				8	08/15/2036	1
36294S-3P-0	GOVT NATL MTG ASSOC I #658806		03/01/2011	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					07/15/2037	1
36294W-LL-0	GOVT NATL MTG ASSOC I #661931		03/01/2011	SCHEDULED REDEMPTION		4,427	4,427	4,563	4,514		(88)		(88)		4,427				50	06/15/2037	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		03/01/2011	SCHEDULED REDEMPTION		593	593	611	610		(17)		(17)		593				7	09/15/2037	1
36295F-HS-6	GOVT NATL MTG ASSOC I #669041		03/01/2011	SCHEDULED REDEMPTION		2,488	2,488	2,532	2,528		(40)		(40)		2,488				34	04/15/2037	1
36295J-AD-8	GOVT NATL MTG ASSOC I #671504		03/01/2011	SCHEDULED REDEMPTION		218	218	224	225		(8)		(8)		218				2	08/15/2037	1
36295J-BA-3	GOVT NATL MTG ASSOC I #671533		03/01/2011	SCHEDULED REDEMPTION		377	377	389	391		(14)		(14)		377				4	09/15/2037	1
36295M-GG-8	GOVT NATL MTG ASSOC I #674399		03/01/2011	SCHEDULED REDEMPTION		44	44	45	45		(1)		(1)		44				1	09/15/2037	1
36295M-H3-6	GOVT NATL MTG ASSOC I #674450		03/01/2011	SCHEDULED REDEMPTION		1,343	1,343	1,385	1,393		(51)		(51)		1,343				15	09/15/2037	1
36295M-KD-0	GOVT NATL MTG ASSOC I #674492		03/01/2011	SCHEDULED REDEMPTION		684	684	705	709		(26)		(26)		684				8	10/15/2037	1
36295M-6Q-7	GOVT NATL MTG ASSOC I #675079		03/01/2011	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	01/15/2038	1
36295P-YV-8	GOVT NATL MTG ASSOC I #676724		03/01/2011	SCHEDULED REDEMPTION		1,202	1,202	1,240	1,242		(40)		(40)		1,202				13	02/15/2038	1
36225A-LG-3	GOVT NATL MTG ASSOC I #780327		03/01/2011	SCHEDULED REDEMPTION		2,668	2,668	2,802	2,751		(83)		(83)		2,668				47	11/15/2017	1
36225A-LP-3	GOVT NATL MTG ASSOC I #780334		03/01/2011	SCHEDULED REDEMPTION		34,464	34,464	36,325	36,189		(1,725)		(1,725)		34,464				681	11/15/2017	1
36225A-LQ-1	GOVT NATL MTG ASSOC I #780335		03/01/2011	SCHEDULED REDEMPTION		13,397	13,397	14,047	14,179		(783)		(783)		13,397				242	12/15/2019	1
36225A-LU-2	GOVT NATL MTG ASSOC I #780339		03/01/2011	SCHEDULED REDEMPTION		324	324	337	339		(16)		(16)		324				5	12/15/2023	1
36225A-PW-4	GOVT NATL MTG ASSOC I #780437		03/01/2011	SCHEDULED REDEMPTION		4,238	4,238	4,450	4,377		(138)		(138)		4,238				75	09/15/2017	1
36225A-QL-7	GOVT NATL MTG ASSOC I #780459		03/01/2011	SCHEDULED REDEMPTION		44	44	45	46		(1)		(1)		44				1	11/15/2026	1
36225A-UL-2	GOVT NATL MTG ASSOC I #780587		03/01/2011	SCHEDULED REDEMPTION		2,757	2,757	2,650	2,621		137		137		2,757				44	06/15/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36225A-VY-3	GOVT NATL MTG ASSOC I #780631		03/01/2011	SCHEDULED REDEMPTION		928	928	948	952		(24)		(24)		928				14	09/15/2027	1
36225A-WL-0	GOVT NATL MTG ASSOC I #780651		03/01/2011	SCHEDULED REDEMPTION		2,269	2,269	2,316	2,328		(59)		(59)		2,269				35	10/15/2027	1
36225A-YN-4	GOVT NATL MTG ASSOC I #780717		03/01/2011	SCHEDULED REDEMPTION		603	603	613	617		(15)		(15)		603				9	02/15/2028	1
36225A-7H-7	GOVT NATL MTG ASSOC I #780896		03/01/2011	SCHEDULED REDEMPTION		446	446	451	458		(11)		(11)		446				7	11/15/2028	1
36225B-GB-8	GOVT NATL MTG ASSOC I #781094		03/01/2011	SCHEDULED REDEMPTION		270	270	282	287		(17)		(17)		270				5	10/15/2029	1
36225B-Y9-3	GOVT NATL MTG ASSOC I #781636		03/01/2011	SCHEDULED REDEMPTION		847	847	844	844		3		3		847				10	07/15/2033	1
74046B-AA-4	PREMIER AIRCRAFT LEASING	F	02/06/2011	SCHEDULED REDEMPTION		349,933	349,933	349,933	349,933						349,933				3,128	02/06/2022	1
74046B-AB-2	PREMIER AIRCRAFT LEASING	F	01/10/2011	SCHEDULED REDEMPTION		186,772	186,772	186,772	186,772						186,772				1,656	04/10/2022	1
797224-AB-8	SAN CLEMENTE LEASING LLC		03/07/2011	SCHEDULED REDEMPTION		176,471	176,471	176,471	176,471						176,471				1,478	06/07/2022	1Z
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2011	SCHEDULED REDEMPTION		198,442	198,442	200,325	199,565		(1,124)		(1,124)		198,442				5,091	01/15/2021	1FE
89609G-AB-8	TRICAHUE LEASING LLC		02/26/2011	SCHEDULED REDEMPTION		136,691	136,691	136,691	136,691						136,691				1,279	02/26/2022	1
912810-FS-2	TSY INFL IX N/B		02/23/2011	HSBC SECURITIES, INC.		28,803,792	25,000,000	29,169,192	29,205,989	(74,750)	(14,429)		(89,179)		29,116,811		(313,018)	(313,018)	335,613	01/15/2026	1
912810-PV-4	TSY INFL IX N/B		02/23/2011	Various		84,441,479	81,245,000	86,729,014	86,920,861	(233,163)	(15,949)		(249,112)		86,671,749		(2,230,269)	(2,230,269)	904,588	01/15/2028	1
912828-JX-9	TSY INFL IX N/B		02/04/2011	Various		55,825,042	50,000,000	56,466,141	56,353,419	(140,250)	(66,512)		(206,762)		56,146,657		(321,615)	(321,615)	610,103	01/15/2019	1
912828-NM-8	TSY INFL IX N/B		02/23/2011	Various		133,116,410	130,000,000	133,577,415	133,813,352	(366,890)	(44,678)		(411,568)		133,401,784		(285,374)	(285,374)	967,960	07/15/2020	1
912828-PP-9	TSY INFL IX N/B		02/22/2011	Various		24,126,747	24,300,000	24,330,031			(6)		(6)		24,330,025		(203,278)	(203,278)	29,052	01/15/2021	1
912828-GA-2	US TREASURY N/B		01/04/2011	DEUTSCHE BANK SECURITIES		5,189,258	5,000,000	5,294,727	5,078,272		(945)		(945)		5,077,328		111,930	111,930	22,253	11/30/2011	1
912828-HY-9	US TREASURY N/B		01/04/2011	BANK OF AMERICA		21,131,250	20,000,000	19,946,876	19,974,016		120		120		19,974,136		1,157,114	1,157,114	113,950	04/30/2013	1
912828-JT-8	US TREASURY N/B		02/01/2011	GOLDMAN, SACHS & CO.		25,729,408	25,000,000	25,946,373	25,840,486		(24,574)		(24,574)		25,815,912		(86,505)	(86,505)	87,912	11/30/2013	1
912828-JW-1	US TREASURY N/B		01/18/2011	Various		126,959,349	125,000,000	124,752,370	124,955,511		(19)		(19)		124,955,492		2,003,857	2,003,857	96,340	12/31/2013	1
912828-JZ-4	US TREASURY N/B		01/31/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		30,710,055	30,000,000	30,848,439	30,758,840		(21,110)		(21,110)		30,737,730		(27,675)	(27,675)	265,401	01/31/2014	1
912828-NQ-9	US TREASURY N/B		01/31/2011	Various		50,140,540	50,000,000	50,064,620	50,062,587		(2,835)		(2,835)		50,059,752		80,788	80,788	153,278	07/31/2012	1
912828-NV-8	US TREASURY N/B		03/31/2011	Various		752,096,825	775,000,000	769,997,550	770,326,226		195,521		195,521		770,521,747		(18,424,922)	(18,424,922)	5,205,978	08/31/2015	1
912828-NZ-9	US TREASURY N/B		02/17/2011	Various		212,861,149	222,000,000	221,874,107	221,880,359		3,089		3,089		221,883,448		(9,022,299)	(9,022,299)	1,057,658	09/30/2015	1
912828-PA-2	US TREASURY N/B		03/31/2011	Various		138,171,492	145,000,000	144,858,016	144,862,887		4,366		4,366		144,867,253		(6,695,761)	(6,695,761)	1,082,761	09/30/2017	1
912828-PC-8	US TREASURY N/B		02/03/2011	MORGAN STANLEY DEAN WITTER		13,859,180	15,000,000	14,151,623	14,155,443		7,641		7,641		14,163,083		(303,904)	(303,904)	92,455	11/15/2020	1
912828-PD-6	US TREASURY N/B		01/13/2011	Various		99,698,880	100,000,000	99,539,400	99,552,187		8,749		8,749		99,560,936		137,944	137,944	77,693	10/31/2012	1
912828-PJ-3	US TREASURY N/B		01/13/2011	UNION BANK OF SWITZERLAND		25,379,367	26,000,000	25,285,000	25,292,190		4,920		4,920		25,297,110		82,257	82,257	44,196	11/30/2015	1
912828-NU-0	WI TREASURY N/B		01/28/2011	Various		79,899,344	80,000,000	79,967,063	79,971,118		637		637		79,971,756		(72,412)	(72,412)	268,308	08/15/2013	1
0599999. Bonds - U.S. Governments						2,155,479,448	2,175,974,690	2,192,896,412	2,131,791,122	(815,053)	(123,897)		(938,950)		2,190,173,203		(34,693,755)	(34,693,755)	13,117,775	XXX	XXX
105756-BH-2	FED REPUBLIC OF BRAZIL	F	01/15/2011	SCHEDULED REDEMPTION		166,667	166,667	191,417	187,736		(21,069)		(21,069)		166,667				6,667	01/15/2018	2FE
R63339-FD-3	NORWEGIAN GOVERNMENT	D	01/13/2011	BARCLAYS BANK		19,441,532	15,590,108	17,875,618	19,545,781		(25,562)		(25,562)	(2,611,864)	16,908,356	2,475,212	57,966	2,533,177	789,321	05/15/2013	1FE
X74344-DM-5	RUSSIA 5 03/31/30	F	03/31/2011	SCHEDULED REDEMPTION		360,000	360,000	355,575	355,961		4,039		4,039		360,000				13,500	03/31/2030	1FE
W9478G-GL-1	SGB 6.750 05/05/14	D	01/18/2011	TORONTO DOMINION SECURITIES (USA) INC.		12,737,147	9,579,107	11,406,896	12,661,957		(20,624)		(20,624)	(1,785,214)	10,856,119	1,921,755	(40,727)	1,881,028	541,191	05/05/2014	1FE
1099999. Bonds - All Other Governments						32,705,345	25,695,881	29,829,506	32,751,436		(63,216)		(63,216)	(4,397,078)	28,291,141	4,396,966	17,239	4,414,205	1,350,678	XXX	XXX
041042-KQ-4	ARKANSAS ST HIGHER ED G O 2007B		03/15/2011	Various		6,178,915	6,085,000	6,133,578	6,118,409		(566)		(566)		6,117,843		61,071	61,071	56,888	06/01/2026	1FE
452151-T8-6	ILLINOIS ST G O 1997 SER JULY		03/25/2011	RAYMOND JAMES & ASSOCIATES, INC.		910,719	910,000	912,857	910,000						910,000		719	719	35,019	07/01/2015	1FE
452151-B6-9	ILLINOIS ST G O 2006 SER JUN		03/11/2011	RBC DAIN RAUSCHER		5,184,750	5,080,000	5,531,764	5,247,035		(34,654)		(34,654)		5,212,381		(27,631)	(27,631)	179,917	01/01/2012	1FE
677520-JA-7	OHIO ST G O COMMON SCHOOLS 2006 A		03/31/2011	PRAGER MCCARTHY & SEALY		1,135,277	1,100,000	1,078,000	1,082,284		224		224		1,082,508		52,769	52,769	25,363	09/15/2023	1FE
1799999. Bonds - U.S. States, Territories and Possessions						13,409,660	13,175,000	13,656,199	13,357,728		(34,996)		(34,996)		13,322,732		86,928	86,928	297,185	XXX	XXX
556583-NV-0	MADISON AL WARRANTS 2006 A		02/18/2011	PRAGER MCCARTHY & SEALY		275,954	270,000	273,032	271,951		(43)		(43)		271,908		4,046	4,046	2,801	12/01/2024	1FE
556583-NW-8	MADISON AL WARRANTS 2006 A		01/13/2011	PRAGER MCCARTHY & SEALY		151,113	150,000	151,442	150,928		(7)		(7)		150,921		192	192	900	12/01/2025	1FE
607114-P7-4	MOBILE AL G O CAP IMPT WT 2006 REF		03/24/2011	PRAGER MCCARTHY & SEALY		321,127	300,000	317,160	310,117		(318)		(318)		309,798		11,329	11,329	8,361	02/15/2022	1FE
846470-AW-2	SPANISH FORT AL G O WTS SER 2004		02/01/2011	CALLED @ 100.00000000		175,000	175,000	175,000	177,663		53		53		177,716		(2,716)	(2,716)	6,781	02/01/2029	1
662523-ZZ-5	NORTH SLOPE BOROUGH ALASKA G O SER A		01/01/2011	VARIOUS		9,879,985		9,879,985	9,879,985						9,879,985					06/30/2011	1FE
537428-XA-7	LITTLE ROCK AR SCH DIST CONSTR 2001 C		02/01/2011	MATURED		595,000	595,000	616,563	595,228		(228)		(228)		595,000				14,875	02/01/2011	1FE
722460-PJ-5	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		635,000	635,000	583,877	589,630		198		198		589,829		45,171	45,171	14,684	02/01/2024	1FE
722460-PL-0	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		450,000	450,000	449,397	449,493		2		2		449,495		505	505	10,688	02/01/2026	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
722460-PM-8	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		1,510,000	1,510,000	1,503,990	1,504,871		18		18		1,504,889		5,111	5,111	35,863	02/01/2027	1FE
722460-PN-6	PINE BLUFF AR SCH DIST NO 3 G O 2006		02/01/2011	CALLED @ 100.00		1,125,000	1,125,000	1,115,888	1,117,123		25		25		1,117,148		7,852	7,852	26,719	02/01/2028	1FE
672325-SN-8	OAKLAND CA UNI SCH DIST 2007		03/15/2011	PRAGER MCCARTHY & SEALY		16,816,874	17,985,000	15,651,446	15,854,537		21,546		21,546		15,876,084		940,791	940,791	567,027	08/01/2024	2FE
672325-WJ-2	OAKLAND CA UNI SCH DIST 2007		03/31/2011	Various		7,496,260	7,800,000	7,457,190			199		199		7,457,389		38,871	38,871	55,333	08/01/2024	1FE
30606N-AA-2	FALCON HIGHLANDS CO METRO DIST G O 04A		12/31/2010	CALLED @ 100.0		145,000	145,000	143,491	121,474	22,010			22,010		143,484		1,516	1,516		12/15/2034	4
108151-E5-6	BRIDGEPORT CT G O 2004 C		02/16/2011	PRAGER MCCARTHY & SEALY		115,620	100,000	112,667	108,634		(102)		(102)		108,532		7,088	7,088	2,857	08/15/2020	1FE
803276-LP-7	SARASOTA CNTY FL ENVIR SENS G O 2008		01/07/2011	PRAGER MCCARTHY & SEALY		103,777	100,000	101,865	101,458		(5)		(5)		101,453		2,324	2,324	1,473	10/01/2029	1FE
167615-JA-2	CHICAGO IL G O PARK DIST UNLTD 2001 B		01/01/2011	CALLED @ 100.00000000		4,280,000	4,280,000	4,304,205	4,280,000						4,280,000				115,025	01/01/2029	1FE
215457-AP-7	COOK CNTY IL HSD 201 J STERLING MORTON O		03/30/2011	PRAGER MCCARTHY & SEALY		1,778,983	2,810,000	1,232,467	1,749,843		24,180		24,180		1,774,023		4,960	4,960		12/01/2019	2
222345-EG-1	COUNTRY CLUB HILLS IL G O SALES TAX 06		03/21/2011	RAYMOND JAMES & ASSOCIATES, INC.		1,471,961	1,565,000	1,622,561	1,599,193		(1,295)		(1,295)		1,597,897		(125,937)	(125,937)	24,562	12/01/2020	2FE
222345-EJ-5	COUNTRY CLUB HILLS IL G O SALES TAX 06		03/21/2011	RAYMOND JAMES & ASSOCIATES, INC.		948,308	1,055,000	1,089,499	1,075,514		(776)		(776)		1,074,738		(126,430)	(126,430)	16,558	12/01/2022	2FE
222345-EK-2	COUNTRY CLUB HILLS IL G O SALES TAX 06		03/21/2011	RAYMOND JAMES & ASSOCIATES, INC.		971,870	1,105,000	1,139,332	1,125,423		(772)		(772)		1,124,651		(152,781)	(152,781)	17,342	12/01/2023	2FE
262651-RK-0	DU PAGE CNTY IL FST PRESV DIST G O 2005A		01/18/2011	PRAGER MCCARTHY & SEALY		155,001	150,000	148,941	149,178		3		3		149,180		5,821	5,821	1,500	11/01/2022	1FE
400316-CX-1	GRUNDY CNTY IL SD NO 54 GRUNDY 05 REF		03/10/2011	RAYMOND JAMES & ASSOCIATES, INC.		7,153,167	7,215,000	7,174,235	7,174,235		432		432		7,174,668		(21,500)	(21,500)	125,060	12/01/2024	1FE
216181-EX-1	ILLINOIS CMNTY COLL DIST 512 HARPER 09A		02/22/2011	MESIROW FINANCIAL, INC.		11,984,488	12,800,000	11,878,400	11,934,730		4,174		4,174		11,938,904		45,584	45,584	124,900	12/01/2028	1FE
557021-FP-2	MADISON CNTY IL USD 7 EDWARDSVILLE 01		02/01/2011	CALLED @ 100.00000000		850,000	850,000	848,963	849,980		20		20		850,000				21,250	02/01/2019	1FE
557021-FQ-0	MADISON CNTY IL USD 7 EDWARDSVILLE 01		02/01/2011	CALLED @ 100.00000000		1,600,000	1,600,000	1,588,496	1,599,770		230		230		1,600,000				40,000	02/01/2020	1FE
46263R-DR-3	IPS MULTI-SCH BLDG CORP IN 2006 B		03/02/2011	BLAIR, WILLIAM, & COMPANY, L.L.C.		155,292	150,000	150,813	150,504		(15)		(15)		150,489		4,803	4,803	4,350	07/15/2023	1FE
553543-AV-1	MSD WARREN TWP IN VISION 2005 2001		01/15/2011	CALLED @ 100.00000000		890,000	890,000	910,586	890,098		(98)		(98)		890,000				21,138	07/15/2012	1FE
625854-DX-9	MUNCIE IN SCH BLDG CORP 2006		03/31/2011	PRAGER MCCARTHY & SEALY		705,789	675,000	680,272	679,102		(93)		(93)		679,009		26,780	26,780	17,749	07/15/2020	1FE
838783-AY-4	SOUTH MADISON IN MID SCH BLDG CORP 2007		01/24/2011	PRAGER MCCARTHY & SEALY		103,236	100,000	93,988	94,643		22		22		94,665		8,571	8,571	2,533	07/15/2023	1FE
838783-AZ-1	SOUTH MADISON IN MID SCH BLDG CORP 2007		01/19/2011	PRAGER MCCARTHY & SEALY		255,675	250,000	250,193	250,136		(1)		(1)		250,135		5,540	5,540	6,234	07/15/2024	1FE
838783-BB-3	SOUTH MADISON IN MID SCH BLDG CORP 2007		01/13/2011	PRAGER MCCARTHY & SEALY		202,402	200,000	199,252	199,345		1		1		199,346		3,056	3,056	4,856	07/15/2026	1FE
96023P-AW-5	WESTFIELD-WASHINGTON IN MULTI SCH 04A		02/01/2011	PRAGER MCCARTHY & SEALY		105,638	100,000	103,389	100,817		(23)		(23)		100,794		4,844	4,844	2,764	07/15/2020	1FE
34525P-CB-3	FORD CNTY KS JAIL G O SALES TAX 08A		02/10/2011	PRAGER MCCARTHY & SEALY		895,255	880,000	782,424	791,833		456		456		792,288		102,967	102,967	17,384	09/01/2024	1FE
491089-JM-1	KENTON CNTY KY SD SCH BLDG 2005		02/11/2011	PRAGER MCCARTHY & SEALY		907,242	900,000	876,897	881,962		85		85		882,047		25,195	25,195	19,075	02/01/2023	1FE
546279-N2-2	LOUISIANA LOC GOVT EAST ASCENSION 07		02/04/2011	PRAGER MCCARTHY & SEALY		122,610	120,000	120,460	120,326		(5)		(5)		120,321		2,289	2,289	1,020	12/01/2022	1FE
64763F-FN-4	NEW ORLEANS LA G O PUB IMPT 2003		01/06/2011	PRAGER MCCARTHY & SEALY		817,750	785,000	798,722	789,631		(41)		(41)		789,590		28,160	28,160	4,361	12/01/2022	2FE
838736-UP-9	SOUTH LYON MI COMM SCH BLDG 06		02/11/2011	BOSC, INC.		2,040,000	2,000,000	2,023,120	2,014,130		(296)		(296)		2,013,834		26,166	26,166	26,250	05/01/2022	1FE
60534Q-5M-9	JACKSON MS PUBLIC SCH DIST 08		01/04/2011	PRAGER MCCARTHY & SEALY		583,645	500,000	542,350	537,347		(74)		(74)		537,273		46,372	46,372	7,000	04/01/2018	1FE
467574-JR-1	JACKSON CNTY MO SD 58 G O CENTER 2001		03/01/2011	CALLED @ 100.00		540,000	540,000	544,649	540,101		(101)		(101)		540,000				13,500	03/01/2016	1FE
467574-JS-9	JACKSON CNTY MO SD 58 G O CENTER 2001		03/01/2011	CALLED @ 100.0		1,025,000	1,025,000	1,028,998	1,025,083		(83)		(83)		1,025,000				25,625	03/01/2017	1FE
467574-JU-4	JACKSON CNTY MO SD 58 G O CENTER 2001		03/01/2011	CALLED @ 100.00		250,000	250,000	248,240	249,946		54		54		250,000				6,250	03/01/2019	1FE
472538-GQ-4	JEFFERSON CITY MO SCH DIST 2007		02/22/2011	PRAGER MCCARTHY & SEALY		214,009	200,000	193,498	193,569		42		42		193,611		20,398	20,398	4,458	03/01/2023	2FE
472538-GR-2	JEFFERSON CITY MO SCH DIST 2007		03/11/2011	PRAGER MCCARTHY & SEALY		295,716	275,000	264,735	264,913		110		110		265,023		30,693	30,693	7,448	03/01/2024	2FE

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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)
68562P-CW-9	ORCHARD FARM R-V SCH DIST MO 2007B		01/13/2011	PRAGER MCCARTHY & SEALY		558,858	545,000	497,025	502,018		105		105		502,123		56,735	56,735	9,375	03/01/2025	1FE
048510-AP-6	ATLANTIC CNTY NJ SWR AUTH 1977 A		01/01/2011	CALLED @ 100.00000000		145,000	145,000	144,275	144,986						144,986		14	14	4,984	01/01/2012	1
64966A-ZB-4	NEW YORK NY G O FISCAL 2001 SER G		02/03/2011	CALLED @ 101.00000000		1,353,400	1,340,000	1,424,621	1,356,687		(3,436)		(3,436)		1,353,251		149	149	35,566	08/01/2011	1FE
239847-EY-8	DAYTON OH CITY SCH DIST G O 2003 D		03/10/2011	PRAGER MCCARTHY & SEALY		105,383	100,000	101,222	100,358		(29)		(29)		100,329		5,054	5,054	1,444	12/01/2020	1FE
531677-DZ-2	LICKING HEIGHTS OH LOC SCH DIST 2004		02/17/2011	PRAGER MCCARTHY & SEALY		105,982	100,000	100,792	100,311		(12)		(12)		100,299		5,683	5,683	1,082	12/01/2020	1FE
667689-QR-7	NORTHWEST OH LOC SCH DIST G O 05 REF		01/21/2011	PRAGER MCCARTHY & SEALY		259,013	250,000	248,518	248,853		5		5		248,858		10,155	10,155	1,719	12/01/2022	1FE
726158-FA-1	PLAIN OH LOC SCH DIST G O 2003		01/06/2011	PRAGER MCCARTHY & SEALY		101,946	100,000	97,136	97,578		2		2		97,580		4,366	4,366	556	12/01/2030	1FE
598291-JK-9	MIDWEST CITY OK G O UNLTD 2002		02/01/2011	MATURED		975,000	975,000	991,175	975,182		(182)		(182)		975,000				24,375	02/01/2011	1FE
678739-RD-7	OKLAHOMA CNTY OK ISD NO 12 EDMOND 07		03/01/2011	MATURED		195,000	195,000	196,133	195,051		(51)		(51)		195,000				3,900	03/01/2011	1FE
017292-WN-9	ALLEGHENY CNTY PA IND OFF BLDG GTD 02B		01/20/2011	PRAGER MCCARTHY & SEALY		644,606	625,000	623,060	623,469		9		9		623,477		21,129	21,129	7,292	11/01/2022	1FE
123776-VJ-2	BUTLER PA AREA SCH DIST G O 2008		01/12/2011	CRONIN & COMANY		369,362	350,000	346,759	347,157		9		9		347,166		22,196	22,196	4,681	10/01/2022	1FE
160069-QK-9	CHARLESTON CNTY SC G O 07		03/01/2011	PRAGER MCCARTHY & SEALY		105,026	100,000	100,550	100,405		(9)		(9)		100,396		4,630	4,630	1,538	11/01/2025	1FE
160069-QL-7	CHARLESTON CNTY SC G O 07		01/14/2011	PRAGER MCCARTHY & SEALY		101,919	100,000	100,233	100,172		(1)		(1)		100,170		1,749	1,749	988	11/01/2026	1FE
160069-PR-5	CHARLESTON CNTY SC SALES TX DB 07		03/07/2011	PRAGER MCCARTHY & SEALY		367,372	350,000	351,925	351,417		(32)		(32)		351,385		15,986	15,986	5,425	11/01/2025	1FE
160069-PS-3	CHARLESTON CNTY SC SALES TX DB 07		03/23/2011	PRAGER MCCARTHY & SEALY		927,328	900,000	902,097	901,544		(25)		(25)		901,520		25,808	25,808	11,944	11/01/2026	1FE
189152-FL-0	CLOVER SC SCH DIST NO 2 2007A		03/02/2011	PRAGER MCCARTHY & SEALY		959,993	950,000	846,495	855,788		345		345		856,133		103,860	103,860	17,606	03/01/2025	1FE
189152-FM-8	CLOVER SC SCH DIST NO 2 2007A		03/23/2011	PRAGER MCCARTHY & SEALY		535,649	525,000	524,328	524,411		5		5		524,416		11,233	11,233	12,216	03/01/2026	1FE
189152-FN-6	CLOVER SC SCH DIST NO 2 2007A		01/11/2011	PRAGER MCCARTHY & SEALY		201,232	200,000	198,712	198,858		2		2		198,859		2,373	2,373	3,325	03/01/2027	1FE
763665-TF-3	RICHLAND CNTY SC SD NO 01 G O 2003		01/05/2011	PRAGER MCCARTHY & SEALY		103,704	100,000	98,868	98,981		1		1		98,982		4,722	4,722	1,702	03/01/2025	1FE
003268-AK-5	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		01/01/2011	MATURED		285,000	285,000	287,232	285,000						285,000				7,125	01/01/2011	1FE
003268-AL-3	ABERDEEN SD SCH DIST NO 6-1 G.O BDS 2000		01/01/2011	CALLED @ 100.00000000		2,135,000	2,135,000	2,123,983	2,135,000						2,135,000				55,510	01/01/2016	1FE
83755L-KZ-8	SOUTH DAKOTA BLDG AUTH REV 08		01/31/2011	PRAGER MCCARTHY & SEALY		909,910	900,000	883,269	885,003		61		61		885,064		24,846	24,846	6,700	06/01/2025	1FE
011415-LU-8	ALAMO TX CMNTY COLLEGE DIST 2007A		02/10/2011	PRAGER MCCARTHY & SEALY		105,198	100,000	96,165	96,263		21		21		96,283		8,915	8,915	2,500	08/15/2025	1FE
052430-AU-9	AUSTIN TX INDPT SCH DIST G O 2006		03/10/2011	PRAGER MCCARTHY & SEALY		861,048	850,000	760,489	768,968		279		279		769,246		91,801	91,801	35,738	08/01/2025	1FE
139015-LG-4	CANYON TX ISD G O 2007		01/19/2011	PRAGER MCCARTHY & SEALY		1,219,356	1,200,000	1,194,108	1,194,994		16		16		1,195,010		24,346	24,346	23,850	02/15/2025	1FE
184540-J7-8	CLEAR CREEK TX INDPT SCH DIST 06		01/06/2011	PRAGER MCCARTHY & SEALY		102,852	100,000	97,035	97,543		3		3		97,547		5,305	5,305	4,075	02/15/2025	1FE
232760-XG-8	CYPRESS-FAIRBANKS ISD TX G O 02 B RMKT		02/24/2011	PRAGER MCCARTHY & SEALY		1,276,706	1,220,000	1,220,000	1,220,000						1,220,000		56,706	56,706	31,883	02/15/2026	1FE
356865-BF-1	FREER TX INDPT SCH DIST SCH BLDG 2007		01/10/2011	PRAGER MCCARTHY & SEALY		268,050	250,000	256,545	254,649		(20)		(20)		254,629		13,421	13,421	11,014	08/15/2024	1FE
366155-GU-7	GARLAND TX ISD G O SCH BLDG 1997		01/12/2011	CALLED @ 100.00		1,820,000	1,820,000	1,454,235	1,669,491		689		689		1,670,180		149,820	149,820	29,727	02/15/2017	1FE
516840-TN-5	LAREDO TX ISD SCH BLDG 2006		01/14/2011	PRAGER MCCARTHY & SEALY		103,436	100,000	91,603	92,605		22		22		92,626		10,810	10,810	4,363	08/01/2023	1FE
516840-TP-0	LAREDO TX ISD SCH BLDG 2006		03/07/2011	PRAGER MCCARTHY & SEALY		517,947	500,000	454,668	459,656		330		330		459,986		57,961	57,961	13,013	08/01/2024	1FE
521840-XG-8	LEANDER TX INDPT SCH DIST 2000 PSF		02/15/2011	CALLED @ 36.9916		5,269,453	14,245,000	2,641,735	5,228,108		41,141		41,141		5,269,249		204	204		08/15/2026	1FE
521840-XK-9	LEANDER TX INDPT SCH DIST 2000 PSF		02/15/2011	CALLED @ 30.3514		6,695,519	22,060,000	3,346,281	6,642,792		52,510		52,510		6,695,302		217	217		08/15/2029	1FE
521840-XL-7	LEANDER TX INDPT SCH DIST 2000 PSF		02/15/2011	CALLED @ 28.4568		6,276,147	22,055,000	3,136,662	6,226,743		49,222		49,222		6,275,965		182	182		08/15/2030	1FE
537096-EL-9	LITTLE ELM TX INDPT SCH DIST REF 95		02/15/2011	CALLED @ 100.00000000		335,000	335,000	335,000	335,000						335,000				11,306	08/15/2022	1FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
659414-ME-3	NORTH FOREST TX INDPT SCH DIST 06B		03/14/2011	PRAGER MCCARTHY & SEALY		105,823	100,000	93,309	93,670		83		83		93,753		12,070	12,070	2,797	08/15/2022	1FE
659414-MG-8	NORTH FOREST TX INDPT SCH DIST 06B		02/14/2011	PRAGER MCCARTHY & SEALY		102,144	100,000	91,571	92,036		50		50		92,086		10,058	10,058	2,401	08/15/2024	1FE
730553-MD-3	POINT ISABEL TX INDPT SCH DIST 06 B		01/19/2011	PRAGER MCCARTHY & SEALY		607,328	595,000	542,637	548,201		157		157		548,358		58,970	58,970	12,867	02/01/2024	1FE
730553-ME-1	POINT ISABEL TX INDPT SCH DIST 06 B		02/28/2011	PRAGER MCCARTHY & SEALY		129,110	125,000	113,783	114,899		84		84		114,983		14,127	14,127	3,313	02/01/2025	1FE
730553-MF-8	POINT ISABEL TX INDPT SCH DIST 06 B		03/10/2011	PRAGER MCCARTHY & SEALY		359,448	350,000	346,854	347,333		24		24		347,358		12,090	12,090	9,650	02/01/2026	1FE
775830-HH-8	ROMA TX INDPT SCH DIST 2006		01/25/2011	PRAGER MCCARTHY & SEALY		101,879	100,000	90,846	91,752		29		29		91,781		10,098	10,098	4,288	08/15/2025	1FE
89438V-E4-4	TRAVIS CNTY TX PERM IMPT 2006		01/27/2011	PRAGER MCCARTHY & SEALY		206,888	200,000	185,011	186,581		66		66		186,647		20,241	20,241	8,250	03/01/2023	1FE
89438V-E6-9	TRAVIS CNTY TX PERM IMPT 2006		01/21/2011	PRAGER MCCARTHY & SEALY		254,210	250,000	249,673	249,730		1		1		249,731		4,479	4,479	10,156	03/01/2025	1FE
947134-PN-6	WEATHERFORD TX IND SCHOOL DIST		02/15/2011	CALLED @ 36.783		11,035	30,000	5,734	10,943		90		90		11,032		3	3		02/15/2026	1FE
947134-PP-1	WEATHERFORD TX IND SCHOOL DIST		02/15/2011	CALLED @ 32.191		14,486	45,000	7,532	14,368		118		118		14,485		1	1		02/15/2028	1FE
947134-TQ-5	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/15/2011	CALLED @ 42.17		1,703,668	4,040,000	1,349,210	1,691,803		11,865		11,865		1,703,668					02/15/2026	1FE
947134-TS-1	WEATHERFORD TX ISD G O BLDG REF 2001 CAP		02/15/2011	CALLED @ 37.46		1,303,608	3,480,000	1,031,558	1,294,498		9,110		9,110		1,303,608					02/15/2028	1FE
969887-SL-3	WILLIAMSON CNTY TX G O 06 A		03/07/2011	PRAGER MCCARTHY & SEALY		103,073	100,000	89,154	90,207		89		89		90,295		12,778	12,778	2,563	02/15/2025	1FE
969887-UH-9	WILLIAMSON CNTY TX UNLTD TAX ROAD 07		01/04/2011	PRAGER MCCARTHY & SEALY		100,240	100,000	100,303	100,182		(1)		(1)		100,181		59	59	4,249	02/15/2032	1FE
983064-NQ-5	WYLIE TX G O 2006		02/28/2011	PRAGER MCCARTHY & SEALY		801,989	780,000	777,114	777,664		18		18		777,683		24,306	24,306	21,561	02/15/2024	1FE
983064-NR-3	WYLIE TX G O 2006		03/08/2011	PRAGER MCCARTHY & SEALY		457,691	450,000	446,589	447,188		13		13		447,200		10,490	10,490	16,200	02/15/2025	1FE
720611-QN-5	PIERCE CNTY WA SD NO 403 BETHEL 06		01/14/2011	PRAGER MCCARTHY & SEALY		1,035,230	1,000,000	924,918	934,713		211		211		934,924		100,306	100,306	6,125	12/01/2022	1FE
568516-ES-3	MARINETTE WI SCH DIST REF 2002 A		01/04/2011	PRAGER MCCARTHY & SEALY		109,082	100,000	99,345	99,639		1		1		99,640		9,443	9,443	1,750	03/01/2018	1FE
838868-FK-8	SOUTH MILWAUKEE WI SCH DIST G O 04 REF		02/04/2011	PRAGER MCCARTHY & SEALY		160,296	150,000	153,708	151,815		(33)		(33)		151,782		8,514	8,514	2,400	04/01/2019	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						125,062,367	162,810,000	112,344,456	115,296,704	22,010	210,428		232,438		122,986,332		2,076,035	2,076,035	1,921,642	XXX	XXX
31396L-YT-1	FANNIE MAE BENCHMARK REMIC		03/01/2011	SCHEDULED REDEMPTION		387,347	387,347	386,999	387,313		33		33		387,347				4,670	05/25/2014	1
31297V-LN-6	FED HOME LOAN MTG CORP #A39333		03/01/2011	SCHEDULED REDEMPTION		984	984	937	964		20		20		984				11	10/01/2035	1
3133T3-VD-7	FED HOME LOAN MTG CORP 1666 H		03/01/2011	SCHEDULED REDEMPTION		92,232	92,232	93,985	92,262		(30)		(30)		92,232				1,291	09/15/2023	1
31296J-3B-0	FED HOME LOAN MTG CORP GOLD #A10794		03/01/2011	SCHEDULED REDEMPTION		32	32	33	33		(1)		(1)		32					09/01/2032	1
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2011	SCHEDULED REDEMPTION		103	103	107	105		(2)		(2)		103				2	08/01/2033	1
31296L-WK-3	FED HOME LOAN MTG CORP GOLD #A12450		03/01/2011	SCHEDULED REDEMPTION		670	670	690	684		(14)		(14)		670				9	08/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		03/01/2011	SCHEDULED REDEMPTION		151	151	153	153		(2)		(2)		151				2	06/01/2033	1
31296M-LU-1	FED HOME LOAN MTG CORP GOLD #A13039		03/01/2011	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				1	09/01/2033	1
31296M-2N-8	FED HOME LOAN MTG CORP GOLD #A13481		03/01/2011	SCHEDULED REDEMPTION		683	683	698	696		(12)		(12)		683				10	09/01/2033	1
31296N-ZQ-3	FED HOME LOAN MTG CORP GOLD #A14351		03/01/2011	SCHEDULED REDEMPTION		123,870	123,870	129,212	132,087		(8,218)		(8,218)		123,870				1,931	10/01/2033	1
31296N-2J-5	FED HOME LOAN MTG CORP GOLD #A14377		03/01/2011	SCHEDULED REDEMPTION		1,259	1,259	1,303	1,334		(75)		(75)		1,259				20	10/01/2033	1
31296P-E8-1	FED HOME LOAN MTG CORP GOLD #A14659		03/01/2011	SCHEDULED REDEMPTION		227,005	227,005	236,795	237,160		(10,154)		(10,154)		227,005				2,766	10/01/2033	1
31296P-WX-6	FED HOME LOAN MTG CORP GOLD #A15162		03/01/2011	SCHEDULED REDEMPTION		59,676	59,676	61,420	61,468		(1,792)		(1,792)		59,676				666	11/01/2033	1
31296P-XM-9	FED HOME LOAN MTG CORP GOLD #A15184		03/01/2011	SCHEDULED REDEMPTION		592	592	605	601		(9)		(9)		592				8	11/01/2033	1
31296P-5P-3	FED HOME LOAN MTG CORP GOLD #A15354		03/01/2011	SCHEDULED REDEMPTION		88	88	89	89		(1)		(1)		88				1	11/01/2033	1
31296Q-CW-8	FED HOME LOAN MTG CORP GOLD #A15485		03/01/2011	SCHEDULED REDEMPTION		930	930	950	948		(18)		(18)		930				12	11/01/2033	1
31296Q-UN-8	FED HOME LOAN MTG CORP GOLD #A15989		03/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					11/01/2033	1
31296Q-UR-9	FED HOME LOAN MTG CORP GOLD #A15992		03/01/2011	SCHEDULED REDEMPTION		157	157	160	160		(3)		(3)		157				2	11/01/2033	1
31296Q-2X-7	FED HOME LOAN MTG CORP GOLD #A16190		03/01/2011	SCHEDULED REDEMPTION		361	361	368	365		(5)		(5)		361				4	11/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2011	SCHEDULED REDEMPTION		262	262	269	265		(3)		(3)		262				4	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2011	SCHEDULED REDEMPTION		279	279	289	288		(9)		(9)		279				4	01/01/2034	1
31296S-SL-1	FED HOME LOAN MTG CORP GOLD #A17723		03/01/2011	SCHEDULED REDEMPTION		189	189	193	192		(4)		(4)		189				3	01/01/2034	1
31296T-AS-3	FED HOME LOAN MTG CORP GOLD #A18117		03/01/2011	SCHEDULED REDEMPTION		23,525	23,525	23,945	23,955		(430)		(430)		23,525				321	02/01/2034	1

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31296T-SK-1	FED HOME LOAN MTG CORP GOLD #A18622		03/01/2011	SCHEDULED REDEMPTION		279,231	279,231	285,892	281,079		(1,848)		(1,848)		279,231				2,540	02/01/2034	1
31296T-ZD-9	FED HOME LOAN MTG CORP GOLD #A18840		03/01/2011	SCHEDULED REDEMPTION		8	8	9	9						8					02/01/2034	1
31296T-3U-6	FED HOME LOAN MTG CORP GOLD #A18911		03/01/2011	SCHEDULED REDEMPTION		4,552	4,552	4,648	4,619		(67)		(67)		4,552				56	02/01/2034	1
31296T-5E-0	FED HOME LOAN MTG CORP GOLD #A18945		03/01/2011	SCHEDULED REDEMPTION		1,650	1,650	1,686	1,670		(20)		(20)		1,650				19	02/01/2034	1
31296W-KL-0	FED HOME LOAN MTG CORP GOLD #A20299		03/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12					04/01/2034	1
31296Y-PR-8	FED HOME LOAN MTG CORP GOLD #A22232		03/01/2011	SCHEDULED REDEMPTION		1,815	1,815	1,854	1,839		(24)		(24)		1,815				22	05/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2011	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31					06/01/2034	1
31297A-2C-7	FED HOME LOAN MTG CORP GOLD #A23471		03/01/2011	SCHEDULED REDEMPTION		214	214	216	216		(2)		(2)		214				2	06/01/2034	1
31297A-3H-5	FED HOME LOAN MTG CORP GOLD #A23500		03/01/2011	SCHEDULED REDEMPTION		648	648	655	654		(7)		(7)		648				9	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		03/01/2011	SCHEDULED REDEMPTION		18	18	18	18		(1)		(1)		18					06/01/2034	1
31297B-ME-9	FED HOME LOAN MTG CORP GOLD #A23957		03/01/2011	SCHEDULED REDEMPTION		10,870	10,870	11,107	11,124		(254)		(254)		10,870				163	06/01/2034	1
31297B-WN-8	FED HOME LOAN MTG CORP GOLD #A24253		03/01/2011	SCHEDULED REDEMPTION		519	519	530	530		(11)		(11)		519				8	07/01/2034	1
31297B-ZA-3	FED HOME LOAN MTG CORP GOLD #A24337		03/01/2011	SCHEDULED REDEMPTION		2,129	2,129	2,173	2,162		(33)		(33)		2,129				32	07/01/2034	1
31297C-HY-9	FED HOME LOAN MTG CORP GOLD #A24747		03/01/2011	SCHEDULED REDEMPTION		66	66	68	69		(3)		(3)		66				1	07/01/2034	1
31297C-H3-7	FED HOME LOAN MTG CORP GOLD #A24750		03/01/2011	SCHEDULED REDEMPTION		1,880	1,880	1,945	1,972		(92)		(92)		1,880				30	07/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		03/01/2011	SCHEDULED REDEMPTION		1,741	1,741	1,803	1,843		(102)		(102)		1,741				23	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2011	SCHEDULED REDEMPTION		1,374	1,374	1,421	1,443		(70)		(70)		1,374				20	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		03/01/2011	SCHEDULED REDEMPTION		2,557	2,557	2,645	2,685		(128)		(128)		2,557				28	08/01/2034	1
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		03/01/2011	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30					08/01/2034	1
31297D-WC-8	FED HOME LOAN MTG CORP GOLD #A26043		03/01/2011	SCHEDULED REDEMPTION		157	157	158	158		(2)		(2)		157				2	09/01/2034	1
31297D-XQ-6	FED HOME LOAN MTG CORP GOLD #A26087		03/01/2011	SCHEDULED REDEMPTION		940	940	951	950		(9)		(9)		940				13	09/01/2034	1
31297E-D8-6	FED HOME LOAN MTG CORP GOLD #A26427		03/01/2011	SCHEDULED REDEMPTION		119	119	123	123		(4)		(4)		119				2	09/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2011	SCHEDULED REDEMPTION		53	53	55	54		(1)		(1)		53				1	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2011	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				1	09/01/2034	1
31297F-GU-1	FED HOME LOAN MTG CORP GOLD #A27411		03/01/2011	SCHEDULED REDEMPTION		88	88	91	90		(2)		(2)		88				1	10/01/2034	1
31297F-2U-6	FED HOME LOAN MTG CORP GOLD #A27987		03/01/2011	SCHEDULED REDEMPTION		36,799	36,799	37,391	37,428		(629)		(629)		36,799				457	07/01/2034	1
31297H-DZ-9	FED HOME LOAN MTG CORP GOLD #A29120		03/01/2011	SCHEDULED REDEMPTION		42	42	43	43		(1)		(1)		42				1	12/01/2034	1
31297H-PB-9	FED HOME LOAN MTG CORP GOLD #A29418		03/01/2011	SCHEDULED REDEMPTION		563	563	575	577		(14)		(14)		563				8	01/01/2035	1
31297K-GB-2	FED HOME LOAN MTG CORP GOLD #A30194		03/01/2011	SCHEDULED REDEMPTION		938	938	959	962		(23)		(23)		938				9	12/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2011	SCHEDULED REDEMPTION		1,815	1,815	1,878	1,855		(40)		(40)		1,815				29	12/01/2034	1
31297L-NW-6	FED HOME LOAN MTG CORP GOLD #A31305		03/01/2011	SCHEDULED REDEMPTION		11,380	11,380	11,775	11,845		(465)		(465)		11,380				124	02/01/2035	1
31297L-T3-4	FED HOME LOAN MTG CORP GOLD #A31470		03/01/2011	SCHEDULED REDEMPTION		3,738	3,738	3,521	3,542		197		197		3,738				41	03/01/2035	1
31297L-W5-5	FED HOME LOAN MTG CORP GOLD #A31568		03/01/2011	SCHEDULED REDEMPTION		159,443	159,443	158,191	158,312		1,131		1,131		159,443				2,143	03/01/2035	1
31297M-DT-2	FED HOME LOAN MTG CORP GOLD #A31914		03/01/2011	SCHEDULED REDEMPTION		2,106	2,106	1,984	1,996		110		110		2,106				21	04/01/2035	1
31297M-MA-3	FED HOME LOAN MTG CORP GOLD #A32153		03/01/2011	SCHEDULED REDEMPTION		155,829	155,829	155,926	155,894		(65)		(65)		155,829				1,487	04/01/2035	1
31297M-3Z-9	FED HOME LOAN MTG CORP GOLD #A32616		03/01/2011	SCHEDULED REDEMPTION		3,750	3,750	3,785	3,789		(39)		(39)		3,750				46	04/01/2035	1
31297N-HV-1	FED HOME LOAN MTG CORP GOLD #A32944		03/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25					05/01/2035	1
31297N-J4-9	FED HOME LOAN MTG CORP GOLD #A32983		03/01/2011	SCHEDULED REDEMPTION		176,159	176,159	177,315	176,835		(676)		(676)		176,159				2,392	08/01/2035	1
31297N-J5-6	FED HOME LOAN MTG CORP GOLD #A32984		03/01/2011	SCHEDULED REDEMPTION		137,707	137,707	138,611	138,066		(359)		(359)		137,707				1,291	08/01/2035	1
31297P-GD-7	FED HOME LOAN MTG CORP GOLD #A33796		03/01/2011	SCHEDULED REDEMPTION		1,415	1,415	1,332	1,340		74		74		1,415				14	03/01/2035	1
31297P-JP-7	FED HOME LOAN MTG CORP GOLD #A33870		03/01/2011	SCHEDULED REDEMPTION		81	81	84	83		(2)		(2)		81				1	02/01/2035	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2011	SCHEDULED REDEMPTION		268	268	277	309		(41)		(41)		268				4	04/01/2035	1
31297P-YJ-4	FED HOME LOAN MTG CORP GOLD #A34313		03/01/2011	SCHEDULED REDEMPTION		51,841	51,841	50,277	51,144		697		697		51,841				495	04/01/2035	1
31297Q-Q9-3	FED HOME LOAN MTG CORP GOLD #A34980		03/01/2011	SCHEDULED REDEMPTION		39,444	39,444	40,066	39,968		(525)		(525)		39,444				540	05/01/2035	1
31297Q-TE-9	FED HOME LOAN MTG CORP GOLD #A35049		03/01/2011	SCHEDULED REDEMPTION		9	9	9	12		(3)		(3)		9					05/01/2035	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		03/01/2011	SCHEDULED REDEMPTION		13,791	13,791	13,945	13,880		(89)		(89)		13,791				173	01/01/2036	1
3128K6-FU-9	FED HOME LOAN MTG CORP GOLD #A45579		03/01/2011	SCHEDULED REDEMPTION		60	60	62	61		(1)		(1)		60				1	06/01/2035	1
3128K8-Q2-5	FED HOME LOAN MTG CORP GOLD #A47673		03/01/2011	SCHEDULED REDEMPTION		13,255	13,255	12,736	12,941		314		314		13,255				144	11/01/2035	1
3128KF-LV-0	FED HOME LOAN MTG CORP GOLD #A53040		03/01/2011	SCHEDULED REDEMPTION		45,791	45,791	46,302	46,038		(247)		(247)		45,791				581	10/01/2036	1
3128KG-F8-6	FED HOME LOAN MTG CORP GOLD #A53791		03/01/2011	SCHEDULED REDEMPTION		29,787	29,787	28,656	29,177		610		610		29,787				299	11/01/2036	1
3128KQ-CS-3	FED HOME LOAN MTG CORP GOLD #A60081		03/01/2011	SCHEDULED REDEMPTION		83,782	83,782	77,983	81,968		1,815		1,815		83,782				929	05/01/2037	1
3128KQ-UZ-7	FED HOME LOAN MTG CORP GOLD #A60600		03/01/2011	SCHEDULED REDEMPTION		18,601	18,601	17,313	18,110		491		491		18,601				205	05/01/2037	1
3128KS-YB-2	FED HOME LOAN MTG CORP GOLD #A62506		03/01/2011	SCHEDULED REDEMPTION		29,623	29,623	27,573	28,827		796		796		29,623				229	06/01/2037	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2011	SCHEDULED REDEMPTION		642	642	650	649		(7)		(7)		642				10	09/01/2037	1
312962-RZ-8	FED HOME LOAN MTG CORP GOLD #B10504		03/01/2011	SCHEDULED REDEMPTION		2,923	2,923	3,000	2,970		(47)		(47)		2,923				33	10/01/2018	1
312963-MF-5	FED HOME LOAN MTG CORP GOLD #B11258		03/01/2011	SCHEDULED REDEMPTION		7,503	7,503	7,700	7,631		(128)		(128)		7,503				84	11/01/2018	1
312963-S7-7	FED HOME LOAN MTG CORP GOLD #B11442		03/01/2011	SCHEDULED REDEMPTION		4,552	4,552	4,671	4,593		(41)		(41)		4,552				51	12/01/2018	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		03/01/2011	SCHEDULED REDEMPTION		124,631	124,631	127,936	128,379		(3,748)		(3,748)		124,631				1,220	01/01/2019	1
312965-YV-2	FED HOME LOAN MTG CORP GOLD #B13424		03/01/2011	SCHEDULED REDEMPTION		928	928	886	896		31		31		928				7	04/01/2019	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)
312966-FG-4	FED HOME LOAN MTG CORP GOLD #B13767		03/01/2011	SCHEDULED REDEMPTION		1,734	1,734	1,697	1,711		24		24		1,734				14	05/01/2019	1
312966-ND-2	FED HOME LOAN MTG CORP GOLD #B13988		03/01/2011	SCHEDULED REDEMPTION		16,836	16,836	16,076	16,279		556		556		16,836				132	05/01/2019	1
312966-SP-0	FED HOME LOAN MTG CORP GOLD #B14126		03/01/2011	SCHEDULED REDEMPTION		13,131	13,131	12,539	12,693		438		438		13,131				117	05/01/2019	1
312966-UE-2	FED HOME LOAN MTG CORP GOLD #B14181		03/01/2011	SCHEDULED REDEMPTION		18,695	18,695	17,852	18,077		618		618		18,695				147	05/01/2019	1
312967-H2-1	FED HOME LOAN MTG CORP GOLD #B14749		03/01/2011	SCHEDULED REDEMPTION		13,086	13,086	12,496	12,654		433		433		13,086				113	05/01/2019	1
312967-H8-8	FED HOME LOAN MTG CORP GOLD #B14755		03/01/2011	SCHEDULED REDEMPTION		19,506	19,506	18,626	18,864		642		642		19,506				166	05/01/2019	1
312967-KR-2	FED HOME LOAN MTG CORP GOLD #B14804		03/01/2011	SCHEDULED REDEMPTION		19,628	19,628	18,743	18,982		646		646		19,628				154	05/01/2019	1
312967-LK-6	FED HOME LOAN MTG CORP GOLD #B14830		03/01/2011	SCHEDULED REDEMPTION		21,557	21,557	20,584	20,842		715		715		21,557				187	05/01/2019	1
312967-RR-5	FED HOME LOAN MTG CORP GOLD #B14996		03/01/2011	SCHEDULED REDEMPTION		21,642	21,642	20,665	20,926		716		716		21,642				174	06/01/2019	1
312967-X7-2	FED HOME LOAN MTG CORP GOLD #B15202		03/01/2011	SCHEDULED REDEMPTION		34,098	34,098	32,560	32,963		1,135		1,135		34,098				295	06/01/2019	1
312967-X9-8	FED HOME LOAN MTG CORP GOLD #B15204		03/01/2011	SCHEDULED REDEMPTION		38,331	38,331	36,602	37,065		1,266		1,266		38,331				345	06/01/2019	1
312967-3E-0	FED HOME LOAN MTG CORP GOLD #B15297		03/01/2011	SCHEDULED REDEMPTION		2,242	2,242	2,190	2,211		31		31		2,242				22	06/01/2019	1
312968-BM-1	FED HOME LOAN MTG CORP GOLD #B15444		03/01/2011	SCHEDULED REDEMPTION		18,088	18,088	17,284	17,506		582		582		18,088				173	05/01/2019	1
312968-DW-7	FED HOME LOAN MTG CORP GOLD #B15517		03/01/2011	SCHEDULED REDEMPTION		20,302	20,302	19,386	19,626		676		676		20,302				191	07/01/2019	1
312968-HH-6	FED HOME LOAN MTG CORP GOLD #B15632		03/01/2011	SCHEDULED REDEMPTION		13,154	13,154	12,561	12,716		438		438		13,154				116	07/01/2019	1
312968-JB-7	FED HOME LOAN MTG CORP GOLD #B15658		03/01/2011	SCHEDULED REDEMPTION		13,994	13,994	13,363	13,528		466		466		13,994				125	07/01/2019	1
312968-JD-3	FED HOME LOAN MTG CORP GOLD #B15660		03/01/2011	SCHEDULED REDEMPTION		33,941	33,941	33,143	33,426		515		515		33,941				296	07/01/2019	1
312968-PW-4	FED HOME LOAN MTG CORP GOLD #B15837		03/01/2011	SCHEDULED REDEMPTION		26,218	26,218	25,035	25,347		871		871		26,218				224	07/01/2019	1
312968-PX-2	FED HOME LOAN MTG CORP GOLD #B15838		03/01/2011	SCHEDULED REDEMPTION		12,583	12,583	12,016	12,164		419		419		12,583				115	07/01/2019	1
312969-JP-4	FED HOME LOAN MTG CORP GOLD #B16570		03/01/2011	SCHEDULED REDEMPTION		1,737	1,737	1,659	1,680		57		57		1,737				15	09/01/2019	1
312969-LD-8	FED HOME LOAN MTG CORP GOLD #B16624		03/01/2011	SCHEDULED REDEMPTION		25,540	25,540	24,388	24,692		848		848		25,540				250	09/01/2019	1
312970-QU-3	FED HOME LOAN MTG CORP GOLD #B17667		03/01/2011	SCHEDULED REDEMPTION		1,070	1,070	1,046	1,055		15		15		1,070				10	01/01/2020	1
312970-XH-4	FED HOME LOAN MTG CORP GOLD #B17880		03/01/2011	SCHEDULED REDEMPTION		1,284	1,284	1,256	1,263		21		21		1,284				12	02/01/2020	1
312970-5B-8	FED HOME LOAN MTG CORP GOLD #B18042		03/01/2011	SCHEDULED REDEMPTION		33,064	33,064	32,294	32,480		583		583		33,064				251	03/01/2020	1
312971-FS-8	FED HOME LOAN MTG CORP GOLD #B18277		03/01/2011	SCHEDULED REDEMPTION		47,264	47,264	46,232	46,488		775		775		47,264				453	04/01/2020	1
312971-MF-8	FED HOME LOAN MTG CORP GOLD #B18458		03/01/2011	SCHEDULED REDEMPTION		15,908	15,908	15,565	15,727		180		180		15,908				140	05/01/2020	1
312971-SZ-8	FED HOME LOAN MTG CORP GOLD #B18636		03/01/2011	SCHEDULED REDEMPTION		24,772	24,772	24,169	24,350		421		421		24,772				236	01/01/2020	1
312971-UN-2	FED HOME LOAN MTG CORP GOLD #B18689		03/01/2011	SCHEDULED REDEMPTION		12,226	12,226	11,967	12,084		141		141		12,226				110	01/01/2020	1
312971-UT-9	FED HOME LOAN MTG CORP GOLD #B18694		03/01/2011	SCHEDULED REDEMPTION		60,666	60,666	59,257	59,735		931		931		60,666				521	01/01/2020	1
312971-V9-2	FED HOME LOAN MTG CORP GOLD #B18740		03/01/2011	SCHEDULED REDEMPTION		138,781	138,781	135,843	137,301		1,481		1,481		138,781				1,216	02/01/2020	1
312971-XB-5	FED HOME LOAN MTG CORP GOLD #B18774		03/01/2011	SCHEDULED REDEMPTION		23,442	23,442	22,926	23,057		385		385		23,442				224	02/01/2020	1
312971-3K-8	FED HOME LOAN MTG CORP GOLD #B18902		03/01/2011	SCHEDULED REDEMPTION		21,352	21,352	20,853	21,053		299		299		21,352				149	03/01/2020	1
312971-3P-7	FED HOME LOAN MTG CORP GOLD #B18906		03/01/2011	SCHEDULED REDEMPTION		40,518	40,518	39,620	39,988		530		530		40,518				392	03/01/2020	1
312971-4M-3	FED HOME LOAN MTG CORP GOLD #B18928		03/01/2011	SCHEDULED REDEMPTION		2,626	2,626	2,568	2,602		24		24		2,626				23	03/01/2020	1
312972-AY-8	FED HOME LOAN MTG CORP GOLD #B19023		03/01/2011	SCHEDULED REDEMPTION		19,330	19,330	18,914	19,122		208		208		19,330				173	03/01/2020	1
312972-A4-4	FED HOME LOAN MTG CORP GOLD #B19027		03/01/2011	SCHEDULED REDEMPTION		12,441	12,441	12,155	12,285		156		156		12,441				110	03/01/2020	1
312972-HH-8	FED HOME LOAN MTG CORP GOLD #B19232		03/01/2011	SCHEDULED REDEMPTION		20,500	20,500	20,059	20,203		298		298		20,500				200	04/01/2020	1
312972-J3-7	FED HOME LOAN MTG CORP GOLD #B19282		03/01/2011	SCHEDULED REDEMPTION		8,358	8,358	8,154	8,262		96		96		8,358				76	05/01/2020	1
312972-2S-0	FED HOME LOAN MTG CORP GOLD #B19785		03/01/2011	SCHEDULED REDEMPTION		16,810	16,810	16,450	16,583		227		227		16,810				153	08/01/2020	1
31292G-GS-9	FED HOME LOAN MTG CORP GOLD #C00209		03/01/2011	SCHEDULED REDEMPTION		11,730	11,730	12,107	12,201		(471)		(471)		11,730				192	02/01/2023	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		03/01/2011	SCHEDULED REDEMPTION		138	138	142	143		(4)		(4)		138				2	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		03/01/2011	SCHEDULED REDEMPTION		6,436	6,436	6,577	6,637		(201)		(201)		6,436				90	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		03/01/2011	SCHEDULED REDEMPTION		7,269	7,269	6,972	6,983		285		285		7,269				100	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		03/01/2011	SCHEDULED REDEMPTION		6,587	6,587	6,727	6,783		(195)		(195)		6,587				97	08/01/2023	1
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		03/01/2011	SCHEDULED REDEMPTION		3,571	3,571	3,643	3,675		(104)		(104)		3,571				59	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2011	SCHEDULED REDEMPTION		1,512	1,512	1,549	1,543		(31)		(31)		1,512				20	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2011	SCHEDULED REDEMPTION		19	19	19	20		(1)		(1)		19					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2011	SCHEDULED REDEMPTION		4,228	4,228	4,331	4,467		(239)		(239)		4,228				68	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2011	SCHEDULED REDEMPTION		124	124	127	127		(3)		(3)		124				2	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2011	SCHEDULED REDEMPTION		3,364	3,364	3,448	3,464		(100)		(100)		3,364				46	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2011	SCHEDULED REDEMPTION		5,179	5,179	5,307	5,321		(142)		(142)		5,179				69	04/01/2029	1
31292G-5P-7	FED HOME LOAN MTG CORP GOLD #C00854		03/01/2011	SCHEDULED REDEMPTION		3,474	3,474	3,570	3,693		(218)		(218)		3,474				58	07/01/2029	1
31292G-6T-8	FED HOME LOAN MTG CORP GOLD #C00882		03/01/2011	SCHEDULED REDEMPTION		824	824	849	892		(68)		(68)		824				15	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		03/01/2011	SCHEDULED REDEMPTION		74	74	77	82		(7)		(7)		74				1	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		03/01/2011	SCHEDULED REDEMPTION		1,536	1,536	1,577	1,641		(105)		(105)		1,536				26	01/01/2030	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2011	SCHEDULED REDEMPTION		24	24	24	25		(1)		(1)		24					02/01/2030	1
31292H-AW-4	FED HOME LOAN MTG CORP GOLD #C00921		03/01/2011	SCHEDULED REDEMPTION		46	46	47	51		(5)		(5)		46				1	02/01/2030	1
31292H-BA-1	FED HOME LOAN MTG CORP GOLD #C00933		03/01/2011	SCHEDULED REDEMPTION		34	34	35	38		(4)		(4)		34				1	03/01/2030	1
31292H-CG-7	FED HOME LOAN MTG CORP GOLD #C00971		03/01/2011	SCHEDULED REDEMPTION		14,944	14,944	15,497	16,479		(1,535)		(1,535)		14,944				253	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)
31292H-CY-8	FED HOME LOAN MTG CORP GOLD #C00987		03/01/2011	SCHEDULED REDEMPTION		2,164	2,164	2,226	2,323		(159)		(159)		2,164				34	05/01/2030	1
31292H-DN-1	FED HOME LOAN MTG CORP GOLD #C01009		03/01/2011	SCHEDULED REDEMPTION		197	197	203	216		(19)		(19)		197				3	06/01/2030	1
31292H-D5-0	FED HOME LOAN MTG CORP GOLD #C01024		03/01/2011	SCHEDULED REDEMPTION		11	11	11	12		(1)		(1)		11					07/01/2030	1
31292H-EE-0	FED HOME LOAN MTG CORP GOLD #C01033		03/01/2011	SCHEDULED REDEMPTION		277	277	286	304		(26)		(26)		277				4	08/01/2030	1
31292H-EX-8	FED HOME LOAN MTG CORP GOLD #C01050		03/01/2011	SCHEDULED REDEMPTION		15,083	15,083	15,582	16,575		(1,492)		(1,492)		15,083				278	09/01/2030	1
31292H-GL-2	FED HOME LOAN MTG CORP GOLD #C01103		03/01/2011	SCHEDULED REDEMPTION		91	91	94	98		(7)		(7)		91				1	12/01/2030	1
31292H-HL-1	FED HOME LOAN MTG CORP GOLD #C01135		03/01/2011	SCHEDULED REDEMPTION		1,617	1,617	1,665	1,728		(111)		(111)		1,617				21	02/01/2031	1
31292H-H5-6	FED HOME LOAN MTG CORP GOLD #C01152		03/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					03/01/2031	1
31292H-J8-8	FED HOME LOAN MTG CORP GOLD #C01187		03/01/2011	SCHEDULED REDEMPTION		864	864	890	926		(61)		(61)		864				14	05/01/2031	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2011	SCHEDULED REDEMPTION		58	58	60	62		(3)		(3)		58				1	06/01/2031	1
31292H-KP-8	FED HOME LOAN MTG CORP GOLD #C01202		03/01/2011	SCHEDULED REDEMPTION		95	95	99	104		(9)		(9)		95				2	06/01/2031	1
31292H-LW-2	FED HOME LOAN MTG CORP GOLD #C01241		03/01/2011	SCHEDULED REDEMPTION		2,572	2,572	2,661	2,793		(222)		(222)		2,572				34	08/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		03/01/2011	SCHEDULED REDEMPTION		218	218	227	234		(16)		(16)		218				4	10/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2011	SCHEDULED REDEMPTION		1,773	1,773	1,817	1,879		(106)		(106)		1,773				27	11/01/2031	1
31292H-NA-8	FED HOME LOAN MTG CORP GOLD #C01285		03/01/2011	SCHEDULED REDEMPTION		6,031	6,031	6,273	6,528		(497)		(497)		6,031				77	11/01/2031	1
31292H-NB-6	FED HOME LOAN MTG CORP GOLD #C01286		03/01/2011	SCHEDULED REDEMPTION		11,594	11,594	11,884	12,002		(407)		(407)		11,594				150	01/01/2032	1
31292H-NH-3	FED HOME LOAN MTG CORP GOLD #C01292		03/01/2011	SCHEDULED REDEMPTION		6,829	6,829	7,045	7,010		(181)		(181)		6,829				90	02/01/2032	1
31292H-NW-0	FED HOME LOAN MTG CORP GOLD #C01305		03/01/2011	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					12/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2011	SCHEDULED REDEMPTION		436	436	451	478		(42)		(42)		436				7	02/01/2032	1
31292H-PJ-7	FED HOME LOAN MTG CORP GOLD #C01325		03/01/2011	SCHEDULED REDEMPTION		179	179	185	189		(10)		(10)		179				3	01/01/2032	1
31292H-PN-8	FED HOME LOAN MTG CORP GOLD #C01329		03/01/2011	SCHEDULED REDEMPTION		14,606	14,606	14,962	15,335		(729)		(729)		14,606				224	03/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2011	SCHEDULED REDEMPTION		446	446	457	514		(68)		(68)		446				7	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2011	SCHEDULED REDEMPTION		363	363	376	375		(12)		(12)		363				5	05/01/2032	1
31292H-QN-7	FED HOME LOAN MTG CORP GOLD #C01361		03/01/2011	SCHEDULED REDEMPTION		33,403	33,403	33,918	33,869		(466)		(466)		33,403				458	05/01/2032	1
31292H-QU-1	FED HOME LOAN MTG CORP GOLD #C01367		03/01/2011	SCHEDULED REDEMPTION		17,141	17,141	17,739	18,517		(1,376)		(1,376)		17,141				272	05/01/2032	1
31292H-QW-7	FED HOME LOAN MTG CORP GOLD #C01369		03/01/2011	SCHEDULED REDEMPTION		2,007	2,007	2,067	2,116		(109)		(109)		2,007				36	04/01/2032	1
31292H-QY-3	FED HOME LOAN MTG CORP GOLD #C01371		03/01/2011	SCHEDULED REDEMPTION		6,069	6,069	6,320	6,647		(578)		(578)		6,069				97	06/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2011	SCHEDULED REDEMPTION		873	873	903	898		(25)		(25)		873				12	07/01/2032	1
31292H-R7-1	FED HOME LOAN MTG CORP GOLD #C01410		03/01/2011	SCHEDULED REDEMPTION		51,092	51,092	52,809	52,821		(1,729)		(1,729)		51,092				653	10/01/2032	1
31292H-SQ-8	FED HOME LOAN MTG CORP GOLD #C01427		03/01/2011	SCHEDULED REDEMPTION		12,582	12,582	12,956	13,023		(441)		(441)		12,582				168	11/01/2032	1
31292H-SY-1	FED HOME LOAN MTG CORP GOLD #C01435		03/01/2011	SCHEDULED REDEMPTION		8,293	8,293	8,500	8,497		(205)		(205)		8,293				113	12/01/2032	1
31292H-WM-2	FED HOME LOAN MTG CORP GOLD #C01552		03/01/2011	SCHEDULED REDEMPTION		10,054	10,054	10,252	10,173		(119)		(119)		10,054				118	05/01/2033	1
31292H-YA-6	FED HOME LOAN MTG CORP GOLD #C01605		03/01/2011	SCHEDULED REDEMPTION		776,886	776,886	746,660	753,351		23,535		23,535		776,886				7,338	07/01/2033	1
31292J-BR-0	FED HOME LOAN MTG CORP GOLD #C01848		03/01/2011	SCHEDULED REDEMPTION		694	694	709	708		(14)		(14)		694				9	06/01/2034	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2011	SCHEDULED REDEMPTION		1,427	1,427	1,460	1,454		(27)		(27)		1,427				19	09/01/2028	1
31293A-7E-2	FED HOME LOAN MTG CORP GOLD #C15393		03/01/2011	SCHEDULED REDEMPTION		851	851	872	856		(5)		(5)		851				11	09/01/2028	1
31293D-PV-8	FED HOME LOAN MTG CORP GOLD #C17636		03/01/2011	SCHEDULED REDEMPTION		3,708	3,708	3,576	3,642		66		66		3,708				42	11/01/2028	1
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		03/01/2011	SCHEDULED REDEMPTION		2,388	2,388	2,303	2,319		69		69		2,388				29	11/01/2028	1
31293E-JK-7	FED HOME LOAN MTG CORP GOLD #C18366		03/01/2011	SCHEDULED REDEMPTION		3,657	3,657	3,526	3,547		110		110		3,657				49	11/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2011	SCHEDULED REDEMPTION		506	506	519	514		(8)		(8)		506				7	12/01/2028	1
31293F-DZ-7	FED HOME LOAN MTG CORP GOLD #C19120		03/01/2011	SCHEDULED REDEMPTION		2,644	2,644	2,550	2,593		51		51		2,644				31	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		03/01/2011	SCHEDULED REDEMPTION		493	493	504	511		(18)		(18)		493				7	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		03/01/2011	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27					02/01/2029	1
31293K-P7-5	FED HOME LOAN MTG CORP GOLD #C22246		03/01/2011	SCHEDULED REDEMPTION		164	164	168	169		(5)		(5)		164				2	01/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2011	SCHEDULED REDEMPTION		2,378	2,378	2,433	2,455		(77)		(77)		2,378				35	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		03/01/2011	SCHEDULED REDEMPTION		580	580	593	599		(19)		(19)		580				8	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		03/01/2011	SCHEDULED REDEMPTION		11	11	10	10						11					05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2011	SCHEDULED REDEMPTION		112	112	109	109		3		3		112				2	06/01/2029	1
31293R-SK-8	FED HOME LOAN MTG CORP GOLD #C27722		03/01/2011	SCHEDULED REDEMPTION		201	201	195	198		3		3		201				3	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2011	SCHEDULED REDEMPTION		456	456	453	450		6		6		456				7	06/01/2029	1
31293V-A8-5	FED HOME LOAN MTG CORP GOLD #C30031		03/01/2011	SCHEDULED REDEMPTION		758	758	776	781		(23)		(23)		758				9	08/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2011	SCHEDULED REDEMPTION		19,309	19,309	19,204	18,932		378		378		19,309				211	08/01/2029	1
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680		03/01/2011	SCHEDULED REDEMPTION		97	97	97	96		2		2		97				1	09/01/2029	1
31293V-ZR-6	FED HOME LOAN MTG CORP GOLD #C30752		03/01/2011	SCHEDULED REDEMPTION		665	665	661	661		4		4		665				10	09/01/2029	1
31293X-RH-3	FED HOME LOAN MTG CORP GOLD #C32288		03/01/2011	SCHEDULED REDEMPTION		102	102	105	109		(7)		(7)		102				2	10/01/2029	1
31293X-RS-9	FED HOME LOAN MTG CORP GOLD #C32297		03/01/2011	SCHEDULED REDEMPTION		20	20	21	22		(2)		(2)		20					10/01/2029	1
31293X-RX-8	FED HOME LOAN MTG CORP GOLD #C32302		03/01/2011	SCHEDULED REDEMPTION		78	78	80	83		(5)		(5)		78				1	10/01/2029	1
31293Y-LG-9	FED HOME LOAN MTG CORP GOLD #C33027		03/01/2011	SCHEDULED REDEMPTION		23	23	23	25		(3)		(3)		23					11/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31293Y-LW-4	FED HOME LOAN MTG CORP GOLD #C33041		03/01/2011	SCHEDULED REDEMPTION		411	411	425	440		(29)		(29)		411				7	10/01/2029	1
31293Y-N7-7	FED HOME LOAN MTG CORP GOLD #C33114		03/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					12/01/2029	1
31294B-CT-0	FED HOME LOAN MTG CORP GOLD #C34582		03/01/2011	SCHEDULED REDEMPTION		72	72	74	75		(4)		(4)		72				1	12/01/2029	1
31294B-DU-6	FED HOME LOAN MTG CORP GOLD #C34615		03/01/2011	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					12/01/2029	1
31294B-KJ-3	FED HOME LOAN MTG CORP GOLD #C34797		03/01/2011	SCHEDULED REDEMPTION		4,283	4,283	4,420	4,657		(374)		(374)		4,283				52	12/01/2029	1
31294B-NE-1	FED HOME LOAN MTG CORP GOLD #C34889		03/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24					12/01/2029	1
31294B-Y3-3	FED HOME LOAN MTG CORP GOLD #C35230		03/01/2011	SCHEDULED REDEMPTION		6	6	6	7		(1)		(1)		6					01/01/2030	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2011	SCHEDULED REDEMPTION		64	64	65	68		(4)		(4)		64				1	01/01/2030	1
31294C-DR-1	FED HOME LOAN MTG CORP GOLD #C35512		03/01/2011	SCHEDULED REDEMPTION		222	222	228	240		(19)		(19)		222				4	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		03/01/2011	SCHEDULED REDEMPTION		297	297	305	314		(17)		(17)		297				5	01/01/2030	1
31294C-TJ-2	FED HOME LOAN MTG CORP GOLD #C35953		03/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		03/01/2011	SCHEDULED REDEMPTION		3,868	3,868	3,962	4,113		(246)		(246)		3,868				45	02/01/2030	1
31294D-EB-3	FED HOME LOAN MTG CORP GOLD #C36430		03/01/2011	SCHEDULED REDEMPTION		3,143	3,143	3,247	3,434		(291)		(291)		3,143				40	02/01/2030	1
31294D-X7-1	FED HOME LOAN MTG CORP GOLD #C37002		03/01/2011	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					03/01/2030	1
31294E-A9-0	FED HOME LOAN MTG CORP GOLD #C37232		03/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					03/01/2030	1
31294E-DQ-9	FED HOME LOAN MTG CORP GOLD #C37311		03/01/2011	SCHEDULED REDEMPTION		78	78	80	83		(5)		(5)		78				1	03/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2011	SCHEDULED REDEMPTION		32	32	31	31		1		1		32					04/01/2030	1
31294E-RY-7	FED HOME LOAN MTG CORP GOLD #C37703		03/01/2011	SCHEDULED REDEMPTION		66	66	68	72		(6)		(6)		66				1	04/01/2030	1
31294E-V5-5	FED HOME LOAN MTG CORP GOLD #C37836		03/01/2011	SCHEDULED REDEMPTION		65	65	67	69		(4)		(4)		65				1	04/01/2030	1
31294E-W8-8	FED HOME LOAN MTG CORP GOLD #C37871		03/01/2011	SCHEDULED REDEMPTION		45	45	46	49		(4)		(4)		45				1	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2011	SCHEDULED REDEMPTION		80	80	81	85		(6)		(6)		80				1	05/01/2030	1
31294E-YR-4	FED HOME LOAN MTG CORP GOLD #C37920		03/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					04/01/2030	1
31294F-PU-4	FED HOME LOAN MTG CORP GOLD #C38535		03/01/2011	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					05/01/2030	1
31294F-PV-2	FED HOME LOAN MTG CORP GOLD #C38536		03/01/2011	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26					05/01/2030	1
31294F-T5-5	FED HOME LOAN MTG CORP GOLD #C38672		03/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					05/01/2030	1
31294G-ZU-1	FED HOME LOAN MTG CORP GOLD #C39755		03/01/2011	SCHEDULED REDEMPTION		47	47	48	51		(4)		(4)		47				1	06/01/2030	1
31297Y-UU-4	FED HOME LOAN MTG CORP GOLD #C41495		03/01/2011	SCHEDULED REDEMPTION		305	305	313	333		(28)		(28)		305				5	08/01/2030	1
31297Y-4K-5	FED HOME LOAN MTG CORP GOLD #C41726		03/01/2011	SCHEDULED REDEMPTION		53	53	55	58		(4)		(4)		53				1	09/01/2030	1
31297Y-7H-9	FED HOME LOAN MTG CORP GOLD #C41796		03/01/2011	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					09/01/2030	1
31298A-A3-7	FED HOME LOAN MTG CORP GOLD #C41826		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1
31298A-JC-8	FED HOME LOAN MTG CORP GOLD #C42059		03/01/2011	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16					09/01/2030	1
31298A-VT-7	FED HOME LOAN MTG CORP GOLD #C42426		03/01/2011	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13					09/01/2030	1
31298A-VZ-3	FED HOME LOAN MTG CORP GOLD #C42432		01/01/2011	SCHEDULED REDEMPTION		32,589	32,589	33,524	34,300		(1,711)		(1,711)		32,589				204	09/01/2030	1
31298A-Y9-8	FED HOME LOAN MTG CORP GOLD #C42536		03/01/2011	SCHEDULED REDEMPTION		3	3	3	4						3					09/01/2030	1
31298A-ZA-4	FED HOME LOAN MTG CORP GOLD #C42537		03/01/2011	SCHEDULED REDEMPTION		7	7	7	8						7					09/01/2030	1
31298B-L5-8	FED HOME LOAN MTG CORP GOLD #C43048		03/01/2011	SCHEDULED REDEMPTION		651	651	669	692		(42)		(42)		651				11	07/01/2030	1
31298B-ME-8	FED HOME LOAN MTG CORP GOLD #C43057		03/01/2011	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					10/01/2030	1
31298B-VR-9	FED HOME LOAN MTG CORP GOLD #C43324		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					10/01/2030	1
31298B-YC-9	FED HOME LOAN MTG CORP GOLD #C43407		03/01/2011	SCHEDULED REDEMPTION		77	77	79	81		(4)		(4)		77				1	10/01/2030	1
31298B-ZX-2	FED HOME LOAN MTG CORP GOLD #C43458		03/01/2011	SCHEDULED REDEMPTION		676	676	712	723		(46)		(46)		676				12	10/01/2030	1
31298C-AB-5	FED HOME LOAN MTG CORP GOLD #C43602		03/01/2011	SCHEDULED REDEMPTION		468	468	484	602		(134)		(134)		468				8	10/01/2030	1
31298C-EE-5	FED HOME LOAN MTG CORP GOLD #C43733		03/01/2011	SCHEDULED REDEMPTION		157	157	161	164		(7)		(7)		157				3	10/01/2030	1
31298C-LK-3	FED HOME LOAN MTG CORP GOLD #C43930		03/01/2011	SCHEDULED REDEMPTION		16	16	16	17		(1)		(1)		16					10/01/2030	1
31298C-MK-2	FED HOME LOAN MTG CORP GOLD #C43962		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					10/01/2030	1
31298C-RW-1	FED HOME LOAN MTG CORP GOLD #C44101		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					10/01/2030	1
31298D-FC-6	FED HOME LOAN MTG CORP GOLD #C44663		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					11/01/2030	1
31298D-KK-2	FED HOME LOAN MTG CORP GOLD #C44798		03/01/2011	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20					11/01/2030	1
31298D-MZ-7	FED HOME LOAN MTG CORP GOLD #C44876		03/01/2011	SCHEDULED REDEMPTION		69	69	71	72		(4)		(4)		69				1	11/01/2030	1
31298D-RT-6	FED HOME LOAN MTG CORP GOLD #C44998		03/01/2011	SCHEDULED REDEMPTION		858	858	882	917		(58)		(58)		858				11	11/01/2030	1
31298D-X4-4	FED HOME LOAN MTG CORP GOLD #C45199		03/01/2011	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	12/01/2030	1
31298D-YH-4	FED HOME LOAN MTG CORP GOLD #C45212		03/01/2011	SCHEDULED REDEMPTION		400	400	411	419		(19)		(19)		400				7	12/01/2030	1
31298D-3Z-8	FED HOME LOAN MTG CORP GOLD #C45316		03/01/2011	SCHEDULED REDEMPTION		110	110	113	115		(5)		(5)		110				2	12/01/2030	1
31298D-4G-9	FED HOME LOAN MTG CORP GOLD #C45323		03/01/2011	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31					12/01/2030	1
31298D-7K-7	FED HOME LOAN MTG CORP GOLD #C45398		03/01/2011	SCHEDULED REDEMPTION		30	30	31	32		(2)		(2)		30					12/01/2030	1
31298E-CF-0	FED HOME LOAN MTG CORP GOLD #C45470		03/01/2011	SCHEDULED REDEMPTION		106	106	109	112		(5)		(5)		106				2	12/01/2030	1
31298E-HQ-1	FED HOME LOAN MTG CORP GOLD #C45639		03/01/2011	SCHEDULED REDEMPTION		77	77	79	83		(6)		(6)		77				1	12/01/2030	1
31298E-MG-7	FED HOME LOAN MTG CORP GOLD #C45759		03/01/2011	SCHEDULED REDEMPTION		274	274	281	289		(15)		(15)		274				5	12/01/2030	1
31298E-T3-9	FED HOME LOAN MTG CORP GOLD #C45970		03/01/2011	SCHEDULED REDEMPTION		2,376	2,376	2,445	2,555		(179)		(179)		2,376				30	12/01/2030	1
31298E-VS-1	FED HOME LOAN MTG CORP GOLD #C46025		03/01/2011	SCHEDULED REDEMPTION		164	164	169	174		(10)		(10)		164				3	12/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298E-V7-7	FED HOME LOAN MTG CORP GOLD #C46038		03/01/2011	SCHEDULED REDEMPTION		11,654	11,654	11,982	12,681		(1,027)		(1,027)		11,654				218	12/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2011	SCHEDULED REDEMPTION		19,622	19,622	20,073	20,049		(427)		(427)		19,622				243	11/01/2029	1
31298E-2W-4	FED HOME LOAN MTG CORP GOLD #C46189		03/01/2011	SCHEDULED REDEMPTION		56	56	58	62		(5)		(5)		56				1	01/01/2031	1
31298E-5Y-7	FED HOME LOAN MTG CORP GOLD #C46263		03/01/2011	SCHEDULED REDEMPTION		7	7	7	7						7					01/01/2031	1
31298F-BX-9	FED HOME LOAN MTG CORP GOLD #C46354		03/01/2011	SCHEDULED REDEMPTION		1,576	1,576	1,625	1,677		(101)		(101)		1,576				29	01/01/2031	1
31298F-FD-9	FED HOME LOAN MTG CORP GOLD #C46464		03/01/2011	SCHEDULED REDEMPTION		189	189	197	208		(19)		(19)		189				3	01/01/2031	1
31298F-FG-2	FED HOME LOAN MTG CORP GOLD #C46467		03/01/2011	SCHEDULED REDEMPTION		93	93	96	98		(5)		(5)		93				2	01/01/2031	1
31298F-MP-4	FED HOME LOAN MTG CORP GOLD #C46666		03/01/2011	SCHEDULED REDEMPTION		341	341	333	328		14		14		341				5	01/01/2031	1
31298F-PB-2	FED HOME LOAN MTG CORP GOLD #C46718		03/01/2011	SCHEDULED REDEMPTION		119	119	122	127		(8)		(8)		119				2	01/01/2031	1
31298F-QJ-4	FED HOME LOAN MTG CORP GOLD #C46757		03/01/2011	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				1	01/01/2031	1
31298F-R8-7	FED HOME LOAN MTG CORP GOLD #C46811		03/01/2011	SCHEDULED REDEMPTION		254	254	264	285		(32)		(32)		254				5	01/01/2031	1
31298F-R9-5	FED HOME LOAN MTG CORP GOLD #C46812		03/01/2011	SCHEDULED REDEMPTION		715	715	735	767		(51)		(51)		715				13	01/01/2031	1
31298F-VA-7	FED HOME LOAN MTG CORP GOLD #C46909		03/01/2011	SCHEDULED REDEMPTION		41	41	43	44		(3)		(3)		41				1	10/01/2030	1
31298F-Y7-1	FED HOME LOAN MTG CORP GOLD #C47034		03/01/2011	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10					01/01/2031	1
31298F-ZU-9	FED HOME LOAN MTG CORP GOLD #C47055		03/01/2011	SCHEDULED REDEMPTION		171	171	176	179		(8)		(8)		171				3	01/01/2031	1
31298F-ZZ-8	FED HOME LOAN MTG CORP GOLD #C47060		03/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					01/01/2031	1
31298G-CY-4	FED HOME LOAN MTG CORP GOLD #C47287		03/01/2011	SCHEDULED REDEMPTION		449	449	463	480		(31)		(31)		449				8	02/01/2031	1
31298G-J4-3	FED HOME LOAN MTG CORP GOLD #C47483		03/01/2011	SCHEDULED REDEMPTION		53	53	54	56		(4)		(4)		53				1	02/01/2031	1
31298G-PH-7	FED HOME LOAN MTG CORP GOLD #C47624		03/01/2011	SCHEDULED REDEMPTION		147	147	151	158		(12)		(12)		147				2	01/01/2031	1
31298G-WG-1	FED HOME LOAN MTG CORP GOLD #C47847		03/01/2011	SCHEDULED REDEMPTION		69,393	69,393	71,345	72,322		(2,929)		(2,929)		69,393				1,298	02/01/2031	1
31298G-WM-8	FED HOME LOAN MTG CORP GOLD #C47852		03/01/2011	SCHEDULED REDEMPTION		87	87	91	98		(10)		(10)		87				1	02/01/2031	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2011	SCHEDULED REDEMPTION		13	13	13	12		1		1		13					02/01/2031	1
31298G-YK-0	FED HOME LOAN MTG CORP GOLD #C47914		03/01/2011	SCHEDULED REDEMPTION		96	96	100	106		(10)		(10)		96				2	02/01/2031	1
31298G-2N-9	FED HOME LOAN MTG CORP GOLD #C47981		03/01/2011	SCHEDULED REDEMPTION		105	105	108	109		(4)		(4)		105				2	02/01/2031	1
31298H-FS-2	FED HOME LOAN MTG CORP GOLD #C48277		03/01/2011	SCHEDULED REDEMPTION		67	67	68	71		(4)		(4)		67				1	02/01/2031	1
31298H-GV-4	FED HOME LOAN MTG CORP GOLD #C48312		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13						12					03/01/2031	1
31298H-YQ-5	FED HOME LOAN MTG CORP GOLD #C48819		03/01/2011	SCHEDULED REDEMPTION		16	16	17	18		(1)		(1)		16					03/01/2031	1
31298J-DC-5	FED HOME LOAN MTG CORP GOLD #C49099		03/01/2011	SCHEDULED REDEMPTION		209	209	214	220		(11)		(11)		209				3	03/01/2031	1
31298J-LF-9	FED HOME LOAN MTG CORP GOLD #C49326		03/01/2011	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					04/01/2031	1
31298L-J8-3	FED HOME LOAN MTG CORP GOLD #C50287		03/01/2011	SCHEDULED REDEMPTION		49	49	51	51		(2)		(2)		49				1	04/01/2031	1
31298L-VN-6	FED HOME LOAN MTG CORP GOLD #C50621		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2031	1
31298L-XW-4	FED HOME LOAN MTG CORP GOLD #C50693		03/01/2011	SCHEDULED REDEMPTION		598	598	614	615		(17)		(17)		598				10	04/01/2031	1
31298M-AG-2	FED HOME LOAN MTG CORP GOLD #C50907		03/01/2011	SCHEDULED REDEMPTION		126	126	130	134		(7)		(7)		126				2	05/01/2031	1
31298M-A6-4	FED HOME LOAN MTG CORP GOLD #C50929		03/01/2011	SCHEDULED REDEMPTION		679	679	698	711		(32)		(32)		679				11	05/01/2031	1
31298M-D3-8	FED HOME LOAN MTG CORP GOLD #C51022		03/01/2011	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26					05/01/2031	1
31298M-MY-0	FED HOME LOAN MTG CORP GOLD #C51275		03/01/2011	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					04/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2011	SCHEDULED REDEMPTION		26	26	27	27		(2)		(2)		26					05/01/2031	1
31298N-YX-7	FED HOME LOAN MTG CORP GOLD #C52526		03/01/2011	SCHEDULED REDEMPTION		657	657	683	708		(52)		(52)		657				11	05/01/2031	1
31298N-4L-6	FED HOME LOAN MTG CORP GOLD #C52627		03/01/2011	SCHEDULED REDEMPTION		330	330	339	345		(15)		(15)		330				6	06/01/2031	1
31298P-BF-6	FED HOME LOAN MTG CORP GOLD #C52738		03/01/2011	SCHEDULED REDEMPTION		397	397	408	413		(15)		(15)		397				7	06/01/2031	1
31298P-VW-7	FED HOME LOAN MTG CORP GOLD #C53329		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					06/01/2031	1
31298P-XG-0	FED HOME LOAN MTG CORP GOLD #C53379		03/01/2011	SCHEDULED REDEMPTION		92	92	95	98		(5)		(5)		92				2	06/01/2031	1
31298P-4F-4	FED HOME LOAN MTG CORP GOLD #C53522		03/01/2011	SCHEDULED REDEMPTION		1,818	1,818	1,891	1,941		(124)		(124)		1,818				30	06/01/2031	1
31298Q-BM-9	FED HOME LOAN MTG CORP GOLD #C53644		03/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14					06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2011	SCHEDULED REDEMPTION		1,600	1,600	1,592	1,586		14		14		1,600				26	06/01/2031	1
31298Q-GR-3	FED HOME LOAN MTG CORP GOLD #C53808		03/01/2011	SCHEDULED REDEMPTION		208	208	214	223		(15)		(15)		208				3	06/01/2031	1
31298Q-VN-5	FED HOME LOAN MTG CORP GOLD #C54221		03/01/2011	SCHEDULED REDEMPTION		86	86	88	90		(5)		(5)		86				1	07/01/2031	1
31298Q-W4-6	FED HOME LOAN MTG CORP GOLD #C54267		03/01/2011	SCHEDULED REDEMPTION		151	151	155	157		(7)		(7)		151				2	07/01/2031	1
31298R-NU-6	FED HOME LOAN MTG CORP GOLD #C54903		03/01/2011	SCHEDULED REDEMPTION		34	34	35	35		(2)		(2)		34				1	07/01/2031	1
31298R-NV-4	FED HOME LOAN MTG CORP GOLD #C54904		03/01/2011	SCHEDULED REDEMPTION		76	76	78	82		(6)		(6)		76				1	07/01/2031	1
31298R-SE-7	FED HOME LOAN MTG CORP GOLD #C55017		02/01/2011	SCHEDULED REDEMPTION		1,615	1,615	1,659	1,734		(119)		(119)		1,615				20	07/01/2031	1
31298R-T3-0	FED HOME LOAN MTG CORP GOLD #C55070		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					07/01/2031	1
31298S-K5-2	FED HOME LOAN MTG CORP GOLD #C55716		03/01/2011	SCHEDULED REDEMPTION		81	81	83	86		(6)		(6)		81				1	12/01/2030	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2011	SCHEDULED REDEMPTION		417	417	427	433		(16)		(16)		417				6	03/01/2031	1
31298S-UY-8	FED HOME LOAN MTG CORP GOLD #C55999		03/01/2011	SCHEDULED REDEMPTION		108	108	113	123		(15)		(15)		108				1	02/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2011	SCHEDULED REDEMPTION		610	610	607	603		8		8		610				10	03/01/2031	1
31298S-4P-6	FED HOME LOAN MTG CORP GOLD #C56230		03/01/2011	SCHEDULED REDEMPTION		427	427	439	449		(22)		(22)		427				7	08/01/2031	1
31298T-H2-1	FED HOME LOAN MTG CORP GOLD #C56549		03/01/2011	SCHEDULED REDEMPTION		15	15	15	16		(1)		(1)		15					08/01/2031	1
31298T-MT-6	FED HOME LOAN MTG CORP GOLD #C56670		03/01/2011	SCHEDULED REDEMPTION		142	142	146	153		(11)		(11)		142				2	08/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31298T-VP-4	FED HOME LOAN MTG CORP GOLD #C56922		03/01/2011	SCHEDULED REDEMPTION		101	101	104	106		(5)		(5)		101				2	08/01/2031	1
31298U-D4-8	FED HOME LOAN MTG CORP GOLD #C57323		03/01/2011	SCHEDULED REDEMPTION		36	36	37	37		(2)		(2)		36				1	09/01/2031	1
31298U-FH-7	FED HOME LOAN MTG CORP GOLD #C57368		03/01/2011	SCHEDULED REDEMPTION		90	90	93	97		(7)		(7)		90				2	09/01/2031	1
31298U-QH-5	FED HOME LOAN MTG CORP GOLD #C57656		03/01/2011	SCHEDULED REDEMPTION		161	161	165	167		(5)		(5)		161				3	09/01/2031	1
31298U-XG-9	FED HOME LOAN MTG CORP GOLD #C57879		03/01/2011	SCHEDULED REDEMPTION		35	35	37	39		(4)		(4)		35				1	09/01/2031	1
31298V-AV-9	FED HOME LOAN MTG CORP GOLD #C58120		03/01/2011	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23					09/01/2031	1
31298V-FB-8	FED HOME LOAN MTG CORP GOLD #C58262		03/01/2011	SCHEDULED REDEMPTION		2,232	2,232	2,297	2,452		(221)		(221)		2,232				42	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		03/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18					10/01/2031	1
31298V-ZK-6	FED HOME LOAN MTG CORP GOLD #C58846		03/01/2011	SCHEDULED REDEMPTION		53	53	54	54		(2)		(2)		53				1	09/01/2031	1
31298W-C4-5	FED HOME LOAN MTG CORP GOLD #C59091		03/01/2011	SCHEDULED REDEMPTION		129	129	133	137		(8)		(8)		129				2	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		03/01/2011	SCHEDULED REDEMPTION		1	1	1	1						1					10/01/2031	1
31298W-KN-4	FED HOME LOAN MTG CORP GOLD #C59301		03/01/2011	SCHEDULED REDEMPTION		435	435	448	454		(19)		(19)		435				7	10/01/2031	1
31298Y-AU-5	FED HOME LOAN MTG CORP GOLD #C60019		03/01/2011	SCHEDULED REDEMPTION		162	162	166	169		(7)		(7)		162				3	11/01/2031	1
31298Y-QF-1	FED HOME LOAN MTG CORP GOLD #C60454		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					10/01/2031	1
31287L-BU-5	FED HOME LOAN MTG CORP GOLD #C60951		03/01/2011	SCHEDULED REDEMPTION		368	368	377	389		(21)		(21)		368				6	11/01/2031	1
31287L-ES-7	FED HOME LOAN MTG CORP GOLD #C61045		03/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18					12/01/2030	1
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C61126		03/01/2011	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38					12/01/2031	1
31287L-LW-0	FED HOME LOAN MTG CORP GOLD #C61241		03/01/2011	SCHEDULED REDEMPTION		504	504	525	538		(34)		(34)		504				8	12/01/2031	1
31287L-NM-0	FED HOME LOAN MTG CORP GOLD #C61296		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					11/01/2031	1
31287M-FJ-4	FED HOME LOAN MTG CORP GOLD #C61969		03/01/2011	SCHEDULED REDEMPTION		5,029	5,029	5,151	5,179		(150)		(150)		5,029				78	12/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2011	SCHEDULED REDEMPTION		175	175	182	179		(4)		(4)		175				3	01/01/2032	1
31287M-VT-4	FED HOME LOAN MTG CORP GOLD #C62426		03/01/2011	SCHEDULED REDEMPTION		7,884	7,884	7,987	7,994		(110)		(110)		7,884				82	01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		03/01/2011	SCHEDULED REDEMPTION		17,562	17,562	18,172	18,675		(1,113)		(1,113)		17,562				192	01/01/2032	1
31287N-AT-5	FED HOME LOAN MTG CORP GOLD #C62718		03/01/2011	SCHEDULED REDEMPTION		58,888	58,888	60,268	60,581		(1,693)		(1,693)		58,888				881	01/01/2032	1
31287N-FP-8	FED HOME LOAN MTG CORP GOLD #C62874		03/01/2011	SCHEDULED REDEMPTION		244	244	251	255		(11)		(11)		244				4	01/01/2032	1
31287P-CZ-4	FED HOME LOAN MTG CORP GOLD #C63688		03/01/2011	SCHEDULED REDEMPTION		51	51	53	53		(2)		(2)		51				1	02/01/2032	1
31287P-GQ-0	FED HOME LOAN MTG CORP GOLD #C63807		03/01/2011	SCHEDULED REDEMPTION		228	228	237	244		(15)		(15)		228				4	02/01/2032	1
31287P-4X-8	FED HOME LOAN MTG CORP GOLD #C64438		03/01/2011	SCHEDULED REDEMPTION		395	395	404	406		(11)		(11)		395				5	12/01/2028	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2011	SCHEDULED REDEMPTION		1,280	1,280	1,324	1,315		(35)		(35)		1,280				18	03/01/2032	1
31287Q-G6-2	FED HOME LOAN MTG CORP GOLD #C64721		03/01/2011	SCHEDULED REDEMPTION		130,455	130,455	132,514	132,350		(1,895)		(1,895)		130,455				2,099	03/01/2032	1
31287Q-QR-5	FED HOME LOAN MTG CORP GOLD #C64964		03/01/2011	SCHEDULED REDEMPTION		147	147	149	149		(2)		(2)		147				2	03/01/2032	1
31287R-D6-3	FED HOME LOAN MTG CORP GOLD #C65525		03/01/2011	SCHEDULED REDEMPTION		803	803	836	871		(67)		(67)		803				12	04/01/2032	1
31287R-EA-3	FED HOME LOAN MTG CORP GOLD #C65529		03/01/2011	SCHEDULED REDEMPTION		131	131	136	136		(5)		(5)		131				2	04/01/2032	1
31287R-KW-8	FED HOME LOAN MTG CORP GOLD #C65709		03/01/2011	SCHEDULED REDEMPTION		833	833	862	893		(60)		(60)		833				13	04/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		03/01/2011	SCHEDULED REDEMPTION		80	80	83	87		(7)		(7)		80				1	03/01/2032	1
31287S-BA-4	FED HOME LOAN MTG CORP GOLD #C66333		03/01/2011	SCHEDULED REDEMPTION		1,301	1,301	1,353	1,352		(51)		(51)		1,301				22	04/01/2032	1
31287S-F9-3	FED HOME LOAN MTG CORP GOLD #C66492		03/01/2011	SCHEDULED REDEMPTION		195	195	198	198		(2)		(2)		195				3	04/01/2032	1
31287S-GA-9	FED HOME LOAN MTG CORP GOLD #C66493		03/01/2011	SCHEDULED REDEMPTION		158	158	162	162		(4)		(4)		158				2	04/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5		(1)		(1)		5					04/01/2032	1
31287S-VQ-7	FED HOME LOAN MTG CORP GOLD #C66923		03/01/2011	SCHEDULED REDEMPTION		76	76	78	81		(5)		(5)		76				1	05/01/2032	1
31287T-BA-2	FED HOME LOAN MTG CORP GOLD #C67233		03/01/2011	SCHEDULED REDEMPTION		126	126	131	135		(9)		(9)		126				2	05/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(2)		(2)		24					05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		03/01/2011	SCHEDULED REDEMPTION		152	152	157	155		(4)		(4)		152				2	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		03/01/2011	SCHEDULED REDEMPTION		889	889	921	954		(65)		(65)		889				14	06/01/2032	1
31287U-JR-4	FED HOME LOAN MTG CORP GOLD #C68372		03/01/2011	SCHEDULED REDEMPTION		2,539	2,539	2,643	2,702		(163)		(163)		2,539				40	06/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		03/01/2011	SCHEDULED REDEMPTION		3,219	3,219	3,333	3,390		(171)		(171)		3,219				50	06/01/2032	1
31287U-LG-5	FED HOME LOAN MTG CORP GOLD #C68427		03/01/2011	SCHEDULED REDEMPTION		1,593	1,593	1,682	1,716		(122)		(122)		1,593				27	06/01/2032	1
31287U-MD-1	FED HOME LOAN MTG CORP GOLD #C68456		03/01/2011	SCHEDULED REDEMPTION		3,066	3,066	3,182	3,302		(236)		(236)		3,066				48	06/01/2032	1
31287U-ML-3	FED HOME LOAN MTG CORP GOLD #C68463		03/01/2011	SCHEDULED REDEMPTION		22	22	23	23		(1)		(1)		22					06/01/2032	1
31287V-LA-6	FED HOME LOAN MTG CORP GOLD #C69321		03/01/2011	SCHEDULED REDEMPTION		149	149	154	151		(2)		(2)		149				2	07/01/2032	1
31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C69442		03/01/2011	SCHEDULED REDEMPTION		706	706	730	738		(32)		(32)		706				10	07/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		03/01/2011	SCHEDULED REDEMPTION		56	56	58	61		(5)		(5)		56				1	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2011	SCHEDULED REDEMPTION		16,636	16,636	17,213	17,092		(456)		(456)		16,636				269	08/01/2032	1
31287V-5Q-9	FED HOME LOAN MTG CORP GOLD #C69855		03/01/2011	SCHEDULED REDEMPTION		1,322	1,322	1,351	1,338		(16)		(16)		1,322				13	08/01/2032	1
31287V-5R-7	FED HOME LOAN MTG CORP GOLD #C69856		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9					08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2011	SCHEDULED REDEMPTION		112	112	111	111		1		1		112				2	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		03/01/2011	SCHEDULED REDEMPTION		2,224	2,224	2,212	2,198		26		26		2,224				36	09/01/2032	1
31287X-RG-3	FED HOME LOAN MTG CORP GOLD #C70487		03/01/2011	SCHEDULED REDEMPTION		478	478	490	489		(11)		(11)		478				7	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2011	SCHEDULED REDEMPTION		7,735	7,735	7,693	7,671		64		64		7,735				125	09/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31287Y-5T-7	FED HOME LOAN MTG CORP GOLD #C71758		03/01/2011	SCHEDULED REDEMPTION		50,180	50,180	50,809	50,787		(608)		(608)		50,180				506	10/01/2032	1
31288A-MU-6	FED HOME LOAN MTG CORP GOLD #C72171		03/01/2011	SCHEDULED REDEMPTION		11,994	11,994	12,255	12,227		(233)		(233)		11,994				178	10/01/2032	1
31288B-LZ-4	FED HOME LOAN MTG CORP GOLD #C73044		03/01/2011	SCHEDULED REDEMPTION		11,797	11,797	12,092	12,198		(401)		(401)		11,797				154	11/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		03/01/2011	SCHEDULED REDEMPTION		15,647	15,647	16,039	16,014		(367)		(367)		15,647				203	11/01/2032	1
31288C-MC-2	FED HOME LOAN MTG CORP GOLD #C73955		03/01/2011	SCHEDULED REDEMPTION		13,240	13,240	13,544	13,552		(312)		(312)		13,240				136	12/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2011	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15					01/01/2033	1
31288F-5N-0	FED HOME LOAN MTG CORP GOLD #C77153		03/01/2011	SCHEDULED REDEMPTION		738	738	747	747		(9)		(9)		738				10	03/01/2033	1
31288G-FF-4	FED HOME LOAN MTG CORP GOLD #C77366		03/01/2011	SCHEDULED REDEMPTION		34,056	34,056	33,872	33,881		175		175		34,056				376	03/01/2033	1
31288G-JW-3	FED HOME LOAN MTG CORP GOLD #C77477		03/01/2011	SCHEDULED REDEMPTION		373	373	381	379		(6)		(6)		373				5	03/01/2033	1
31288G-MF-6	FED HOME LOAN MTG CORP GOLD #C77558		03/01/2011	SCHEDULED REDEMPTION		351	351	359	360		(9)		(9)		351				4	02/01/2033	1
31288G-Q4-7	FED HOME LOAN MTG CORP GOLD #C77675		03/01/2011	SCHEDULED REDEMPTION		69,164	69,164	68,776	68,795		369		369		69,164				813	03/01/2033	1
31288G-R9-5	FED HOME LOAN MTG CORP GOLD #C77712		03/01/2011	SCHEDULED REDEMPTION		64	64	66	66		(2)		(2)		64				1	02/01/2033	1
31288G-3L-4	FED HOME LOAN MTG CORP GOLD #C78003		03/01/2011	SCHEDULED REDEMPTION		98	98	102	104		(6)		(6)		98				1	04/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2011	SCHEDULED REDEMPTION		269	269	278	277		(8)		(8)		269				4	03/01/2033	1
31288K-BF-9	FED HOME LOAN MTG CORP GOLD #C79938		03/01/2011	SCHEDULED REDEMPTION		761	761	771	770		(9)		(9)		761				10	06/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2011	SCHEDULED REDEMPTION		49,626	49,626	50,425	50,753		(1,127)		(1,127)		49,626				504	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		03/01/2011	SCHEDULED REDEMPTION		1,216	1,216	1,242	1,251		(35)		(35)		1,216				19	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		03/01/2011	SCHEDULED REDEMPTION		1,320	1,320	1,347	1,363		(43)		(43)		1,320				21	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		03/01/2011	SCHEDULED REDEMPTION		1,189	1,189	1,212	1,219		(30)		(30)		1,189				19	06/01/2023	1
313975-DH-4	FED HOME LOAN MTG CORP GOLD #D36404		03/01/2011	SCHEDULED REDEMPTION		876	876	893	898		(23)		(23)		876				14	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		03/01/2011	SCHEDULED REDEMPTION		915	915	932	938		(23)		(23)		915				14	08/01/2023	1
31356H-QJ-9	FED HOME LOAN MTG CORP GOLD #D54957		03/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(1)		(1)		21					07/01/2024	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2011	SCHEDULED REDEMPTION		222	222	229	230		(9)		(9)		222				3	01/01/2028	1
3128DU-GK-5	FED HOME LOAN MTG CORP GOLD #D91102		03/01/2011	SCHEDULED REDEMPTION		958	958	948	954		4		4		958				15	11/01/2014	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		03/01/2011	SCHEDULED REDEMPTION		886	886	908	916		(31)		(31)		886				13	09/01/2022	1
31294J-N8-7	FED HOME LOAN MTG CORP GOLD #E00415		01/01/2011	MATURED		1,391	1,391	1,379	1,391						1,391				7	01/01/2011	1
31294J-RH-3	FED HOME LOAN MTG CORP GOLD #E00488		03/01/2011	SCHEDULED REDEMPTION		27	27	28	27						27				1	03/01/2012	1
31294J-RT-7	FED HOME LOAN MTG CORP GOLD #E00498		03/01/2011	SCHEDULED REDEMPTION		88	88	91	89		(1)		(1)		88				2	07/01/2012	1
31294J-WU-8	FED HOME LOAN MTG CORP GOLD #E00659		03/01/2011	SCHEDULED REDEMPTION		14,260	14,260	14,242	14,274		(15)		(15)		14,260				187	04/01/2014	1
31294J-ZT-8	FED HOME LOAN MTG CORP GOLD #E00754		03/01/2011	SCHEDULED REDEMPTION		1,909	1,909	1,971	1,944		(35)		(35)		1,909				34	09/01/2014	1
31294J-Z3-5	FED HOME LOAN MTG CORP GOLD #E00762		03/01/2011	SCHEDULED REDEMPTION		1,925	1,925	1,987	1,971		(46)		(46)		1,925				35	10/01/2014	1
31294J-3G-1	FED HOME LOAN MTG CORP GOLD #E00799		03/01/2011	SCHEDULED REDEMPTION		3,621	3,621	3,738	3,686		(65)		(65)		3,621				66	11/01/2014	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		03/01/2011	SCHEDULED REDEMPTION		5,697	5,697	5,895	5,882		(185)		(185)		5,697				109	01/01/2016	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		03/01/2011	SCHEDULED REDEMPTION		36,273	36,273	37,804	37,434		(1,161)		(1,161)		36,273				507	08/01/2018	1
31294K-V7-7	FED HOME LOAN MTG CORP GOLD #E01538		03/01/2011	SCHEDULED REDEMPTION		9,828	9,828	10,197	10,110		(282)		(282)		9,828				106	12/01/2018	1
31294L-GU-1	FED HOME LOAN MTG CORP GOLD #E02011		03/01/2011	SCHEDULED REDEMPTION		11,177	11,177	11,596	11,554		(377)		(377)		11,177				123	10/01/2015	1
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		03/01/2011	SCHEDULED REDEMPTION		65,409	65,409	68,638	69,013		(3,604)		(3,604)		65,409				758	05/01/2017	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		03/01/2011	SCHEDULED REDEMPTION		286,632	286,632	300,784	297,082		(10,450)		(10,450)		286,632				3,236	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		03/01/2011	SCHEDULED REDEMPTION		4,378	4,378	4,594	4,562		(184)		(184)		4,378				49	06/01/2018	1
31280J-YS-7	FED HOME LOAN MTG CORP GOLD #E64321		03/01/2011	SCHEDULED REDEMPTION		1,966	1,966	1,960	1,966						1,966				30	05/01/2011	1
31280K-R7-8	FED HOME LOAN MTG CORP GOLD #E65010		03/01/2011	SCHEDULED REDEMPTION		49	49	51	49						49				1	08/01/2011	1
31280K-SR-3	FED HOME LOAN MTG CORP GOLD #E65028		03/01/2011	SCHEDULED REDEMPTION		19	19	20	19						19					08/01/2011	1
31280M-L6-2	FED HOME LOAN MTG CORP GOLD #E66649		03/01/2011	SCHEDULED REDEMPTION		2,316	2,316	2,361	2,320		(4)		(4)		2,316				36	04/01/2012	1
31280M-Q2-6	FED HOME LOAN MTG CORP GOLD #E66773		03/01/2011	SCHEDULED REDEMPTION		1,089	1,089	1,110	1,092		(3)		(3)		1,089				17	04/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		03/01/2011	SCHEDULED REDEMPTION		13,808	13,808	13,336	13,671		137		137		13,808				162	11/01/2013	1
3128GE-3V-8	FED HOME LOAN MTG CORP GOLD #E79812		03/01/2011	SCHEDULED REDEMPTION		2,587	2,587	2,671	2,650		(62)		(62)		2,587				46	11/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		03/01/2011	SCHEDULED REDEMPTION		578	578	598	593		(15)		(15)		578				10	02/01/2016	1
3128GS-7E-1	FED HOME LOAN MTG CORP GOLD #E89893		03/01/2011	SCHEDULED REDEMPTION		1,287	1,287	1,350	1,324		(38)		(38)		1,287				16	05/01/2017	1
3128GV-WZ-9	FED HOME LOAN MTG CORP GOLD #E91564		03/01/2011	SCHEDULED REDEMPTION		12,078	12,078	12,531	12,432		(354)		(354)		12,078				139	09/01/2012	1
3128GW-E6-1	FED HOME LOAN MTG CORP GOLD #E91957		03/01/2011	SCHEDULED REDEMPTION		34,587	34,587	35,494	35,171		(585)		(585)		34,587				352	10/01/2017	1
3128GY-HC-1	FED HOME LOAN MTG CORP GOLD #E93827		03/01/2011	SCHEDULED REDEMPTION		1,008	1,008	1,046	1,034		(26)		(26)		1,008				12	01/01/2013	1
3128GY-3B-8	FED HOME LOAN MTG CORP GOLD #E94394		03/01/2011	SCHEDULED REDEMPTION		1,897	1,897	1,990	1,953		(56)		(56)		1,897				23	07/01/2017	1
3128H3-R2-9	FED HOME LOAN MTG CORP GOLD #E95905		03/01/2011	SCHEDULED REDEMPTION		13,793	13,793	14,155	14,060		(267)		(267)		13,793				150	04/01/2018	1
3128H5-K5-4	FED HOME LOAN MTG CORP GOLD #E97516		03/01/2011	SCHEDULED REDEMPTION		538	538	552	545		(7)		(7)		538				6	07/01/2018	1
3128H6-TT-1	FED HOME LOAN MTG CORP GOLD #E98662		03/01/2011	SCHEDULED REDEMPTION		1,557	1,557	1,611	1,611		(54)		(54)		1,557				18	08/01/2018	1
3128H7-N8-1	FED HOME LOAN MTG CORP GOLD #E99415		03/01/2011	SCHEDULED REDEMPTION		318,019	318,019	322,739	320,969		(2,950)		(2,950)		318,019				3,538	09/01/2018	1
3128H7-SH-6	FED HOME LOAN MTG CORP GOLD #E99520		03/01/2011	SCHEDULED REDEMPTION		9,774	9,774	10,031	9,915		(141)		(141)		9,774				117	09/01/2018	1
3128H7-4N-9	FED HOME LOAN MTG CORP GOLD #E99829		03/01/2011	SCHEDULED REDEMPTION		869	869	892	884		(15)		(15)		869				10	10/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2011	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	09/01/2027	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2011	SCHEDULED REDEMPTION		744	744	755	759		(15)		(15)		744				12	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2011	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22					12/01/2026	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		03/01/2011	SCHEDULED REDEMPTION		1,872	1,872	1,926	2,018		(146)		(146)		1,872				28	12/01/2029	1
31283H-GS-8	FED HOME LOAN MTG CORP GOLD #G01109		03/01/2011	SCHEDULED REDEMPTION		632	632	657	695		(63)		(63)		632				11	03/01/2030	1
31283H-HG-3	FED HOME LOAN MTG CORP GOLD #G01131		03/01/2011	SCHEDULED REDEMPTION		310	310	320	340		(30)		(30)		310				4	09/01/2030	1
31283H-HM-0	FED HOME LOAN MTG CORP GOLD #G01136		03/01/2011	SCHEDULED REDEMPTION		367	367	377	400		(33)		(33)		367				7	10/01/2030	1
31283H-JB-2	FED HOME LOAN MTG CORP GOLD #G01158		03/01/2011	SCHEDULED REDEMPTION		7,763	7,763	8,021	8,518		(755)		(755)		7,763				126	01/01/2031	1
31283H-J7-1	FED HOME LOAN MTG CORP GOLD #G01186		03/01/2011	SCHEDULED REDEMPTION		227	227	236	250		(23)		(23)		227				4	02/01/2031	1
31283H-LY-9	FED HOME LOAN MTG CORP GOLD #G01243		03/01/2011	SCHEDULED REDEMPTION		759	759	790	832		(73)		(73)		759				14	05/01/2031	1
31283H-QF-5	FED HOME LOAN MTG CORP GOLD #G01354		03/01/2011	SCHEDULED REDEMPTION		851	851	876	915		(64)		(64)		851				15	12/01/2031	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2011	SCHEDULED REDEMPTION		153	153	159	166		(13)		(13)		153				2	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2011	SCHEDULED REDEMPTION		5,205	5,205	5,384	5,680		(474)		(474)		5,205				78	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2011	SCHEDULED REDEMPTION		1,521	1,521	1,574	1,688		(166)		(166)		1,521				24	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2011	SCHEDULED REDEMPTION		1,784	1,784	1,846	1,836		(52)		(52)		1,784				25	08/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		03/01/2011	SCHEDULED REDEMPTION		26,199	26,199	27,624	29,067		(2,867)		(2,867)		26,199				407	07/01/2032	1
31283H-TN-5	FED HOME LOAN MTG CORP GOLD #G01457		03/01/2011	SCHEDULED REDEMPTION		4,415	4,415	4,524	4,512		(97)		(97)		4,415				56	08/01/2029	1
31283H-UA-1	FED HOME LOAN MTG CORP GOLD #G01477		03/01/2011	SCHEDULED REDEMPTION		8,133	8,133	8,315	8,311		(177)		(177)		8,133				106	12/01/2032	1
31283H-VE-2	FED HOME LOAN MTG CORP GOLD #G01513		03/01/2011	SCHEDULED REDEMPTION		31,613	31,613	32,316	32,163		(549)		(549)		31,613				423	03/01/2033	1
31283H-VL-6	FED HOME LOAN MTG CORP GOLD #G01519		03/01/2011	SCHEDULED REDEMPTION		76,682	76,682	79,297	79,134		(2,452)		(2,452)		76,682				1,008	02/01/2033	1
31283H-WK-7	FED HOME LOAN MTG CORP GOLD #G01550		03/01/2011	SCHEDULED REDEMPTION		5,628	5,628	5,758	5,807		(179)		(179)		5,628				74	04/01/2033	1
31283H-WZ-4	FED HOME LOAN MTG CORP GOLD #G01564		03/01/2011	SCHEDULED REDEMPTION		133,705	133,705	138,244	138,873		(5,168)		(5,168)		133,705				1,759	04/01/2033	1
31283H-W9-2	FED HOME LOAN MTG CORP GOLD #G01572		03/01/2011	SCHEDULED REDEMPTION		2,951	2,951	3,025	3,048		(97)		(97)		2,951				38	05/01/2033	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2011	SCHEDULED REDEMPTION		445	445	454	453		(8)		(8)		445				6	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2011	SCHEDULED REDEMPTION		434	434	449	449		(14)		(14)		434				6	09/01/2034	1
31283H-7E-9	FED HOME LOAN MTG CORP GOLD #G01793		03/01/2011	SCHEDULED REDEMPTION		3,531	3,531	3,612	3,610		(79)		(79)		3,531				47	03/01/2035	1
3128M4-AK-9	FED HOME LOAN MTG CORP GOLD #G02410		03/01/2011	SCHEDULED REDEMPTION		38,526	38,526	37,064	37,786		741		741		38,526				392	01/01/2036	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2011	SCHEDULED REDEMPTION		837	837	848	846		(9)		(9)		837				12	10/01/2036	1
3128M6-JM-1	FED HOME LOAN MTG CORP GOLD #G04468		03/01/2011	SCHEDULED REDEMPTION		167,488	167,488	170,184	170,657		(3,169)		(3,169)		167,488				1,782	07/01/2038	1
3128M6-VZ-8	FED HOME LOAN MTG CORP GOLD #G04832		03/01/2011	SCHEDULED REDEMPTION		2,354,122	2,354,122	2,395,225	2,399,338		(45,216)		(45,216)		2,354,122				25,104	10/01/2038	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		03/01/2011	SCHEDULED REDEMPTION		121,703	121,703	117,082	118,482		3,220		3,220		121,703				1,289	08/01/2035	1
3128MJ-F9-6	FED HOME LOAN MTG CORP GOLD #G08191		03/01/2011	SCHEDULED REDEMPTION		906,726	906,726	924,304	924,215		(17,489)		(17,489)		906,726				9,760	04/01/2037	1
3128MJ-GF-1	FED HOME LOAN MTG CORP GOLD #G08197		03/01/2011	SCHEDULED REDEMPTION		14,391	14,391	13,395	14,059		331		331		14,391				122	02/01/2037	1
31283J-WD-9	FED HOME LOAN MTG CORP GOLD #G10644		03/01/2011	SCHEDULED REDEMPTION		1,375	1,375	1,420	1,382		(7)		(7)		1,375				25	12/01/2011	1
31283J-Y8-8	FED HOME LOAN MTG CORP GOLD #G10735		03/01/2011	SCHEDULED REDEMPTION		16,868	16,868	17,347	16,983		(116)		(116)		16,868				277	09/01/2012	1
31283K-2X-5	FED HOME LOAN MTG CORP GOLD #G11690		03/01/2011	SCHEDULED REDEMPTION		38,770	38,770	37,900	38,152		618		618		38,770				334	02/01/2020	1
31283K-4V-7	FED HOME LOAN MTG CORP GOLD #G11736		03/01/2011	SCHEDULED REDEMPTION		3,549	3,549	3,682	3,655		(105)		(105)		3,549				40	04/01/2020	1
31283K-5N-4	FED HOME LOAN MTG CORP GOLD #G11753		03/01/2011	SCHEDULED REDEMPTION		20,711	20,711	21,064	20,902		(192)		(192)		20,711				221	08/01/2020	1
31336W-CQ-0	FED HOME LOAN MTG CORP GOLD #G11880		03/01/2011	SCHEDULED REDEMPTION		7,263	7,263	7,527	7,486		(223)		(223)		7,263				79	12/01/2020	1
3128M1-BF-5	FED HOME LOAN MTG CORP GOLD #G11938		03/01/2011	SCHEDULED REDEMPTION		2,963	2,963	3,041	3,036		(73)		(73)		2,963				29	03/01/2021	1
3128M1-EC-9	FED HOME LOAN MTG CORP GOLD #G12031		03/01/2011	SCHEDULED REDEMPTION		37,386	37,386	39,232	39,230		(1,844)		(1,844)		37,386				463	05/01/2021	1
3128M1-GT-0	FED HOME LOAN MTG CORP GOLD #G12110		03/01/2011	SCHEDULED REDEMPTION		5,754	5,754	5,994	6,037		(283)		(283)		5,754				69	06/01/2021	1
3128M1-LA-5	FED HOME LOAN MTG CORP GOLD #G12221		03/01/2011	SCHEDULED REDEMPTION		9,026	9,026	9,471	9,476		(450)		(450)		9,026				108	06/01/2021	1
3128M1-LH-0	FED HOME LOAN MTG CORP GOLD #G12228		03/01/2011	SCHEDULED REDEMPTION		6,137	6,137	6,393	6,415		(278)		(278)		6,137				74	07/01/2021	1
3128M1-L7-2	FED HOME LOAN MTG CORP GOLD #G12250		03/01/2011	SCHEDULED REDEMPTION		1,200	1,200	1,231	1,239		(39)		(39)		1,200				12	06/01/2021	1
3128M1-N3-9	FED HOME LOAN MTG CORP GOLD #G12310		03/01/2011	SCHEDULED REDEMPTION		41,604	41,604	43,646	44,098		(2,495)		(2,495)		41,604				496	08/01/2021	1
3128M1-PA-1	FED HOME LOAN MTG CORP GOLD #G12317		03/01/2011	SCHEDULED REDEMPTION		58,380	58,380	61,213	61,610		(3,230)		(3,230)		58,380				702	08/01/2021	1
3128M1-PE-3	FED HOME LOAN MTG CORP GOLD #G12321		03/01/2011	SCHEDULED REDEMPTION		37,544	37,544	39,147	39,875		(2,331)		(2,331)		37,544				452	09/01/2021	1
3128M1-RM-3	FED HOME LOAN MTG CORP GOLD #G12392		03/01/2011	SCHEDULED REDEMPTION		677,650	677,650	715,027	714,960		(37,309)		(37,309)		677,650				8,164	09/01/2021	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		03/01/2011	SCHEDULED REDEMPTION		210,928	210,928	221,205	222,307		(11,380)		(11,380)		210,928				2,564	12/01/2021	1
3128M1-TK-5	FED HOME LOAN MTG CORP GOLD #G12454		03/01/2011	SCHEDULED REDEMPTION		5,246	5,246	5,465	5,546		(300)		(300)		5,246				63	11/01/2021	1
3128MB-AW-7	FED HOME LOAN MTG CORP GOLD #G12521		03/01/2011	SCHEDULED REDEMPTION		1,992,005	1,992,005	2,090,360	2,087,368		(95,363)		(95,363)		1,992,005				21,942	12/01/2021	1
3128MB-AZ-0	FED HOME LOAN MTG CORP GOLD #G12524		03/01/2011	SCHEDULED REDEMPTION		1,429	1,429	1,499	1,525		(96)		(96)		1,429				17	01/01/2022	1
3128MB-BR-7	FED HOME LOAN MTG CORP GOLD #G12548		03/01/2011	SCHEDULED REDEMPTION		32,641	32,641	34,029	34,519		(1,878)		(1,878)		32,641				390	01/01/2022	1
3128MB-CN-5	FED HOME LOAN MTG CORP GOLD #G12577		03/01/2011	SCHEDULED REDEMPTION		53,007	53,007	55,218	55,986		(2,980)		(2,980)		53,007				621	03/01/2022	1
3128MB-CT-2	FED HOME LOAN MTG CORP GOLD #G12582		03/01/2011	SCHEDULED REDEMPTION		50,145	50,145	52,237	52,835		(2,690)		(2,690)		50,145				603	02/01/2022	1
3128MB-DD-6	FED HOME LOAN MTG CORP GOLD #G12600		03/01/2011	SCHEDULED REDEMPTION		40,385	40,385	42,103	42,610		(2,224)		(2,224)		40,385				483	03/01/2022	1
3128MB-DG-9	FED HOME LOAN MTG CORP GOLD #G12603		03/01/2011	SCHEDULED REDEMPTION		52,035	52,035	54,205	55,006		(2,972)		(2,972)		52,035				612	04/01/2022	1
3128MB-DJ-3	FED HOME LOAN MTG CORP GOLD #G12605		03/01/2011	SCHEDULED REDEMPTION		65,532	65,532	68,768	69,263		(3,730)		(3,730)		65,532				777	04/01/2022	1
3128MB-DN-4	FED HOME LOAN MTG CORP GOLD #G12609		03/01/2011	SCHEDULED REDEMPTION		21,935	21,935	22,872	23,148		(1,213)		(1,213)		21,935				265	04/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MB-EP-8	FED HOME LOAN MTG CORP GOLD #G12642		03/01/2011	SCHEDULED REDEMPTION		2,661	2,661	2,792	2,800		(139)		(139)		2,661				30	04/01/2022	1
3128MB-FZ-5	FED HOME LOAN MTG CORP GOLD #G12684		03/01/2011	SCHEDULED REDEMPTION		31,160	31,160	32,699	32,799		(1,639)		(1,639)		31,160				368	05/01/2022	1
3128MB-F5-1	FED HOME LOAN MTG CORP GOLD #G12688		03/01/2011	SCHEDULED REDEMPTION		27,051	27,051	28,386	28,605		(1,554)		(1,554)		27,051				327	06/01/2022	1
3128MB-F8-5	FED HOME LOAN MTG CORP GOLD #G12691		03/01/2011	SCHEDULED REDEMPTION		129,772	129,772	134,345	135,258		(5,486)		(5,486)		129,772				1,512	06/01/2022	1
3128MB-GE-1	FED HOME LOAN MTG CORP GOLD #G12697		03/01/2011	SCHEDULED REDEMPTION		1,011	1,011	1,053	1,069		(59)		(59)		1,011				12	05/01/2022	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD #G12709		03/01/2011	SCHEDULED REDEMPTION		53,650	53,650	55,577	56,183		(2,532)		(2,532)		53,650				596	07/01/2022	1
3128MB-GT-8	FED HOME LOAN MTG CORP GOLD #G12710		03/01/2011	SCHEDULED REDEMPTION		3,401	3,401	3,569	3,580		(179)		(179)		3,401				40	07/01/2022	1
3128MB-G3-5	FED HOME LOAN MTG CORP GOLD #G12718		03/01/2011	SCHEDULED REDEMPTION		18,068	18,068	18,840	19,071		(1,002)		(1,002)		18,068				217	07/01/2022	1
3128MB-HC-4	FED HOME LOAN MTG CORP GOLD #G12727		03/01/2011	SCHEDULED REDEMPTION		44,947	44,947	46,530	47,367		(2,420)		(2,420)		44,947				489	07/01/2022	1
3128MB-HN-0	FED HOME LOAN MTG CORP GOLD #G12737		03/01/2011	SCHEDULED REDEMPTION		2,258	2,258	2,352	2,382		(125)		(125)		2,258				27	08/01/2022	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		03/01/2011	SCHEDULED REDEMPTION		168,920	168,920	176,128	179,390		(10,470)		(10,470)		168,920				1,991	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		03/01/2011	SCHEDULED REDEMPTION		97,037	97,037	101,093	102,466		(5,429)		(5,429)		97,037				1,180	09/01/2022	1
3128MB-LQ-8	FED HOME LOAN MTG CORP GOLD #G12835		03/01/2011	SCHEDULED REDEMPTION		3,268	3,268	3,429	3,491		(223)		(223)		3,268				40	11/01/2022	1
3128MB-LX-3	FED HOME LOAN MTG CORP GOLD #G12842		03/01/2011	SCHEDULED REDEMPTION		2,722	2,722	2,794	2,781		(59)		(59)		2,722				26	07/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		03/01/2011	SCHEDULED REDEMPTION		225,122	225,122	233,995	235,095		(9,973)		(9,973)		225,122				2,412	10/01/2022	1
3128MB-MP-9	FED HOME LOAN MTG CORP GOLD #G12866		03/01/2011	SCHEDULED REDEMPTION		51,792	51,792	53,165	53,286		(1,495)		(1,495)		51,792				497	10/01/2022	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		03/01/2011	SCHEDULED REDEMPTION		5,576	5,576	5,724	5,735		(159)		(159)		5,576				55	11/01/2022	1
3128MB-NB-9	FED HOME LOAN MTG CORP GOLD #G12886		03/01/2011	SCHEDULED REDEMPTION		46,547	46,547	48,182	49,157		(2,610)		(2,610)		46,547				498	12/01/2022	1
3128MB-NM-5	FED HOME LOAN MTG CORP GOLD #G12896		03/01/2011	SCHEDULED REDEMPTION		8,155	8,155	8,441	8,617		(462)		(462)		8,155				87	11/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		03/01/2011	SCHEDULED REDEMPTION		87,635	87,635	91,409	93,026		(5,391)		(5,391)		87,635				1,062	12/01/2022	1
3128MB-QJ-9	FED HOME LOAN MTG CORP GOLD #G12957		03/01/2011	SCHEDULED REDEMPTION		111,367	111,367	116,013	119,095		(7,728)		(7,728)		111,367				1,285	01/01/2023	1
3128MB-QT-7	FED HOME LOAN MTG CORP GOLD #G12966		03/01/2011	SCHEDULED REDEMPTION		94,740	94,740	98,932	100,700		(5,960)		(5,960)		94,740				1,100	01/01/2023	1
3128MB-Q6-7	FED HOME LOAN MTG CORP GOLD #G12977		03/01/2011	SCHEDULED REDEMPTION		47,230	47,230	49,200	49,568		(2,338)		(2,338)		47,230				567	10/01/2022	1
3128MB-Q7-5	FED HOME LOAN MTG CORP GOLD #G12978		03/01/2011	SCHEDULED REDEMPTION		67,231	67,231	70,054	70,944		(3,713)		(3,713)		67,231				795	12/01/2022	1
3128MB-RG-4	FED HOME LOAN MTG CORP GOLD #G12987		03/01/2011	SCHEDULED REDEMPTION		1,763	1,763	1,850	1,882		(119)		(119)		1,763				21	02/01/2023	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		03/01/2011	SCHEDULED REDEMPTION		2,186,207	2,186,207	2,272,374	2,290,017		(103,810)		(103,810)		2,186,207				23,726	02/01/2023	1
3128MB-SD-0	FED HOME LOAN MTG CORP GOLD #G13016		03/01/2011	SCHEDULED REDEMPTION		147,690	147,690	153,511	155,168		(7,478)		(7,478)		147,690				1,620	02/01/2023	1
3128MB-SK-4	FED HOME LOAN MTG CORP GOLD #G13022		03/01/2011	SCHEDULED REDEMPTION		86,036	86,036	89,625	92,064		(6,028)		(6,028)		86,036				986	02/01/2023	1
3128MB-SM-0	FED HOME LOAN MTG CORP GOLD #G13024		03/01/2011	SCHEDULED REDEMPTION		66,087	66,087	69,350	69,899		(3,812)		(3,812)		66,087				795	10/01/2022	1
3128MB-SN-8	FED HOME LOAN MTG CORP GOLD #G13025		03/01/2011	SCHEDULED REDEMPTION		22,745	22,745	23,716	24,096		(1,351)		(1,351)		22,745				273	08/01/2022	1
3128MB-S8-1	FED HOME LOAN MTG CORP GOLD #G13043		03/01/2011	SCHEDULED REDEMPTION		52,298	52,298	54,480	55,426		(3,128)		(3,128)		52,298				619	02/01/2023	1
3128MB-UA-3	FED HOME LOAN MTG CORP GOLD #G13077		03/01/2011	SCHEDULED REDEMPTION		45,618	45,618	47,870	48,156		(2,538)		(2,538)		45,618				545	04/01/2023	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD #G13087		03/01/2011	SCHEDULED REDEMPTION		107,460	107,460	111,365	113,566		(6,106)		(6,106)		107,460				1,159	04/01/2023	1
3128MB-UX-3	FED HOME LOAN MTG CORP GOLD #G13098		03/01/2011	SCHEDULED REDEMPTION		24,353	24,353	25,556	25,825		(1,471)		(1,471)		24,353				292	09/01/2021	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		03/01/2011	SCHEDULED REDEMPTION		427,020	427,020	442,451	452,696		(25,676)		(25,676)		427,020				4,680	04/01/2023	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		03/01/2011	SCHEDULED REDEMPTION		70,809	70,809	72,687	72,554		(1,745)		(1,745)		70,809				671	05/01/2023	1
3128MB-WE-3	FED HOME LOAN MTG CORP GOLD #G13145		03/01/2011	SCHEDULED REDEMPTION		22,556	22,556	23,511	23,885		(1,329)		(1,329)		22,556				266	04/01/2023	1
3128MB-X7-7	FED HOME LOAN MTG CORP GOLD #G13202		03/01/2011	SCHEDULED REDEMPTION		12,739	12,739	13,186	13,318		(579)		(579)		12,739				133	07/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		03/01/2011	SCHEDULED REDEMPTION		203,825	203,825	211,469	216,500		(12,675)		(12,675)		203,825				2,225	05/01/2023	1
3128MB-YV-3	FED HOME LOAN MTG CORP GOLD #G13224		03/01/2011	SCHEDULED REDEMPTION		380,928	380,928	391,031	391,612		(10,684)		(10,684)		380,928				3,716	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		03/01/2011	SCHEDULED REDEMPTION		377,131	377,131	391,112	397,286		(20,155)		(20,155)		377,131				3,906	06/01/2023	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD #G13240		03/01/2011	SCHEDULED REDEMPTION		3,278	3,278	3,393	3,435		(157)		(157)		3,278				35	08/01/2023	1
3128MB-ZJ-9	FED HOME LOAN MTG CORP GOLD #G13245		03/01/2011	SCHEDULED REDEMPTION		92,207	92,207	96,742	98,376		(6,169)		(6,169)		92,207				1,106	08/01/2023	1
3128MB-ZV-2	FED HOME LOAN MTG CORP GOLD #G13256		03/01/2011	SCHEDULED REDEMPTION		63,940	63,940	67,056	67,795		(3,855)		(3,855)		63,940				781	09/01/2023	1
3128MB-4H-7	FED HOME LOAN MTG CORP GOLD #G13324		03/01/2011	SCHEDULED REDEMPTION		33,082	33,082	34,716	35,103		(2,021)		(2,021)		33,082				385	11/01/2023	1
3128MB-4Q-7	FED HOME LOAN MTG CORP GOLD #G13331		03/01/2011	SCHEDULED REDEMPTION		3,211	3,211	3,345	3,406		(195)		(195)		3,211				39	10/01/2023	1
3128MB-4Y-0	FED HOME LOAN MTG CORP GOLD #G13339		03/01/2011	SCHEDULED REDEMPTION		77,710	77,710	81,207	82,374		(4,664)		(4,664)		77,710				938	12/01/2023	1
3128MB-4Z-7	FED HOME LOAN MTG CORP GOLD #G13340		03/01/2011	SCHEDULED REDEMPTION		4,784	4,784	4,984	5,069		(285)		(285)		4,784				57	12/01/2021	1
3128MB-5G-8	FED HOME LOAN MTG CORP GOLD #G13347		03/01/2011	SCHEDULED REDEMPTION		113,615	113,615	119,225	122,407		(8,792)		(8,792)		113,615				1,363	05/01/2023	1
3128MB-5K-9	FED HOME LOAN MTG CORP GOLD #G13350		03/01/2011	SCHEDULED REDEMPTION		2,179	2,179	2,286	2,319		(140)		(140)		2,179				25	10/01/2022	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		03/01/2011	SCHEDULED REDEMPTION		443,218	443,218	458,821	469,487		(26,269)		(26,269)		443,218				4,697	12/01/2023	1
3128MB-5P-8	FED HOME LOAN MTG CORP GOLD #G13354		03/01/2011	SCHEDULED REDEMPTION		42,748	42,748	44,351	45,275		(2,527)		(2,527)		42,748				463	11/01/2023	1
3128MB-7H-4	FED HOME LOAN MTG CORP GOLD #G13396		03/01/2011	SCHEDULED REDEMPTION		37,749	37,749	39,324	39,997		(2,248)		(2,248)		37,749				456	12/01/2023	1
3128MC-AH-8	FED HOME LOAN MTG CORP GOLD #G13408		03/01/2011	SCHEDULED REDEMPTION		55,265	55,265	57,443	57,851		(2,587)		(2,587)		55,265				594	01/01/2024	1
3128MC-BL-8	FED HOME LOAN MTG CORP GOLD #G13443		03/01/2011	SCHEDULED REDEMPTION		7,169	7,169	7,438	7,531		(362)		(362)		7,169				78	04/01/2023	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD #G13452		03/01/2011	SCHEDULED REDEMPTION		2,628	2,628	2,727	2,753		(125)		(125)		2,628				30	02/01/2024	1
3128MC-CK-9	FED HOME LOAN MTG CORP GOLD #G13474		03/01/2011	SCHEDULED REDEMPTION		1,334,091	1,334,091	1,373,697	1,406,097		(72,005)		(72,005)		1,334,091				13,056	02/01/2024	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		03/01/2011	SCHEDULED REDEMPTION		138,854	138,854	143,986	149,886		(11,032)		(11,032)		138,854				1,507	02/01/2024	1
3128MC-CY-9	FED HOME LOAN MTG CORP GOLD #G13487		03/01/2011	SCHEDULED REDEMPTION		20,603	20,603	21,376	21,892		(1,289)		(1,289)		20,603				224	02/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128MC-C3-7	FED HOME LOAN MTG CORP GOLD #G13490		03/01/2011	SCHEDULED REDEMPTION		20,501	20,501	21,513	21,605		(1,104)		(1,104)		20,501				249	12/01/2023	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		03/01/2011	SCHEDULED REDEMPTION		389,381	389,381	404,461	411,606		(22,225)		(22,225)		389,381				4,254	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		03/01/2011	SCHEDULED REDEMPTION		407,484	407,484	423,545	433,910		(26,426)		(26,426)		407,484				4,447	01/01/2024	1
3128MC-DF-9	FED HOME LOAN MTG CORP GOLD #G13502		03/01/2011	SCHEDULED REDEMPTION		94,705	94,705	98,257	99,775		(5,069)		(5,069)		94,705				1,015	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		03/01/2011	SCHEDULED REDEMPTION		101,602	101,602	105,349	106,373		(4,772)		(4,772)		101,602				1,073	12/01/2022	1
3128MC-DL-6	FED HOME LOAN MTG CORP GOLD #G13507		03/01/2011	SCHEDULED REDEMPTION		26,757	26,757	28,078	28,787		(2,031)		(2,031)		26,757				329	01/01/2024	1
3128MC-DQ-5	FED HOME LOAN MTG CORP GOLD #G13511		03/01/2011	SCHEDULED REDEMPTION		3,564,713	3,564,713	3,657,540	3,652,401		(87,688)		(87,688)		3,564,713				33,111	04/01/2024	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		03/01/2011	SCHEDULED REDEMPTION		55,085	55,085	57,805	57,824		(2,738)		(2,738)		55,085				670	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2011	SCHEDULED REDEMPTION		427,375	427,375	444,219	453,831		(26,457)		(26,457)		427,375				4,669	04/01/2024	1
3128MC-GE-9	FED HOME LOAN MTG CORP GOLD #G13597		03/01/2011	SCHEDULED REDEMPTION		17,616	17,616	18,486	18,661		(1,045)		(1,045)		17,616				205	12/01/2023	1
3128MC-GU-3	FED HOME LOAN MTG CORP GOLD #G13611		03/01/2011	SCHEDULED REDEMPTION		3,019,686	3,019,686	3,153,684	3,167,117		(147,432)		(147,432)		3,019,686				32,777	01/01/2024	1
3128MC-GW-9	FED HOME LOAN MTG CORP GOLD #G13613		03/01/2011	SCHEDULED REDEMPTION		61,719	61,719	64,766	65,341		(3,622)		(3,622)		61,719				736	12/01/2023	1
3128MM-AA-1	FED HOME LOAN MTG CORP GOLD #G18000		03/01/2011	SCHEDULED REDEMPTION		29,835	29,835	28,489	28,849		986		986		29,835				250	07/01/2019	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD #G18005		03/01/2011	SCHEDULED REDEMPTION		5,183	5,183	5,377	5,360		(177)		(177)		5,183				55	08/01/2019	1
3128MM-A9-4	FED HOME LOAN MTG CORP GOLD #G18031		03/01/2011	SCHEDULED REDEMPTION		23,659	23,659	23,122	23,317		341		341		23,659				205	01/01/2020	1
3128MM-BT-9	FED HOME LOAN MTG CORP GOLD #G18049		03/01/2011	SCHEDULED REDEMPTION		1,626	1,626	1,707	1,687		(61)		(61)		1,626				19	04/01/2020	1
3128MM-BU-6	FED HOME LOAN MTG CORP GOLD #G18050		03/01/2011	SCHEDULED REDEMPTION		29,772	29,772	29,132	29,333		439		439		29,772				263	04/01/2020	1
3128MM-BV-4	FED HOME LOAN MTG CORP GOLD #G18051		03/01/2011	SCHEDULED REDEMPTION		37,864	37,864	37,033	37,357		507		507		37,864				347	05/01/2020	1
3128MM-CS-0	FED HOME LOAN MTG CORP GOLD #G18080		03/01/2011	SCHEDULED REDEMPTION		22,055	22,055	21,559	21,802		253		253		22,055				190	08/01/2020	1
3128MM-DA-8	FED HOME LOAN MTG CORP GOLD #G18096		03/01/2011	SCHEDULED REDEMPTION		5,072	5,072	5,284	5,313		(241)		(241)		5,072				58	01/01/2021	1
3128MM-DK-6	FED HOME LOAN MTG CORP GOLD #G18105		03/01/2011	SCHEDULED REDEMPTION		16,013	16,013	16,577	16,685		(673)		(673)		16,013				181	03/01/2021	1
3128MM-DL-4	FED HOME LOAN MTG CORP GOLD #G18106		03/01/2011	SCHEDULED REDEMPTION		3,197	3,197	3,330	3,365		(168)		(168)		3,197				37	03/01/2021	1
3128MM-DQ-3	FED HOME LOAN MTG CORP GOLD #G18110		03/01/2011	SCHEDULED REDEMPTION		117,400	117,400	122,298	123,284		(5,885)		(5,885)		117,400				1,359	04/01/2021	1
3128MM-DU-4	FED HOME LOAN MTG CORP GOLD #G18114		03/01/2011	SCHEDULED REDEMPTION		15,671	15,671	16,445	16,534		(863)		(863)		15,671				189	05/01/2021	1
3128MM-EH-2	FED HOME LOAN MTG CORP GOLD #G18135		03/01/2011	SCHEDULED REDEMPTION		5,049	5,049	5,299	5,402		(353)		(353)		5,049				59	08/01/2021	1
3128MM-ER-0	FED HOME LOAN MTG CORP GOLD #G18143		03/01/2011	SCHEDULED REDEMPTION		47,147	47,147	49,114	50,066		(2,918)		(2,918)		47,147				526	10/01/2021	1
3128MM-E6-6	FED HOME LOAN MTG CORP GOLD #G18156		03/01/2011	SCHEDULED REDEMPTION		18,417	18,417	19,066	19,387		(970)		(970)		18,417				192	12/01/2021	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		03/01/2011	SCHEDULED REDEMPTION		108,508	108,508	113,102	115,349		(6,841)		(6,841)		108,508				1,288	12/01/2021	1
3128MM-FD-0	FED HOME LOAN MTG CORP GOLD #G18163		03/01/2011	SCHEDULED REDEMPTION		25,475	25,475	26,733	26,722		(1,247)		(1,247)		25,475				292	01/01/2022	1
3128MM-FM-0	FED HOME LOAN MTG CORP GOLD #G18171		03/01/2011	SCHEDULED REDEMPTION		2,914	2,914	3,023	3,062		(148)		(148)		2,914				31	03/01/2022	1
3128MM-FS-7	FED HOME LOAN MTG CORP GOLD #G18176		03/01/2011	SCHEDULED REDEMPTION		2,021	2,021	2,097	2,133		(111)		(111)		2,021				21	04/01/2022	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD #G18189		03/01/2011	SCHEDULED REDEMPTION		52,279	52,279	54,121	55,085		(2,805)		(2,805)		52,279				571	06/01/2022	1
3128MM-GD-9	FED HOME LOAN MTG CORP GOLD #G18195		03/01/2011	SCHEDULED REDEMPTION		27,645	27,645	29,010	29,161		(1,516)		(1,516)		27,645				331	07/01/2022	1
3128MM-GH-0	FED HOME LOAN MTG CORP GOLD #G18199		03/01/2011	SCHEDULED REDEMPTION		11,791	11,791	12,329	12,485		(694)		(694)		11,791				146	08/01/2022	1
3128MM-GN-7	FED HOME LOAN MTG CORP GOLD #G18204		03/01/2011	SCHEDULED REDEMPTION		8,717	8,717	9,148	9,281		(564)		(564)		8,717				103	09/01/2022	1
3128MM-GU-1	FED HOME LOAN MTG CORP GOLD #G18210		03/01/2011	SCHEDULED REDEMPTION		32,229	32,229	33,605	34,467		(2,238)		(2,238)		32,229				398	10/01/2022	1
3128MM-G5-6	FED HOME LOAN MTG CORP GOLD #G18219		03/01/2011	SCHEDULED REDEMPTION		3,424	3,424	3,567	3,671		(247)		(247)		3,424				42	11/01/2022	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD #G18229		03/01/2011	SCHEDULED REDEMPTION		12,121	12,121	12,546	12,872		(751)		(751)		12,121				126	01/01/2023	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD #G18233		03/01/2011	SCHEDULED REDEMPTION		55,362	55,362	57,306	58,835		(3,473)		(3,473)		55,362				581	02/01/2023	1
3128MM-HL-0	FED HOME LOAN MTG CORP GOLD #G18234		03/01/2011	SCHEDULED REDEMPTION		36,287	36,287	38,079	38,272		(1,985)		(1,985)		36,287				428	02/01/2023	1
3128MM-H6-3	FED HOME LOAN MTG CORP GOLD #G18252		03/01/2011	SCHEDULED REDEMPTION		49,586	49,586	52,034	51,876		(2,291)		(2,291)		49,586				553	05/01/2023	1
3128MM-JB-0	FED HOME LOAN MTG CORP GOLD #G18257		03/01/2011	SCHEDULED REDEMPTION		52,589	52,589	53,984	53,674		(1,084)		(1,084)		52,589				481	06/01/2023	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD #G18258		03/01/2011	SCHEDULED REDEMPTION		17,277	17,277	17,925	18,198		(920)		(920)		17,277				179	06/01/2023	1
3128MM-JD-6	FED HOME LOAN MTG CORP GOLD #G18259		03/01/2011	SCHEDULED REDEMPTION		2,589	2,589	2,717	2,739		(150)		(150)		2,589				32	06/01/2023	1
3128MM-JK-0	FED HOME LOAN MTG CORP GOLD #G18265		03/01/2011	SCHEDULED REDEMPTION		61,196	61,196	64,063	64,803		(3,607)		(3,607)		61,196				697	07/01/2023	1
3128MM-JP-9	FED HOME LOAN MTG CORP GOLD #G18269		03/01/2011	SCHEDULED REDEMPTION		43,263	43,263	45,068	46,599		(3,336)		(3,336)		43,263				511	08/01/2023	1
3128MM-JT-1	FED HOME LOAN MTG CORP GOLD #G18273		03/01/2011	SCHEDULED REDEMPTION		37,401	37,401	39,248	40,242		(2,841)		(2,841)		37,401				435	09/01/2023	1
3128MM-JY-0	FED HOME LOAN MTG CORP GOLD #G18278		03/01/2011	SCHEDULED REDEMPTION		2,453	2,453	2,575	2,634		(181)		(181)		2,453				27	10/01/2023	1
3128MM-J8-7	FED HOME LOAN MTG CORP GOLD #G18286		03/01/2011	SCHEDULED REDEMPTION		3,295	3,295	3,418	3,522		(228)		(228)		3,295				34	12/01/2023	1
3128MM-J9-5	FED HOME LOAN MTG CORP GOLD #G18287		03/01/2011	SCHEDULED REDEMPTION		17,070	17,070	17,799	18,373		(1,303)		(1,303)		17,070				190	12/01/2023	1
3128MM-KG-7	FED HOME LOAN MTG CORP GOLD #G18294		03/01/2011	SCHEDULED REDEMPTION		43,217	43,217	45,019	45,683		(2,466)		(2,466)		43,217				504	01/01/2024	1
3128MM-KU-6	FED HOME LOAN MTG CORP GOLD #G18306		03/01/2011	SCHEDULED REDEMPTION		621,524	621,524	638,009	635,761		(14,237)		(14,237)		621,524				5,691	04/01/2024	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD #G18307		03/01/2011	SCHEDULED REDEMPTION		432,282	432,282	448,267	451,246		(18,964)		(18,964)		432,282				5,167	04/01/2024	1
3128CU-AZ-9	FED HOME LOAN MTG CORP GOLD #G30024		03/01/2011	SCHEDULED REDEMPTION		7,650	7,650	7,570	7,610		40		40		7,650				119	12/01/2013	1
3128CU-A7-1	FED HOME LOAN MTG CORP GOLD #G30030		03/01/2011	SCHEDULED REDEMPTION		7,301	7,301	7,225	7,255		45		45		7,301				115	03/01/2014	1
3128MS-BZ-2	FED HOME LOAN MTG CORP GOLD #H00056		03/01/2011	SCHEDULED REDEMPTION		1,055	1,055	1,045	1,049		7		7		1,055				12	10/01/2035	1
3128MS-CU-2	FED HOME LOAN MTG CORP GOLD #H00083		03/01/2011	SCHEDULED REDEMPTION		423,600	423,600	419,364	421,022		2,578		2,578		423,600				4,624	12/01/2035	1
3128MS-DJ-6	FED HOME LOAN MTG CORP GOLD #H00105		03/01/2011	SCHEDULED REDEMPTION		3,164	3,164	3,132	3,153		11		11		3,164				39	12/01/2035	1
3128PB-ZD-9	FED HOME LOAN MTG CORP GOLD #J00740		03/01/2011	SCHEDULED REDEMPTION		10,041	10,041	10,537	10,401		(361)		(361)		10,041				121	12/01/2020	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PC-FY-3	FED HOME LOAN MTG CORP GOLD #J01083		03/01/2011	SCHEDULED REDEMPTION		42,308	42,308	44,397	44,420		(2,112)		(2,112)		42,308				468	01/01/2021	1
3128PC-UK-6	FED HOME LOAN MTG CORP GOLD #J01486		03/01/2011	SCHEDULED REDEMPTION		431	431	447	442		(10)		(10)		431				5	03/01/2021	1
3128PC-XD-9	FED HOME LOAN MTG CORP GOLD #J01576		03/01/2011	SCHEDULED REDEMPTION		2,507	2,507	2,596	2,601		(94)		(94)		2,507				29	04/01/2021	1
3128PC-Y5-5	FED HOME LOAN MTG CORP GOLD #J01632		03/01/2011	SCHEDULED REDEMPTION		10,420	10,420	10,934	11,251		(831)		(831)		10,420				124	04/01/2021	1
3128PD-JT-8	FED HOME LOAN MTG CORP GOLD #J02074		03/01/2011	SCHEDULED REDEMPTION		58,219	58,219	56,934	57,090		1,129		1,129		58,219				572	06/01/2020	1
3128PD-SK-7	FED HOME LOAN MTG CORP GOLD #J02322		03/01/2011	SCHEDULED REDEMPTION		294	294	287	291		3		3		294				3	06/01/2019	1
3128PD-VA-5	FED HOME LOAN MTG CORP GOLD #J02409		03/01/2011	SCHEDULED REDEMPTION		64,788	64,788	63,304	63,597		1,191		1,191		64,788				532	08/01/2020	1
3128PD-VV-9	FED HOME LOAN MTG CORP GOLD #J02428		03/01/2011	SCHEDULED REDEMPTION		7,350	7,350	7,182	7,266		84		84		7,350				62	08/01/2020	1
3128PE-BN-7	FED HOME LOAN MTG CORP GOLD #J02745		03/01/2011	SCHEDULED REDEMPTION		113,875	113,875	119,497	118,769		(4,894)		(4,894)		113,875				1,527	07/01/2019	1
3128PE-SW-9	FED HOME LOAN MTG CORP GOLD #J03233		03/01/2011	SCHEDULED REDEMPTION		1,772	1,772	1,834	1,816		(45)		(45)		1,772				18	08/01/2021	1
3128PE-TW-8	FED HOME LOAN MTG CORP GOLD #J03265		03/01/2011	SCHEDULED REDEMPTION		6,479	6,479	6,749	6,891		(412)		(412)		6,479				81	08/01/2021	1
3128PE-XQ-6	FED HOME LOAN MTG CORP GOLD #J03387		03/01/2011	SCHEDULED REDEMPTION		107,737	107,737	112,232	117,869		(10,131)		(10,131)		107,737				1,468	09/01/2021	1
3128PE-XR-4	FED HOME LOAN MTG CORP GOLD #J03388		03/01/2011	SCHEDULED REDEMPTION		41,555	41,555	43,607	44,380		(2,825)		(2,825)		41,555				497	09/01/2021	1
3128PE-YK-8	FED HOME LOAN MTG CORP GOLD #J03414		03/01/2011	SCHEDULED REDEMPTION		966	966	1,014	1,066		(100)		(100)		966				9	09/01/2021	1
3128PE-2X-5	FED HOME LOAN MTG CORP GOLD #J03490		03/01/2011	SCHEDULED REDEMPTION		40,597	40,597	42,602	42,369		(1,772)		(1,772)		40,597				547	10/01/2021	1
3128PE-7C-6	FED HOME LOAN MTG CORP GOLD #J03591		03/01/2011	SCHEDULED REDEMPTION		17,851	17,851	18,636	18,905		(1,055)		(1,055)		17,851				218	10/01/2021	1
3128PF-H2-4	FED HOME LOAN MTG CORP GOLD #J03849		03/01/2011	SCHEDULED REDEMPTION		32,426	32,426	33,568	33,820		(1,394)		(1,394)		32,426				332	11/01/2021	1
3128PF-KF-1	FED HOME LOAN MTG CORP GOLD #J03894		03/01/2011	SCHEDULED REDEMPTION		670	670	695	713		(43)		(43)		670				7	11/01/2021	1
3128PF-LU-7	FED HOME LOAN MTG CORP GOLD #J03939		03/01/2011	SCHEDULED REDEMPTION		11,887	11,887	12,474	12,674		(787)		(787)		11,887				125	12/01/2021	1
3128PF-N2-7	FED HOME LOAN MTG CORP GOLD #J04009		03/01/2011	SCHEDULED REDEMPTION		1,358	1,358	1,409	1,383		(25)		(25)		1,358				16	12/01/2021	1
3128PF-PG-4	FED HOME LOAN MTG CORP GOLD #J04023		03/01/2011	SCHEDULED REDEMPTION		1,977	1,977	2,059	2,070		(93)		(93)		1,977				24	01/01/2022	1
3128PF-R4-9	FED HOME LOAN MTG CORP GOLD #J04107		03/01/2011	SCHEDULED REDEMPTION		26,731	26,731	28,051	28,365		(1,633)		(1,633)		26,731				304	01/01/2022	1
3128PF-SJ-5	FED HOME LOAN MTG CORP GOLD #J04121		03/01/2011	SCHEDULED REDEMPTION		17,082	17,082	17,926	18,062		(980)		(980)		17,082				227	01/01/2022	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		03/01/2011	SCHEDULED REDEMPTION		151,355	151,355	158,829	157,023		(5,668)		(5,668)		151,355				1,676	01/01/2022	1
3128PF-YD-1	FED HOME LOAN MTG CORP GOLD #J04308		03/01/2011	SCHEDULED REDEMPTION		2,531	2,531	2,637	2,690		(159)		(159)		2,531				34	02/01/2022	1
3128PF-5U-5	FED HOME LOAN MTG CORP GOLD #J04459		03/01/2011	SCHEDULED REDEMPTION		1,984	1,984	2,058	2,071		(87)		(87)		1,984				21	03/01/2022	1
3128PG-F9-9	FED HOME LOAN MTG CORP GOLD #J04692		03/01/2011	SCHEDULED REDEMPTION		973	973	1,014	1,055		(82)		(82)		973				13	04/01/2022	1
3128PG-MQ-3	FED HOME LOAN MTG CORP GOLD #J04867		03/01/2011	SCHEDULED REDEMPTION		3,471	3,471	3,616	3,748		(277)		(277)		3,471				36	05/01/2022	1
3128PG-UE-1	FED HOME LOAN MTG CORP GOLD #J05081		03/01/2011	SCHEDULED REDEMPTION		161,384	161,384	167,436	165,807		(4,424)		(4,424)		161,384				1,870	06/01/2022	1
3128PG-VQ-3	FED HOME LOAN MTG CORP GOLD #J05123		03/01/2011	SCHEDULED REDEMPTION		24,512	24,512	25,558	25,699		(1,187)		(1,187)		24,512				285	06/01/2022	1
3128PG-W5-8	FED HOME LOAN MTG CORP GOLD #J05168		03/01/2011	SCHEDULED REDEMPTION		13,885	13,885	14,500	14,559		(674)		(674)		13,885				158	07/01/2022	1
3128PG-2W-2	FED HOME LOAN MTG CORP GOLD #J05289		03/01/2011	SCHEDULED REDEMPTION		676	676	702	731		(55)		(55)		676				7	08/01/2022	1
3128PH-AJ-0	FED HOME LOAN MTG CORP GOLD #J05409		03/01/2011	SCHEDULED REDEMPTION		166,985	166,985	173,140	175,162		(8,176)		(8,176)		166,985				1,750	08/01/2022	1
3128PH-AK-7	FED HOME LOAN MTG CORP GOLD #J05410		03/01/2011	SCHEDULED REDEMPTION		44,294	44,294	46,257	47,794		(3,500)		(3,500)		44,294				508	08/01/2022	1
3128PH-CE-9	FED HOME LOAN MTG CORP GOLD #J05469		03/01/2011	SCHEDULED REDEMPTION		6,946	6,946	7,235	7,219		(274)		(274)		6,946				83	07/01/2022	1
3128PH-E9-8	FED HOME LOAN MTG CORP GOLD #J05560		03/01/2011	SCHEDULED REDEMPTION		5,860	5,860	6,105	6,667		(807)		(807)		5,860				72	09/01/2022	1
3128PH-GX-3	FED HOME LOAN MTG CORP GOLD #J05614		03/01/2011	SCHEDULED REDEMPTION		22,045	22,045	22,986	23,791		(1,747)		(1,747)		22,045				284	09/01/2022	1
3128PH-J4-4	FED HOME LOAN MTG CORP GOLD #J05683		03/01/2011	SCHEDULED REDEMPTION		124,170	124,170	129,350	132,473		(8,303)		(8,303)		124,170				1,311	10/01/2022	1
3128PH-NE-7	FED HOME LOAN MTG CORP GOLD #J05789		03/01/2011	SCHEDULED REDEMPTION		4,998	4,998	5,206	5,333		(335)		(335)		4,998				63	10/01/2022	1
3128PH-3E-9	FED HOME LOAN MTG CORP GOLD #J06197		03/01/2011	SCHEDULED REDEMPTION		6,379	6,379	6,645	6,713		(334)		(334)		6,379				67	10/01/2021	1
3128PJ-BX-4	FED HOME LOAN MTG CORP GOLD #J06354		03/01/2011	SCHEDULED REDEMPTION		414	414	431	432		(18)		(18)		414				5	11/01/2022	1
3128PJ-CD-7	FED HOME LOAN MTG CORP GOLD #J06368		03/01/2011	SCHEDULED REDEMPTION		1,174	1,174	1,223	1,238		(64)		(64)		1,174				14	11/01/2022	1
3128PJ-F5-1	FED HOME LOAN MTG CORP GOLD #J06488		03/01/2011	SCHEDULED REDEMPTION		1,727	1,727	1,799	1,821		(94)		(94)		1,727				21	12/01/2022	1
3128PJ-F9-3	FED HOME LOAN MTG CORP GOLD #J06492		03/01/2011	SCHEDULED REDEMPTION		934	934	973	1,009		(74)		(74)		934				12	12/01/2022	1
3128PJ-JH-1	FED HOME LOAN MTG CORP GOLD #J06564		03/01/2011	SCHEDULED REDEMPTION		1,083	1,083	1,124	1,200		(117)		(117)		1,083				13	12/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		03/01/2011	SCHEDULED REDEMPTION		21,127	21,127	22,170	22,002		(875)		(875)		21,127				258	12/01/2022	1
3128PJ-ML-8	FED HOME LOAN MTG CORP GOLD #J06663		03/01/2011	SCHEDULED REDEMPTION		1,840	1,840	1,916	1,948		(109)		(109)		1,840				20	12/01/2022	1
3128PJ-M3-8	FED HOME LOAN MTG CORP GOLD #J06678		03/01/2011	SCHEDULED REDEMPTION		627	627	655	659		(32)		(32)		627				8	01/01/2023	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD #J06806		03/01/2011	SCHEDULED REDEMPTION		35,322	35,322	36,563	36,676		(1,354)		(1,354)		35,322				310	02/01/2023	1
3128PJ-S6-5	FED HOME LOAN MTG CORP GOLD #J06841		03/01/2011	SCHEDULED REDEMPTION		61,041	61,041	63,330	64,830		(3,789)		(3,789)		61,041				655	01/01/2023	1
3128PJ-TF-4	FED HOME LOAN MTG CORP GOLD #J06850		03/01/2011	SCHEDULED REDEMPTION		53,073	53,073	55,693	54,959		(1,887)		(1,887)		53,073				717	01/01/2023	1
3128PJ-TZ-0	FED HOME LOAN MTG CORP GOLD #J06868		03/01/2011	SCHEDULED REDEMPTION		31,120	31,120	32,656	33,163		(2,043)		(2,043)		31,120				296	01/01/2023	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		03/01/2011	SCHEDULED REDEMPTION		44,914	44,914	46,493	46,389		(1,475)		(1,475)		44,914				495	02/01/2018	1
3128PJ-XF-9	FED HOME LOAN MTG CORP GOLD #J06978		03/01/2011	SCHEDULED REDEMPTION		35,998	35,998	37,266	38,799		(2,801)		(2,801)		35,998				378	02/01/2023	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD #J07567		03/01/2011	SCHEDULED REDEMPTION		3,296	3,296	3,426	3,461		(165)		(165)		3,296				37	04/01/2023	1
3128PK-QX-5	FED HOME LOAN MTG CORP GOLD #J07670		03/01/2011	SCHEDULED REDEMPTION		87,168	87,168	90,244	91,627		(4,460)		(4,460)		87,168				971	04/01/2023	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		03/01/2011	SCHEDULED REDEMPTION		76,033	76,033	79,030	79,043		(3,010)		(3,010)		76,033				927	04/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		03/01/2011	SCHEDULED REDEMPTION		100,876	100,876	103,551	103,559		(2,683)		(2,683)		100,876				1,005	05/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		03/01/2011	SCHEDULED REDEMPTION		676,644	676,644	700,489	726,673		(50,030)		(50,030)		676,644				7,378	05/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128PK-YX-6	FED HOME LOAN MTG CORP GOLD #J07926		03/01/2011	SCHEDULED REDEMPTION		79,976	79,976	82,975	83,452		(3,476)		(3,476)		79,976				880	05/01/2023	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD #J08096		03/01/2011	SCHEDULED REDEMPTION		5,292	5,292	5,478	5,703		(411)		(411)		5,292				57	06/01/2023	1
3128PL-B5-0	FED HOME LOAN MTG CORP GOLD #J08160		03/01/2011	SCHEDULED REDEMPTION		57,395	57,395	59,411	60,114		(2,719)		(2,719)		57,395				599	12/01/2022	1
3128PL-DF-6	FED HOME LOAN MTG CORP GOLD #J08202		03/01/2011	SCHEDULED REDEMPTION		4,530	4,530	4,700	4,782		(252)		(252)		4,530				47	07/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		03/01/2011	SCHEDULED REDEMPTION		200,399	200,399	210,294	213,971		(13,572)		(13,572)		200,399				2,614	12/01/2022	1
3128PL-J7-8	FED HOME LOAN MTG CORP GOLD #J08386		03/01/2011	SCHEDULED REDEMPTION		18,666	18,666	19,588	20,246		(1,580)		(1,580)		18,666				245	07/01/2023	1
3128PL-NZ-1	FED HOME LOAN MTG CORP GOLD #J08508		03/01/2011	SCHEDULED REDEMPTION		2,945	2,945	3,067	3,103		(158)		(158)		2,945				40	08/01/2023	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		03/01/2011	SCHEDULED REDEMPTION		314,926	314,926	330,475	349,261		(34,335)		(34,335)		314,926				3,808	08/01/2023	1
3128PL-P2-2	FED HOME LOAN MTG CORP GOLD #J08541		03/01/2011	SCHEDULED REDEMPTION		75,601	75,601	79,334	82,593		(6,992)		(6,992)		75,601				746	09/01/2023	1
3128PL-QR-6	FED HOME LOAN MTG CORP GOLD #J08564		03/01/2011	SCHEDULED REDEMPTION		98,654	98,654	102,869	105,510		(6,857)		(6,857)		98,654				1,134	09/01/2023	1
3128PL-Q7-0	FED HOME LOAN MTG CORP GOLD #J08578		03/01/2011	SCHEDULED REDEMPTION		1,828	1,828	1,918	2,022		(194)		(194)		1,828				22	08/01/2023	1
3128PL-Q8-8	FED HOME LOAN MTG CORP GOLD #J08579		03/01/2011	SCHEDULED REDEMPTION		10,130	10,130	10,631	10,905		(774)		(774)		10,130				108	08/01/2023	1
3128PL-TP-7	FED HOME LOAN MTG CORP GOLD #J08658		03/01/2011	SCHEDULED REDEMPTION		33,750	33,750	35,158	38,744		(4,994)		(4,994)		33,750				426	09/01/2023	1
3128PL-UJ-9	FED HOME LOAN MTG CORP GOLD #J08685		03/01/2011	SCHEDULED REDEMPTION		6,996	6,996	7,242	7,360		(363)		(363)		6,996				69	09/01/2023	1
3128PL-WH-1	FED HOME LOAN MTG CORP GOLD #J08748		03/01/2011	SCHEDULED REDEMPTION		2,478	2,478	2,592	2,704		(226)		(226)		2,478				27	10/01/2023	1
3128PL-X8-0	FED HOME LOAN MTG CORP GOLD #J08803		03/01/2011	SCHEDULED REDEMPTION		59,564	59,564	61,656	63,160		(3,595)		(3,595)		59,564				601	10/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		03/01/2011	SCHEDULED REDEMPTION		689,188	689,188	713,457	765,709		(76,521)		(76,521)		689,188				8,124	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		03/01/2011	SCHEDULED REDEMPTION		314,097	314,097	325,290	344,758		(30,661)		(30,661)		314,097				3,454	11/01/2023	1
3128PL-7L-0	FED HOME LOAN MTG CORP GOLD #J08999		03/01/2011	SCHEDULED REDEMPTION		9,645	9,645	10,121	10,073		(428)		(428)		9,645				128	12/01/2023	1
3128PM-A3-4	FED HOME LOAN MTG CORP GOLD #J09026		03/01/2011	SCHEDULED REDEMPTION		30,800	30,800	32,115	32,954		(2,154)		(2,154)		30,800				377	12/01/2023	1
3128PM-FE-5	FED HOME LOAN MTG CORP GOLD #J09165		03/01/2011	SCHEDULED REDEMPTION		5,725	5,725	5,940	6,810		(1,085)		(1,085)		5,725				48	12/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		03/01/2011	SCHEDULED REDEMPTION		2,280	2,280	2,393	2,420		(140)		(140)		2,280				29	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		03/01/2011	SCHEDULED REDEMPTION		28,635	28,635	29,640	29,461		(826)		(826)		28,635				271	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		03/01/2011	SCHEDULED REDEMPTION		46,628	46,628	48,271	48,056		(1,429)		(1,429)		46,628				541	01/01/2019	1
3128PM-J3-5	FED HOME LOAN MTG CORP GOLD #J09282		03/01/2011	SCHEDULED REDEMPTION		14,703	14,703	15,331	15,136		(432)		(432)		14,703				158	11/01/2023	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		03/01/2011	SCHEDULED REDEMPTION		56,587	56,587	59,381	61,314		(4,727)		(4,727)		56,587				589	02/01/2019	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD #J09305		03/01/2011	SCHEDULED REDEMPTION		1,248	1,248	1,292	1,307		(59)		(59)		1,248				12	02/01/2024	1
3128PM-L9-9	FED HOME LOAN MTG CORP GOLD #J09352		03/01/2011	SCHEDULED REDEMPTION		37,198	37,198	38,581	38,717		(1,519)		(1,519)		37,198				336	03/01/2024	1
3128PM-MD-9	FED HOME LOAN MTG CORP GOLD #J09356		03/01/2011	SCHEDULED REDEMPTION		98,722	98,722	102,424	103,754		(5,032)		(5,032)		98,722				1,061	02/01/2024	1
3128PM-MU-1	FED HOME LOAN MTG CORP GOLD #J09371		03/01/2011	SCHEDULED REDEMPTION		59,696	59,696	61,934	61,551		(1,856)		(1,856)		59,696				742	03/01/2024	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		03/01/2011	SCHEDULED REDEMPTION		97,872	97,872	102,704	105,656		(7,784)		(7,784)		97,872				1,220	03/01/2019	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		03/01/2011	SCHEDULED REDEMPTION		21,972	21,972	22,555	22,417		(445)		(445)		21,972				204	04/01/2024	1
3128PM-Q9-4	FED HOME LOAN MTG CORP GOLD #J09480		03/01/2011	SCHEDULED REDEMPTION		28,287	28,287	29,348	28,982		(694)		(694)		28,287				349	03/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		03/01/2011	SCHEDULED REDEMPTION		39,324	39,324	40,367	40,140		(816)		(816)		39,324				327	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		03/01/2011	SCHEDULED REDEMPTION		81,218	81,218	83,372	82,852		(1,633)		(1,633)		81,218				765	04/01/2024	1
3128PM-XH-8	FED HOME LOAN MTG CORP GOLD #J09680		03/01/2011	SCHEDULED REDEMPTION		2,748	2,748	2,845	2,815		(67)		(67)		2,748				31	05/01/2024	1
3128PN-BS-6	FED HOME LOAN MTG CORP GOLD #J09949		03/01/2011	SCHEDULED REDEMPTION		103,708	103,708	107,796	107,175		(3,467)		(3,467)		103,708				877	07/01/2023	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2011	SCHEDULED REDEMPTION		231,556	231,556	242,989	239,999		(8,443)		(8,443)		231,556				2,394	07/01/2024	1
31282C-BC-0	FED HOME LOAN MTG CORP GOLD #M30035		03/01/2011	SCHEDULED REDEMPTION		370,004	370,004	384,573	383,281		(13,277)		(13,277)		370,004				3,496	04/01/2022	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2011	SCHEDULED REDEMPTION		3,501	3,501	3,420	3,441		59		59		3,501				48	08/01/2028	1
31283Y-5R-5	FED HOME LOAN MTG CORP GOLD #P20057		03/01/2011	SCHEDULED REDEMPTION		1,606	1,606	1,589	1,591		14		14		1,606				25	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		03/01/2011	SCHEDULED REDEMPTION		5,166	5,166	5,047	5,065		101		101		5,166				67	08/01/2028	1
31283Y-DR-6	FED HOME LOAN MTG CORP GOLD #P20213		03/01/2011	SCHEDULED REDEMPTION		84,337	84,337	83,309	83,769		568		568		84,337				1,471	04/01/2029	1
31283Y-FS-2	FED HOME LOAN MTG CORP GOLD #P20278		03/01/2011	SCHEDULED REDEMPTION		4,113	4,113	4,115	4,115		(1)		(1)		4,113				66	08/01/2029	1
31361C-U9-0	FED NATL MTG ASSOC #027608		03/01/2011	SCHEDULED REDEMPTION		830	830	849	839		(9)		(9)		830				16	06/01/2016	1
31361M-ML-0	FED NATL MTG ASSOC #035463		03/01/2011	SCHEDULED REDEMPTION		1,050	1,050	1,094	1,088		(39)		(39)		1,050				23	02/01/2017	1
313615-H4-1	FED NATL MTG ASSOC #050651		03/01/2011	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	08/01/2022	1
313615-L4-6	FED NATL MTG ASSOC #050747		03/01/2011	SCHEDULED REDEMPTION		22,327	22,327	22,243	22,243		84		84		22,327				349	06/01/2023	1
31365D-JD-8	FED NATL MTG ASSOC #124560		03/01/2011	SCHEDULED REDEMPTION		303	303	311	311		(8)		(8)		303				5	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		03/01/2011	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28					01/01/2023	1
31365D-T7-0	FED NATL MTG ASSOC #124874		03/01/2011	SCHEDULED REDEMPTION		13,875	13,875	13,823	13,825		50		50		13,875				232	05/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		03/01/2011	SCHEDULED REDEMPTION		585	585	607	611		(26)		(26)		585				11	09/01/2022	1
31368H-BN-2	FED NATL MTG ASSOC #190045		03/01/2011	SCHEDULED REDEMPTION		1,039	1,039	1,087	1,082		(44)		(44)		1,039				20	04/01/2017	1
31368H-H2-2	FED NATL MTG ASSOC #190249		03/01/2011	SCHEDULED REDEMPTION		376	376	373	373		3		3		376				5	10/01/2023	1
31368H-JV-6	FED NATL MTG ASSOC #190276		03/01/2011	SCHEDULED REDEMPTION		387	387	406	407		(20)		(20)		387				6	10/01/2024	1
31368H-K8-5	FED NATL MTG ASSOC #190319		03/01/2011	SCHEDULED REDEMPTION		417	417	418	419		(2)		(2)		417				6	02/01/2032	1
31368H-K9-3	FED NATL MTG ASSOC #190320		03/01/2011	SCHEDULED REDEMPTION		987	987	1,032	1,096		(109)		(109)		987				15	04/01/2032	1
31369B-U8-6	FED NATL MTG ASSOC #205907		03/01/2011	SCHEDULED REDEMPTION		171	171	174	174		(3)		(3)		171				3	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)
31370F-5C-3	FED NATL MTG ASSOC #230443		03/01/2011	SCHEDULED REDEMPTION		109	109	112	112		(3)		(3)		109				2	09/01/2023	1
31371E-U6-0	FED NATL MTG ASSOC #250005		03/01/2011	SCHEDULED REDEMPTION		8,345	8,345	8,624	9,432		(1,087)		(1,087)		8,345				119	04/01/2024	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		03/01/2011	SCHEDULED REDEMPTION		3,162	3,162	3,250	3,257		(95)		(95)		3,162				62	12/01/2024	1
31371E-5J-0	FED NATL MTG ASSOC #250249		03/01/2011	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					01/01/2015	1
31371E-5P-6	FED NATL MTG ASSOC #250254		03/01/2011	SCHEDULED REDEMPTION		51	51	54	54		(3)		(3)		51				1	02/01/2015	1
31371F-JY-9	FED NATL MTG ASSOC #250579		03/01/2011	SCHEDULED REDEMPTION		563	563	570	563						563				7	06/01/2011	1
31371G-TR-1	FED NATL MTG ASSOC #251760		03/01/2011	SCHEDULED REDEMPTION		439	439	438	439						439				6	06/01/2013	1
31371G-XA-3	FED NATL MTG ASSOC #251873		03/01/2011	SCHEDULED REDEMPTION		19	19	19	19						19					05/01/2028	1
31371H-E4-6	FED NATL MTG ASSOC #252255		03/01/2011	SCHEDULED REDEMPTION		380	380	363	356		24		24		380				5	02/01/2029	1
31371H-GY-8	FED NATL MTG ASSOC #252315		03/01/2011	SCHEDULED REDEMPTION		16,193	16,193	15,386	15,688		505		505		16,193				182	02/01/2029	1
31371H-JY-5	FED NATL MTG ASSOC #252379		03/01/2011	SCHEDULED REDEMPTION		84,384	84,384	80,046	81,501		2,883		2,883		84,384				1,102	04/01/2029	1
31371H-LU-0	FED NATL MTG ASSOC #252439		03/01/2011	SCHEDULED REDEMPTION		215	215	226	228		(13)		(13)		215				3	05/01/2029	1
31371H-NN-4	FED NATL MTG ASSOC #252497		03/01/2011	SCHEDULED REDEMPTION		649	649	651	653		(4)		(4)		649				9	06/01/2029	1
31371H-NQ-7	FED NATL MTG ASSOC #252499		03/01/2011	SCHEDULED REDEMPTION		982	982	1,017	1,013		(31)		(31)		982				14	06/01/2019	1
31371H-VG-0	FED NATL MTG ASSOC #252715		03/01/2011	SCHEDULED REDEMPTION		271	271	284	287		(16)		(16)		271				3	09/01/2029	1
31371H-X9-4	FED NATL MTG ASSOC #252804		03/01/2011	SCHEDULED REDEMPTION		565	565	594	603		(38)		(38)		565				8	10/01/2029	1
31371H-2B-3	FED NATL MTG ASSOC #252870		03/01/2011	SCHEDULED REDEMPTION		2,085	2,085	2,072	2,102		(18)		(18)		2,085				33	11/01/2014	1
31371H-2D-9	FED NATL MTG ASSOC #252872		03/01/2011	SCHEDULED REDEMPTION		988	988	1,017	1,016		(29)		(29)		988				11	11/01/2029	1
31371H-4H-8	FED NATL MTG ASSOC #252924		03/01/2011	SCHEDULED REDEMPTION		489	489	472	468		21		21		489				8	12/01/2029	1
31371J-BA-1	FED NATL MTG ASSOC #253033		03/01/2011	SCHEDULED REDEMPTION		2,831	2,831	2,940	2,938		(107)		(107)		2,831				45	02/01/2015	1
31371J-BE-3	FED NATL MTG ASSOC #253037		03/01/2011	SCHEDULED REDEMPTION		2,983	2,983	3,176	3,306		(323)		(323)		2,983				43	02/01/2030	1
31371J-BM-5	FED NATL MTG ASSOC #253044		03/01/2011	SCHEDULED REDEMPTION		1,001	1,001	1,010	1,006		(5)		(5)		1,001				18	11/01/2014	1
31371J-DM-3	FED NATL MTG ASSOC #253108		03/01/2011	SCHEDULED REDEMPTION		195	195	200	199		(5)		(5)		195				3	03/01/2015	1
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2011	SCHEDULED REDEMPTION		3,441	3,441	3,573	3,779		(338)		(338)		3,441				55	03/01/2030	1
31371J-GA-6	FED NATL MTG ASSOC #253193		03/01/2011	SCHEDULED REDEMPTION		1,164	1,164	1,173	1,178		(14)		(14)		1,164				20	04/01/2015	1
31371J-ND-2	FED NATL MTG ASSOC #253388		03/01/2011	SCHEDULED REDEMPTION		224	224	226	225		(2)		(2)		224				4	07/01/2015	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		03/01/2011	SCHEDULED REDEMPTION		2,001	2,001	2,120	2,298		(297)		(297)		2,001				31	08/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2011	SCHEDULED REDEMPTION		1,949	1,949	2,024	2,126		(177)		(177)		1,949				34	11/01/2030	1
31371J-S6-2	FED NATL MTG ASSOC #253541		03/01/2011	SCHEDULED REDEMPTION		588	588	610	614		(26)		(26)		588				9	12/01/2015	1
31371J-UE-2	FED NATL MTG ASSOC #253581		03/01/2011	SCHEDULED REDEMPTION		1,624	1,624	1,682	1,694		(70)		(70)		1,624				26	01/01/2016	1
31371J-UG-7	FED NATL MTG ASSOC #253583		03/01/2011	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19					01/01/2031	1
31371J-UT-9	FED NATL MTG ASSOC #253594		03/01/2011	SCHEDULED REDEMPTION		1,757	1,757	1,777	1,754		4		4		1,757				31	10/01/2023	1
31371J-V4-3	FED NATL MTG ASSOC #253635		03/01/2011	SCHEDULED REDEMPTION		3,688	3,688	3,790	3,799		(111)		(111)		3,688				49	02/01/2016	1
31371J-WB-6	FED NATL MTG ASSOC #253642		03/01/2011	SCHEDULED REDEMPTION		1,442	1,442	1,507	1,639		(197)		(197)		1,442				21	02/01/2031	1
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2011	SCHEDULED REDEMPTION		2,178	2,178	2,262	2,374		(196)		(196)		2,178				39	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2011	SCHEDULED REDEMPTION		112	112	115	122		(10)		(10)		112				2	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2011	SCHEDULED REDEMPTION		88	88	91	96		(8)		(8)		88				1	03/01/2031	1
31371J-3G-7	FED NATL MTG ASSOC #253799		03/01/2011	SCHEDULED REDEMPTION		3,019	3,019	3,082	3,076		(57)		(57)		3,019				43	05/01/2016	1
31371J-5E-0	FED NATL MTG ASSOC #253845		03/01/2011	SCHEDULED REDEMPTION		872	872	907	897		(25)		(25)		872				11	06/01/2016	1
31371J-5K-6	FED NATL MTG ASSOC #253850		03/01/2011	SCHEDULED REDEMPTION		1,601	1,601	1,662	1,655		(53)		(53)		1,601				25	06/01/2016	1
31371J-6Z-2	FED NATL MTG ASSOC #253888		03/01/2011	SCHEDULED REDEMPTION		1,442	1,442	1,478	1,475		(33)		(33)		1,442				18	07/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2011	SCHEDULED REDEMPTION		987	987	1,020	1,072		(85)		(85)		987				18	07/01/2031	1
31371J-7F-5	FED NATL MTG ASSOC #253894		03/01/2011	SCHEDULED REDEMPTION		3,122	3,122	3,278	3,353		(231)		(231)		3,122				46	08/01/2031	1
31371K-DL-2	FED NATL MTG ASSOC #254007		03/01/2011	SCHEDULED REDEMPTION		346	346	364	372		(26)		(26)		346				5	10/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2011	SCHEDULED REDEMPTION		32	32	34	35		(3)		(3)		32				1	09/01/2031	1
31371K-F9-7	FED NATL MTG ASSOC #254092		03/01/2011	SCHEDULED REDEMPTION		3,019	3,019	3,038	3,066		(46)		(46)		3,019				45	12/01/2031	1
31371K-HT-1	FED NATL MTG ASSOC #254142		03/01/2011	SCHEDULED REDEMPTION		283	283	288	288		(5)		(5)		283				4	01/01/2017	1
31371K-JY-8	FED NATL MTG ASSOC #254179		03/01/2011	SCHEDULED REDEMPTION		5,456	5,456	5,625	5,694		(239)		(239)		5,456				71	01/01/2022	1
31371K-LF-6	FED NATL MTG ASSOC #254226		03/01/2011	SCHEDULED REDEMPTION		2,302	2,302	2,362	2,314		(12)		(12)		2,302				28	02/01/2012	1
31371K-ML-2	FED NATL MTG ASSOC #254263		03/01/2011	SCHEDULED REDEMPTION		51,745	51,745	52,036	52,437		(693)		(693)		51,745				720	04/01/2032	1
31371K-NV-9	FED NATL MTG ASSOC #254304		03/01/2011	SCHEDULED REDEMPTION		4,833	4,833	4,983	5,049		(215)		(215)		4,833				64	05/01/2022	1
31371K-N3-1	FED NATL MTG ASSOC #254310		03/01/2011	SCHEDULED REDEMPTION		4,736	4,736	4,854	4,843		(107)		(107)		4,736				62	05/01/2032	1
31371K-N4-9	FED NATL MTG ASSOC #254311		03/01/2011	SCHEDULED REDEMPTION		15,673	15,673	15,741	15,825		(152)		(152)		15,673				229	05/01/2032	1
31371K-PU-9	FED NATL MTG ASSOC #254335		03/01/2011	SCHEDULED REDEMPTION		74,402	74,402	77,587	80,562		(6,160)		(6,160)		74,402				1,211	05/01/2032	1
31371K-SG-7	FED NATL MTG ASSOC #254419		03/01/2011	SCHEDULED REDEMPTION		50,351	50,351	52,869	54,522		(4,171)		(4,171)		50,351				803	07/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		03/01/2011	SCHEDULED REDEMPTION		445	445	459	466		(21)		(21)		445				6	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		03/01/2011	SCHEDULED REDEMPTION		4,002	4,002	4,126	4,194		(192)		(192)		4,002				53	08/01/2022	1
31371K-TB-7	FED NATL MTG ASSOC #254446		03/01/2011	SCHEDULED REDEMPTION		2,187	2,187	2,310	2,403		(217)		(217)		2,187				36	08/01/2032	1
31371K-WF-4	FED NATL MTG ASSOC #254546		03/01/2011	SCHEDULED REDEMPTION		10,954	10,954	11,178	11,108		(154)		(154)		10,954				132	12/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-WG-2	FED NATL MTG ASSOC #254547		03/01/2011	SCHEDULED REDEMPTION		20,539	20,539	21,421	21,253		(714)		(714)		20,539				269	12/01/2017	1
31371K-3D-1	FED NATL MTG ASSOC #254696		03/01/2011	SCHEDULED REDEMPTION		911	911	927	921		(10)		(10)		911				11	03/01/2018	1
31371K-3L-3	FED NATL MTG ASSOC #254703		03/01/2011	SCHEDULED REDEMPTION		19,093	19,093	19,914	19,711		(618)		(618)		19,093				244	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		03/01/2011	SCHEDULED REDEMPTION		12,534	12,534	13,072	12,931		(397)		(397)		12,534				173	03/01/2018	1
31371L-BB-4	FED NATL MTG ASSOC #254834		03/01/2011	SCHEDULED REDEMPTION		501	501	512	508		(7)		(7)		501				6	08/01/2018	1
31371L-DH-9	FED NATL MTG ASSOC #254904		03/01/2011	SCHEDULED REDEMPTION		4,025	4,025	3,997	3,996		29		29		4,025				49	10/01/2033	1
31371L-DK-2	FED NATL MTG ASSOC #254906		03/01/2011	SCHEDULED REDEMPTION		379,536	379,536	370,416	372,886		6,650		6,650		379,536				3,719	10/01/2018	1
31371L-E2-1	FED NATL MTG ASSOC #254953		03/01/2011	SCHEDULED REDEMPTION		2,200	2,200	2,176	2,184		16		16		2,200				24	11/01/2018	1
31371L-JS-9	FED NATL MTG ASSOC #255073		03/01/2011	SCHEDULED REDEMPTION		13,443	13,443	13,216	13,307		135		135		13,443				159	02/01/2034	1
31371L-KW-8	FED NATL MTG ASSOC #255109		03/01/2011	SCHEDULED REDEMPTION		3,278	3,278	3,349	3,327		(49)		(49)		3,278				35	03/01/2019	1
31371L-QZ-5	FED NATL MTG ASSOC #255272		03/01/2011	SCHEDULED REDEMPTION		3,779	3,779	3,655	3,703		76		76		3,779				32	06/01/2019	1
31371L-SG-5	FED NATL MTG ASSOC #255319		03/01/2011	SCHEDULED REDEMPTION		1,887	1,887	1,909	1,903		(17)		(17)		1,887				19	08/01/2019	1
31371L-TV-1	FED NATL MTG ASSOC #255364		03/01/2011	SCHEDULED REDEMPTION		6,415	6,415	6,481	6,476		(61)		(61)		6,415				83	09/01/2034	1
31371L-4K-2	FED NATL MTG ASSOC #255626		03/01/2011	SCHEDULED REDEMPTION		4,553	4,553	4,624	4,598		(45)		(45)		4,553				51	03/01/2020	1
31371M-DH-7	FED NATL MTG ASSOC #255804		03/01/2011	SCHEDULED REDEMPTION		827	827	803	810		17		17		827				9	07/01/2020	1
31371M-PL-5	FED NATL MTG ASSOC #256127		03/01/2011	SCHEDULED REDEMPTION		36,445	36,445	35,784	35,924		521		521		36,445				396	01/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		03/01/2011	SCHEDULED REDEMPTION		577,296	577,296	568,637	573,522		3,775		3,775		577,296				7,077	02/01/2036	1
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2011	SCHEDULED REDEMPTION		35,685	35,685	32,757	34,942		742		742		35,685				321	03/01/2036	1
31371M-4C-8	FED NATL MTG ASSOC #256519		03/01/2011	SCHEDULED REDEMPTION		39,680	39,680	41,327	41,623		(1,942)		(1,942)		39,680				429	12/01/2021	1
31371N-GR-0	FED NATL MTG ASSOC #256808		03/01/2011	SCHEDULED REDEMPTION		279,660	279,660	280,665	281,093		(1,433)		(1,433)		279,660				3,327	07/01/2037	1
31371N-HW-8	FED NATL MTG ASSOC #256845		03/01/2011	SCHEDULED REDEMPTION		2,360	2,360	2,400	2,398		(38)		(38)		2,360				34	08/01/2037	1
31371N-J8-9	FED NATL MTG ASSOC #256887		03/01/2011	SCHEDULED REDEMPTION		5,176	5,176	5,395	5,615		(439)		(439)		5,176				59	09/01/2022	1
31371N-M2-8	FED NATL MTG ASSOC #256977		03/01/2011	SCHEDULED REDEMPTION		15,815	15,815	16,286	16,124		(310)		(310)		15,815				130	11/01/2022	1
31371N-NZ-4	FED NATL MTG ASSOC #257008		03/01/2011	SCHEDULED REDEMPTION		20,606	20,606	21,461	21,970		(1,364)		(1,364)		20,606				245	12/01/2022	1
31371N-SH-9	FED NATL MTG ASSOC #257120		03/01/2011	SCHEDULED REDEMPTION		37,938	37,938	38,903	39,466		(1,529)		(1,529)		37,938				374	02/01/2023	1
31371N-U9-4	FED NATL MTG ASSOC #257208		03/01/2011	SCHEDULED REDEMPTION		51,457	51,457	52,766	53,270		(1,813)		(1,813)		51,457				490	05/01/2023	1
31371N-VM-4	FED NATL MTG ASSOC #257220		03/01/2011	SCHEDULED REDEMPTION		1,621	1,621	1,677	1,710		(89)		(89)		1,621				17	05/01/2023	1
31371N-V3-6	FED NATL MTG ASSOC #257234		03/01/2011	SCHEDULED REDEMPTION		5,595	5,595	5,793	5,847		(252)		(252)		5,595				63	06/01/2023	1
31371N-Z2-4	FED NATL MTG ASSOC #257361		03/01/2011	SCHEDULED REDEMPTION		10,452	10,452	10,718	10,823		(371)		(371)		10,452				95	08/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		03/01/2011	SCHEDULED REDEMPTION		104,943	104,943	108,696	113,511		(8,568)		(8,568)		104,943				1,089	10/01/2023	1
31371P-BP-4	FED NATL MTG ASSOC #257546		03/01/2011	SCHEDULED REDEMPTION		21,323	21,323	21,865	22,048		(726)		(726)		21,323				232	11/01/2023	1
31372Q-KV-8	FED NATL MTG ASSOC #279408		03/01/2011	SCHEDULED REDEMPTION		388	388	395	398		(11)		(11)		388				6	05/01/2024	1
31372R-NB-7	FED NATL MTG ASSOC #280386		03/01/2011	SCHEDULED REDEMPTION		25	25	26	27		(2)		(2)		25					06/01/2024	1
31372Y-E2-2	FED NATL MTG ASSOC #286453		03/01/2011	SCHEDULED REDEMPTION		40	40	42	43		(3)		(3)		40				1	06/01/2024	1
31373C-Z7-5	FED NATL MTG ASSOC #289766		03/01/2011	SCHEDULED REDEMPTION		116	116	120	130		(14)		(14)		116				2	09/01/2024	1
31373D-EG-6	FED NATL MTG ASSOC #290035		03/01/2011	SCHEDULED REDEMPTION		2,279	2,279	2,280	2,281		(2)		(2)		2,279				35	08/01/2024	1
31373M-P5-8	FED NATL MTG ASSOC #297544		03/01/2011	SCHEDULED REDEMPTION		522	522	536	536		(14)		(14)		522				9	11/01/2024	1
31373P-JK-5	FED NATL MTG ASSOC #299166		03/01/2011	SCHEDULED REDEMPTION		840	840	884	890		(50)		(50)		840				17	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		03/01/2011	SCHEDULED REDEMPTION		127	127	131	130		(3)		(3)		127				2	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		03/01/2011	SCHEDULED REDEMPTION		142	142	147	159		(17)		(17)		142				3	06/01/2025	1
31374J-RF-0	FED NATL MTG ASSOC #315586		03/01/2011	SCHEDULED REDEMPTION		83	83	86	85		(2)		(2)		83				2	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		03/01/2011	SCHEDULED REDEMPTION		20	20	21	21		(2)		(2)		20					09/01/2025	1
31374S-ZE-4	FED NATL MTG ASSOC #323041		03/01/2011	SCHEDULED REDEMPTION		8,714	8,714	8,887	8,739		(25)		(25)		8,714				133	01/01/2013	1
31374T-AK-5	FED NATL MTG ASSOC #323210		03/01/2011	SCHEDULED REDEMPTION		7,213	7,213	7,428	7,646		(433)		(433)		7,213				95	06/01/2028	1
31374T-CN-7	FED NATL MTG ASSOC #323277		03/01/2011	SCHEDULED REDEMPTION		4,917	4,917	5,163	5,358		(441)		(441)		4,917				55	07/01/2028	1
31374T-DR-7	FED NATL MTG ASSOC #323312		03/01/2011	SCHEDULED REDEMPTION		7,632	7,632	7,869	8,020		(389)		(389)		7,632				95	11/01/2028	1
31374T-DX-4	FED NATL MTG ASSOC #323318		03/01/2011	SCHEDULED REDEMPTION		61	61	62	62		(2)		(2)		61				1	10/01/2028	1
31374T-D6-3	FED NATL MTG ASSOC #323325		03/01/2011	SCHEDULED REDEMPTION		245	245	241	240		5		5		245				4	10/01/2028	1
31374T-E3-9	FED NATL MTG ASSOC #323354		03/01/2011	SCHEDULED REDEMPTION		178	178	183	183		(6)		(6)		178				2	11/01/2028	1
31374T-FV-6	FED NATL MTG ASSOC #323380		03/01/2011	SCHEDULED REDEMPTION		295	295	310	318		(23)		(23)		295				4	10/01/2028	1
31374T-GU-7	FED NATL MTG ASSOC #323411		03/01/2011	SCHEDULED REDEMPTION		226	226	233	240		(14)		(14)		226				3	12/01/2028	1
31374T-G7-8	FED NATL MTG ASSOC #323422		03/01/2011	SCHEDULED REDEMPTION		285	285	299	302		(17)		(17)		285				4	12/01/2028	1
31374T-HA-0	FED NATL MTG ASSOC #323425		03/01/2011	SCHEDULED REDEMPTION		348	348	359	364		(16)		(16)		348				5	12/01/2028	1
31374T-PE-3	FED NATL MTG ASSOC #323621		03/01/2011	SCHEDULED REDEMPTION		3,381	3,381	3,550	3,621		(240)		(240)		3,381				45	01/01/2029	1
31374T-VD-8	FED NATL MTG ASSOC #323812		03/01/2011	SCHEDULED REDEMPTION		339	339	349	403		(64)		(64)		339				4	07/01/2029	1
31374T-YZ-6	FED NATL MTG ASSOC #323928		03/01/2011	SCHEDULED REDEMPTION		247	247	240	245		2		2		247				4	09/01/2014	1
31374T-2X-6	FED NATL MTG ASSOC #323990		03/01/2011	SCHEDULED REDEMPTION		6,366	6,366	6,552	6,603		(238)		(238)		6,366				84	10/01/2029	1
31374V-TB-0	FED NATL MTG ASSOC #325546		03/01/2011	SCHEDULED REDEMPTION		2,148	2,148	2,092	2,085		63		63		2,148				33	10/01/2025	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31374W-2H-4	FED NATL MTG ASSOC #326676		03/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18					11/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		03/01/2011	SCHEDULED REDEMPTION		93	93	96	96		(3)		(3)		93				2	10/01/2025	1
31375A-RK-7	FED NATL MTG ASSOC #329090		03/01/2011	SCHEDULED REDEMPTION		10,358	10,358	9,827	9,708		650		650		10,358				168	02/01/2026	1
31375B-FN-2	FED NATL MTG ASSOC #329673		03/01/2011	SCHEDULED REDEMPTION		4,327	4,327	4,104	4,060		268		268		4,327				48	01/01/2026	1
31375C-W7-6	FED NATL MTG ASSOC #331070		03/01/2011	SCHEDULED REDEMPTION		13	13	14	14						13					12/01/2025	1
31375H-HH-0	FED NATL MTG ASSOC #335132		03/01/2011	SCHEDULED REDEMPTION		24	24	25	25		(1)		(1)		24					01/01/2026	1
31375M-HG-1	FED NATL MTG ASSOC #338731		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2026	1
31375M-U9-2	FED NATL MTG ASSOC #339108		03/01/2011	SCHEDULED REDEMPTION		61	61	57	57		5		5		61				1	03/01/2026	1
31375R-GA-4	FED NATL MTG ASSOC #342293		03/01/2011	SCHEDULED REDEMPTION		65	65	64	64		1		1		65				1	04/01/2026	1
31375T-E8-7	FED NATL MTG ASSOC #344059		03/01/2011	SCHEDULED REDEMPTION		691	691	720	692		(1)		(1)		691				6	04/01/2011	1
31375U-DJ-1	FED NATL MTG ASSOC #344905		03/01/2011	SCHEDULED REDEMPTION		14,877	14,877	14,046	14,299		578		578		14,877				204	12/01/2025	1
31375X-QE-2	FED NATL MTG ASSOC #347953		03/01/2011	SCHEDULED REDEMPTION		635	635	642	634		1		1		635				11	06/01/2026	1
31376A-EY-0	FED NATL MTG ASSOC #349451		03/01/2011	SCHEDULED REDEMPTION		462	462	436	433		28		28		462				7	08/01/2023	1
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2011	SCHEDULED REDEMPTION		101	101	104	106		(6)		(6)		101				2	06/01/2026	1
31376C-GZ-1	FED NATL MTG ASSOC #351316		03/01/2011	SCHEDULED REDEMPTION		882	882	874	873		8		8		882				15	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		03/01/2011	SCHEDULED REDEMPTION		8	8	8	8		(1)		(1)		8					10/01/2026	1
31376J-2J-7	FED NATL MTG ASSOC #357277		03/01/2011	SCHEDULED REDEMPTION		8,667	8,667	9,067	9,963		(1,296)		(1,296)		8,667				102	05/01/2032	1
31376J-4K-2	FED NATL MTG ASSOC #357326		03/01/2011	SCHEDULED REDEMPTION		25	25	26	26		(2)		(2)		25					01/01/2033	1
31376K-DR-4	FED NATL MTG ASSOC #357512		03/01/2011	SCHEDULED REDEMPTION		10,762	10,762	10,581	10,669		93		93		10,762				126	03/01/2034	1
31376K-GQ-3	FED NATL MTG ASSOC #357607		03/01/2011	SCHEDULED REDEMPTION		1,104	1,104	1,117	1,114		(10)		(10)		1,104				12	08/01/2019	1
31376K-SJ-6	FED NATL MTG ASSOC #357921		03/01/2011	SCHEDULED REDEMPTION		1,393	1,393	1,412	1,406		(13)		(13)		1,393				15	08/01/2020	1
31377A-XU-6	FED NATL MTG ASSOC #371591		03/01/2011	SCHEDULED REDEMPTION		1,367	1,367	1,388	1,389		(23)		(23)		1,367				17	02/01/2027	1
31377C-H9-7	FED NATL MTG ASSOC #372956		03/01/2011	SCHEDULED REDEMPTION		50	50	52	52		(2)		(2)		50				1	08/01/2027	1
31377C-3D-3	FED NATL MTG ASSOC #373496		03/01/2011	SCHEDULED REDEMPTION		67	67	66	66						67				1	03/01/2027	1
31377K-TG-0	FED NATL MTG ASSOC #379551		03/01/2011	SCHEDULED REDEMPTION		498	498	491	498		1		1		498				7	03/01/2013	1
31378C-TJ-1	FED NATL MTG ASSOC #394853		03/01/2011	SCHEDULED REDEMPTION		13,887	13,887	14,230	14,148		(261)		(261)		13,887				200	05/01/2027	1
31378H-KV-2	FED NATL MTG ASSOC #399108		03/01/2011	SCHEDULED REDEMPTION		553	553	560	554		(1)		(1)		553				8	10/01/2012	1
31378H-QU-8	FED NATL MTG ASSOC #399267		03/01/2011	SCHEDULED REDEMPTION		2,947	2,947	2,959	2,962		(15)		(15)		2,947				43	02/01/2026	1
31378J-NN-3	FED NATL MTG ASSOC #400097		03/01/2011	SCHEDULED REDEMPTION		266	266	274	269		(3)		(3)		266				4	06/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		03/01/2011	SCHEDULED REDEMPTION		5,023	5,023	4,984	5,006		17		17		5,023				70	04/01/2013	1
31378U-B5-0	FED NATL MTG ASSOC #408760		03/01/2011	SCHEDULED REDEMPTION		2,741	2,741	2,780	2,751		(10)		(10)		2,741				38	12/01/2012	1
31378U-D6-6	FED NATL MTG ASSOC #408825		03/01/2011	SCHEDULED REDEMPTION		2,307	2,307	2,423	2,459		(152)		(152)		2,307				36	02/01/2028	1
31378U-KX-9	FED NATL MTG ASSOC #409010		03/01/2011	SCHEDULED REDEMPTION		949	949	925	943		6		6		949				15	12/01/2012	1
31378Y-ML-5	FED NATL MTG ASSOC #412663		03/01/2011	SCHEDULED REDEMPTION		2,059	2,059	2,120	2,126		(66)		(66)		2,059				28	03/01/2028	1
31379B-T4-5	FED NATL MTG ASSOC #414671		02/01/2011	SCHEDULED REDEMPTION		2,954	2,954	2,911	2,944		10		10		2,954				23	04/01/2013	1
31379C-WJ-6	FED NATL MTG ASSOC #415649		03/01/2011	SCHEDULED REDEMPTION		10	10	10	10						10					03/01/2028	1
31379C-X7-1	FED NATL MTG ASSOC #415702		03/01/2011	SCHEDULED REDEMPTION		5,848	5,848	5,931	5,873		(24)		(24)		5,848				85	03/01/2013	1
31379D-CG-2	FED NATL MTG ASSOC #415971		03/01/2011	SCHEDULED REDEMPTION		57	57	59	59		(2)		(2)		57				1	11/01/2028	1
31379D-LU-1	FED NATL MTG ASSOC #416239		03/01/2011	SCHEDULED REDEMPTION		2,702	2,702	2,628	2,680		22		22		2,702				39	02/01/2013	1
31379E-BL-0	FED NATL MTG ASSOC #416843		03/01/2011	SCHEDULED REDEMPTION		1,804	1,804	1,778	1,800		4		4		1,804				24	04/01/2013	1
31379F-QS-6	FED NATL MTG ASSOC #418165		03/01/2011	SCHEDULED REDEMPTION		1,054	1,054	1,069	1,058		(4)		(4)		1,054				15	03/01/2013	1
31379F-5Q-3	FED NATL MTG ASSOC #418555		03/01/2011	SCHEDULED REDEMPTION		181	181	183	182						181				3	09/01/2013	1
31379G-MD-1	FED NATL MTG ASSOC #418956		03/01/2011	SCHEDULED REDEMPTION		491	491	506	500		(9)		(9)		491				7	03/01/2028	1
31379G-MP-4	FED NATL MTG ASSOC #418966		03/01/2011	SCHEDULED REDEMPTION		122	122	126	122		(1)		(1)		122				2	04/01/2028	1
31379H-D3-1	FED NATL MTG ASSOC #419622		03/01/2011	SCHEDULED REDEMPTION		1,353	1,353	1,357	1,354		(1)		(1)		1,353				18	04/01/2013	1
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2011	SCHEDULED REDEMPTION		482	482	499	499		(17)		(17)		482				9	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2011	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				1	12/01/2027	1
31379K-L3-5	FED NATL MTG ASSOC #421646		03/01/2011	SCHEDULED REDEMPTION		291	291	300	295		(4)		(4)		291				4	03/01/2028	1
31379L-UL-3	FED NATL MTG ASSOC #422787		03/01/2011	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				1	04/01/2028	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		03/01/2011	SCHEDULED REDEMPTION		29,494	29,494	27,406	28,712		782		782		29,494				367	12/01/2013	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		03/01/2011	SCHEDULED REDEMPTION		1,251	1,251	1,290	1,294		(43)		(43)		1,251				17	01/01/2023	1
31379R-WX-2	FED NATL MTG ASSOC #427362		03/01/2011	SCHEDULED REDEMPTION		2,282	2,282	2,295	2,287		(5)		(5)		2,282				33	06/01/2013	1
31379S-KX-3	FED NATL MTG ASSOC #427910		03/01/2011	SCHEDULED REDEMPTION		51	51	52	51						51				1	05/01/2013	1
31379T-E2-6	FED NATL MTG ASSOC #428653		03/01/2011	SCHEDULED REDEMPTION		516	516	529	530		(14)		(14)		516				9	07/01/2026	1
31379T-MP-6	FED NATL MTG ASSOC #428866		03/01/2011	SCHEDULED REDEMPTION		3,389	3,389	3,503	3,560		(170)		(170)		3,389				53	06/01/2028	1
31379T-2S-2	FED NATL MTG ASSOC #429285		03/01/2011	SCHEDULED REDEMPTION		1,235	1,235	1,242	1,237		(2)		(2)		1,235				18	06/01/2013	1
31379T-3A-0	FED NATL MTG ASSOC #429293		03/01/2011	SCHEDULED REDEMPTION		59	59	60	60		(2)		(2)		59				1	06/01/2028	1
31379U-FF-3	FED NATL MTG ASSOC #429566		03/01/2011	SCHEDULED REDEMPTION		110	110	109	110						110				1	06/01/2013	1
31379U-GV-7	FED NATL MTG ASSOC #429612		03/01/2011	SCHEDULED REDEMPTION		365	365	366	366						365				5	06/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31379U-S5-1	FED NATL MTG ASSOC #429940		03/01/2011	SCHEDULED REDEMPTION		3,443	3,443	3,453	3,445		(1)		(1)		3,443				50	08/01/2013	1
31379U-4Q-1	FED NATL MTG ASSOC #430231		03/01/2011	SCHEDULED REDEMPTION		435	435	429	431		5		5		435				7	08/01/2028	1
31379V-XL-8	FED NATL MTG ASSOC #430983		03/01/2011	SCHEDULED REDEMPTION		73	73	72	73						73				1	04/01/2013	1
31379Y-EA-7	FED NATL MTG ASSOC #433129		03/01/2011	SCHEDULED REDEMPTION		2,802	2,802	2,781	2,793		9		9		2,802				39	08/01/2013	1
31379Y-M9-1	FED NATL MTG ASSOC #433384		03/01/2011	SCHEDULED REDEMPTION		1,025	1,025	1,017	1,022		3		3		1,025				14	07/01/2013	1
31379Y-6V-0	FED NATL MTG ASSOC #433884		03/01/2011	SCHEDULED REDEMPTION		69	69	69	69						69				1	07/01/2013	1
31380A-LB-6	FED NATL MTG ASSOC #434222		03/01/2011	SCHEDULED REDEMPTION		102	102	105	105		(4)		(4)		102				1	08/01/2028	1
31380E-BZ-6	FED NATL MTG ASSOC #437556		03/01/2011	SCHEDULED REDEMPTION		175	175	181	181		(5)		(5)		175				3	08/01/2028	1
31380H-M4-6	FED NATL MTG ASSOC #440579		03/01/2011	SCHEDULED REDEMPTION		114	114	112	112		1		1		114				2	08/01/2028	1
31380H-S7-3	FED NATL MTG ASSOC #440742		03/01/2011	SCHEDULED REDEMPTION		154	154	159	168		(14)		(14)		154				2	12/01/2028	1
31380J-V4-2	FED NATL MTG ASSOC #441735		03/01/2011	SCHEDULED REDEMPTION		594	594	609	605		(11)		(11)		594				10	07/01/2027	1
31380M-DF-0	FED NATL MTG ASSOC #443902		03/01/2011	SCHEDULED REDEMPTION		123	123	121	121		2		2		123				2	09/01/2028	1
31380M-DG-8	FED NATL MTG ASSOC #443903		03/01/2011	SCHEDULED REDEMPTION		167	167	170	175		(8)		(8)		167				2	10/01/2028	1
31380M-MC-7	FED NATL MTG ASSOC #444155		03/01/2011	SCHEDULED REDEMPTION		41,553	41,553	39,962	40,788		765		765		41,553				569	01/01/2029	1
31380M-QB-5	FED NATL MTG ASSOC #444250		03/01/2011	SCHEDULED REDEMPTION		53	53	55	55		(2)		(2)		53				1	09/01/2028	1
31380N-KB-9	FED NATL MTG ASSOC #444990		03/01/2011	SCHEDULED REDEMPTION		192	192	198	195		(3)		(3)		192				3	10/01/2028	1
31380P-Q7-7	FED NATL MTG ASSOC #446078		03/01/2011	SCHEDULED REDEMPTION		422	422	423	423		(1)		(1)		422				6	08/01/2029	1
31380P-X6-1	FED NATL MTG ASSOC #446301		03/01/2011	SCHEDULED REDEMPTION		606	606	625	610		(4)		(4)		606				8	08/01/2025	1
31380Q-SA-6	FED NATL MTG ASSOC #447013		03/01/2011	SCHEDULED REDEMPTION		144	144	149	150		(5)		(5)		144				2	10/01/2028	1
31380Q-WF-0	FED NATL MTG ASSOC #447146		03/01/2011	SCHEDULED REDEMPTION		9	9	9	9						9					11/01/2029	1
31380R-HZ-1	FED NATL MTG ASSOC #447648		03/01/2011	SCHEDULED REDEMPTION		5,044	5,044	5,213	5,397		(353)		(353)		5,044				86	10/01/2028	1
31380S-CR-2	FED NATL MTG ASSOC #448380		03/01/2011	SCHEDULED REDEMPTION		3,160	3,160	3,194	3,171		(11)		(11)		3,160				46	01/01/2014	1
31380T-BP-5	FED NATL MTG ASSOC #449246		03/01/2011	SCHEDULED REDEMPTION		264	264	264	265		(1)		(1)		264				4	01/01/2029	1
31380T-BQ-3	FED NATL MTG ASSOC #449247		03/01/2011	SCHEDULED REDEMPTION		862	862	888	910		(48)		(48)		862				11	01/01/2029	1
31380U-PD-4	FED NATL MTG ASSOC #450520		03/01/2011	SCHEDULED REDEMPTION		874	874	841	846		29		29		874				9	11/01/2028	1
31380W-D6-8	FED NATL MTG ASSOC #452025		03/01/2011	SCHEDULED REDEMPTION		219	219	224	227		(8)		(8)		219				2	11/01/2028	1
31380W-TY-0	FED NATL MTG ASSOC #452467		03/01/2011	SCHEDULED REDEMPTION		189	189	195	200		(11)		(11)		189				3	11/01/2028	1
31380W-V6-8	FED NATL MTG ASSOC #452537		03/01/2011	SCHEDULED REDEMPTION		2,477	2,477	2,382	2,435		42		42		2,477				29	12/01/2028	1
31380X-KS-0	FED NATL MTG ASSOC #453105		03/01/2011	SCHEDULED REDEMPTION		21,436	21,436	21,506	21,495		(59)		(59)		21,436				305	01/01/2029	1
31380X-QV-7	FED NATL MTG ASSOC #453268		03/01/2011	SCHEDULED REDEMPTION		587	587	602	601		(14)		(14)		587				8	11/01/2028	1
31381A-AG-6	FED NATL MTG ASSOC #454607		03/01/2011	SCHEDULED REDEMPTION		305	305	314	309		(4)		(4)		305				4	03/01/2014	1
31381A-E5-6	FED NATL MTG ASSOC #454756		03/01/2011	SCHEDULED REDEMPTION		6,333	6,333	6,014	6,152		181		181		6,333				83	12/01/2028	1
31381A-ME-8	FED NATL MTG ASSOC #454957		03/01/2011	SCHEDULED REDEMPTION		19	19	19	19						19					12/01/2028	1
31381C-BN-6	FED NATL MTG ASSOC #456445		03/01/2011	SCHEDULED REDEMPTION		1,584	1,584	1,601	1,589		(6)		(6)		1,584				24	01/01/2014	1
31381C-P5-0	FED NATL MTG ASSOC #456844		03/01/2011	SCHEDULED REDEMPTION		406	406	390	399		7		7		406				5	02/01/2029	1
31381C-YX-9	FED NATL MTG ASSOC #457126		03/01/2011	SCHEDULED REDEMPTION		98	98	101	101		(3)		(3)		98				1	01/01/2029	1
31381E-4X-8	FED NATL MTG ASSOC #459038		03/01/2011	SCHEDULED REDEMPTION		13,562	13,562	13,592	13,637		(75)		(75)		13,562				171	01/01/2029	1
31381F-MN-7	FED NATL MTG ASSOC #459465		03/01/2011	SCHEDULED REDEMPTION		2,646	2,646	2,726	2,723		(77)		(77)		2,646				38	02/01/2029	1
31381F-WZ-9	FED NATL MTG ASSOC #459764		03/01/2011	SCHEDULED REDEMPTION		307	307	296	297		9		9		307				5	04/01/2029	1
31382D-GZ-1	FED NATL MTG ASSOC #479116		03/01/2011	SCHEDULED REDEMPTION		311	311	299	304		6		6		311				4	01/01/2029	1
31382E-RM-6	FED NATL MTG ASSOC #480292		03/01/2011	SCHEDULED REDEMPTION		3,789	3,789	3,733	3,745		45		45		3,789				66	06/01/2029	1
31382F-JT-7	FED NATL MTG ASSOC #480974		03/01/2011	SCHEDULED REDEMPTION		774	774	813	817		(43)		(43)		774				12	01/01/2029	1
31382F-4A-4	FED NATL MTG ASSOC #481517		03/01/2011	SCHEDULED REDEMPTION		2,278	2,278	2,191	2,236		42		42		2,278				28	01/01/2029	1
31382F-7A-1	FED NATL MTG ASSOC #481589		03/01/2011	SCHEDULED REDEMPTION		5,664	5,664	5,797	5,926		(262)		(262)		5,664				73	02/01/2029	1
31382G-Z6-7	FED NATL MTG ASSOC #482365		03/01/2011	SCHEDULED REDEMPTION		51	51	50	50		1		1		51				1	02/01/2029	1
31382K-M8-8	FED NATL MTG ASSOC #484683		03/01/2011	SCHEDULED REDEMPTION		1,260	1,260	1,299	1,330		(70)		(70)		1,260				19	02/01/2029	1
31382L-RN-8	FED NATL MTG ASSOC #485693		03/01/2011	SCHEDULED REDEMPTION		118	118	121	121		(3)		(3)		118				2	04/01/2029	1
31382L-X4-3	FED NATL MTG ASSOC #485899		03/01/2011	SCHEDULED REDEMPTION		207	207	200	199		7		7		207				2	04/01/2029	1
31382M-JY-1	FED NATL MTG ASSOC #486379		03/01/2011	SCHEDULED REDEMPTION		1,457	1,457	1,406	1,379		78		78		1,457				16	04/01/2029	1
31382N-LN-0	FED NATL MTG ASSOC #487333		03/01/2011	SCHEDULED REDEMPTION		34	34	33	32		2		2		34					04/01/2029	1
31382Q-G8-2	FED NATL MTG ASSOC #489023		03/01/2011	SCHEDULED REDEMPTION		2,093	2,093	1,928	1,993		100		100		2,093				31	06/01/2029	1
31382Q-KY-0	FED NATL MTG ASSOC #489111		03/01/2011	SCHEDULED REDEMPTION		266	266	253	261		5		5		266				4	06/01/2014	1
31382R-EU-3	FED NATL MTG ASSOC #489847		03/01/2011	SCHEDULED REDEMPTION		2,585	2,585	2,715	2,817		(232)		(232)		2,585				41	07/01/2029	1
31382R-EW-9	FED NATL MTG ASSOC #489849		03/01/2011	SCHEDULED REDEMPTION		46	46	47	51		(5)		(5)		46				1	07/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		03/01/2011	SCHEDULED REDEMPTION		1,412	1,412	1,455	1,454		(41)		(41)		1,412				23	03/01/2029	1
31382R-3Y-7	FED NATL MTG ASSOC #490515		03/01/2011	SCHEDULED REDEMPTION		21,057	21,057	20,134	20,142		914		914		21,057				274	03/01/2029	1
31382S-AM-3	FED NATL MTG ASSOC #490612		03/01/2011	SCHEDULED REDEMPTION		248	248	240	236		12		12		248				4	04/01/2029	1
31382S-BQ-3	FED NATL MTG ASSOC #490647		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					12/01/2015	1
31382U-LP-9	FED NATL MTG ASSOC #492734		03/01/2011	SCHEDULED REDEMPTION		22	22	21	21		1		1		22					04/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31382U-QY-5	FED NATL MTG ASSOC #492871		03/01/2011	SCHEDULED REDEMPTION		7,128	7,128	7,103	7,128						7,128				95	02/01/2014	1
31382W-DR-0	FED NATL MTG ASSOC #494312		03/01/2011	SCHEDULED REDEMPTION		41	41	41	41		1		1		41				1	04/01/2029	1
31382W-FM-9	FED NATL MTG ASSOC #494372		03/01/2011	SCHEDULED REDEMPTION		98	98	93	92		6		6		98				1	04/01/2029	1
31382W-SR-4	FED NATL MTG ASSOC #494728		03/01/2011	SCHEDULED REDEMPTION		1,877	1,877	1,790	1,791		86		86		1,877				30	05/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2011	SCHEDULED REDEMPTION		158	158	164	169		(11)		(11)		158				3	05/01/2029	1
31383A-XF-1	FED NATL MTG ASSOC #497578		03/01/2011	SCHEDULED REDEMPTION		53	53	55	56		(3)		(3)		53				1	02/01/2016	1
31383C-AK-1	FED NATL MTG ASSOC #498710		03/01/2011	SCHEDULED REDEMPTION		13	13	14	14		(1)		(1)		13					09/01/2029	1
31383C-T8-8	FED NATL MTG ASSOC #499275		03/01/2011	SCHEDULED REDEMPTION		33	33	35	36		(3)		(3)		33					08/01/2029	1
31383D-3C-5	FED NATL MTG ASSOC #500395		03/01/2011	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					06/01/2029	1
31383E-CU-3	FED NATL MTG ASSOC #500583		03/01/2011	SCHEDULED REDEMPTION		86	86	82	81		6		6		86				1	06/01/2029	1
31383E-HX-2	FED NATL MTG ASSOC #500746		03/01/2011	SCHEDULED REDEMPTION		105	105	102	100		5		5		105				2	06/01/2029	1
31383E-XH-9	FED NATL MTG ASSOC #501180		03/01/2011	SCHEDULED REDEMPTION		31,141	31,141	31,209	31,334		(193)		(193)		31,141				504	06/01/2029	1
31383E-XP-1	FED NATL MTG ASSOC #501186		03/01/2011	SCHEDULED REDEMPTION		134	134	128	128		6		6		134				2	06/01/2029	1
31383E-2T-7	FED NATL MTG ASSOC #501286		03/01/2011	SCHEDULED REDEMPTION		203	203	190	192		11		11		203				3	06/01/2029	1
31383F-QJ-0	FED NATL MTG ASSOC #501857		03/01/2011	SCHEDULED REDEMPTION		311	311	321	320		(9)		(9)		311				5	09/01/2029	1
31383F-5J-3	FED NATL MTG ASSOC #502249		03/01/2011	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29					07/01/2029	1
31383H-6N-9	FED NATL MTG ASSOC #504077		03/01/2011	SCHEDULED REDEMPTION		377	377	365	362		15		15		377				6	06/01/2029	1
31383J-QK-9	FED NATL MTG ASSOC #504558		03/01/2011	SCHEDULED REDEMPTION		46,839	46,839	47,271	47,676		(838)		(838)		46,839				645	07/01/2029	1
31383K-CE-5	FED NATL MTG ASSOC #505069		03/01/2011	SCHEDULED REDEMPTION		2,032	2,032	1,980	2,014		17		17		2,032				32	06/01/2014	1
31383K-EP-8	FED NATL MTG ASSOC #505142		03/01/2011	SCHEDULED REDEMPTION		375	375	369	370		5		5		375				6	07/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2011	SCHEDULED REDEMPTION		36	36	36	36						36				1	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		03/01/2011	SCHEDULED REDEMPTION		394	394	409	413		(19)		(19)		394				7	08/01/2029	1
31383P-7K-6	FED NATL MTG ASSOC #509498		03/01/2011	SCHEDULED REDEMPTION		117	117	113	114		3		3		117				2	11/01/2029	1
31383R-CA-8	FED NATL MTG ASSOC #510465		03/01/2011	SCHEDULED REDEMPTION		402	402	389	391		11		11		402				6	11/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2011	SCHEDULED REDEMPTION		61	61	64	66		(4)		(4)		61				1	09/01/2029	1
31383S-SB-7	FED NATL MTG ASSOC #511814		03/01/2011	SCHEDULED REDEMPTION		442	442	459	463		(21)		(21)		442				7	10/01/2015	1
31383S-2Z-2	FED NATL MTG ASSOC #512092		03/01/2011	SCHEDULED REDEMPTION		38	38	38	38						38				1	12/01/2029	1
31383S-3D-0	FED NATL MTG ASSOC #512096		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31383S-3G-3	FED NATL MTG ASSOC #512099		03/01/2011	SCHEDULED REDEMPTION		408	408	389	385		23		23		408				5	12/01/2029	1
31383T-D6-2	FED NATL MTG ASSOC #512325		03/01/2011	SCHEDULED REDEMPTION		1,137	1,137	1,181	1,256		(119)		(119)		1,137				23	11/01/2029	1
31383T-D9-6	FED NATL MTG ASSOC #512328		03/01/2011	SCHEDULED REDEMPTION		159	159	154	154		5		5		159				2	12/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2011	SCHEDULED REDEMPTION		150	150	156	163		(13)		(13)		150				3	10/01/2029	1
31383U-H5-7	FED NATL MTG ASSOC #513352		03/01/2011	SCHEDULED REDEMPTION		447	447	461	460		(13)		(13)		447				6	09/01/2029	1
31383U-JP-1	FED NATL MTG ASSOC #513370		03/01/2011	SCHEDULED REDEMPTION		3,506	3,506	3,682	3,708		(202)		(202)		3,506				56	08/01/2029	1
31383U-MV-4	FED NATL MTG ASSOC #513472		03/01/2011	SCHEDULED REDEMPTION		2,588	2,588	2,614	2,605		(17)		(17)		2,588				46	09/01/2014	1
31383U-W4-3	FED NATL MTG ASSOC #513767		03/01/2011	SCHEDULED REDEMPTION		4,782	4,782	4,829	4,806		(24)		(24)		4,782				85	09/01/2014	1
31383V-B8-5	FED NATL MTG ASSOC #514063		03/01/2011	SCHEDULED REDEMPTION		405	405	392	387		18		18		405				6	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		03/01/2011	SCHEDULED REDEMPTION		17	17	17	17						17					09/01/2029	1
31383W-3X-7	FED NATL MTG ASSOC #515714		03/01/2011	SCHEDULED REDEMPTION		37	37	35	35		1		1		37				1	12/01/2029	1
31383Y-QW-0	FED NATL MTG ASSOC #517169		03/01/2011	SCHEDULED REDEMPTION		841	841	848	844		(3)		(3)		841				15	02/01/2015	1
31383Y-QX-8	FED NATL MTG ASSOC #517170		03/01/2011	SCHEDULED REDEMPTION		1,502	1,502	1,516	1,513		(11)		(11)		1,502				27	03/01/2015	1
31384A-CL-0	FED NATL MTG ASSOC #517675		03/01/2011	SCHEDULED REDEMPTION		12,918	12,918	13,566	13,502		(583)		(583)		12,918				170	07/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		03/01/2011	SCHEDULED REDEMPTION		4	4	4	5						4					12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2011	SCHEDULED REDEMPTION		17	17	18	18		(1)		(1)		17					02/01/2030	1
31384A-X7-8	FED NATL MTG ASSOC #518302		03/01/2011	SCHEDULED REDEMPTION		80	80	82	82		(2)		(2)		80				1	10/01/2029	1
31384D-LN-0	FED NATL MTG ASSOC #520633		03/01/2011	SCHEDULED REDEMPTION		43	43	44	46		(3)		(3)		43				1	11/01/2029	1
31384E-AE-0	FED NATL MTG ASSOC #521205		03/01/2011	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					12/01/2029	1
31384E-AV-2	FED NATL MTG ASSOC #521220		03/01/2011	SCHEDULED REDEMPTION		36	36	37	40		(4)		(4)		36				1	12/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		03/01/2011	SCHEDULED REDEMPTION		5	5	5	5						5					01/01/2030	1
31384F-C6-2	FED NATL MTG ASSOC #522193		03/01/2011	SCHEDULED REDEMPTION		365	365	352	355		10		10		365				6	02/01/2030	1
31384F-MB-0	FED NATL MTG ASSOC #522454		03/01/2011	SCHEDULED REDEMPTION		30	30	28	29		1		1		30					11/01/2029	1
31384F-QS-9	FED NATL MTG ASSOC #522565		03/01/2011	SCHEDULED REDEMPTION		3,042	3,042	3,131	3,160		(118)		(118)		3,042				33	10/01/2029	1
31384F-TT-4	FED NATL MTG ASSOC #522662		03/01/2011	SCHEDULED REDEMPTION		13	13	13	13						13					06/01/2029	1
31384F-XR-3	FED NATL MTG ASSOC #522788		03/01/2011	SCHEDULED REDEMPTION		22	22	23	34		(12)		(12)		22					12/01/2029	1
31384F-YY-7	FED NATL MTG ASSOC #522827		03/01/2011	SCHEDULED REDEMPTION		1,145	1,145	1,169	1,165		(20)		(20)		1,145				17	01/01/2015	1
31384F-YZ-4	FED NATL MTG ASSOC #522828		03/01/2011	SCHEDULED REDEMPTION		25	25	25	25		(1)		(1)		25					01/01/2015	1
31384G-FB-6	FED NATL MTG ASSOC #523162		03/01/2011	SCHEDULED REDEMPTION		141	141	148	162		(21)		(21)		141				2	11/01/2029	1
31384G-NG-6	FED NATL MTG ASSOC #523391		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					11/01/2029	1
31384H-5D-1	FED NATL MTG ASSOC #524744		03/01/2011	SCHEDULED REDEMPTION		556	556	562	561		(5)		(5)		556				10	07/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384J-BQ-1	FED NATL MTG ASSOC #524847		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31384J-CW-7	FED NATL MTG ASSOC #524885		03/01/2011	SCHEDULED REDEMPTION		668	668	674	672		(4)		(4)		668				12	02/01/2015	1
31384J-XQ-7	FED NATL MTG ASSOC #525487		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2030	1
31384J-7M-5	FED NATL MTG ASSOC #525700		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1
31384K-FD-3	FED NATL MTG ASSOC #525864		03/01/2011	SCHEDULED REDEMPTION		4,487	4,487	4,622	4,814		(327)		(327)		4,487				78	09/01/2029	1
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		03/01/2011	SCHEDULED REDEMPTION		66	66	68	71		(5)		(5)		66				1	03/01/2030	1
31384L-MX-9	FED NATL MTG ASSOC #526974		03/01/2011	SCHEDULED REDEMPTION		242	242	251	253		(11)		(11)		242				4	02/01/2015	1
31384L-PD-0	FED NATL MTG ASSOC #527020		03/01/2011	SCHEDULED REDEMPTION		47	47	49	51		(4)		(4)		47				1	01/01/2030	1
31384L-QH-0	FED NATL MTG ASSOC #527056		03/01/2011	SCHEDULED REDEMPTION		290	290	302	301		(11)		(11)		290				5	04/01/2015	1
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2011	SCHEDULED REDEMPTION		41	41	43	45		(4)		(4)		41				1	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2011	SCHEDULED REDEMPTION		7	7	7	7		(1)		(1)		7					01/01/2030	1
31384P-JB-2	FED NATL MTG ASSOC #529558		03/01/2011	SCHEDULED REDEMPTION		831	831	853	831						831				15	05/01/2015	1
31384P-ND-3	FED NATL MTG ASSOC #529688		02/01/2011	SCHEDULED REDEMPTION		66,226	66,226	63,515	62,342		3,885		3,885		66,226				717	02/01/2030	1
31384P-NF-8	FED NATL MTG ASSOC #529690		03/01/2011	SCHEDULED REDEMPTION		94	94	97	101		(8)		(8)		94				2	02/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		03/01/2011	SCHEDULED REDEMPTION		82	82	85	88		(6)		(6)		82				2	02/01/2030	1
31384P-YT-6	FED NATL MTG ASSOC #530022		03/01/2011	SCHEDULED REDEMPTION		6	6	6	6		(1)		(1)		6					03/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		03/01/2011	SCHEDULED REDEMPTION		102	102	106	111		(9)		(9)		102				2	03/01/2030	1
31384P-4A-0	FED NATL MTG ASSOC #530117		03/01/2011	SCHEDULED REDEMPTION		176	176	178	176						176				3	02/01/2015	1
31384P-6A-8	FED NATL MTG ASSOC #530165		03/01/2011	SCHEDULED REDEMPTION		41	41	43	44		(3)		(3)		41				1	03/01/2030	1
31384Q-RG-0	FED NATL MTG ASSOC #530687		03/01/2011	SCHEDULED REDEMPTION		1,072	1,072	1,083	1,081		(8)		(8)		1,072				19	04/01/2015	1
31384Q-SL-8	FED NATL MTG ASSOC #530723		03/01/2011	SCHEDULED REDEMPTION		120	120	124	128		(8)		(8)		120				2	04/01/2030	1
31384Q-YY-3	FED NATL MTG ASSOC #530927		03/01/2011	SCHEDULED REDEMPTION		248	248	250	250		(2)		(2)		248				4	04/01/2015	1
31384R-P4-7	FED NATL MTG ASSOC #531543		03/01/2011	SCHEDULED REDEMPTION		203	203	212	222		(19)		(19)		203				3	03/01/2030	1
31384R-Q2-0	FED NATL MTG ASSOC #531573		03/01/2011	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				1	04/01/2030	1
31384R-TG-6	FED NATL MTG ASSOC #531651		03/01/2011	SCHEDULED REDEMPTION		317	317	320	318		(1)		(1)		317				6	03/01/2015	1
31384R-ZP-9	FED NATL MTG ASSOC #531850		03/01/2011	SCHEDULED REDEMPTION		140	140	144	140						140				2	04/01/2015	1
31384S-AF-6	FED NATL MTG ASSOC #532006		03/01/2011	SCHEDULED REDEMPTION		16	16	16	16						16					02/01/2030	1
31384S-V2-2	FED NATL MTG ASSOC #532633		03/01/2011	SCHEDULED REDEMPTION		615	615	621	618		(2)		(2)		615				11	04/01/2015	1
31384S-WR-6	FED NATL MTG ASSOC #532656		03/01/2011	SCHEDULED REDEMPTION		740	740	768	769		(30)		(30)		740				10	07/01/2015	1
31384T-DU-8	FED NATL MTG ASSOC #533015		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		03/01/2011	SCHEDULED REDEMPTION		179	179	186	191		(13)		(13)		179				3	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		03/01/2011	SCHEDULED REDEMPTION		8	8	9	9		(1)		(1)		8					03/01/2030	1
31384U-BY-9	FED NATL MTG ASSOC #533855		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					03/01/2030	1
31384U-CA-0	FED NATL MTG ASSOC #533865		03/01/2011	SCHEDULED REDEMPTION		1,772	1,772	1,771	1,769		3		3		1,772				32	04/01/2015	1
31384U-EA-8	FED NATL MTG ASSOC #533929		03/01/2011	SCHEDULED REDEMPTION		458	458	462	460		(2)		(2)		458				8	04/01/2015	1
31384U-EQ-3	FED NATL MTG ASSOC #533943		03/01/2011	SCHEDULED REDEMPTION		302	302	310	314		(11)		(11)		302				5	05/01/2015	1
31384U-ET-7	FED NATL MTG ASSOC #533946		03/01/2011	SCHEDULED REDEMPTION		341	341	344	343		(2)		(2)		341				7	06/01/2015	1
31384U-EY-6	FED NATL MTG ASSOC #533951		03/01/2011	SCHEDULED REDEMPTION		70	70	69	69						70				1	07/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		03/01/2011	SCHEDULED REDEMPTION		531	531	536	536		(4)		(4)		531				9	07/01/2015	1
31384U-KN-3	FED NATL MTG ASSOC #534101		03/01/2011	SCHEDULED REDEMPTION		25	25	26	27		(3)		(3)		25					03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2011	SCHEDULED REDEMPTION		40	40	42	43		(3)		(3)		40				1	04/01/2030	1
31384U-WC-4	FED NATL MTG ASSOC #534443		03/01/2011	SCHEDULED REDEMPTION		78	78	78	78						78				1	03/01/2015	1
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2011	SCHEDULED REDEMPTION		46	46	48	51		(5)		(5)		46				1	03/01/2030	1
31384V-KQ-4	FED NATL MTG ASSOC #535003		03/01/2011	SCHEDULED REDEMPTION		511	511	498	506		5		5		511				8	11/01/2014	1
31384V-M9-0	FED NATL MTG ASSOC #535084		03/01/2011	SCHEDULED REDEMPTION		12,858	12,858	13,139	13,356		(498)		(498)		12,858				170	10/01/2029	1
31384V-NT-5	FED NATL MTG ASSOC #535102		03/01/2011	SCHEDULED REDEMPTION		284	284	295	294		(10)		(10)		284				4	01/01/2015	1
31384V-NU-2	FED NATL MTG ASSOC #535103		03/01/2011	SCHEDULED REDEMPTION		7,772	7,772	7,975	7,954		(182)		(182)		7,772				107	01/01/2015	1
31384V-NV-0	FED NATL MTG ASSOC #535104		03/01/2011	SCHEDULED REDEMPTION		224	224	233	232		(8)		(8)		224				4	12/01/2014	1
31384V-QA-3	FED NATL MTG ASSOC #535149		03/01/2011	SCHEDULED REDEMPTION		198	198	207	223		(25)		(25)		198				3	02/01/2030	1
31384V-QF-2	FED NATL MTG ASSOC #535154		03/01/2011	SCHEDULED REDEMPTION		243	243	254	270		(27)		(27)		243				4	01/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2011	SCHEDULED REDEMPTION		693	693	718	755		(62)		(62)		693				10	02/01/2030	1
31384V-QJ-4	FED NATL MTG ASSOC #535157		03/01/2011	SCHEDULED REDEMPTION		6,035	6,035	6,054	6,082		(47)		(47)		6,035				89	02/01/2030	1
31384V-QL-9	FED NATL MTG ASSOC #535159		03/01/2011	SCHEDULED REDEMPTION		66	66	69	75		(8)		(8)		66				1	02/01/2030	1
31384V-QR-6	FED NATL MTG ASSOC #535164		03/01/2011	SCHEDULED REDEMPTION		32	32	33	35		(3)		(3)		32					02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2011	SCHEDULED REDEMPTION		119	119	124	130		(11)		(11)		119				2	05/01/2030	1
31384V-UZ-3	FED NATL MTG ASSOC #535300		03/01/2011	SCHEDULED REDEMPTION		3,304	3,304	3,470	3,543		(239)		(239)		3,304				48	05/01/2030	1
31384V-VG-4	FED NATL MTG ASSOC #535315		03/01/2011	SCHEDULED REDEMPTION		3,835	3,835	3,983	3,975		(140)		(140)		3,835				58	05/01/2015	1
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2011	SCHEDULED REDEMPTION		1,332	1,332	1,384	1,485		(153)		(153)		1,332				20	08/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31384V-2H-4	FED NATL MTG ASSOC #535476		03/01/2011	SCHEDULED REDEMPTION		846	846	872	871		(25)		(25)		846				11	07/01/2029	1
31384V-4U-3	FED NATL MTG ASSOC #535535		03/01/2011	SCHEDULED REDEMPTION		3,200	3,200	3,206	3,216		(17)		(17)		3,200				46	10/01/2030	1
31384V-5P-3	FED NATL MTG ASSOC #535554		03/01/2011	SCHEDULED REDEMPTION		680	680	696	697		(17)		(17)		680				10	10/01/2015	1
31384V-6X-5	FED NATL MTG ASSOC #535586		03/01/2011	SCHEDULED REDEMPTION		786	786	816	821		(35)		(35)		786				12	11/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		03/01/2011	SCHEDULED REDEMPTION		3,396	3,396	3,527	3,551		(155)		(155)		3,396				53	12/01/2015	1
31384W-CL-2	FED NATL MTG ASSOC #535675		03/01/2011	SCHEDULED REDEMPTION		2,225	2,225	2,310	2,313		(88)		(88)		2,225				34	01/01/2016	1
31384W-DM-9	FED NATL MTG ASSOC #535708		03/01/2011	SCHEDULED REDEMPTION		2,584	2,584	2,590	2,602		(18)		(18)		2,584				38	02/01/2031	1
31384W-EA-4	FED NATL MTG ASSOC #535729		03/01/2011	SCHEDULED REDEMPTION		346	346	353	354		(8)		(8)		346				5	02/01/2016	1
31384W-EG-1	FED NATL MTG ASSOC #535735		03/01/2011	SCHEDULED REDEMPTION		17,527	17,527	18,132	17,790		(264)		(264)		17,527				236	01/01/2016	1
31384W-EM-8	FED NATL MTG ASSOC #535740		03/01/2011	SCHEDULED REDEMPTION		5,202	5,202	5,402	5,453		(251)		(251)		5,202				81	12/01/2015	1
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2011	SCHEDULED REDEMPTION		1,410	1,410	1,464	1,528		(118)		(118)		1,410				20	01/01/2031	1
31384W-GJ-3	FED NATL MTG ASSOC #535801		03/01/2011	SCHEDULED REDEMPTION		1,107	1,107	1,150	1,165		(58)		(58)		1,107				17	03/01/2016	1
31384W-HG-8	FED NATL MTG ASSOC #535831		03/01/2011	SCHEDULED REDEMPTION		256	256	269	278		(21)		(21)		256				4	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		03/01/2011	SCHEDULED REDEMPTION		1,614	1,614	1,647	1,650		(36)		(36)		1,614				23	04/01/2016	1
31384W-JP-6	FED NATL MTG ASSOC #535870		03/01/2011	SCHEDULED REDEMPTION		1,409	1,409	1,439	1,444		(34)		(34)		1,409				21	04/01/2016	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2011	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27					03/01/2031	1
31384W-K2-5	FED NATL MTG ASSOC #535913		03/01/2011	SCHEDULED REDEMPTION		192	192	202	207		(15)		(15)		192				3	05/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2011	SCHEDULED REDEMPTION		146	146	151	160		(14)		(14)		146				3	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2011	SCHEDULED REDEMPTION		62	62	64	68		(6)		(6)		62				1	04/01/2031	1
31384W-MK-3	FED NATL MTG ASSOC #535962		03/01/2011	SCHEDULED REDEMPTION		159	159	162	162		(4)		(4)		159				2	05/01/2016	1
31384W-NW-6	FED NATL MTG ASSOC #536005		03/01/2011	SCHEDULED REDEMPTION		1,747	1,747	1,814	1,806		(59)		(59)		1,747				24	12/01/2014	1
31384W-QM-5	FED NATL MTG ASSOC #536060		03/01/2011	SCHEDULED REDEMPTION		406	406	415	411		(5)		(5)		406				6	02/01/2016	1
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2011	SCHEDULED REDEMPTION		24	24	24	26		(2)		(2)		24					04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2011	SCHEDULED REDEMPTION		46	46	49	51		(5)		(5)		46				1	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2011	SCHEDULED REDEMPTION		59	59	61	66		(7)		(7)		59				1	04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		03/01/2011	SCHEDULED REDEMPTION		335	335	339	337		(2)		(2)		335				6	04/01/2015	1
31384W-4F-4	FED NATL MTG ASSOC #536422		03/01/2011	SCHEDULED REDEMPTION		687	687	693	690		(4)		(4)		687				12	04/01/2015	1
31384X-KF-4	FED NATL MTG ASSOC #536794		03/01/2011	SCHEDULED REDEMPTION		726	726	754	768		(42)		(42)		726				11	05/01/2015	1
31384X-WN-4	FED NATL MTG ASSOC #537153		03/01/2011	SCHEDULED REDEMPTION		58	58	61	64		(5)		(5)		58				1	05/01/2030	1
31384X-ZA-9	FED NATL MTG ASSOC #537237		03/01/2011	SCHEDULED REDEMPTION		19	19	20	21		(2)		(2)		19					05/01/2030	1
31384X-4E-5	FED NATL MTG ASSOC #537321		03/01/2011	SCHEDULED REDEMPTION		126	126	127	127		(1)		(1)		126				2	06/01/2015	1
31384X-4H-8	FED NATL MTG ASSOC #537324		03/01/2011	SCHEDULED REDEMPTION		34	34	36	38		(4)		(4)		34				1	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		03/01/2011	SCHEDULED REDEMPTION		31	31	32	35		(4)		(4)		31					04/01/2030	1
31384Y-J3-1	FED NATL MTG ASSOC #537682		03/01/2011	SCHEDULED REDEMPTION		35	35	37	40		(4)		(4)		35				1	05/01/2030	1
31384Y-LM-6	FED NATL MTG ASSOC #537732		02/01/2011	SCHEDULED REDEMPTION		1,592	1,592	1,653	1,762		(170)		(170)		1,592				17	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		03/01/2011	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					04/01/2030	1
31384Y-Q4-1	FED NATL MTG ASSOC #537875		03/01/2011	SCHEDULED REDEMPTION		553	553	558	557		(4)		(4)		553				10	06/01/2015	1
31384Y-TY-2	FED NATL MTG ASSOC #537967		03/01/2011	SCHEDULED REDEMPTION		593	593	616	618		(24)		(24)		593				9	05/01/2015	1
31384Y-2H-8	FED NATL MTG ASSOC #538176		03/01/2011	SCHEDULED REDEMPTION		695	695	700	695						695				12	05/01/2015	1
31384Y-6R-2	FED NATL MTG ASSOC #538280		03/01/2011	SCHEDULED REDEMPTION		125	125	126	126		(1)		(1)		125				2	05/01/2015	1
31385A-K9-7	FED NATL MTG ASSOC #538620		03/01/2011	SCHEDULED REDEMPTION		376	376	380	378		(2)		(2)		376				7	06/01/2015	1
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2011	SCHEDULED REDEMPTION		93	93	96	106		(13)		(13)		93				2	06/01/2030	1
31385A-UD-7	FED NATL MTG ASSOC #538880		03/01/2011	SCHEDULED REDEMPTION		481	481	485	483		(2)		(2)		481				9	06/01/2015	1
31385A-VU-8	FED NATL MTG ASSOC #538927		03/01/2011	SCHEDULED REDEMPTION		59	59	59	59						59				1	06/01/2015	1
31385A-7K-7	FED NATL MTG ASSOC #539198		03/01/2011	SCHEDULED REDEMPTION		239	239	241	240		(2)		(2)		239				4	05/01/2015	1
31385B-3M-5	FED NATL MTG ASSOC #540004		03/01/2011	SCHEDULED REDEMPTION		22	22	22	23		(2)		(2)		22					05/01/2030	1
31385C-DZ-3	FED NATL MTG ASSOC #540220		03/01/2011	SCHEDULED REDEMPTION		22	22	23	25		(2)		(2)		22					06/01/2030	1
31385C-GN-7	FED NATL MTG ASSOC #540305		03/01/2011	SCHEDULED REDEMPTION		244	244	251	250		(5)		(5)		244				4	06/01/2015	1
31385C-HC-0	FED NATL MTG ASSOC #540327		03/01/2011	SCHEDULED REDEMPTION		168	168	170	170		(2)		(2)		168				3	06/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2011	SCHEDULED REDEMPTION		27	27	28	31		(4)		(4)		27				1	05/01/2030	1
31385C-YV-9	FED NATL MTG ASSOC #540824		03/01/2011	SCHEDULED REDEMPTION		232	232	238	237		(6)		(6)		232				4	09/01/2015	1
31385D-EA-5	FED NATL MTG ASSOC #541129		03/01/2011	SCHEDULED REDEMPTION		4	4	4	5		(1)		(1)		4					05/01/2030	1
31385D-GU-9	FED NATL MTG ASSOC #541211		03/01/2011	SCHEDULED REDEMPTION		2	2	2	3						2					06/01/2030	1
31385D-M4-0	FED NATL MTG ASSOC #541379		03/01/2011	SCHEDULED REDEMPTION		4,224	4,224	4,264	4,258		(34)		(34)		4,224				82	05/01/2015	1
31385D-M9-9	FED NATL MTG ASSOC #541384		03/01/2011	SCHEDULED REDEMPTION		584	584	590	585		(1)		(1)		584				10	05/01/2015	1
31385E-AP-4	FED NATL MTG ASSOC #541914		03/01/2011	SCHEDULED REDEMPTION		403	403	407	406		(3)		(3)		403				7	06/01/2015	1
31385E-BS-7	FED NATL MTG ASSOC #541949		03/01/2011	SCHEDULED REDEMPTION		102	102	106	111		(9)		(9)		102				2	07/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		03/01/2011	SCHEDULED REDEMPTION		90	90	94	101		(10)		(10)		90				2	07/01/2030	1
31385E-UK-3	FED NATL MTG ASSOC #542486		03/01/2011	SCHEDULED REDEMPTION		585	585	590	585						585				10	07/01/2015	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		03/01/2011	SCHEDULED REDEMPTION		146	146	152	157		(11)		(11)		146				3	08/01/2030	1
31385F-CZ-7	FED NATL MTG ASSOC #542888		03/01/2011	SCHEDULED REDEMPTION		70	70	72	79		(9)		(9)		70				1	06/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2011	SCHEDULED REDEMPTION		20	20	21	23		(3)		(3)		20					07/01/2030	1
31385F-KC-9	FED NATL MTG ASSOC #543091		03/01/2011	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25					06/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2011	SCHEDULED REDEMPTION		2,164	2,164	2,247	2,322		(158)		(158)		2,164				43	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2011	SCHEDULED REDEMPTION																09/01/2030	1
31385H-AB-8	FED NATL MTG ASSOC #544602		03/01/2011	SCHEDULED REDEMPTION		167	167	169	169		(1)		(1)		167				3	06/01/2015	1
31385H-AD-4	FED NATL MTG ASSOC #544604		03/01/2011	SCHEDULED REDEMPTION		287	287	298	298		(11)		(11)		287				4	06/01/2015	1
31385H-NN-8	FED NATL MTG ASSOC #544997		03/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14					06/01/2015	1
31385H-PJ-5	FED NATL MTG ASSOC #545025		03/01/2011	SCHEDULED REDEMPTION		1,997	1,997	2,039	2,041		(44)		(44)		1,997				29	06/01/2016	1
31385H-QC-9	FED NATL MTG ASSOC #545051		03/01/2011	SCHEDULED REDEMPTION		59	59	60	61		(2)		(2)		59				1	09/01/2029	1
31385H-Q4-7	FED NATL MTG ASSOC #545075		03/01/2011	SCHEDULED REDEMPTION		18	18	19	19		(2)		(2)		18					07/01/2031	1
31385H-Q8-8	FED NATL MTG ASSOC #545079		03/01/2011	SCHEDULED REDEMPTION		236	236	247	252		(17)		(17)		236				3	05/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2011	SCHEDULED REDEMPTION		3,530	3,530	3,629	3,810		(280)		(280)		3,530				65	08/01/2031	1
31385H-S3-7	FED NATL MTG ASSOC #545138		03/01/2011	SCHEDULED REDEMPTION		6,105	6,105	6,505	6,823		(718)		(718)		6,105				101	08/01/2031	1
31385H-TE-2	FED NATL MTG ASSOC #545149		03/01/2011	SCHEDULED REDEMPTION		2,841	2,841	2,960	2,932		(91)		(91)		2,841				38	08/01/2016	1
31385H-TK-8	FED NATL MTG ASSOC #545154		03/01/2011	SCHEDULED REDEMPTION		756	756	785	790		(34)		(34)		756				12	08/01/2016	1
31385H-UU-4	FED NATL MTG ASSOC #545195		03/01/2011	SCHEDULED REDEMPTION		46	46	48	51		(5)		(5)		46				1	09/01/2031	1
31385H-VT-6	FED NATL MTG ASSOC #545226		03/01/2011	SCHEDULED REDEMPTION		157	157	163	164		(7)		(7)		157				2	09/01/2016	1
31385H-V4-1	FED NATL MTG ASSOC #545235		03/01/2011	SCHEDULED REDEMPTION		152	152	158	169		(17)		(17)		152				2	10/01/2031	1
31385H-YA-4	FED NATL MTG ASSOC #545305		03/01/2011	SCHEDULED REDEMPTION		1,110	1,110	1,155	1,149		(38)		(38)		1,110				15	11/01/2016	1
31385H-2A-9	FED NATL MTG ASSOC #545369		03/01/2011	SCHEDULED REDEMPTION		450	450	467	472		(22)		(22)		450				7	09/01/2016	1
31385J-B2-3	FED NATL MTG ASSOC #545557		03/01/2011	SCHEDULED REDEMPTION		12,652	12,652	13,275	13,447		(794)		(794)		12,652				181	04/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		03/01/2011	SCHEDULED REDEMPTION		930	930	967	959		(29)		(29)		930				12	05/01/2017	1
31385J-EK-0	FED NATL MTG ASSOC #545638		03/01/2011	SCHEDULED REDEMPTION		434	434	455	459		(26)		(26)		434				7	05/01/2032	1
31385J-HC-5	FED NATL MTG ASSOC #545727		03/01/2011	SCHEDULED REDEMPTION		15,356	15,356	15,595	15,510		(154)		(154)		15,356				182	05/01/2017	1
31385J-JC-3	FED NATL MTG ASSOC #545759		03/01/2011	SCHEDULED REDEMPTION		4,004	4,004	4,016	4,032		(27)		(27)		4,004				57	07/01/2032	1
31385J-JF-6	FED NATL MTG ASSOC #545762		03/01/2011	SCHEDULED REDEMPTION		927	927	932	938		(11)		(11)		927				13	07/01/2032	1
31385J-JK-5	FED NATL MTG ASSOC #545766		03/01/2011	SCHEDULED REDEMPTION		8,777	8,777	9,129	9,077		(301)		(301)		8,777				118	07/01/2017	1
31385J-K3-1	FED NATL MTG ASSOC #545814		03/01/2011	SCHEDULED REDEMPTION		3,996	3,996	4,004	4,016		(20)		(20)		3,996				57	08/01/2032	1
31385J-K4-9	FED NATL MTG ASSOC #545815		03/01/2011	SCHEDULED REDEMPTION		699	699	732	767		(67)		(67)		699				11	07/01/2032	1
31385J-M8-8	FED NATL MTG ASSOC #545883		03/01/2011	SCHEDULED REDEMPTION		12,779	12,779	13,121	12,992		(213)		(213)		12,779				154	09/01/2017	1
31385J-PN-2	FED NATL MTG ASSOC #545929		03/01/2011	SCHEDULED REDEMPTION		367	367	386	390		(23)		(23)		367				6	08/01/2032	1
31385J-UL-0	FED NATL MTG ASSOC #546087		03/01/2011	SCHEDULED REDEMPTION		156	156	157	157		(1)		(1)		156				3	07/01/2015	1
31385J-VG-0	FED NATL MTG ASSOC #546115		03/01/2011	SCHEDULED REDEMPTION		227	227	229	229		(2)		(2)		227				4	07/01/2015	1
31385J-5K-0	FED NATL MTG ASSOC #546350		03/01/2011	SCHEDULED REDEMPTION		287	287	298	291		(4)		(4)		287				4	06/01/2015	1
31385K-GC-3	FED NATL MTG ASSOC #546595		03/01/2011	SCHEDULED REDEMPTION		117	117	122	124		(7)		(7)		117				2	05/01/2030	1
31385K-K5-3	FED NATL MTG ASSOC #546716		03/01/2011	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					07/01/2030	1
31385K-YD-1	FED NATL MTG ASSOC #547108		03/01/2011	SCHEDULED REDEMPTION		841	841	849	847		(6)		(6)		841				15	07/01/2015	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		03/01/2011	SCHEDULED REDEMPTION		311	311	318	320		(10)		(10)		311				5	11/01/2015	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2011	SCHEDULED REDEMPTION		37	37	38	41		(4)		(4)		37				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385N-LZ-0	FED NATL MTG ASSOC #547644		03/01/2011	SCHEDULED REDEMPTION		70	70	73	75		(4)		(4)		70				1	03/01/2031	1
31385N-TJ-8	FED NATL MTG ASSOC #547853		03/01/2011	SCHEDULED REDEMPTION		744	744	761	762		(19)		(19)		744				12	08/01/2015	1
31385P-AC-8	FED NATL MTG ASSOC #548203		03/01/2011	SCHEDULED REDEMPTION		344	344	353	357		(12)		(12)		344				6	01/01/2016	1
31385P-AH-7	FED NATL MTG ASSOC #548208		03/01/2011	SCHEDULED REDEMPTION		1,382	1,382	1,418	1,410		(28)		(28)		1,382				22	04/01/2016	1
31385P-H6-4	FED NATL MTG ASSOC #548453		03/01/2011	SCHEDULED REDEMPTION		503	503	528	532		(29)		(29)		503				7	11/01/2029	1
31385R-UV-0	FED NATL MTG ASSOC #550596		03/01/2011	SCHEDULED REDEMPTION		41	41	43	41						41				1	10/01/2015	1
31385R-WB-2	FED NATL MTG ASSOC #550642		03/01/2011	SCHEDULED REDEMPTION		20	20	21	23		(2)		(2)		20					08/01/2030	1
31385R-4G-2	FED NATL MTG ASSOC #550823		03/01/2011	SCHEDULED REDEMPTION		123	123	128	130		(7)		(7)		123				2	01/01/2016	1
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2011	SCHEDULED REDEMPTION		738	738	766	811		(73)		(73)		738				10	09/01/2030	1
31385U-P9-8	FED NATL MTG ASSOC #553148		03/01/2011	SCHEDULED REDEMPTION		638	638	652	657		(19)		(19)		638				10	09/01/2015	1
31385W-J8-3	FED NATL MTG ASSOC #554787		03/01/2011	SCHEDULED REDEMPTION		678	678	686	677		2		2		678				12	10/01/2023	1
31385W-LQ-0	FED NATL MTG ASSOC #554835		03/01/2011	SCHEDULED REDEMPTION		207	207	215	237		(30)		(30)		207				4	11/01/2030	1
31385W-MS-5	FED NATL MTG ASSOC #554869		03/01/2011	SCHEDULED REDEMPTION		27	27	27	29		(2)		(2)		27					11/01/2030	1
31385W-NA-3	FED NATL MTG ASSOC #554885		03/01/2011	SCHEDULED REDEMPTION		3,051	3,051	3,132	3,052						3,051				51	11/01/2015	1
31385W-TM-1	FED NATL MTG ASSOC #555056		03/01/2011	SCHEDULED REDEMPTION		125	125	128	127		(2)		(2)		125				2	11/01/2017	1
31385W-WY-1	FED NATL MTG ASSOC #555163		03/01/2011	SCHEDULED REDEMPTION		3,196	3,196	3,356	3,413		(217)		(217)		3,196				51	01/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31385W-XJ-3	FED NATL MTG ASSOC #555181		03/01/2011	SCHEDULED REDEMPTION		174	174	183	186		(12)		(12)		174				2	01/01/2033	1
31385W-XY-0	FED NATL MTG ASSOC #555195		03/01/2011	SCHEDULED REDEMPTION		34,386	34,386	35,823	35,540		(1,153)		(1,153)		34,386				469	11/01/2017	1
31385W-X8-7	FED NATL MTG ASSOC #555203		03/01/2011	SCHEDULED REDEMPTION		41,330	41,330	43,681	44,903		(3,573)		(3,573)		41,330				632	09/01/2032	1
31385W-ZT-9	FED NATL MTG ASSOC #555254		03/01/2011	SCHEDULED REDEMPTION		8,803	8,803	8,956	8,902		(99)		(99)		8,803				126	01/01/2033	1
31385X-BZ-9	FED NATL MTG ASSOC #555456		03/01/2011	SCHEDULED REDEMPTION		1,649	1,649	1,675	1,667		(18)		(18)		1,649				20	04/01/2018	1
31385X-C8-8	FED NATL MTG ASSOC #555495		03/01/2011	SCHEDULED REDEMPTION		338,097	338,097	335,173	336,004		2,092		2,092		338,097				3,829	05/01/2018	1
31385X-2P-1	FED NATL MTG ASSOC #556182		03/01/2011	SCHEDULED REDEMPTION		351	351	353	358		(7)		(7)		351				5	07/01/2030	1
31385X-5Y-9	FED NATL MTG ASSOC #556263		03/01/2011	SCHEDULED REDEMPTION		138	138	141	141		(3)		(3)		138				2	12/01/2015	1
31386A-BN-5	FED NATL MTG ASSOC #557245		03/01/2011	SCHEDULED REDEMPTION		100	100	104	107		(7)		(7)		100				2	08/01/2030	1
31386A-CV-6	FED NATL MTG ASSOC #557284		03/01/2011	SCHEDULED REDEMPTION		441	441	452	450		(9)		(9)		441				7	09/01/2015	1
31386A-DZ-6	FED NATL MTG ASSOC #557320		03/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15					01/01/2016	1
31386A-4N-3	FED NATL MTG ASSOC #558029		03/01/2011	SCHEDULED REDEMPTION		14	14	15	15						14					10/01/2015	1
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		03/01/2011	SCHEDULED REDEMPTION		18	18	18	19		(1)		(1)		18					02/01/2031	1
31386B-7H-1	FED NATL MTG ASSOC #558996		03/01/2011	SCHEDULED REDEMPTION		4,000	4,000	4,033	4,000						4,000				71	10/01/2015	1
31386C-QY-1	FED NATL MTG ASSOC #559471		03/01/2011	SCHEDULED REDEMPTION		1,343	1,343	1,395	1,408		(65)		(65)		1,343				21	11/01/2015	1
31386C-R9-5	FED NATL MTG ASSOC #559512		03/01/2011	SCHEDULED REDEMPTION		116	116	116	116						116				2	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		03/01/2011	SCHEDULED REDEMPTION		1,319	1,319	1,335	1,319						1,319				22	12/01/2015	1
31386C-WE-8	FED NATL MTG ASSOC #559645		03/01/2011	SCHEDULED REDEMPTION		328	328	341	344		(16)		(16)		328				5	01/01/2016	1
31386C-5W-8	FED NATL MTG ASSOC #559861		03/01/2011	SCHEDULED REDEMPTION		220	220	220	220						220				4	12/01/2015	1
31386D-ET-3	FED NATL MTG ASSOC #560046		03/01/2011	SCHEDULED REDEMPTION		2	2	2	2						2					02/01/2031	1
31386D-RG-7	FED NATL MTG ASSOC #560387		03/01/2011	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	01/01/2016	1
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2011	SCHEDULED REDEMPTION		1,280	1,280	1,329	1,425		(145)		(145)		1,280				24	12/01/2030	1
31386E-PY-8	FED NATL MTG ASSOC #561239		03/01/2011	SCHEDULED REDEMPTION		125	125	130	127		(2)		(2)		125				2	04/01/2031	1
31386F-BM-6	FED NATL MTG ASSOC #561744		03/01/2011	SCHEDULED REDEMPTION		292	292	309	324		(32)		(32)		292				6	12/01/2030	1
31386F-K9-5	FED NATL MTG ASSOC #562020		03/01/2011	SCHEDULED REDEMPTION		1,240	1,240	1,268	1,278		(38)		(38)		1,240				19	12/01/2015	1
31386F-M3-6	FED NATL MTG ASSOC #562078		03/01/2011	SCHEDULED REDEMPTION		41	41	42	45		(4)		(4)		41				1	12/01/2030	1
31386F-RU-1	FED NATL MTG ASSOC #562199		03/01/2011	SCHEDULED REDEMPTION		1,185	1,185	1,239	1,359		(174)		(174)		1,185				21	01/01/2031	1
31386F-VF-9	FED NATL MTG ASSOC #562314		03/01/2011	SCHEDULED REDEMPTION		1,627	1,627	1,690	1,704		(77)		(77)		1,627				25	01/01/2016	1
31386F-X3-4	FED NATL MTG ASSOC #562398		03/01/2011	SCHEDULED REDEMPTION		372	372	390	407		(35)		(35)		372				5	02/01/2031	1
31386F-3X-1	FED NATL MTG ASSOC #562514		03/01/2011	SCHEDULED REDEMPTION		300	300	301	303		(3)		(3)		300				4	02/01/2031	1
31386G-K3-6	FED NATL MTG ASSOC #562914		03/01/2011	SCHEDULED REDEMPTION		40	40	40	40						40				1	03/01/2016	1
31386G-ZL-0	FED NATL MTG ASSOC #563347		03/01/2011	SCHEDULED REDEMPTION		654	654	669	669		(15)		(15)		654				10	12/01/2015	1
31386H-L2-5	FED NATL MTG ASSOC #563845		03/01/2011	SCHEDULED REDEMPTION		433	433	445	447		(13)		(13)		433				7	02/01/2016	1
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2011	SCHEDULED REDEMPTION		594	594	617	667		(73)		(73)		594				10	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2011	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2030	1
31386J-BC-0	FED NATL MTG ASSOC #564435		03/01/2011	SCHEDULED REDEMPTION		118	118	124	134		(15)		(15)		118				2	06/01/2031	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2011	SCHEDULED REDEMPTION		147	147	153	160		(13)		(13)		147				2	03/01/2031	1
31386J-KL-0	FED NATL MTG ASSOC #564699		03/01/2011	SCHEDULED REDEMPTION		642	642	667	678		(36)		(36)		642				11	12/01/2015	1
31386K-YF-5	FED NATL MTG ASSOC #566010		03/01/2011	SCHEDULED REDEMPTION		14	14	15	15						14					01/01/2016	1
31386L-S9-4	FED NATL MTG ASSOC #566744		03/01/2011	SCHEDULED REDEMPTION		532	532	552	571		(40)		(40)		532				9	01/01/2031	1
31386L-YZ-9	FED NATL MTG ASSOC #566928		03/01/2011	SCHEDULED REDEMPTION		273	273	284	287		(14)		(14)		273				4	01/01/2016	1
31386M-RK-8	FED NATL MTG ASSOC #567590		03/01/2011	SCHEDULED REDEMPTION		65	65	68	73		(7)		(7)		65				1	02/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		03/01/2011	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9					02/01/2031	1
31386M-3B-4	FED NATL MTG ASSOC #567894		03/01/2011	SCHEDULED REDEMPTION		115	115	120	123		(8)		(8)		115				2	01/01/2016	1
31386M-5V-8	FED NATL MTG ASSOC #567960		03/01/2011	SCHEDULED REDEMPTION		9	9	8	8						9					02/01/2031	1
31386N-DQ-8	FED NATL MTG ASSOC #568111		03/01/2011	SCHEDULED REDEMPTION		27	27	28	29		(2)		(2)		27					01/01/2031	1
31386N-LR-7	FED NATL MTG ASSOC #568336		03/01/2011	SCHEDULED REDEMPTION		45	45	47	49		(4)		(4)		45				1	01/01/2031	1
31386N-SH-2	FED NATL MTG ASSOC #568520		03/01/2011	SCHEDULED REDEMPTION		180	180	184	184		(5)		(5)		180				3	01/01/2016	1
31386N-SM-1	FED NATL MTG ASSOC #568524		03/01/2011	SCHEDULED REDEMPTION		119	119	124	125		(6)		(6)		119				2	01/01/2016	1
31386N-VK-1	FED NATL MTG ASSOC #568618		03/01/2011	SCHEDULED REDEMPTION		21	21	21	21		(1)		(1)		21					01/01/2016	1
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2011	SCHEDULED REDEMPTION		263	263	273	291		(29)		(29)		263				4	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2011	SCHEDULED REDEMPTION		737	737	765	776		(39)		(39)		737				13	12/01/2030	1
31386P-NR-0	FED NATL MTG ASSOC #569300		03/01/2011	SCHEDULED REDEMPTION		787	787	819	825		(38)		(38)		787				11	06/01/2016	1
31386P-N6-6	FED NATL MTG ASSOC #569313		03/01/2011	SCHEDULED REDEMPTION		1,728	1,728	1,773	1,772		(43)		(43)		1,728				27	07/01/2016	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		03/01/2011	SCHEDULED REDEMPTION		183	183	191	193		(9)		(9)		183				3	02/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		03/01/2011	SCHEDULED REDEMPTION		718	718	737	745		(27)		(27)		718				12	02/01/2016	1
31386Q-XT-3	FED NATL MTG ASSOC #570490		03/01/2011	SCHEDULED REDEMPTION		30	30	32	31		(1)		(1)		30					12/01/2015	1
31386S-BY-2	FED NATL MTG ASSOC #571655		03/01/2011	SCHEDULED REDEMPTION		375	375	388	391		(16)		(16)		375				6	02/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31386S-N7-8	FED NATL MTG ASSOC #572014		03/01/2011	SCHEDULED REDEMPTION		1,375	1,375	1,427	1,409		(34)		(34)		1,375				21	03/01/2016	1
31386S-T5-6	FED NATL MTG ASSOC #572172		03/01/2011	SCHEDULED REDEMPTION		402	402	418	451		(49)		(49)		402				8	01/01/2031	1
31386T-AV-7	FED NATL MTG ASSOC #572520		03/01/2011	SCHEDULED REDEMPTION		245	245	250	250		(5)		(5)		245				4	04/01/2016	1
31386T-B2-0	FED NATL MTG ASSOC #572557		03/01/2011	SCHEDULED REDEMPTION		9,120	9,120	9,356	9,334		(213)		(213)		9,120				158	04/01/2016	1
31386T-MT-9	FED NATL MTG ASSOC #572870		03/01/2011	SCHEDULED REDEMPTION		525	525	540	554		(29)		(29)		525				7	04/01/2021	1
31386T-M7-7	FED NATL MTG ASSOC #572882		03/01/2011	SCHEDULED REDEMPTION		2,352	2,352	2,401	2,405		(53)		(53)		2,352				38	04/01/2016	1
31386T-PS-8	FED NATL MTG ASSOC #572933		03/01/2011	SCHEDULED REDEMPTION		4,913	4,913	5,135	5,519		(606)		(606)		4,913				86	04/01/2031	1
31386T-P8-2	FED NATL MTG ASSOC #572947		03/01/2011	SCHEDULED REDEMPTION		1,047	1,047	1,068	1,074		(27)		(27)		1,047				15	04/01/2016	1
31386T-QR-9	FED NATL MTG ASSOC #572964		03/01/2011	SCHEDULED REDEMPTION		452	452	474	493		(42)		(42)		452				5	05/01/2031	1
31386U-V5-8	FED NATL MTG ASSOC #574036		03/01/2011	SCHEDULED REDEMPTION		611	611	641	651		(41)		(41)		611				9	05/01/2031	1
31386U-ZX-3	FED NATL MTG ASSOC #574158		03/01/2011	SCHEDULED REDEMPTION		1,231	1,231	1,278	1,264		(34)		(34)		1,231				19	04/01/2016	1
31386V-U3-2	FED NATL MTG ASSOC #574902		03/01/2011	SCHEDULED REDEMPTION		1,407	1,407	1,466	1,450		(42)		(42)		1,407				18	06/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		03/01/2011	SCHEDULED REDEMPTION		238	238	247	246		(8)		(8)		238				4	03/01/2016	1
31386W-FF-0	FED NATL MTG ASSOC #575366		03/01/2011	SCHEDULED REDEMPTION		1,605	1,605	1,672	1,649		(44)		(44)		1,605				21	03/01/2016	1
31386X-AN-6	FED NATL MTG ASSOC #576113		03/01/2011	SCHEDULED REDEMPTION		4	4	4	4						4					05/01/2031	1
31386X-AR-7	FED NATL MTG ASSOC #576116		03/01/2011	SCHEDULED REDEMPTION		366	366	374	373		(7)		(7)		366				5	05/01/2016	1
31386X-B6-2	FED NATL MTG ASSOC #576161		03/01/2011	SCHEDULED REDEMPTION		544	544	555	555		(12)		(12)		544				8	03/01/2016	1
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2011	SCHEDULED REDEMPTION		43	43	45	47		(4)		(4)		43				1	02/01/2031	1
31386X-Z6-6	FED NATL MTG ASSOC #576865		03/01/2011	SCHEDULED REDEMPTION		790	790	830	820		(30)		(30)		790				9	06/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		03/01/2011	SCHEDULED REDEMPTION		183	183	192	202		(19)		(19)		183				3	03/01/2031	1
31386Y-3S-1	FED NATL MTG ASSOC #577809		03/01/2011	SCHEDULED REDEMPTION		2,273	2,273	2,334	2,315		(43)		(43)		2,273				28	04/01/2016	1
31386Y-5W-0	FED NATL MTG ASSOC #577861		03/01/2011	SCHEDULED REDEMPTION		617	617	627	627		(9)		(9)		617				7	04/01/2016	1
31387B-S7-9	FED NATL MTG ASSOC #579342		03/01/2011	SCHEDULED REDEMPTION		32	32	32	32		(1)		(1)		32					04/01/2016	1
31387B-T8-6	FED NATL MTG ASSOC #579375		03/01/2011	SCHEDULED REDEMPTION		8,768	8,768	8,965	8,932		(164)		(164)		8,768				116	04/01/2016	1
31387C-D9-9	FED NATL MTG ASSOC #579828		03/01/2011	SCHEDULED REDEMPTION		20	20	21	20		(1)		(1)		20					05/01/2016	1
31387C-LZ-2	FED NATL MTG ASSOC #580044		03/01/2011	SCHEDULED REDEMPTION		405	405	421	419		(14)		(14)		405				5	06/01/2016	1
31387C-QK-0	FED NATL MTG ASSOC #580158		03/01/2011	SCHEDULED REDEMPTION		616	616	630	629		(14)		(14)		616				10	08/01/2016	1
31387C-QU-8	FED NATL MTG ASSOC #580167		03/01/2011	SCHEDULED REDEMPTION		93	93	95	95		(2)		(2)		93				1	09/01/2016	1
31387C-Q6-1	FED NATL MTG ASSOC #580177		03/01/2011	SCHEDULED REDEMPTION		610	610	635	633		(23)		(23)		610				8	10/01/2016	1
31387C-SW-2	FED NATL MTG ASSOC #580233		03/01/2011	SCHEDULED REDEMPTION		6,823	6,823	7,165	7,257		(434)		(434)		6,823				92	08/01/2031	1
31387D-AJ-8	FED NATL MTG ASSOC #580609		03/01/2011	SCHEDULED REDEMPTION		758	758	759	762		(4)		(4)		758				8	05/01/2031	1
31387D-BR-9	FED NATL MTG ASSOC #580648		03/01/2011	SCHEDULED REDEMPTION		161	161	168	172		(10)		(10)		161				3	05/01/2031	1
31387D-JH-3	FED NATL MTG ASSOC #580864		03/01/2011	SCHEDULED REDEMPTION		1,010	1,010	1,049	1,050		(39)		(39)		1,010				16	05/01/2016	1
31387D-KZ-1	FED NATL MTG ASSOC #580912		03/01/2011	SCHEDULED REDEMPTION		42	42	42	42		(1)		(1)		42				1	05/01/2016	1
31387D-NM-7	FED NATL MTG ASSOC #580996		03/01/2011	SCHEDULED REDEMPTION		3,777	3,777	3,797	3,827		(50)		(50)		3,777				55	05/01/2031	1
31387D-SW-0	FED NATL MTG ASSOC #581133		03/01/2011	SCHEDULED REDEMPTION		6,870	6,870	7,134	7,087		(218)		(218)		6,870				112	05/01/2016	1
31387D-TN-9	FED NATL MTG ASSOC #581157		03/01/2011	SCHEDULED REDEMPTION		4,063	4,063	4,267	4,388		(324)		(324)		4,063				66	04/01/2031	1
31387D-XQ-7	FED NATL MTG ASSOC #581287		03/01/2011	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20					05/01/2031	1
31387D-3T-4	FED NATL MTG ASSOC #581410		03/01/2011	SCHEDULED REDEMPTION		6,530	6,530	6,851	6,924		(394)		(394)		6,530				105	06/01/2031	1
31387D-4W-6	FED NATL MTG ASSOC #581437		03/01/2011	SCHEDULED REDEMPTION		260	260	272	278		(18)		(18)		260				4	06/01/2031	1
31387E-CT-2	FED NATL MTG ASSOC #581582		03/01/2011	SCHEDULED REDEMPTION		1,012	1,012	1,063	1,078		(67)		(67)		1,012				12	06/01/2031	1
31387E-E2-9	FED NATL MTG ASSOC #581653		03/01/2011	SCHEDULED REDEMPTION		1,809	1,809	1,846	1,837		(28)		(28)		1,809				25	06/01/2016	1
31387E-NM-5	FED NATL MTG ASSOC #581896		03/01/2011	SCHEDULED REDEMPTION		1,729	1,729	1,768	1,762		(33)		(33)		1,729				22	07/01/2016	1
31387E-TL-1	FED NATL MTG ASSOC #582055		03/01/2011	SCHEDULED REDEMPTION		83	83	86	93		(11)		(11)		83				1	05/01/2031	1
31387F-N2-6	FED NATL MTG ASSOC #582809		03/01/2011	SCHEDULED REDEMPTION		51	51	54	58		(7)		(7)		51				1	04/01/2031	1
31387F-R9-7	FED NATL MTG ASSOC #582912		03/01/2011	SCHEDULED REDEMPTION		1,014	1,014	1,053	1,050		(36)		(36)		1,014				16	06/01/2016	1
31387J-QM-1	FED NATL MTG ASSOC #585560		03/01/2011	SCHEDULED REDEMPTION		111	111	114	113		(2)		(2)		111				2	06/01/2016	1
31387J-VW-3	FED NATL MTG ASSOC #585729		03/01/2011	SCHEDULED REDEMPTION		174	174	179	177		(3)		(3)		174				2	05/01/2016	1
31387K-BV-4	FED NATL MTG ASSOC #586052		03/01/2011	SCHEDULED REDEMPTION		27,472	27,472	26,862	27,195		277		277		27,472				338	06/01/2016	1
31387M-A6-6	FED NATL MTG ASSOC #587829		03/01/2011	SCHEDULED REDEMPTION		13,474	13,474	13,822	13,761		(287)		(287)		13,474				233	09/01/2016	1
31387M-QW-2	FED NATL MTG ASSOC #588269		03/01/2011	SCHEDULED REDEMPTION		189	189	193	193		(4)		(4)		189				3	06/01/2016	1
31387N-YP-6	FED NATL MTG ASSOC #589418		03/01/2011	SCHEDULED REDEMPTION		766	766	796	792		(26)		(26)		766				12	07/01/2016	1
31387N-ZK-6	FED NATL MTG ASSOC #589446		03/01/2011	SCHEDULED REDEMPTION		36	36	36	37		(1)		(1)		36					07/01/2016	1
31387N-Z9-1	FED NATL MTG ASSOC #589468		03/01/2011	SCHEDULED REDEMPTION		20	20	20	21		(1)		(1)		20					07/01/2016	1
31387N-6D-4	FED NATL MTG ASSOC #589568		03/01/2011	SCHEDULED REDEMPTION		1,759	1,759	1,799	1,789		(30)		(30)		1,759				28	04/01/2016	1
31387P-QF-2	FED NATL MTG ASSOC #590054		03/01/2011	SCHEDULED REDEMPTION		2,373	2,373	2,400	2,385		(12)		(12)		2,373				34	06/01/2016	1
31387P-QZ-8	FED NATL MTG ASSOC #590072		03/01/2011	SCHEDULED REDEMPTION		1,905	1,905	1,945	1,941		(35)		(35)		1,905				28	06/01/2016	1
31387P-SH-6	FED NATL MTG ASSOC #590120		03/01/2011	SCHEDULED REDEMPTION		1,089	1,089	1,112	1,110		(21)		(21)		1,089				13	07/01/2016	1
31387Q-UH-1	FED NATL MTG ASSOC #591084		03/01/2011	SCHEDULED REDEMPTION		539	539	553	557		(17)		(17)		539				8	08/01/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31387Q-6Y-1	FED NATL MTG ASSOC #591387		03/01/2011	SCHEDULED REDEMPTION		917	917	955	946		(29)		(29)		917				12	09/01/2016	1
31387Q-7J-3	FED NATL MTG ASSOC #591397		03/01/2011	SCHEDULED REDEMPTION		27	27	28	33		(6)		(6)		27					08/01/2031	1
31387R-AU-2	FED NATL MTG ASSOC #591419		03/01/2011	SCHEDULED REDEMPTION		5,762	5,762	5,882	5,879		(116)		(116)		5,762				84	09/01/2016	1
31387R-B5-6	FED NATL MTG ASSOC #591460		03/01/2011	SCHEDULED REDEMPTION		125	125	128	128		(3)		(3)		125				2	08/01/2016	1
31387R-5L-8	FED NATL MTG ASSOC #592251		03/01/2011	SCHEDULED REDEMPTION		65	65	67	69		(4)		(4)		65				1	09/01/2031	1
31387S-VS-2	FED NATL MTG ASSOC #592925		03/01/2011	SCHEDULED REDEMPTION		76	76	77	78		(2)		(2)		76				1	07/01/2016	1
31387S-2G-0	FED NATL MTG ASSOC #593075		03/01/2011	SCHEDULED REDEMPTION		267	267	279	292		(26)		(26)		267				4	07/01/2031	1
31387S-2S-4	FED NATL MTG ASSOC #593085		03/01/2011	SCHEDULED REDEMPTION		85	85	88	93		(8)		(8)		85				1	07/01/2031	1
31387S-3T-1	FED NATL MTG ASSOC #593110		03/01/2011	SCHEDULED REDEMPTION		50	50	52	52		(1)		(1)		50				1	07/01/2016	1
31387S-5G-7	FED NATL MTG ASSOC #593147		03/01/2011	SCHEDULED REDEMPTION		1,256	1,256	1,282	1,287		(31)		(31)		1,256				18	08/01/2016	1
31387S-5H-5	FED NATL MTG ASSOC #593148		03/01/2011	SCHEDULED REDEMPTION		953	953	978	972		(18)		(18)		953				15	08/01/2016	1
31387S-5X-0	FED NATL MTG ASSOC #593162		03/01/2011	SCHEDULED REDEMPTION		84	84	88	93		(9)		(9)		84				1	08/01/2031	1
31387T-AH-7	FED NATL MTG ASSOC #593208		02/01/2011	SCHEDULED REDEMPTION		17,556	17,556	18,349	18,928		(1,372)		(1,372)		17,556				205	08/01/2031	1
31387U-B2-6	FED NATL MTG ASSOC #594157		03/01/2011	SCHEDULED REDEMPTION		92	92	96	104		(12)		(12)		92				1	08/01/2031	1
31387U-CS-8	FED NATL MTG ASSOC #594181		03/01/2011	SCHEDULED REDEMPTION		137	137	143	156		(19)		(19)		137				2	06/01/2031	1
31387U-SL-6	FED NATL MTG ASSOC #594623		03/01/2011	SCHEDULED REDEMPTION		3,850	3,850	3,930	3,912		(62)		(62)		3,850				56	06/01/2016	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		03/01/2011	SCHEDULED REDEMPTION		163	163	173	183		(19)		(19)		163				3	06/01/2031	1
31387V-WR-6	FED NATL MTG ASSOC #595656		03/01/2011	SCHEDULED REDEMPTION		151	151	157	152		(1)		(1)		151				2	04/01/2016	1
31387V-YQ-6	FED NATL MTG ASSOC #595719		03/01/2011	SCHEDULED REDEMPTION		1,285	1,285	1,312	1,311		(26)		(26)		1,285				19	08/01/2016	1
31387W-J3-2	FED NATL MTG ASSOC #596182		03/01/2011	SCHEDULED REDEMPTION		502	502	525	539		(37)		(37)		502				8	09/01/2031	1
31387W-LT-2	FED NATL MTG ASSOC #596238		03/01/2011	SCHEDULED REDEMPTION		30	30	32	32		(2)		(2)		30					07/01/2031	1
31387W-QG-5	FED NATL MTG ASSOC #596355		03/01/2011	SCHEDULED REDEMPTION		1,781	1,781	1,818	1,814		(34)		(34)		1,781				26	07/01/2016	1
31387W-QH-3	FED NATL MTG ASSOC #596356		03/01/2011	SCHEDULED REDEMPTION		1,601	1,601	1,634	1,632		(31)		(31)		1,601				23	07/01/2016	1
31387W-TT-4	FED NATL MTG ASSOC #596462		03/01/2011	SCHEDULED REDEMPTION		405	405	425	435		(30)		(30)		405				5	08/01/2031	1
31387W-ZK-6	FED NATL MTG ASSOC #596646		03/01/2011	SCHEDULED REDEMPTION		4,747	4,747	4,845	4,876		(129)		(129)		4,747				54	08/01/2016	1
31387X-HX-6	FED NATL MTG ASSOC #597046		03/01/2011	SCHEDULED REDEMPTION		446	446	455	455		(9)		(9)		446				6	09/01/2016	1
31387X-JE-6	FED NATL MTG ASSOC #597061		03/01/2011	SCHEDULED REDEMPTION		199	199	208	221		(22)		(22)		199				3	09/01/2031	1
31387X-JP-1	FED NATL MTG ASSOC #597070		03/01/2011	SCHEDULED REDEMPTION		71	71	72	72		(1)		(1)		71				1	09/01/2016	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		03/01/2011	SCHEDULED REDEMPTION		78	78	80	84		(6)		(6)		78				1	08/01/2031	1
31387Y-TE-3	FED NATL MTG ASSOC #598249		03/01/2011	SCHEDULED REDEMPTION		77	77	79	80		(2)		(2)		77				1	07/01/2016	1
31388A-KR-4	FED NATL MTG ASSOC #598904		03/01/2011	SCHEDULED REDEMPTION		65	65	68	72		(7)		(7)		65				1	10/01/2031	1
31388A-K9-4	FED NATL MTG ASSOC #598920		03/01/2011	SCHEDULED REDEMPTION		29,212	29,212	29,819	29,909		(697)		(697)		29,212				472	11/01/2016	1
31388A-QT-4	FED NATL MTG ASSOC #599066		03/01/2011	SCHEDULED REDEMPTION		33	33	34	39		(6)		(6)		33					08/01/2031	1
31388A-W2-6	FED NATL MTG ASSOC #599265		03/01/2011	SCHEDULED REDEMPTION		153	153	156	156		(3)		(3)		153				2	08/01/2016	1
31388A-YS-7	FED NATL MTG ASSOC #599321		03/01/2011	SCHEDULED REDEMPTION		47	47	49	56		(9)		(9)		47				1	07/01/2031	1
31388B-Q2-1	FED NATL MTG ASSOC #599973		03/01/2011	SCHEDULED REDEMPTION		812	812	829	827		(15)		(15)		812				12	08/01/2016	1
31388B-X8-0	FED NATL MTG ASSOC #600203		03/01/2011	SCHEDULED REDEMPTION		37	37	39	41		(4)		(4)		37				1	07/01/2031	1
31388B-ZY-1	FED NATL MTG ASSOC #600259		03/01/2011	SCHEDULED REDEMPTION		6,102	6,102	6,357	6,298		(197)		(197)		6,102				87	08/01/2016	1
31388B-ZZ-8	FED NATL MTG ASSOC #600260		03/01/2011	SCHEDULED REDEMPTION		5,619	5,619	5,736	5,755		(136)		(136)		5,619				88	08/01/2016	1
31388C-7G-9	FED NATL MTG ASSOC #601295		03/01/2011	SCHEDULED REDEMPTION		84	84	87	90		(5)		(5)		84				1	08/01/2031	1
31388D-DP-0	FED NATL MTG ASSOC #601410		03/01/2011	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				1	10/01/2016	1
31388D-DW-5	FED NATL MTG ASSOC #601417		03/01/2011	SCHEDULED REDEMPTION		19,457	19,457	20,336	21,114		(1,657)		(1,657)		19,457				340	11/01/2031	1
31388D-P4-4	FED NATL MTG ASSOC #601743		03/01/2011	SCHEDULED REDEMPTION		108	108	110	110		(2)		(2)		108				2	08/01/2016	1
31388D-YP-7	FED NATL MTG ASSOC #602018		03/01/2011	SCHEDULED REDEMPTION		1,215	1,215	1,242	1,238		(23)		(23)		1,215				19	08/01/2016	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2011	SCHEDULED REDEMPTION		41	41	42	44		(4)		(4)		41				1	08/01/2031	1
31388D-ZG-6	FED NATL MTG ASSOC #602043		03/01/2011	SCHEDULED REDEMPTION		1,331	1,331	1,358	1,360		(29)		(29)		1,331				19	08/01/2016	1
31388E-FY-7	FED NATL MTG ASSOC #602383		03/01/2011	SCHEDULED REDEMPTION		1,438	1,438	1,468	1,466		(28)		(28)		1,438				21	08/01/2016	1
31388E-T7-1	FED NATL MTG ASSOC #602774		03/01/2011	SCHEDULED REDEMPTION		86	86	90	90		(3)		(3)		86				1	06/01/2016	1
31388E-W4-4	FED NATL MTG ASSOC #602867		03/01/2011	SCHEDULED REDEMPTION		606	606	619	623		(16)		(16)		606				9	10/01/2016	1
31388F-FX-6	FED NATL MTG ASSOC #603282		03/01/2011	SCHEDULED REDEMPTION		2,857	2,857	2,986	3,265		(408)		(408)		2,857				43	09/01/2031	1
31388G-UW-9	FED NATL MTG ASSOC #604597		03/01/2011	SCHEDULED REDEMPTION		1,657	1,657	1,704	1,702		(46)		(46)		1,657				24	09/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		03/01/2011	SCHEDULED REDEMPTION		59	59	63	63		(4)		(4)		59				1	05/01/2031	1
31388H-TY-5	FED NATL MTG ASSOC #605467		03/01/2011	SCHEDULED REDEMPTION		102	102	108	112		(10)		(10)		102				2	08/01/2031	1
31388J-XL-4	FED NATL MTG ASSOC #606483		03/01/2011	SCHEDULED REDEMPTION		18	18	18	18						18					09/01/2016	1
31388K-D9-0	FED NATL MTG ASSOC #606828		03/01/2011	SCHEDULED REDEMPTION		2,177	2,177	2,286	2,283		(106)		(106)		2,177				24	10/01/2031	1
31388K-K6-8	FED NATL MTG ASSOC #607017		03/01/2011	SCHEDULED REDEMPTION		277	277	282	282		(6)		(6)		277				4	10/01/2016	1
31388K-PK-2	FED NATL MTG ASSOC #607126		03/01/2011	SCHEDULED REDEMPTION		1,858	1,858	1,864	1,864		(6)		(6)		1,858				27	11/01/2031	1
31388K-QF-2	FED NATL MTG ASSOC #607154		03/01/2011	SCHEDULED REDEMPTION		11,172	11,172	11,677	12,681		(1,508)		(1,508)		11,172				195	11/01/2031	1
31388K-W4-0	FED NATL MTG ASSOC #607367		03/01/2011	SCHEDULED REDEMPTION		238	238	238	239		(1)		(1)		238				3	11/01/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31388K-4F-6	FED NATL MTG ASSOC #607522		03/01/2011	SCHEDULED REDEMPTION		7,422	7,422	7,438	7,453		(31)		(31)		7,422				120	11/01/2031	1
31388K-7A-4	FED NATL MTG ASSOC #607589		03/01/2011	SCHEDULED REDEMPTION		61	61	62	63		(1)		(1)		61				1	11/01/2016	1
31388L-Q5-2	FED NATL MTG ASSOC #608076		03/01/2011	SCHEDULED REDEMPTION		12	12	12	12						12					10/01/2031	1
31388L-U7-3	FED NATL MTG ASSOC #608206		03/01/2011	SCHEDULED REDEMPTION		10,427	10,427	10,536	10,548		(121)		(121)		10,427				115	01/01/2032	1
31388M-JQ-2	FED NATL MTG ASSOC #608771		03/01/2011	SCHEDULED REDEMPTION		10,124	10,124	10,285	10,239		(115)		(115)		10,124				155	09/01/2016	1
31388M-K4-9	FED NATL MTG ASSOC #608815		03/01/2011	SCHEDULED REDEMPTION		3,350	3,350	3,404	3,386		(36)		(36)		3,350				49	09/01/2016	1
31388M-S7-4	FED NATL MTG ASSOC #609042		03/01/2011	SCHEDULED REDEMPTION		1,181	1,181	1,205	1,210		(29)		(29)		1,181				17	09/01/2016	1
31388M-UA-4	FED NATL MTG ASSOC #609077		03/01/2011	SCHEDULED REDEMPTION		222	222	227	227		(5)		(5)		222				3	09/01/2016	1
31388M-5X-2	FED NATL MTG ASSOC #609362		03/01/2011	SCHEDULED REDEMPTION		920	920	939	941		(20)		(20)		920				13	10/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		03/01/2011	SCHEDULED REDEMPTION		161	161	170	175		(15)		(15)		161				3	07/01/2031	1
31388N-CR-5	FED NATL MTG ASSOC #609480		03/01/2011	SCHEDULED REDEMPTION		101	101	105	111		(11)		(11)		101				2	10/01/2031	1
31388N-FK-7	FED NATL MTG ASSOC #609570		03/01/2011	SCHEDULED REDEMPTION		838	838	855	857		(19)		(19)		838				12	11/01/2016	1
31388N-GW-0	FED NATL MTG ASSOC #609613		03/01/2011	SCHEDULED REDEMPTION		1,410	1,410	1,440	1,436		(25)		(25)		1,410				20	11/01/2016	1
31388P-CS-8	FED NATL MTG ASSOC #610381		03/01/2011	SCHEDULED REDEMPTION		145	145	151	157		(12)		(12)		145				2	10/01/2031	1
31388Q-W8-8	FED NATL MTG ASSOC #611871		03/01/2011	SCHEDULED REDEMPTION		671	671	685	688		(18)		(18)		671				10	11/01/2016	1
31388S-AN-5	FED NATL MTG ASSOC #613013		03/01/2011	SCHEDULED REDEMPTION		25	25	26	28		(3)		(3)		25					05/01/2031	1
31388S-2G-9	FED NATL MTG ASSOC #613775		03/01/2011	SCHEDULED REDEMPTION		64	64	67	67		(3)		(3)		64				1	11/01/2016	1
31388T-MZ-3	FED NATL MTG ASSOC #614276		03/01/2011	SCHEDULED REDEMPTION		264	264	277	275		(11)		(11)		264				4	01/01/2032	1
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2011	SCHEDULED REDEMPTION		94	94	100	103		(9)		(9)		94				2	07/01/2031	1
31388U-PG-9	FED NATL MTG ASSOC #615223		03/01/2011	SCHEDULED REDEMPTION		3,723	3,723	3,822	3,779		(57)		(57)		3,723				48	11/01/2016	1
31388U-PK-0	FED NATL MTG ASSOC #615226		03/01/2011	SCHEDULED REDEMPTION		227	227	232	232		(5)		(5)		227				4	11/01/2016	1
31388V-MM-7	FED NATL MTG ASSOC #616064		03/01/2011	SCHEDULED REDEMPTION		13,812	13,812	14,028	13,950		(138)		(138)		13,812				175	11/01/2016	1
31388V-M2-1	FED NATL MTG ASSOC #616077		03/01/2011	SCHEDULED REDEMPTION		23,166	23,166	23,647	23,578		(412)		(412)		23,166				294	11/01/2016	1
31388V-RS-9	FED NATL MTG ASSOC #616197		03/01/2011	SCHEDULED REDEMPTION		962	962	1,005	1,041		(79)		(79)		962				15	12/01/2031	1
31388W-R2-4	FED NATL MTG ASSOC #617105		03/01/2011	SCHEDULED REDEMPTION		1,519	1,519	1,535	1,546		(26)		(26)		1,519				21	12/01/2031	1
31388X-AD-6	FED NATL MTG ASSOC #617504		03/01/2011	SCHEDULED REDEMPTION		795	795	827	822		(27)		(27)		795				11	01/01/2017	1
31388X-R9-7	FED NATL MTG ASSOC #618012		03/01/2011	SCHEDULED REDEMPTION		9,359	9,359	9,457	9,478		(119)		(119)		9,359				130	02/01/2032	1
31388X-UC-6	FED NATL MTG ASSOC #618079		03/01/2011	SCHEDULED REDEMPTION		2,112	2,112	2,156	2,152		(39)		(39)		2,112				31	12/01/2016	1
31388X-X6-6	FED NATL MTG ASSOC #618201		03/01/2011	SCHEDULED REDEMPTION		2,612	2,612	2,686	2,684		(72)		(72)		2,612				34	11/01/2031	1
31388Y-FW-7	FED NATL MTG ASSOC #618581		03/01/2011	SCHEDULED REDEMPTION		134	134	140	151		(16)		(16)		134				2	08/01/2031	1
31389A-CN-1	FED NATL MTG ASSOC #619377		03/01/2011	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					02/01/2032	1
31389A-RK-1	FED NATL MTG ASSOC #619790		03/01/2011	SCHEDULED REDEMPTION		388	388	392	395		(7)		(7)		388				6	12/01/2031	1
31389A-5Z-2	FED NATL MTG ASSOC #620164		03/01/2011	SCHEDULED REDEMPTION		132	132	139	140		(7)		(7)		132				2	12/01/2031	1
31389D-TA-5	FED NATL MTG ASSOC #622545		03/01/2011	SCHEDULED REDEMPTION		160	160	161	162		(3)		(3)		160				2	09/01/2031	1
31389D-V3-8	FED NATL MTG ASSOC #622634		03/01/2011	SCHEDULED REDEMPTION		156	156	156	157		(1)		(1)		156				2	06/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2011	SCHEDULED REDEMPTION		30,453	30,453	30,453	30,453						30,453				317	10/01/2031	1
31389E-MP-7	FED NATL MTG ASSOC #623266		03/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(1)		(1)		24					04/01/2016	1
31389E-MQ-5	FED NATL MTG ASSOC #623267		03/01/2011	SCHEDULED REDEMPTION		43,329	43,329	44,670	44,871		(1,541)		(1,541)		43,329				647	06/01/2021	1
31389F-FM-9	FED NATL MTG ASSOC #623972		03/01/2011	SCHEDULED REDEMPTION		41	41	43	47		(6)		(6)		41				1	01/01/2032	1
31389F-Q5-4	FED NATL MTG ASSOC #624276		03/01/2011	SCHEDULED REDEMPTION		4,066	4,066	4,175	4,140		(74)		(74)		4,066				46	01/01/2017	1
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2011	SCHEDULED REDEMPTION		3,393	3,393	3,524	3,638		(244)		(244)		3,393				43	02/01/2032	1
31389G-W5-5	FED NATL MTG ASSOC #625368		03/01/2011	SCHEDULED REDEMPTION		966	966	969	975		(9)		(9)		966				14	02/01/2032	1
31389H-LW-6	FED NATL MTG ASSOC #625941		03/01/2011	SCHEDULED REDEMPTION		2,333	2,333	2,402	2,385		(52)		(52)		2,333				33	03/01/2017	1
31389H-NC-8	FED NATL MTG ASSOC #625987		03/01/2011	SCHEDULED REDEMPTION		1,221	1,221	1,250	1,251		(31)		(31)		1,221				15	01/01/2017	1
31389H-NF-1	FED NATL MTG ASSOC #625990		03/01/2011	SCHEDULED REDEMPTION		26,665	26,665	27,379	27,053		(388)		(388)		26,665				316	12/01/2016	1
31389J-TH-7	FED NATL MTG ASSOC #627052		03/01/2011	SCHEDULED REDEMPTION		15,334	15,334	15,515	15,750		(416)		(416)		15,334				248	02/01/2032	1
31389J-VJ-0	FED NATL MTG ASSOC #627117		03/01/2011	SCHEDULED REDEMPTION		958	958	1,005	1,045		(87)		(87)		958				15	02/01/2032	1
31389K-XN-6	FED NATL MTG ASSOC #628085		03/01/2011	SCHEDULED REDEMPTION		805	805	845	862		(57)		(57)		805				12	02/01/2032	1
31389K-2L-4	FED NATL MTG ASSOC #628179		03/01/2011	SCHEDULED REDEMPTION		38	38	40	44		(6)		(6)		38				1	02/01/2032	1
31389L-VB-2	FED NATL MTG ASSOC #628910		03/01/2011	SCHEDULED REDEMPTION		82	82	87	88		(6)		(6)		82				1	03/01/2032	1
31389L-3R-8	FED NATL MTG ASSOC #629108		03/01/2011	SCHEDULED REDEMPTION		1,829	1,829	1,903	1,899		(70)		(70)		1,829				25	04/01/2017	1
31389M-CQ-8	FED NATL MTG ASSOC #629279		03/01/2011	SCHEDULED REDEMPTION		2,139	2,139	2,244	2,317		(178)		(178)		2,139				28	02/01/2032	1
31389M-XZ-5	FED NATL MTG ASSOC #629896		03/01/2011	SCHEDULED REDEMPTION		5,906	5,906	6,202	6,363		(457)		(457)		5,906				96	09/01/2032	1
31389N-HU-2	FED NATL MTG ASSOC #630343		03/01/2011	SCHEDULED REDEMPTION		85	85	89	95		(10)		(10)		85				1	04/01/2032	1
31389N-R3-1	FED NATL MTG ASSOC #630606		03/01/2011	SCHEDULED REDEMPTION		1,595	1,595	1,631	1,653		(58)		(58)		1,595				25	05/01/2032	1
31389N-WF-8	FED NATL MTG ASSOC #630746		03/01/2011	SCHEDULED REDEMPTION		228	228	238	254		(26)		(26)		228				4	05/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2011	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12					03/01/2032	1
31389Q-XF-0	FED NATL MTG ASSOC #632578		03/01/2011	SCHEDULED REDEMPTION		4,001	4,001	4,048	4,101		(100)		(100)		4,001				55	02/01/2032	1
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2011	SCHEDULED REDEMPTION		1,072	1,072	1,116	1,116		(43)		(43)		1,072				15	04/01/2017	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389R-VP-8	FED NATL MTG ASSOC #633422		03/01/2011	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34					03/01/2032	1
31389R-ZK-5	FED NATL MTG ASSOC #633546		03/01/2011	SCHEDULED REDEMPTION		7,292	7,292	7,407	7,372		(79)		(79)		7,292				90	07/01/2017	1
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2011	SCHEDULED REDEMPTION		3,946	3,946	3,946	3,946						3,946				52	12/01/2031	1
31389S-6W-9	FED NATL MTG ASSOC #634585		03/01/2011	SCHEDULED REDEMPTION		28	28	29	30		(2)		(2)		28					01/01/2032	1
31389T-E6-5	FED NATL MTG ASSOC #634757		03/01/2011	SCHEDULED REDEMPTION		6,826	6,826	7,003	6,940		(114)		(114)		6,826				85	03/01/2017	1
31389T-FH-0	FED NATL MTG ASSOC #634768		03/01/2011	SCHEDULED REDEMPTION		10,836	10,836	11,004	10,936		(101)		(101)		10,836				135	03/01/2017	1
31389U-KV-0	FED NATL MTG ASSOC #635808		03/01/2011	SCHEDULED REDEMPTION		290	290	303	317		(27)		(27)		290				5	03/01/2032	1
31389U-RF-8	FED NATL MTG ASSOC #635986		03/01/2011	SCHEDULED REDEMPTION		3,836	3,836	4,028	4,067		(231)		(231)		3,836				62	04/01/2032	1
31389V-7A-1	FED NATL MTG ASSOC #636389		03/01/2011	SCHEDULED REDEMPTION		7,370	7,370	7,740	8,018		(648)		(648)		7,370				119	04/01/2032	1
31389V-N4-5	FED NATL MTG ASSOC #636811		03/01/2011	SCHEDULED REDEMPTION		242	242	248	256		(14)		(14)		242				4	04/01/2032	1
31389V-RL-3	FED NATL MTG ASSOC #636891		03/01/2011	SCHEDULED REDEMPTION		503	503	523	531		(28)		(28)		503				8	04/01/2032	1
31389V-TY-3	FED NATL MTG ASSOC #636967		03/01/2011	SCHEDULED REDEMPTION		84	84	87	89		(5)		(5)		84				1	04/01/2032	1
31389V-6K-8	FED NATL MTG ASSOC #637274		03/01/2011	SCHEDULED REDEMPTION		3,126	3,126	3,133	3,134		(8)		(8)		3,126				50	05/01/2032	1
31389V-7L-5	FED NATL MTG ASSOC #637299		03/01/2011	SCHEDULED REDEMPTION		432	432	449	455		(23)		(23)		432				8	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		03/01/2011	SCHEDULED REDEMPTION		14,679	14,679	15,243	15,453		(774)		(774)		14,679				275	04/01/2032	1
31389W-AW-5	FED NATL MTG ASSOC #637321		03/01/2011	SCHEDULED REDEMPTION		262	262	275	282		(20)		(20)		262				4	07/01/2032	1
31389W-EA-9	FED NATL MTG ASSOC #637429		03/01/2011	SCHEDULED REDEMPTION		745	745	766	776		(30)		(30)		745				11	08/01/2032	1
31389W-YG-4	FED NATL MTG ASSOC #638011		03/01/2011	SCHEDULED REDEMPTION		570	570	583	590		(19)		(19)		570				9	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2011	SCHEDULED REDEMPTION		467	467	485	492		(24)		(24)		467				8	03/01/2032	1
31389Y-AE-1	FED NATL MTG ASSOC #639105		03/01/2011	SCHEDULED REDEMPTION		46	46	46	47						46				1	07/01/2032	1
31389Y-AL-5	FED NATL MTG ASSOC #639111		03/01/2011	SCHEDULED REDEMPTION		248	248	249	250		(2)		(2)		248				4	07/01/2032	1
31389Y-CJ-8	FED NATL MTG ASSOC #639173		03/01/2011	SCHEDULED REDEMPTION		12,981	12,981	13,347	13,337		(357)		(357)		12,981				210	08/01/2032	1
31389Y-Q3-8	FED NATL MTG ASSOC #639574		03/01/2011	SCHEDULED REDEMPTION		1,058	1,058	1,106	1,134		(76)		(76)		1,058				16	03/01/2032	1
31389Y-UZ-2	FED NATL MTG ASSOC #639700		03/01/2011	SCHEDULED REDEMPTION		2,009	2,009	2,015	2,020		(12)		(12)		2,009				32	03/01/2032	1
31390A-BU-3	FED NATL MTG ASSOC #640051		03/01/2011	SCHEDULED REDEMPTION		153	153	153	153		(1)		(1)		153				2	04/01/2032	1
31390A-B4-1	FED NATL MTG ASSOC #640059		03/01/2011	SCHEDULED REDEMPTION		350	350	368	381		(31)		(31)		350				6	03/01/2032	1
31390B-D4-7	FED NATL MTG ASSOC #641023		03/01/2011	SCHEDULED REDEMPTION		50	50	51	51		(1)		(1)		50				1	05/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		03/01/2011	SCHEDULED REDEMPTION		768	768	799	792		(24)		(24)		768				10	01/01/2018	1
31390B-E8-7	FED NATL MTG ASSOC #641059		03/01/2011	SCHEDULED REDEMPTION		15,418	15,418	15,451	15,484		(66)		(66)		15,418				249	05/01/2032	1
31390B-KV-9	FED NATL MTG ASSOC #641208		03/01/2011	SCHEDULED REDEMPTION		174	174	182	192		(18)		(18)		174				3	06/01/2032	1
31390B-PE-2	FED NATL MTG ASSOC #641321		03/01/2011	SCHEDULED REDEMPTION		216	216	227	234		(17)		(17)		216				3	04/01/2032	1
31390B-PH-5	FED NATL MTG ASSOC #641324		03/01/2011	SCHEDULED REDEMPTION		79	79	82	88		(9)		(9)		79				1	04/01/2032	1
31390B-PL-6	FED NATL MTG ASSOC #641327		03/01/2011	SCHEDULED REDEMPTION		5,231	5,231	5,384	5,386		(155)		(155)		5,231				53	04/01/2032	1
31390B-QV-3	FED NATL MTG ASSOC #641368		03/01/2011	SCHEDULED REDEMPTION		129,378	129,378	134,917	138,641		(9,262)		(9,262)		129,378				1,621	04/01/2032	1
31390B-YA-0	FED NATL MTG ASSOC #641605		03/01/2011	SCHEDULED REDEMPTION		39	39	40	41		(3)		(3)		39				1	04/01/2032	1
31390B-3G-1	FED NATL MTG ASSOC #641699		03/01/2011	SCHEDULED REDEMPTION		103	103	105	103						103				1	06/01/2032	1
31390C-NX-0	FED NATL MTG ASSOC #642206		03/01/2011	SCHEDULED REDEMPTION		318	318	319	320		(2)		(2)		318				5	05/01/2032	1
31390C-TD-8	FED NATL MTG ASSOC #642348		03/01/2011	SCHEDULED REDEMPTION		38,683	38,683	40,599	40,062		(1,379)		(1,379)		38,683				623	05/01/2032	1
31390D-AR-5	FED NATL MTG ASSOC #642716		03/01/2011	SCHEDULED REDEMPTION		139	139	145	144		(5)		(5)		139				2	06/01/2032	1
31390E-HN-5	FED NATL MTG ASSOC #643837		03/01/2011	SCHEDULED REDEMPTION		5,099	5,099	5,312	5,278		(179)		(179)		5,099				67	05/01/2017	1
31390E-SP-8	FED NATL MTG ASSOC #644126		03/01/2011	SCHEDULED REDEMPTION		455	455	456	457		(2)		(2)		455				7	05/01/2032	1
31390F-C7-2	FED NATL MTG ASSOC #644594		03/01/2011	SCHEDULED REDEMPTION		84	84	86	86		(2)		(2)		84				1	05/01/2032	1
31390F-UD-9	FED NATL MTG ASSOC #645080		03/01/2011	SCHEDULED REDEMPTION		654	654	683	696		(43)		(43)		654				10	06/01/2032	1
31390G-GV-3	FED NATL MTG ASSOC #645612		03/01/2011	SCHEDULED REDEMPTION		414	414	434	440		(26)		(26)		414				5	06/01/2032	1
31390H-FP-5	FED NATL MTG ASSOC #646474		03/01/2011	SCHEDULED REDEMPTION		191	191	200	207		(16)		(16)		191				3	06/01/2032	1
31390H-KW-4	FED NATL MTG ASSOC #646609		03/01/2011	SCHEDULED REDEMPTION		2,064	2,064	2,167	2,173		(109)		(109)		2,064				33	07/01/2032	1
31390H-QC-2	FED NATL MTG ASSOC #646751		03/01/2011	SCHEDULED REDEMPTION		171	171	179	196		(25)		(25)		171				2	10/01/2032	1
31390H-QN-8	FED NATL MTG ASSOC #646761		03/01/2011	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8					01/01/2033	1
31390J-CP-4	FED NATL MTG ASSOC #647278		03/01/2011	SCHEDULED REDEMPTION		378	378	396	403		(25)		(25)		378				6	05/01/2032	1
31390J-CX-7	FED NATL MTG ASSOC #647286		03/01/2011	SCHEDULED REDEMPTION		81	81	83	85		(4)		(4)		81				1	05/01/2032	1
31390J-EP-2	FED NATL MTG ASSOC #647342		03/01/2011	SCHEDULED REDEMPTION		315	315	317	318		(2)		(2)		315				5	07/01/2032	1
31390J-J9-3	FED NATL MTG ASSOC #647488		03/01/2011	SCHEDULED REDEMPTION		511	511	514	515		(4)		(4)		511				7	06/01/2032	1
31390J-ZL-8	FED NATL MTG ASSOC #647947		03/01/2011	SCHEDULED REDEMPTION		623	623	633	632		(9)		(9)		623				9	06/01/2032	1
31390J-2Q-3	FED NATL MTG ASSOC #647983		03/01/2011	SCHEDULED REDEMPTION		184	184	193	200		(16)		(16)		184				3	03/01/2032	1
31390J-3Z-2	FED NATL MTG ASSOC #648016		03/01/2011	SCHEDULED REDEMPTION		627	627	631	634		(7)		(7)		627				7	07/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		03/01/2011	SCHEDULED REDEMPTION		782	782	826	878		(96)		(96)		782				13	07/01/2032	1
31390K-RX-8	FED NATL MTG ASSOC #648602		03/01/2011	SCHEDULED REDEMPTION		25	25	25	25						25					07/01/2032	1
31390L-E4-4	FED NATL MTG ASSOC #649155		03/01/2011	SCHEDULED REDEMPTION		2,197	2,197	2,297	2,296		(99)		(99)		2,197				35	07/01/2032	1
31390L-SX-5	FED NATL MTG ASSOC #649534		03/01/2011	SCHEDULED REDEMPTION		251	251	263	255		(4)		(4)		251				4	06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390L-WA-0	FED NATL MTG ASSOC #649641		03/01/2011	SCHEDULED REDEMPTION		35	35	35	35						35					07/01/2032	1
31390M-QJ-6	FED NATL MTG ASSOC #650357		03/01/2011	SCHEDULED REDEMPTION		480	480	504	510		(30)		(30)		480				7	11/01/2032	1
31390M-YU-2	FED NATL MTG ASSOC #650623		03/01/2011	SCHEDULED REDEMPTION		23	23	23	24						23					07/01/2032	1
31390N-QQ-8	FED NATL MTG ASSOC #651263		03/01/2011	SCHEDULED REDEMPTION		86	86	91	93		(6)		(6)		86				1	07/01/2032	1
31390N-TB-8	FED NATL MTG ASSOC #651346		03/01/2011	SCHEDULED REDEMPTION		91,178	91,178	96,307	99,771		(8,593)		(8,593)		91,178				1,704	07/01/2032	1
31390N-T5-1	FED NATL MTG ASSOC #651372		03/01/2011	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	07/01/2032	1
31390N-2T-8	FED NATL MTG ASSOC #651586		03/01/2011	SCHEDULED REDEMPTION		341	341	343	345		(4)		(4)		341				5	07/01/2032	1
31390N-3C-4	FED NATL MTG ASSOC #651595		03/01/2011	SCHEDULED REDEMPTION		40,506	40,506	40,728	40,865		(358)		(358)		40,506				620	07/01/2032	1
31390N-5L-2	FED NATL MTG ASSOC #651651		03/01/2011	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29					08/01/2032	1
31390P-CQ-8	FED NATL MTG ASSOC #651779		03/01/2011	SCHEDULED REDEMPTION		486	486	510	530		(44)		(44)		486				7	08/01/2032	1
31390P-GK-7	FED NATL MTG ASSOC #651902		03/01/2011	SCHEDULED REDEMPTION		3,588	3,588	3,610	3,637		(49)		(49)		3,588				53	08/01/2032	1
31390Q-HX-6	FED NATL MTG ASSOC #652846		03/01/2011	SCHEDULED REDEMPTION		2,652	2,652	2,783	2,901		(249)		(249)		2,652				39	09/01/2032	1
31390Q-MB-8	FED NATL MTG ASSOC #652954		02/01/2011	SCHEDULED REDEMPTION		24,092	24,092	25,180	26,780		(2,687)		(2,687)		24,092				281	02/01/2032	1
31390Q-2V-6	FED NATL MTG ASSOC #653388		03/01/2011	SCHEDULED REDEMPTION		473	473	497	514		(40)		(40)		473				7	10/01/2032	1
31390R-BH-5	FED NATL MTG ASSOC #653540		03/01/2011	SCHEDULED REDEMPTION		15,896	15,896	16,679	16,935		(1,039)		(1,039)		15,896				258	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		03/01/2011	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	08/01/2032	1
31390R-E6-6	FED NATL MTG ASSOC #653657		03/01/2011	SCHEDULED REDEMPTION		38	38	40	45		(7)		(7)		38				1	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		03/01/2011	SCHEDULED REDEMPTION		787	787	794	791		(4)		(4)		787				10	08/01/2032	1
31390T-TK-5	FED NATL MTG ASSOC #655854		03/01/2011	SCHEDULED REDEMPTION		32	32	34	34		(2)		(2)		32					08/01/2032	1
31390T-T6-6	FED NATL MTG ASSOC #655873		03/01/2011	SCHEDULED REDEMPTION		342	342	359	365		(23)		(23)		342				5	08/01/2032	1
31390T-UF-4	FED NATL MTG ASSOC #655882		03/01/2011	SCHEDULED REDEMPTION		659	659	692	708		(49)		(49)		659				9	08/01/2032	1
31390U-AQ-9	FED NATL MTG ASSOC #656215		03/01/2011	SCHEDULED REDEMPTION		467	467	469	471		(4)		(4)		467				7	08/01/2032	1
31390U-C5-3	FED NATL MTG ASSOC #656292		03/01/2011	SCHEDULED REDEMPTION		429	429	450	449		(21)		(21)		429				6	09/01/2032	1
31390U-D9-4	FED NATL MTG ASSOC #656328		03/01/2011	SCHEDULED REDEMPTION		657	657	675	670		(13)		(13)		657				8	10/01/2017	1
31390U-QB-5	FED NATL MTG ASSOC #656650		03/01/2011	SCHEDULED REDEMPTION		652	652	656	660		(8)		(8)		652				10	05/01/2032	1
31390U-RZ-1	FED NATL MTG ASSOC #656704		03/01/2011	SCHEDULED REDEMPTION		549	549	577	583		(33)		(33)		549				8	08/01/2032	1
31390V-KP-8	FED NATL MTG ASSOC #657402		03/01/2011	SCHEDULED REDEMPTION		81,501	81,501	84,179	83,338		(1,837)		(1,837)		81,501				933	11/01/2017	1
31390W-4M-1	FED NATL MTG ASSOC #658828		03/01/2011	SCHEDULED REDEMPTION		24	24	25	26		(2)		(2)		24					08/01/2032	1
31390X-UY-4	FED NATL MTG ASSOC #659499		03/01/2011	SCHEDULED REDEMPTION		23,120	23,120	23,366	23,285		(165)		(165)		23,120				291	02/01/2033	1
31390Y-PP-7	FED NATL MTG ASSOC #660230		03/01/2011	SCHEDULED REDEMPTION		3,008	3,008	3,159	3,201		(193)		(193)		3,008				48	09/01/2032	1
31391A-RJ-0	FED NATL MTG ASSOC #661189		03/01/2011	SCHEDULED REDEMPTION		8,400	8,400	8,821	9,144		(744)		(744)		8,400				136	07/01/2032	1
31391A-X4-6	FED NATL MTG ASSOC #661399		03/01/2011	SCHEDULED REDEMPTION		2,631	2,631	2,697	2,694		(64)		(64)		2,631				29	10/01/2032	1
31391B-DJ-3	FED NATL MTG ASSOC #661705		03/01/2011	SCHEDULED REDEMPTION		1,882	1,882	1,935	1,933		(52)		(52)		1,882				30	08/01/2032	1
31391B-MR-5	FED NATL MTG ASSOC #661968		03/01/2011	SCHEDULED REDEMPTION		2,279	2,279	2,391	2,440		(160)		(160)		2,279				30	10/01/2032	1
31391B-RY-5	FED NATL MTG ASSOC #662103		03/01/2011	SCHEDULED REDEMPTION		53,084	53,084	54,305	53,835		(751)		(751)		53,084				579	09/01/2017	1
31391B-7G-6	FED NATL MTG ASSOC #662495		03/01/2011	SCHEDULED REDEMPTION		598	598	628	632		(34)		(34)		598				9	09/01/2032	1
31391C-NF-8	FED NATL MTG ASSOC #662890		03/01/2011	SCHEDULED REDEMPTION		10,697	10,697	10,964	10,937		(239)		(239)		10,697				159	12/01/2032	1
31391C-PD-1	FED NATL MTG ASSOC #662920		03/01/2011	SCHEDULED REDEMPTION		12,661	12,661	13,087	12,999		(338)		(338)		12,661				155	11/01/2017	1
31391C-QA-6	FED NATL MTG ASSOC #662949		03/01/2011	SCHEDULED REDEMPTION		120	120	123	123		(3)		(3)		120				2	02/01/2033	1
31391C-XS-9	FED NATL MTG ASSOC #663189		03/01/2011	SCHEDULED REDEMPTION		373	373	382	380		(6)		(6)		373				4	09/01/2017	1
31391D-J6-1	FED NATL MTG ASSOC #663685		03/01/2011	SCHEDULED REDEMPTION		34,716	34,716	35,678	35,248		(532)		(532)		34,716				461	01/01/2018	1
31391D-QV-8	FED NATL MTG ASSOC #663868		03/01/2011	SCHEDULED REDEMPTION		236	236	248	255		(19)		(19)		236				3	10/01/2032	1
31391G-G2-6	FED NATL MTG ASSOC #666317		03/01/2011	SCHEDULED REDEMPTION		1,045	1,045	1,075	1,074		(29)		(29)		1,045				14	09/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		03/01/2011	SCHEDULED REDEMPTION		95	95	99	100		(5)		(5)		95				1	11/01/2032	1
31391H-AM-6	FED NATL MTG ASSOC #667012		03/01/2011	SCHEDULED REDEMPTION		2,788	2,788	2,863	2,841		(53)		(53)		2,788				33	11/01/2017	1
31391H-EQ-3	FED NATL MTG ASSOC #667143		03/01/2011	SCHEDULED REDEMPTION		156,265	156,265	159,762	158,852		(2,587)		(2,587)		156,265				2,060	10/01/2017	1
31391H-UK-8	FED NATL MTG ASSOC #667586		03/01/2011	SCHEDULED REDEMPTION		2,048	2,048	2,148	2,166		(119)		(119)		2,048				24	10/01/2032	1
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2011	SCHEDULED REDEMPTION		4,066	4,066	4,135	4,159		(93)		(93)		4,066				23	11/01/2032	1
31391M-4X-8	FED NATL MTG ASSOC #671438		03/01/2011	SCHEDULED REDEMPTION		28	28	30	31		(3)		(3)		28					10/01/2032	1
31391M-6Y-4	FED NATL MTG ASSOC #671487		03/01/2011	SCHEDULED REDEMPTION		938	938	953	947		(8)		(8)		938				11	11/01/2017	1
31391P-Z9-0	FED NATL MTG ASSOC #673168		03/01/2011	SCHEDULED REDEMPTION		5,152	5,152	5,191	5,182		(30)		(30)		5,152				54	12/01/2017	1
31391P-2L-9	FED NATL MTG ASSOC #673179		03/01/2011	SCHEDULED REDEMPTION		27,506	27,506	28,688	28,247		(741)		(741)		27,506				367	02/01/2018	1
31391P-5L-6	FED NATL MTG ASSOC #673251		03/01/2011	SCHEDULED REDEMPTION		684	684	689	688		(4)		(4)		684				8	01/01/2018	1
31391S-RX-0	FED NATL MTG ASSOC #675602		03/01/2011	SCHEDULED REDEMPTION		393	393	412	434		(40)		(40)		393				6	01/01/2032	1
31391S-5Y-2	FED NATL MTG ASSOC #675963		03/01/2011	SCHEDULED REDEMPTION		158	158	165	180		(22)		(22)		158				3	02/01/2032	1
31391T-WE-4	FED NATL MTG ASSOC #676645		03/01/2011	SCHEDULED REDEMPTION		3,342	3,342	3,426	3,418		(75)		(75)		3,342				42	01/01/2033	1
31391U-DE-2	FED NATL MTG ASSOC #677001		03/01/2011	SCHEDULED REDEMPTION		36	36	38	38		(2)		(2)		36				1	01/01/2033	1
31391U-FJ-9	FED NATL MTG ASSOC #677069		03/01/2011	SCHEDULED REDEMPTION		3,213	3,213	3,253	3,242		(29)		(29)		3,213				39	12/01/2032	1
31391U-SA-4	FED NATL MTG ASSOC #677413		03/01/2011	SCHEDULED REDEMPTION		13,267	13,267	13,603	13,523		(256)		(256)		13,267				69	01/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391V-HB-2	FED NATL MTG ASSOC #678026		03/01/2011	SCHEDULED REDEMPTION		802	802	834	823		(22)		(22)		802				10	09/01/2017	1
31391W-4W-8	FED NATL MTG ASSOC #679537		03/01/2011	SCHEDULED REDEMPTION		293,472	293,472	296,085	295,348		(1,876)		(1,876)		293,472				3,861	03/01/2033	1
31391X-RL-5	FED NATL MTG ASSOC #680091		03/01/2011	SCHEDULED REDEMPTION		2,963	2,963	2,985	2,981		(18)		(18)		2,963				34	01/01/2018	1
31391Y-VS-3	FED NATL MTG ASSOC #681125		03/01/2011	SCHEDULED REDEMPTION		744	744	762	762		(18)		(18)		744				10	02/01/2033	1
31400A-UN-6	FED NATL MTG ASSOC #681989		03/01/2011	SCHEDULED REDEMPTION		404	404	425	435		(30)		(30)		404				6	01/01/2033	1
31400B-YK-6	FED NATL MTG ASSOC #683014		03/01/2011	SCHEDULED REDEMPTION		3,221	3,221	3,244	3,239		(18)		(18)		3,221				41	02/01/2018	1
31400C-AQ-7	FED NATL MTG ASSOC #683215		03/01/2011	SCHEDULED REDEMPTION		21	21	22	22		(2)		(2)		21					02/01/2033	1
31400D-A8-5	FED NATL MTG ASSOC #684131		03/01/2011	SCHEDULED REDEMPTION		812	812	830	824		(12)		(12)		812				9	02/01/2018	1
31400E-V9-8	FED NATL MTG ASSOC #685640		03/01/2011	SCHEDULED REDEMPTION		17,758	17,758	18,302	18,172		(414)		(414)		17,758				98	02/01/2033	1
31400F-RF-6	FED NATL MTG ASSOC #686386		03/01/2011	SCHEDULED REDEMPTION		177	177	181	179		(2)		(2)		177				3	03/01/2033	1
31400F-R4-1	FED NATL MTG ASSOC #686407		03/01/2011	SCHEDULED REDEMPTION		647	647	661	657		(10)		(10)		647				7	03/01/2018	1
31400H-TG-8	FED NATL MTG ASSOC #688251		03/01/2011	SCHEDULED REDEMPTION		89,086	89,086	90,033	89,629		(542)		(542)		89,086				1,102	02/01/2033	1
31400J-DN-6	FED NATL MTG ASSOC #688709		03/01/2011	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				1	03/01/2033	1
31400K-YD-2	FED NATL MTG ASSOC #690208		03/01/2011	SCHEDULED REDEMPTION		3,356	3,356	3,525	3,517		(160)		(160)		3,356				49	03/01/2033	1
31400P-KV-6	FED NATL MTG ASSOC #693408		03/01/2011	SCHEDULED REDEMPTION		610	610	604	608		3		3		610				7	04/01/2018	1
31400Q-BV-4	FED NATL MTG ASSOC #694052		03/01/2011	SCHEDULED REDEMPTION		23,742	23,742	23,995	24,062		(320)		(320)		23,742				220	04/01/2033	1
31400Q-JF-1	FED NATL MTG ASSOC #694262		03/01/2011	SCHEDULED REDEMPTION		48	48	49	48						48				1	03/01/2033	1
31400Q-QU-0	FED NATL MTG ASSOC #694467		03/01/2011	SCHEDULED REDEMPTION		1,288	1,288	1,319	1,322		(34)		(34)		1,288				17	03/01/2033	1
31400Q-SW-4	FED NATL MTG ASSOC #694533		03/01/2011	SCHEDULED REDEMPTION		2,867	2,867	2,957	2,923		(56)		(56)		2,867				30	03/01/2033	1
31400Q-ZZ-9	FED NATL MTG ASSOC #694760		03/01/2011	SCHEDULED REDEMPTION		42,410	42,410	42,861	42,727		(317)		(317)		42,410				497	04/01/2033	1
31400U-TL-8	FED NATL MTG ASSOC #698155		03/01/2011	SCHEDULED REDEMPTION		1,300,902	1,300,902	1,316,554	1,309,934		(9,031)		(9,031)		1,300,902				16,177	04/01/2033	1
31400W-RF-9	FED NATL MTG ASSOC #699886		03/01/2011	SCHEDULED REDEMPTION		62	62	65	68		(5)		(5)		62				1	04/01/2033	1
31400W-RX-0	FED NATL MTG ASSOC #699902		03/01/2011	SCHEDULED REDEMPTION		98,923	98,923	100,157	99,901		(977)		(977)		98,923				1,354	04/01/2033	1
31400Y-GF-7	FED NATL MTG ASSOC #701398		03/01/2011	SCHEDULED REDEMPTION		2,400	2,400	2,418	2,415		(14)		(14)		2,400				29	02/01/2018	1
31401A-HH-3	FED NATL MTG ASSOC #702332		03/01/2011	SCHEDULED REDEMPTION		1,815	1,815	1,794	1,802		13		13		1,815				18	05/01/2018	1
31401B-P4-1	FED NATL MTG ASSOC #703443		03/01/2011	SCHEDULED REDEMPTION		2,266	2,266	2,315	2,300		(34)		(34)		2,266				25	05/01/2018	1
31401C-GJ-6	FED NATL MTG ASSOC #704101		03/01/2011	SCHEDULED REDEMPTION		28,721	28,721	29,027	28,911		(189)		(189)		28,721				341	05/01/2033	1
31401C-RN-5	FED NATL MTG ASSOC #704393		03/01/2011	SCHEDULED REDEMPTION		2,448	2,448	2,524	2,497		(49)		(49)		2,448				33	05/01/2033	1
31401F-XJ-0	FED NATL MTG ASSOC #707281		03/01/2011	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37					05/01/2033	1
31401H-KB-7	FED NATL MTG ASSOC #708690		03/01/2011	SCHEDULED REDEMPTION		1,198	1,198	1,224	1,216		(18)		(18)		1,198				14	06/01/2018	1
31401J-S6-6	FED NATL MTG ASSOC #709841		03/01/2011	SCHEDULED REDEMPTION		707	707	724	718		(11)		(11)		707				8	06/01/2018	1
31401J-3L-0	FED NATL MTG ASSOC #710103		03/01/2011	SCHEDULED REDEMPTION		47	47	48	48		(1)		(1)		47				1	05/01/2033	1
31401L-RC-9	FED NATL MTG ASSOC #711583		03/01/2011	SCHEDULED REDEMPTION		919	919	943	934		(16)		(16)		919				11	03/01/2018	1
31401V-3P-4	FED NATL MTG ASSOC #720006		03/01/2011	SCHEDULED REDEMPTION		102,252	102,252	103,338	103,094		(842)		(842)		102,252				1,241	07/01/2033	1
31401X-H8-3	FED NATL MTG ASSOC #721255		03/01/2011	SCHEDULED REDEMPTION		307,319	307,319	310,585	309,217		(1,897)		(1,897)		307,319				3,764	07/01/2033	1
31401X-YB-7	FED NATL MTG ASSOC #721706		03/01/2011	SCHEDULED REDEMPTION		64,119	64,119	64,800	64,618		(499)		(499)		64,119				717	04/01/2033	1
31401X-YU-5	FED NATL MTG ASSOC #721723		03/01/2011	SCHEDULED REDEMPTION		15,265	15,265	15,643	15,628		(364)		(364)		15,265				227	06/01/2033	1
31402A-RP-3	FED NATL MTG ASSOC #723294		03/01/2011	SCHEDULED REDEMPTION		6,372	6,372	6,542	6,441		(69)		(69)		6,372				77	10/01/2017	1
31402B-EH-3	FED NATL MTG ASSOC #723836		03/01/2011	SCHEDULED REDEMPTION		95,811	95,811	96,829	96,680		(869)		(869)		95,811				1,166	06/01/2033	1
31402C-PX-4	FED NATL MTG ASSOC #725038		03/01/2011	SCHEDULED REDEMPTION		39,545	39,545	40,340	40,037		(493)		(493)		39,545				480	11/01/2018	1
31402C-RV-6	FED NATL MTG ASSOC #725100		03/01/2011	SCHEDULED REDEMPTION		38,101	38,101	38,901	38,638		(537)		(537)		38,101				457	11/01/2018	1
31402C-TT-9	FED NATL MTG ASSOC #725162		03/01/2011	SCHEDULED REDEMPTION		919	919	938	935		(17)		(17)		919				12	02/01/2034	1
31402C-5E-8	FED NATL MTG ASSOC #725445		03/01/2011	SCHEDULED REDEMPTION		9,200	9,200	9,148	9,165		35		35		9,200				90	05/01/2019	1
31402D-F7-0	FED NATL MTG ASSOC #725690		03/01/2011	SCHEDULED REDEMPTION		13,339	13,339	13,677	13,677		(338)		(338)		13,339				176	08/01/2034	1
31402E-KE-7	FED NATL MTG ASSOC #726693		03/01/2011	SCHEDULED REDEMPTION		130,295	130,295	131,919	131,476		(1,181)		(1,181)		130,295				1,784	10/01/2033	1
31402G-4Q-3	FED NATL MTG ASSOC #729031		03/01/2011	SCHEDULED REDEMPTION		1,906	1,906	1,884	1,890		15		15		1,906				22	07/01/2018	1
31402H-YP-0	FED NATL MTG ASSOC #729818		03/01/2011	SCHEDULED REDEMPTION		367	367	375	371		(4)		(4)		367				4	02/01/2019	1
31402J-F9-3	FED NATL MTG ASSOC #730192		03/01/2011	SCHEDULED REDEMPTION		1,668	1,668	1,687	1,686		(18)		(18)		1,668				22	08/01/2034	1
31402K-VV-3	FED NATL MTG ASSOC #731528		03/01/2011	SCHEDULED REDEMPTION		349	349	353	351		(2)		(2)		349				4	07/01/2018	1
31402K-2L-7	FED NATL MTG ASSOC #731679		03/01/2011	SCHEDULED REDEMPTION		1,009	1,009	1,031	1,022		(13)		(13)		1,009				11	02/01/2019	1
31402N-J7-4	FED NATL MTG ASSOC #733886		03/01/2011	SCHEDULED REDEMPTION		19,580	19,580	19,886	19,757		(178)		(178)		19,580				256	12/01/2017	1
31402Q-BK-6	FED NATL MTG ASSOC #734542		03/01/2011	SCHEDULED REDEMPTION		100	100	105	111		(11)		(11)		100				1	06/01/2033	1
31402Q-JS-1	FED NATL MTG ASSOC #734773		03/01/2011	SCHEDULED REDEMPTION		1,798	1,798	1,832	1,818		(20)		(20)		1,798				20	09/01/2018	1
31402Q-4B-4	FED NATL MTG ASSOC #735318		03/01/2011	SCHEDULED REDEMPTION		22,220	22,220	22,198	22,205		15		15		22,220				220	11/01/2019	1
31402S-QG-5	FED NATL MTG ASSOC #736755		03/01/2011	SCHEDULED REDEMPTION		1,487	1,487	1,560	1,575		(88)		(88)		1,487				21	08/01/2034	1
31402T-M7-7	FED NATL MTG ASSOC #737582		03/01/2011	SCHEDULED REDEMPTION		8,936	8,936	9,173	9,167		(231)		(231)		8,936				144	09/01/2033	1
31402U-SV-5	FED NATL MTG ASSOC #738632		03/01/2011	SCHEDULED REDEMPTION		722	722	730	728		(6)		(6)		722				8	11/01/2018	1
31402V-H4-5	FED NATL MTG ASSOC #739251		03/01/2011	SCHEDULED REDEMPTION		513	513	539	553		(40)		(40)		513				7	09/01/2033	1
31402W-F4-5	FED NATL MTG ASSOC #740087		03/01/2011	SCHEDULED REDEMPTION		661	661	677	670		(9)		(9)		661				6	09/01/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31402W-QE-1	FED NATL MTG ASSOC #740353		03/01/2011	SCHEDULED REDEMPTION		37,447	37,447	37,914	37,857		(410)		(410)		37,447				439	10/01/2033	1
31402X-PP-5	FED NATL MTG ASSOC #741230		03/01/2011	SCHEDULED REDEMPTION		1,806	1,806	1,786	1,796		10		10		1,806				20	09/01/2018	1
31402X-5Z-5	FED NATL MTG ASSOC #741664		03/01/2011	SCHEDULED REDEMPTION		2,236	2,236	2,292	2,280		(44)		(44)		2,236				33	10/01/2033	1
31402Y-FH-2	FED NATL MTG ASSOC #741868		03/01/2011	SCHEDULED REDEMPTION		196,649	196,649	200,651	198,895		(2,246)		(2,246)		196,649				2,197	09/01/2033	1
31402Y-JE-5	FED NATL MTG ASSOC #741961		03/01/2011	SCHEDULED REDEMPTION		10,267	10,267	10,331	10,301		(34)		(34)		10,267				126	09/01/2033	1
31403A-MX-0	FED NATL MTG ASSOC #742974		03/01/2011	SCHEDULED REDEMPTION		89,089	89,089	91,873	91,367		(2,277)		(2,277)		89,089				1,307	10/01/2033	1
31403B-H8-9	FED NATL MTG ASSOC #743755		03/01/2011	SCHEDULED REDEMPTION		3,801	3,801	3,901	3,899		(98)		(98)		3,801				55	11/01/2033	1
31403D-WF-2	FED NATL MTG ASSOC #745946		03/01/2011	SCHEDULED REDEMPTION		36,995	36,995	36,741	36,696		299		299		36,995				444	11/01/2036	1
31403D-4H-9	FED NATL MTG ASSOC #746124		03/01/2011	SCHEDULED REDEMPTION		92,261	92,261	94,607	94,407		(2,146)		(2,146)		92,261				1,031	05/01/2023	1
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2011	SCHEDULED REDEMPTION		3,295	3,295	3,430	3,530		(235)		(235)		3,295				48	10/01/2033	1
31403G-Z4-7	FED NATL MTG ASSOC #748763		03/01/2011	SCHEDULED REDEMPTION		13,628	13,628	14,088	13,984		(356)		(356)		13,628				167	11/01/2018	1
31403G-5B-4	FED NATL MTG ASSOC #748842		03/01/2011	SCHEDULED REDEMPTION		27,609	27,609	28,754	29,382		(1,773)		(1,773)		27,609				314	06/01/2022	1
31403H-E5-5	FED NATL MTG ASSOC #749056		03/01/2011	SCHEDULED REDEMPTION		19,181	19,181	18,861	18,966		216		216		19,181				192	11/01/2033	1
31403J-ZM-1	FED NATL MTG ASSOC #750548		03/01/2011	SCHEDULED REDEMPTION		31,905	31,905	31,366	31,631		274		274		31,905				406	02/01/2034	1
31403K-R4-7	FED NATL MTG ASSOC #751207		03/01/2011	SCHEDULED REDEMPTION		14,614	14,614	14,975	14,957		(342)		(342)		14,614				217	01/01/2034	1
31403M-E5-4	FED NATL MTG ASSOC #752656		03/01/2011	SCHEDULED REDEMPTION		266,565	266,565	271,540	270,686		(4,121)		(4,121)		266,565				3,255	02/01/2034	1
31403M-UU-1	FED NATL MTG ASSOC #753095		03/01/2011	SCHEDULED REDEMPTION		208,460	208,460	212,760	211,832		(3,372)		(3,372)		208,460				2,814	12/01/2033	1
31403Q-NJ-5	FED NATL MTG ASSOC #754693		03/01/2011	SCHEDULED REDEMPTION		1,425	1,425	1,469	1,489		(63)		(63)		1,425				19	11/01/2033	1
31403R-AX-6	FED NATL MTG ASSOC #755222		03/01/2011	SCHEDULED REDEMPTION		141	141	142	142		(2)		(2)		141				2	11/01/2033	1
31403S-FA-9	FED NATL MTG ASSOC #756261		03/01/2011	SCHEDULED REDEMPTION		20,346	20,346	20,006	20,021		325		325		20,346				220	11/01/2033	1
31403S-K9-6	FED NATL MTG ASSOC #756420		03/01/2011	SCHEDULED REDEMPTION		21,887	21,887	22,900	22,582		(696)		(696)		21,887				243	08/01/2034	1
31403T-R9-7	FED NATL MTG ASSOC #757512		03/01/2011	SCHEDULED REDEMPTION		117,293	117,293	119,795	118,591		(1,298)		(1,298)		117,293				1,297	02/01/2034	1
31403T-5M-2	FED NATL MTG ASSOC #757852		03/01/2011	SCHEDULED REDEMPTION		5,764	5,764	5,598	5,679		85		85		5,764				62	08/01/2020	1
31403U-GR-6	FED NATL MTG ASSOC #758108		03/01/2011	SCHEDULED REDEMPTION		1,048	1,048	1,059	1,055		(7)		(7)		1,048				11	12/01/2018	1
31403V-YT-0	FED NATL MTG ASSOC #759522		03/01/2011	SCHEDULED REDEMPTION		4,699	4,699	4,619	4,647		52		52		4,699				59	02/01/2034	1
31403V-ZJ-1	FED NATL MTG ASSOC #759545		03/01/2011	SCHEDULED REDEMPTION		489	489	480	481		8		8		489				6	02/01/2034	1
31403X-PA-7	FED NATL MTG ASSOC #761017		03/01/2011	SCHEDULED REDEMPTION		352	352	356	355		(3)		(3)		352				3	12/01/2018	1
31403X-QD-0	FED NATL MTG ASSOC #761052		03/01/2011	SCHEDULED REDEMPTION		781	781	790	789		(9)		(9)		781				10	12/01/2033	1
31403Y-B3-6	FED NATL MTG ASSOC #761558		03/01/2011	SCHEDULED REDEMPTION		8,365	8,365	8,225	8,264		101		101		8,365				113	12/01/2033	1
31404A-NU-4	FED NATL MTG ASSOC #762803		03/01/2011	SCHEDULED REDEMPTION		1,339	1,339	1,368	1,356		(18)		(18)		1,339				14	10/01/2018	1
31404A-VR-2	FED NATL MTG ASSOC #763024		03/01/2011	SCHEDULED REDEMPTION		7,721	7,721	7,779	7,765		(45)		(45)		7,721				94	08/01/2018	1
31404A-7D-0	FED NATL MTG ASSOC #763292		03/01/2011	SCHEDULED REDEMPTION		10,895	10,895	11,132	11,010		(115)		(115)		10,895				132	03/01/2019	1
31404B-M4-1	FED NATL MTG ASSOC #763679		03/01/2011	SCHEDULED REDEMPTION		253,923	253,923	264,000	260,049		(6,126)		(6,126)		253,923				3,764	01/01/2034	1
31404B-QD-7	FED NATL MTG ASSOC #763752		03/01/2011	SCHEDULED REDEMPTION		29,220	29,220	28,727	28,951		269		269		29,220				353	01/01/2034	1
31404B-V7-4	FED NATL MTG ASSOC #763938		03/01/2011	SCHEDULED REDEMPTION		37,722	37,722	37,086	37,379		343		343		37,722				415	01/01/2034	1
31404C-TY-6	FED NATL MTG ASSOC #764767		03/01/2011	SCHEDULED REDEMPTION		28,938	28,938	28,450	28,527		411		411		28,938				333	03/01/2034	1
31404D-NP-9	FED NATL MTG ASSOC #765498		03/01/2011	SCHEDULED REDEMPTION		733	733	752	775		(42)		(42)		733				10	01/01/2034	1
31404D-3V-8	FED NATL MTG ASSOC #765912		03/01/2011	SCHEDULED REDEMPTION		24,117	24,117	23,710	23,851		266		266		24,117				225	02/01/2034	1
31404E-HD-1	FED NATL MTG ASSOC #766228		03/01/2011	SCHEDULED REDEMPTION		16,631	16,631	16,992	16,893		(262)		(262)		16,631				202	02/01/2034	1
31404E-JY-3	FED NATL MTG ASSOC #766279		03/01/2011	SCHEDULED REDEMPTION		11,489	11,489	11,295	11,334		155		155		11,489				141	03/01/2034	1
31404E-RD-0	FED NATL MTG ASSOC #766484		03/01/2011	SCHEDULED REDEMPTION		1,057	1,057	1,039	1,047		10		10		1,057				10	03/01/2034	1
31404F-DR-1	FED NATL MTG ASSOC #767012		03/01/2011	SCHEDULED REDEMPTION		1,281	1,281	1,328	1,329		(47)		(47)		1,281				17	10/01/2034	1
31404F-VU-4	FED NATL MTG ASSOC #767527		03/01/2011	SCHEDULED REDEMPTION		97,532	97,532	99,696	98,496		(964)		(964)		97,532				1,329	02/01/2034	1
31404J-CX-1	FED NATL MTG ASSOC #769686		03/01/2011	SCHEDULED REDEMPTION		481	481	493	492		(10)		(10)		481				6	03/01/2034	1
31404J-G5-8	FED NATL MTG ASSOC #769820		03/01/2011	SCHEDULED REDEMPTION		2,560	2,560	2,653	2,641		(82)		(82)		2,560				34	03/01/2034	1
31404J-Q4-0	FED NATL MTG ASSOC #770075		03/01/2011	SCHEDULED REDEMPTION		13,907	13,907	13,675	13,722		185		185		13,907				189	03/01/2034	1
31404K-HA-3	FED NATL MTG ASSOC #770725		03/01/2011	SCHEDULED REDEMPTION		34,141	34,141	33,565	33,825		315		315		34,141				403	04/01/2034	1
31404K-LT-7	FED NATL MTG ASSOC #770838		03/01/2011	SCHEDULED REDEMPTION		6,188	6,188	6,084	6,070		118		118		6,188				85	04/01/2034	1
31404K-SL-7	FED NATL MTG ASSOC #771023		03/01/2011	SCHEDULED REDEMPTION		1,595	1,595	1,568	1,576		19		19		1,595				18	04/01/2034	1
31404K-UM-2	FED NATL MTG ASSOC #771088		03/01/2011	SCHEDULED REDEMPTION		369	369	363	364		5		5		369				5	02/01/2034	1
31404N-3C-8	FED NATL MTG ASSOC #773995		03/01/2011	SCHEDULED REDEMPTION		54,700	54,700	53,777	53,855		845		845		54,700				598	03/01/2034	1
31404P-KD-2	FED NATL MTG ASSOC #774392		03/01/2011	SCHEDULED REDEMPTION		882	882	867	873		9		9		882				11	04/01/2034	1
31404X-UU-6	FED NATL MTG ASSOC #781895		03/01/2011	SCHEDULED REDEMPTION		840	840	842	841		(1)		(1)		840				10	04/01/2032	1
31404Y-NA-6	FED NATL MTG ASSOC #782585		03/01/2011	SCHEDULED REDEMPTION		17,924	17,924	17,679	17,677		247		247		17,924				206	06/01/2034	1
31405D-SM-0	FED NATL MTG ASSOC #786324		03/01/2011	SCHEDULED REDEMPTION		3,992	3,992	4,097	4,090		(97)		(97)		3,992				58	07/01/2034	1
31405J-J9-6	FED NATL MTG ASSOC #790588		03/01/2011	SCHEDULED REDEMPTION		9,641	9,641	9,806	9,802		(161)		(161)		9,641				155	09/01/2034	1
31405M-RA-7	FED NATL MTG ASSOC #793481		03/01/2011	SCHEDULED REDEMPTION		9,537	9,537	9,649	9,624		(87)		(87)		9,537				109	08/01/2019	1
31405M-Z2-6	FED NATL MTG ASSOC #793761		03/01/2011	SCHEDULED REDEMPTION		2,261	2,261	2,321	2,315		(54)		(54)		2,261				33	09/01/2034	1
31405R-ER-3	FED NATL MTG ASSOC #796744		03/01/2011	SCHEDULED REDEMPTION		4,542	4,542	4,767	4,659		(117)		(117)		4,542				65	10/01/2034	1

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31405R-6Q-4	FED NATL MTG ASSOC #797479		03/01/2011	SCHEDULED REDEMPTION		76,041	76,041	78,417	78,580		(2,540)		(2,540)		76,041				1,118	03/01/2035	1
31405S-JS-4	FED NATL MTG ASSOC #797773		03/01/2011	SCHEDULED REDEMPTION		2,825	2,825	2,869	2,853		(28)		(28)		2,825				31	03/01/2020	1
31405U-M6-3	FED NATL MTG ASSOC #799681		03/01/2011	SCHEDULED REDEMPTION		6,270	6,270	6,581	6,565		(295)		(295)		6,270				91	11/01/2034	1
31405Y-3N-9	FED NATL MTG ASSOC #803705		03/01/2011	SCHEDULED REDEMPTION		4,216	4,216	4,348	4,316		(100)		(100)		4,216				56	09/01/2034	1
31406B-3Z-1	FED NATL MTG ASSOC #805516		03/01/2011	SCHEDULED REDEMPTION		3,416	3,416	3,387	3,390		26		26		3,416				42	03/01/2035	1
31406D-XX-9	FED NATL MTG ASSOC #807194		03/01/2011	SCHEDULED REDEMPTION		3,540	3,540	3,580	3,582		(42)		(42)		3,540				43	03/01/2035	1
31406D-YA-8	FED NATL MTG ASSOC #807205		03/01/2011	SCHEDULED REDEMPTION		15,083	15,083	15,304	15,268		(185)		(185)		15,083				179	01/01/2020	1
31406F-A9-2	FED NATL MTG ASSOC #808332		03/01/2011	SCHEDULED REDEMPTION		924	924	965	956		(32)		(32)		924				13	02/01/2035	1
31406J-L9-2	FED NATL MTG ASSOC #811352		03/01/2011	SCHEDULED REDEMPTION		2,151	2,151	2,176	2,169		(18)		(18)		2,151				25	02/01/2020	1
31406J-RG-0	FED NATL MTG ASSOC #811487		03/01/2011	SCHEDULED REDEMPTION		5,469	5,469	5,421	5,422		48		48		5,469				63	07/01/2020	1
31406J-T4-5	FED NATL MTG ASSOC #811571		03/01/2011	SCHEDULED REDEMPTION		5,256	5,256	5,474	5,827		(571)		(571)		5,256				65	06/01/2021	1
31406J-4T-7	FED NATL MTG ASSOC #811834		03/01/2011	SCHEDULED REDEMPTION		72,438	72,438	74,702	75,107		(2,668)		(2,668)		72,438				1,084	02/01/2035	1
31406J-5H-2	FED NATL MTG ASSOC #811848		03/01/2011	SCHEDULED REDEMPTION		5,775	5,775	5,956	5,970		(194)		(194)		5,775				78	02/01/2035	1
31406J-5W-9	FED NATL MTG ASSOC #811861		03/01/2011	SCHEDULED REDEMPTION		9,749	9,749	9,667	9,675		75		75		9,749				118	03/01/2035	1
31406K-PH-7	FED NATL MTG ASSOC #812324		03/01/2011	SCHEDULED REDEMPTION		74,144	74,144	73,516	73,577		568		568		74,144				1,015	03/01/2035	1
31406L-CK-2	FED NATL MTG ASSOC #812874		03/01/2011	SCHEDULED REDEMPTION		7,766	7,766	7,889	7,819		(54)		(54)		7,766				96	02/01/2018	1
31406L-EZ-7	FED NATL MTG ASSOC #812952		03/01/2011	SCHEDULED REDEMPTION		2,776	2,776	2,752	2,754		21		21		2,776				34	03/01/2035	1
31406L-E2-0	FED NATL MTG ASSOC #812953		03/01/2011	SCHEDULED REDEMPTION		79,292	79,292	78,619	78,688		604		604		79,292				1,079	03/01/2035	1
31406L-FC-7	FED NATL MTG ASSOC #812963		03/01/2011	SCHEDULED REDEMPTION		78,053	78,053	80,493	81,020		(2,966)		(2,966)		78,053				1,168	02/01/2035	1
31406L-FD-5	FED NATL MTG ASSOC #812964		03/01/2011	SCHEDULED REDEMPTION		55,746	55,746	57,488	57,736		(1,990)		(1,990)		55,746				831	02/01/2035	1
31406M-HD-1	FED NATL MTG ASSOC #813928		03/01/2011	SCHEDULED REDEMPTION		11,862	11,862	11,612	11,676		186		186		11,862				98	11/01/2020	1
31406M-V9-4	FED NATL MTG ASSOC #814340		03/01/2011	SCHEDULED REDEMPTION		155,475	155,475	154,157	154,292		1,183		1,183		155,475				1,725	03/01/2035	1
31406N-QT-4	FED NATL MTG ASSOC #815066		03/01/2011	SCHEDULED REDEMPTION		468,603	468,603	472,337	471,061		(2,459)		(2,459)		468,603				5,845	04/01/2035	1
31406P-BA-6	FED NATL MTG ASSOC #815533		03/01/2011	SCHEDULED REDEMPTION		280,428	280,428	283,583	284,131		(3,703)		(3,703)		280,428				2,588	03/01/2035	1
31406Q-B9-7	FED NATL MTG ASSOC #816464		03/01/2011	SCHEDULED REDEMPTION		77,898	77,898	77,237	77,302		596		596		77,898				751	03/01/2035	1
31406R-B7-9	FED NATL MTG ASSOC #817362		03/01/2011	SCHEDULED REDEMPTION		923	923	897	899		25		25		923				8	07/01/2020	1
31406R-SR-7	FED NATL MTG ASSOC #817828		03/01/2011	SCHEDULED REDEMPTION		444	444	452	450		(6)		(6)		444				7	10/01/2036	1
31406S-4L-4	FED NATL MTG ASSOC #819027		03/01/2011	SCHEDULED REDEMPTION		65,498	65,498	64,943	64,999		499		499		65,498				892	03/01/2035	1
31406T-CS-8	FED NATL MTG ASSOC #819181		03/01/2011	SCHEDULED REDEMPTION		140,958	140,958	142,403	142,330		(1,371)		(1,371)		140,958				1,855	04/01/2035	1
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2011	SCHEDULED REDEMPTION		66,602	66,602	66,602	66,602						66,602				806	03/01/2034	1
31406T-PC-9	FED NATL MTG ASSOC #819519		03/01/2011	SCHEDULED REDEMPTION		1,284	1,284	1,299	1,303		(19)		(19)		1,284				16	03/01/2035	1
31406U-R9-1	FED NATL MTG ASSOC #820512		03/01/2011	SCHEDULED REDEMPTION		63,651	63,651	61,811	62,290		1,360		1,360		63,651				591	07/01/2020	1
31406U-TG-3	FED NATL MTG ASSOC #820551		03/01/2011	SCHEDULED REDEMPTION		3,965	3,965	4,055	4,034		(69)		(69)		3,965				53	04/01/2035	1
31406V-NY-8	FED NATL MTG ASSOC #821307		03/01/2011	SCHEDULED REDEMPTION		813	813	826	822		(9)		(9)		813				9	05/01/2020	1
31406W-JJ-4	FED NATL MTG ASSOC #822065		03/01/2011	SCHEDULED REDEMPTION		418	418	404	407		12		12		418				4	07/01/2020	1
31406W-Y8-1	FED NATL MTG ASSOC #822535		03/01/2011	SCHEDULED REDEMPTION		1,308	1,308	1,270	1,271		37		37		1,308				14	07/01/2020	1
31406W-7D-0	FED NATL MTG ASSOC #822692		03/01/2011	SCHEDULED REDEMPTION		7,493	7,493	7,587	7,565		(72)		(72)		7,493				77	04/01/2020	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2011	SCHEDULED REDEMPTION		15,127	15,127	15,127	15,127						15,127				153	03/01/2035	1
31406Y-6D-7	FED NATL MTG ASSOC #824468		03/01/2011	SCHEDULED REDEMPTION		504	504	510	508		(4)		(4)		504				5	05/01/2020	1
31407B-A4-1	FED NATL MTG ASSOC #825427		03/01/2011	SCHEDULED REDEMPTION		4,375	4,375	4,426	4,414		(39)		(39)		4,375				52	05/01/2020	1
31407B-RH-4	FED NATL MTG ASSOC #825888		03/01/2011	SCHEDULED REDEMPTION		10,085	10,085	9,793	9,860		225		225		10,085				101	08/01/2020	1
31407B-Y5-2	FED NATL MTG ASSOC #826132		03/01/2011	SCHEDULED REDEMPTION		2,371	2,371	2,402	2,394		(24)		(24)		2,371				27	07/01/2020	1
31407C-F3-6	FED NATL MTG ASSOC #826486		03/01/2011	SCHEDULED REDEMPTION		874	874	896	893		(19)		(19)		874				11	07/01/2035	1
31407D-QS-7	FED NATL MTG ASSOC #827665		03/01/2011	SCHEDULED REDEMPTION		12,022	12,022	11,769	11,871		151		151		12,022				92	10/01/2020	1
31407D-XQ-3	FED NATL MTG ASSOC #827887		03/01/2011	SCHEDULED REDEMPTION		1,558	1,558	1,600	1,604		(46)		(46)		1,558				21	06/01/2035	1
31407E-5F-6	FED NATL MTG ASSOC #828946		03/01/2011	SCHEDULED REDEMPTION		2,624	2,624	2,548	2,551		73		73		2,624				26	06/01/2020	1
31407F-BK-5	FED NATL MTG ASSOC #829042		03/01/2011	SCHEDULED REDEMPTION		1,054	1,054	1,068	1,062		(9)		(9)		1,054				10	08/01/2020	1
31407F-CJ-7	FED NATL MTG ASSOC #829073		03/01/2011	SCHEDULED REDEMPTION		1,138	1,138	1,157	1,152		(13)		(13)		1,138				12	09/01/2020	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2011	SCHEDULED REDEMPTION		45,178	45,178	45,178	45,178						45,178				392	06/01/2035	1
31407G-ZF-8	FED NATL MTG ASSOC #830642		03/01/2011	SCHEDULED REDEMPTION		62,462	62,462	60,657	60,971		1,492		1,492		62,462				547	08/01/2020	1
31407H-KS-4	FED NATL MTG ASSOC #831105		03/01/2011	SCHEDULED REDEMPTION		872	872	866	867		5		5		872				10	11/01/2035	1
31407H-YR-1	FED NATL MTG ASSOC #831520		03/01/2011	SCHEDULED REDEMPTION		884	884	922	951		(66)		(66)		884				12	05/01/2021	1
31407J-VY-5	FED NATL MTG ASSOC #832331		03/01/2011	SCHEDULED REDEMPTION		791	791	800	798		(7)		(7)		791				8	08/01/2020	1
31407J-Y5-5	FED NATL MTG ASSOC #832432		03/01/2011	SCHEDULED REDEMPTION		3,401	3,401	3,372	3,369		32		32		3,401				39	08/01/2020	1
31407L-HF-7	FED NATL MTG ASSOC #833730		03/01/2011	SCHEDULED REDEMPTION		3,890	3,890	3,777	3,794		96		96		3,890				37	07/01/2020	1
31407M-4H-5	FED NATL MTG ASSOC #835224		03/01/2011	SCHEDULED REDEMPTION		1,026	1,026	1,040	1,036		(10)		(10)		1,026				11	08/01/2020	1
31407Q-Q7-4	FED NATL MTG ASSOC #837578		03/01/2011	SCHEDULED REDEMPTION		1,884	1,884	1,821	1,820		64		64		1,884				18	08/01/2020	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2011	SCHEDULED REDEMPTION		8,059	8,059	8,059	8,059						8,059				90	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2011	SCHEDULED REDEMPTION		16,284	16,284	16,284	16,284						16,284				181	07/01/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2011	SCHEDULED REDEMPTION		126,688	126,688	126,688	126,688						126,688				1,577	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		03/01/2011	SCHEDULED REDEMPTION		36,010	36,010	35,119	35,015		994		994		36,010				369	11/01/2035	1
31407Y-DE-6	FED NATL MTG ASSOC #844401		03/01/2011	SCHEDULED REDEMPTION		139,776	139,776	135,992	137,749		2,027		2,027		139,776				1,450	11/01/2035	1
31407Y-EM-7	FED NATL MTG ASSOC #844440		03/01/2011	SCHEDULED REDEMPTION		718	718	748	753		(35)		(35)		718				8	12/01/2020	1
31408G-WX-1	FED NATL MTG ASSOC #851262		03/01/2011	SCHEDULED REDEMPTION		7,557	7,557	7,840	7,820		(262)		(262)		7,557				85	05/01/2021	1
31408J-D8-1	FED NATL MTG ASSOC #852527		03/01/2011	SCHEDULED REDEMPTION		2,809	2,809	2,790	2,779		30		30		2,809				35	05/01/2036	1
31408J-HT-1	FED NATL MTG ASSOC #852642		03/01/2011	SCHEDULED REDEMPTION		72	72	71	72						72				1	03/01/2036	1
31409B-F4-4	FED NATL MTG ASSOC #866087		03/01/2011	SCHEDULED REDEMPTION		12,523	12,523	12,437	12,411		113		113		12,523				156	03/01/2036	1
31409C-HV-0	FED NATL MTG ASSOC #867044		03/01/2011	SCHEDULED REDEMPTION		1,320	1,320	1,376	1,400		(80)		(80)		1,320				18	02/01/2021	1
31409C-M7-7	FED NATL MTG ASSOC #867182		03/01/2011	SCHEDULED REDEMPTION		688	688	679	683		4		4		688				8	02/01/2021	1
31409E-FU-0	FED NATL MTG ASSOC #868779		03/01/2011	SCHEDULED REDEMPTION		5,539	5,539	5,773	5,764		(226)		(226)		5,539				68	04/01/2021	1
31409H-PQ-1	FED NATL MTG ASSOC #871731		03/01/2011	SCHEDULED REDEMPTION		2,320	2,320	2,304	2,303		17		17		2,320				32	04/01/2036	1
31409W-VS-7	FED NATL MTG ASSOC #880925		03/01/2011	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	05/01/2036	1
31409W-2J-9	FED NATL MTG ASSOC #881077		03/01/2011	SCHEDULED REDEMPTION		1,779	1,779	1,767	1,769		10		10		1,779				22	04/01/2036	1
31409X-4Y-2	FED NATL MTG ASSOC #882039		03/01/2011	SCHEDULED REDEMPTION		4,188	4,188	4,160	4,174		14		14		4,188				39	05/01/2036	1
31409Y-FT-9	FED NATL MTG ASSOC #882278		03/01/2011	SCHEDULED REDEMPTION		13,777	13,777	14,182	14,106		(329)		(329)		13,777				141	04/01/2036	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2011	SCHEDULED REDEMPTION		19,044	19,044	19,044	19,044						19,044				213	02/01/2036	1
31409Y-SX-6	FED NATL MTG ASSOC #882634		03/01/2011	SCHEDULED REDEMPTION		649	649	677	679		(30)		(30)		649				9	05/01/2021	1
31410C-RK-0	FED NATL MTG ASSOC #885290		03/01/2011	SCHEDULED REDEMPTION		3,198	3,198	3,292	3,272		(73)		(73)		3,198				40	06/01/2021	1
31410C-V6-6	FED NATL MTG ASSOC #885437		03/01/2011	SCHEDULED REDEMPTION		13,774	13,774	14,247	14,420		(646)		(646)		13,774				158	06/01/2021	1
31410C-V9-0	FED NATL MTG ASSOC #885440		03/01/2011	SCHEDULED REDEMPTION		11,023	11,023	11,480	11,481		(458)		(458)		11,023				131	05/01/2021	1
31410C-WF-5	FED NATL MTG ASSOC #885446		03/01/2011	SCHEDULED REDEMPTION		6,313	6,313	6,386	6,350		(38)		(38)		6,313				67	06/01/2021	1
31410C-YB-2	FED NATL MTG ASSOC #885506		03/01/2011	SCHEDULED REDEMPTION		4,540	4,540	4,673	4,633		(93)		(93)		4,540				63	07/01/2036	1
31410D-VQ-0	FED NATL MTG ASSOC #886323		03/01/2011	SCHEDULED REDEMPTION		1,407	1,407	1,431	1,419		(12)		(12)		1,407				21	08/01/2036	1
31410D-YD-6	FED NATL MTG ASSOC #886408		03/01/2011	SCHEDULED REDEMPTION		1,095	1,095	1,114	1,111		(16)		(16)		1,095				15	08/01/2036	1
31410D-YN-4	FED NATL MTG ASSOC #886417		03/01/2011	SCHEDULED REDEMPTION		2,171	2,171	2,263	2,292		(121)		(121)		2,171				28	08/01/2021	1
31410D-2U-3	FED NATL MTG ASSOC #886487		03/01/2011	SCHEDULED REDEMPTION		687	687	704	706		(19)		(19)		687				6	08/01/2021	1
31410E-W5-3	FED NATL MTG ASSOC #887268		03/01/2011	SCHEDULED REDEMPTION		68	68	69	69		(1)		(1)		68				1	07/01/2036	1
31410E-YJ-1	FED NATL MTG ASSOC #887313		03/01/2011	SCHEDULED REDEMPTION		143	143	146	145		(2)		(2)		143				2	08/01/2036	1
31410F-GZ-2	FED NATL MTG ASSOC #887716		03/01/2011	SCHEDULED REDEMPTION		125	125	127	126		(1)		(1)		125				2	05/01/2036	1
31410G-BC-6	FED NATL MTG ASSOC #888435		03/01/2011	SCHEDULED REDEMPTION		4,366	4,366	4,551	4,608		(242)		(242)		4,366				53	06/01/2022	1
31410G-N8-2	FED NATL MTG ASSOC #888815		03/01/2011	SCHEDULED REDEMPTION		57,187	57,187	58,641	58,708		(1,521)		(1,521)		57,187				574	11/01/2022	1
31410G-RU-9	FED NATL MTG ASSOC #888899		03/01/2011	SCHEDULED REDEMPTION		535,407	535,407	556,573	555,737		(20,329)		(20,329)		535,407				5,262	11/01/2022	1
31410G-SS-3	FED NATL MTG ASSOC #888929		03/01/2011	SCHEDULED REDEMPTION		56,838	56,838	58,965	59,736		(2,898)		(2,898)		56,838				603	12/01/2022	1
31410K-DV-3	FED NATL MTG ASSOC #889416		03/01/2011	SCHEDULED REDEMPTION		7,951	7,951	8,188	8,224		(273)		(273)		7,951				78	04/01/2023	1
31410K-D9-2	FED NATL MTG ASSOC #889428		03/01/2011	SCHEDULED REDEMPTION		884,949	884,949	924,771	927,359		(42,410)		(42,410)		884,949				9,723	05/01/2023	1
31410K-4Y-7	FED NATL MTG ASSOC #890139		03/01/2011	SCHEDULED REDEMPTION		2,165,602	2,165,602	2,258,571	2,274,295		(108,693)		(108,693)		2,165,602				21,184	08/01/2021	1
31410M-ZG-8	FED NATL MTG ASSOC #891843		03/01/2011	SCHEDULED REDEMPTION		15,296	15,296	15,930	16,361		(1,065)		(1,065)		15,296				163	05/01/2021	1
31410N-2P-2	FED NATL MTG ASSOC #892782		03/01/2011	SCHEDULED REDEMPTION		615	615	625	622		(7)		(7)		615				10	11/01/2036	1
31410P-VR-1	FED NATL MTG ASSOC #893524		03/01/2011	SCHEDULED REDEMPTION		1,358	1,358	1,381	1,380		(22)		(22)		1,358				19	09/01/2036	1
31410Q-UJ-8	FED NATL MTG ASSOC #894385		03/01/2011	SCHEDULED REDEMPTION		446	446	453	453		(7)		(7)		446				6	10/01/2036	1
31410Q-6L-0	FED NATL MTG ASSOC #894675		03/01/2011	SCHEDULED REDEMPTION		177	177	180	180		(3)		(3)		177				2	11/01/2036	1
31410Q-6S-5	FED NATL MTG ASSOC #894681		03/01/2011	SCHEDULED REDEMPTION		3,810	3,810	3,784	3,791		19		19		3,810				46	11/01/2036	1
31410R-U4-9	FED NATL MTG ASSOC #895303		03/01/2011	SCHEDULED REDEMPTION		480	480	488	488		(8)		(8)		480				8	09/01/2036	1
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2011	SCHEDULED REDEMPTION		6,193	6,193	6,193	6,193						6,193				68	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2011	SCHEDULED REDEMPTION		144,697	144,697	144,697	144,697						144,697				1,214	03/01/2036	1
31410S-4H-7	FED NATL MTG ASSOC #896424		03/01/2011	SCHEDULED REDEMPTION		986	986	1,002	1,001		(15)		(15)		986				15	08/01/2036	1
31410T-L2-9	FED NATL MTG ASSOC #896845		03/01/2011	SCHEDULED REDEMPTION		1,184	1,184	1,228	1,232		(48)		(48)		1,184				12	02/01/2022	1
31410T-SD-8	FED NATL MTG ASSOC #897016		03/01/2011	SCHEDULED REDEMPTION		115	115	117	117		(2)		(2)		115				2	06/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		03/01/2011	SCHEDULED REDEMPTION		17,828	17,828	17,828	17,828						17,828				200	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2011	SCHEDULED REDEMPTION		142,413	142,413	142,413	142,413						142,413				1,765	08/01/2036	1
31410U-DJ-8	FED NATL MTG ASSOC #897505		03/01/2011	SCHEDULED REDEMPTION		1,634	1,634	1,665	1,660		(26)		(26)		1,634				21	12/01/2036	1
31410U-GX-4	FED NATL MTG ASSOC #897614		03/01/2011	SCHEDULED REDEMPTION		3,086	3,086	3,214	3,258		(172)		(172)		3,086				38	03/01/2022	1
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2011	SCHEDULED REDEMPTION		4,886	4,886	4,753	4,797		89		89		4,886				43	11/01/2036	1
31410V-SV-3	FED NATL MTG ASSOC #898832		03/01/2011	SCHEDULED REDEMPTION		13,247	13,247	13,156	13,180		67		67		13,247				160	11/01/2036	1
31410V-V6-4	FED NATL MTG ASSOC #898937		03/01/2011	SCHEDULED REDEMPTION		323	323	329	329		(5)		(5)		323				5	08/01/2036	1
31410V-ZJ-2	FED NATL MTG ASSOC #899045		03/01/2011	SCHEDULED REDEMPTION		3,915	3,915	4,081	4,139		(224)		(224)		3,915				46	02/01/2022	1
31410W-EC-8	FED NATL MTG ASSOC #899331		03/01/2011	SCHEDULED REDEMPTION		2,887	2,887	2,973	3,012		(125)		(125)		2,887				30	05/01/2022	1
31410W-GH-5	FED NATL MTG ASSOC #899400		03/01/2011	SCHEDULED REDEMPTION		14,413	14,413	14,779	14,617		(204)		(204)		14,413				111	04/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31410W-JU-3	FED NATL MTG ASSOC #899475		03/01/2011	SCHEDULED REDEMPTION		6,947	6,947	7,207	7,295		(348)		(348)		6,947				85	06/01/2022	1
31410W-KL-1	FED NATL MTG ASSOC #899499		03/01/2011	SCHEDULED REDEMPTION		62,845	62,845	64,692	64,354		(1,509)		(1,509)		62,845				794	05/01/2037	1
31410W-LK-2	FED NATL MTG ASSOC #899530		03/01/2011	SCHEDULED REDEMPTION		14	14	14	14						14					05/01/2037	1
31410W-YZ-5	FED NATL MTG ASSOC #899928		03/01/2011	SCHEDULED REDEMPTION		234,328	234,328	241,212	242,176		(7,848)		(7,848)		234,328				2,905	12/01/2037	1
31410X-HH-2	FED NATL MTG ASSOC #900332		03/01/2011	SCHEDULED REDEMPTION		920	920	914	915		5		5		920				10	09/01/2036	1
31410X-2E-5	FED NATL MTG ASSOC #900873		03/01/2011	SCHEDULED REDEMPTION		85,618	85,618	87,796	88,070		(2,451)		(2,451)		85,618				649	12/01/2021	1
31411A-DH-5	FED NATL MTG ASSOC #902004		03/01/2011	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					11/01/2036	1
31411A-5M-3	FED NATL MTG ASSOC #902752		03/01/2011	SCHEDULED REDEMPTION		1,385	1,385	1,376	1,379		7		7		1,385				17	12/01/2036	1
31411B-B4-4	FED NATL MTG ASSOC #902859		03/01/2011	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	12/01/2036	1
31411B-MD-2	FED NATL MTG ASSOC #903156		03/01/2011	SCHEDULED REDEMPTION		1,213	1,213	1,234	1,236		(24)		(24)		1,213				20	10/01/2036	1
31411C-BK-6	FED NATL MTG ASSOC #903742		03/01/2011	SCHEDULED REDEMPTION		1,213	1,213	1,234	1,230		(17)		(17)		1,213				20	10/01/2036	1
31411C-JL-6	FED NATL MTG ASSOC #903967		03/01/2011	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19					11/01/2036	1
31411C-YK-1	FED NATL MTG ASSOC #904414		03/01/2011	SCHEDULED REDEMPTION		64	64	65	64						64				1	01/01/2037	1
31411C-YZ-8	FED NATL MTG ASSOC #904428		03/01/2011	SCHEDULED REDEMPTION		34,310	34,310	35,183	35,061		(750)		(750)		34,310				373	02/01/2022	1
31411D-B7-3	FED NATL MTG ASSOC #904662		03/01/2011	SCHEDULED REDEMPTION		37,296	37,296	38,843	39,196		(1,900)		(1,900)		37,296				456	11/01/2021	1
31411D-E2-1	FED NATL MTG ASSOC #904753		03/01/2011	SCHEDULED REDEMPTION		11	11	11	11						11					11/01/2036	1
31411E-S5-7	FED NATL MTG ASSOC #906040		03/01/2011	SCHEDULED REDEMPTION		45,315	45,315	47,011	47,896		(2,581)		(2,581)		45,315				555	01/01/2022	1
31411E-ZB-6	FED NATL MTG ASSOC #906238		03/01/2011	SCHEDULED REDEMPTION		305,056	305,056	310,431	311,625		(6,568)		(6,568)		305,056				3,217	01/01/2037	1
31411E-4Z-7	FED NATL MTG ASSOC #906340		03/01/2011	SCHEDULED REDEMPTION		14,185	14,185	14,636	14,584		(399)		(399)		14,185				148	01/01/2022	1
31411F-WV-2	FED NATL MTG ASSOC #907060		03/01/2011	SCHEDULED REDEMPTION		105,815	105,815	108,506	109,019		(3,204)		(3,204)		105,815				1,181	08/01/2022	1
31411F-WX-8	FED NATL MTG ASSOC #907062		03/01/2011	SCHEDULED REDEMPTION		82,648	82,648	86,141	88,029		(5,382)		(5,382)		82,648				1,024	08/01/2022	1
31411G-3M-2	FED NATL MTG ASSOC #908104		03/01/2011	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					09/01/2036	1
31411H-6J-4	FED NATL MTG ASSOC #909073		03/01/2011	SCHEDULED REDEMPTION		2,273	2,273	2,331	2,309		(37)		(37)		2,273				22	07/01/2022	1
31411J-K7-0	FED NATL MTG ASSOC #909418		03/01/2011	SCHEDULED REDEMPTION		380	380	387	388		(8)		(8)		380				6	02/01/2037	1
31411J-UY-0	FED NATL MTG ASSOC #909699		03/01/2011	SCHEDULED REDEMPTION		7,201	7,201	7,384	7,600		(399)		(399)		7,201				72	02/01/2022	1
31411J-WR-3	FED NATL MTG ASSOC #909756		03/01/2011	SCHEDULED REDEMPTION		1,683	1,683	1,714	1,723		(41)		(41)		1,683				21	02/01/2037	1
31411J-XF-8	FED NATL MTG ASSOC #909778		03/01/2011	SCHEDULED REDEMPTION		36,743	36,743	38,006	39,213		(2,470)		(2,470)		36,743				435	02/01/2022	1
31411K-QR-7	FED NATL MTG ASSOC #910464		03/01/2011	SCHEDULED REDEMPTION		32,768	32,768	33,994	33,838		(1,071)		(1,071)		32,768				298	01/01/2022	1
31411N-EK-9	FED NATL MTG ASSOC #911938		03/01/2011	SCHEDULED REDEMPTION		346	346	360	366		(20)		(20)		346				4	06/01/2022	1
31411N-QE-0	FED NATL MTG ASSOC #912253		03/01/2011	SCHEDULED REDEMPTION		4,978	4,978	5,124	5,136		(158)		(158)		4,978				62	03/01/2037	1
31411N-XA-0	FED NATL MTG ASSOC #912473		03/01/2011	SCHEDULED REDEMPTION		5,171	5,171	5,303	5,231		(60)		(60)		5,171				58	02/01/2022	1
31411N-XL-6	FED NATL MTG ASSOC #912483		03/01/2011	SCHEDULED REDEMPTION		3,585	3,585	3,737	3,782		(197)		(197)		3,585				48	03/01/2022	1
31411R-CQ-9	FED NATL MTG ASSOC #912779		03/01/2011	SCHEDULED REDEMPTION		15	15	15	15						15					03/01/2037	1
31411R-ES-3	FED NATL MTG ASSOC #912845		03/01/2011	SCHEDULED REDEMPTION		73,206	73,206	75,945	74,633		(1,427)		(1,427)		73,206				644	04/01/2022	1
31411S-YV-2	FED NATL MTG ASSOC #914324		03/01/2011	SCHEDULED REDEMPTION		1,436	1,436	1,489	1,521		(86)		(86)		1,436				15	03/01/2022	1
31411S-5Z-5	FED NATL MTG ASSOC #914464		03/01/2011	SCHEDULED REDEMPTION		32,208	32,208	33,315	33,269		(1,062)		(1,062)		32,208				372	03/01/2022	1
31411U-CX-7	FED NATL MTG ASSOC #914586		03/01/2011	SCHEDULED REDEMPTION		346	346	359	359		(13)		(13)		346				4	03/01/2022	1
31411W-FM-4	FED NATL MTG ASSOC #916472		03/01/2011	SCHEDULED REDEMPTION		32	32	33	34		(1)		(1)		32					05/01/2037	1
31411Y-ED-1	FED NATL MTG ASSOC #918232		03/01/2011	SCHEDULED REDEMPTION		532	532	540	555		(24)		(24)		532				7	05/01/2037	1
31411Y-JR-5	FED NATL MTG ASSOC #918372		03/01/2011	SCHEDULED REDEMPTION		1,419	1,419	1,443	1,450		(31)		(31)		1,419				17	05/01/2037	1
31411Y-L4-3	FED NATL MTG ASSOC #918447		03/01/2011	SCHEDULED REDEMPTION		1,258	1,258	1,311	1,360		(102)		(102)		1,258				15	05/01/2022	1
31411Y-NP-4	FED NATL MTG ASSOC #918498		03/01/2011	SCHEDULED REDEMPTION		1,204	1,204	1,224	1,267		(63)		(63)		1,204				16	05/01/2037	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		03/01/2011	SCHEDULED REDEMPTION		43,329	43,329	44,950	45,560		(2,232)		(2,232)		43,329				448	04/01/2022	1
31411Y-3H-4	FED NATL MTG ASSOC #918900		03/01/2011	SCHEDULED REDEMPTION		40,924	40,924	42,373	43,051		(2,127)		(2,127)		40,924				445	04/01/2022	1
31412A-J6-2	FED NATL MTG ASSOC #919285		03/01/2011	SCHEDULED REDEMPTION		38	38	39	40		(2)		(2)		38				1	05/01/2037	1
31412B-MA-7	FED NATL MTG ASSOC #920253		03/01/2011	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				1	12/01/2036	1
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2011	SCHEDULED REDEMPTION		5,224	5,224	5,224	5,224						5,224				58	10/01/2036	1
31412D-MR-6	FED NATL MTG ASSOC #922068		03/01/2011	SCHEDULED REDEMPTION		2,215	2,215	2,281	2,257		(41)		(41)		2,215				24	02/01/2037	1
31412D-MT-2	FED NATL MTG ASSOC #922070		03/01/2011	SCHEDULED REDEMPTION		4,423	4,423	4,553	4,596		(174)		(174)		4,423				45	02/01/2037	1
31412D-VV-7	FED NATL MTG ASSOC #922328		03/01/2011	SCHEDULED REDEMPTION		429,083	429,083	446,884	459,179		(30,095)		(30,095)		429,083				4,757	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		03/01/2011	SCHEDULED REDEMPTION		408,107	408,107	426,535	425,348		(17,242)		(17,242)		408,107				4,449	03/01/2022	1
31412E-Y7-5	FED NATL MTG ASSOC #923334		03/01/2011	SCHEDULED REDEMPTION		33	33	34	34		(1)		(1)		33					08/01/2037	1
31412E-ZZ-2	FED NATL MTG ASSOC #923360		03/01/2011	SCHEDULED REDEMPTION		114,551	114,551	118,489	117,040		(2,489)		(2,489)		114,551				1,416	05/01/2022	1
31412F-KP-7	FED NATL MTG ASSOC #923802		03/01/2011	SCHEDULED REDEMPTION		174	174	181	180		(5)		(5)		174				2	04/01/2022	1
31412F-V2-6	FED NATL MTG ASSOC #924133		03/01/2011	SCHEDULED REDEMPTION		3,237	3,237	3,348	3,456		(219)		(219)		3,237				36	06/01/2022	1
31412G-WM-9	FED NATL MTG ASSOC #925052		03/01/2011	SCHEDULED REDEMPTION		2,093	2,093	2,146	2,120		(27)		(27)		2,093				23	07/01/2022	1
31412L-FE-5	FED NATL MTG ASSOC #928165		03/01/2011	SCHEDULED REDEMPTION		725	725	755	805		(80)		(80)		725				9	02/01/2022	1
31412L-HR-4	FED NATL MTG ASSOC #928240		03/01/2011	SCHEDULED REDEMPTION		888	888	926	942		(54)		(54)		888				10	04/01/2022	1
31412L-LU-2	FED NATL MTG ASSOC #928339		03/01/2011	SCHEDULED REDEMPTION		1,398	1,398	1,457	1,467		(69)		(69)		1,398				18	04/01/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31412L-QC-7	FED NATL MTG ASSOC #928451		03/01/2011	SCHEDULED REDEMPTION		36,120	36,120	37,462	38,426		(2,306)		(2,306)		36,120				420	07/01/2022	1
31412L-VW-7	FED NATL MTG ASSOC #928629		03/01/2011	SCHEDULED REDEMPTION		2,915	2,915	3,038	3,157		(242)		(242)		2,915				32	08/01/2022	1
31412L-2D-1	FED NATL MTG ASSOC #928772		03/01/2011	SCHEDULED REDEMPTION		41,063	41,063	42,766	43,514		(2,451)		(2,451)		41,063				490	10/01/2022	1
31412L-5H-9	FED NATL MTG ASSOC #928848		03/01/2011	SCHEDULED REDEMPTION		27,858	27,858	29,014	30,710		(2,852)		(2,852)		27,858				293	10/01/2022	1
31412M-NB-0	FED NATL MTG ASSOC #929286		03/01/2011	SCHEDULED REDEMPTION		47,716	47,716	49,356	50,675		(2,959)		(2,959)		47,716				501	04/01/2023	1
31412M-RT-7	FED NATL MTG ASSOC #929398		03/01/2011	SCHEDULED REDEMPTION		76,684	76,684	78,634	79,173		(2,489)		(2,489)		76,684				725	05/01/2023	1
31412M-XM-5	FED NATL MTG ASSOC #929584		03/01/2011	SCHEDULED REDEMPTION		6,575	6,575	6,821	6,950		(376)		(376)		6,575				66	06/01/2023	1
31412M-2Y-3	FED NATL MTG ASSOC #929691		03/01/2011	SCHEDULED REDEMPTION		11,686	11,686	11,983	11,992		(306)		(306)		11,686				113	07/01/2023	1
31412N-EC-6	FED NATL MTG ASSOC #929931		03/01/2011	SCHEDULED REDEMPTION		475,412	475,412	492,237	511,664		(36,252)		(36,252)		475,412				5,569	09/01/2023	1
31412N-FR-2	FED NATL MTG ASSOC #929976		03/01/2011	SCHEDULED REDEMPTION		769	769	801	823		(54)		(54)		769				9	09/01/2023	1
31412N-LJ-3	FED NATL MTG ASSOC #930129		03/01/2011	SCHEDULED REDEMPTION		54,950	54,950	57,230	60,627		(5,677)		(5,677)		54,950				637	11/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		03/01/2011	SCHEDULED REDEMPTION		481,420	481,420	499,249	506,933		(25,513)		(25,513)		481,420				5,229	12/01/2023	1
31412N-RW-8	FED NATL MTG ASSOC #930301		03/01/2011	SCHEDULED REDEMPTION		1,349	1,349	1,406	1,481		(132)		(132)		1,349				16	12/01/2023	1
31412N-W8-5	FED NATL MTG ASSOC #930471		03/01/2011	SCHEDULED REDEMPTION		3,181	3,181	3,290	3,562		(381)		(381)		3,181				32	01/01/2024	1
31412N-YY-6	FED NATL MTG ASSOC #930527		03/01/2011	SCHEDULED REDEMPTION		64,604	64,604	66,247	67,224		(2,620)		(2,620)		64,604				573	02/01/2024	1
31412N-Y2-6	FED NATL MTG ASSOC #930529		03/01/2011	SCHEDULED REDEMPTION		1,233,399	1,233,399	1,279,122	1,315,605		(82,206)		(82,206)		1,233,399				12,224	02/01/2024	1
31412Q-CS-6	FED NATL MTG ASSOC #931681		03/01/2011	SCHEDULED REDEMPTION		940,690	940,690	970,086	978,095		(37,405)		(37,405)		940,690				8,394	04/01/2023	1
31412S-6T-7	FED NATL MTG ASSOC #933882		03/01/2011	SCHEDULED REDEMPTION		739,707	739,707	768,024	769,379		(29,672)		(29,672)		739,707				7,191	04/01/2023	1
31412S-6W-0	FED NATL MTG ASSOC #933885		03/01/2011	SCHEDULED REDEMPTION		14,187	14,187	14,548	14,619		(432)		(432)		14,187				137	04/01/2023	1
31412S-7A-7	FED NATL MTG ASSOC #933889		03/01/2011	SCHEDULED REDEMPTION		23,104	23,104	23,899	23,915		(811)		(811)		23,104				274	04/01/2023	1
31412S-7F-6	FED NATL MTG ASSOC #933894		03/01/2011	SCHEDULED REDEMPTION		210,563	210,563	216,464	216,465		(5,901)		(5,901)		210,563				2,002	04/01/2023	1
31412T-BU-6	FED NATL MTG ASSOC #933951		03/01/2011	SCHEDULED REDEMPTION		2,788	2,788	2,871	2,868		(80)		(80)		2,788				27	06/01/2023	1
31412T-C4-3	FED NATL MTG ASSOC #933991		03/01/2011	SCHEDULED REDEMPTION		20,079	20,079	20,912	21,708		(1,629)		(1,629)		20,079				233	08/01/2023	1
31412T-JD-6	FED NATL MTG ASSOC #934160		03/01/2011	SCHEDULED REDEMPTION		3,075	3,075	3,166	3,182		(108)		(108)		3,075				34	11/01/2023	1
31412T-J3-8	FED NATL MTG ASSOC #934182		03/01/2011	SCHEDULED REDEMPTION		14,724	14,724	15,347	15,807		(1,083)		(1,083)		14,724				176	12/01/2023	1
31412T-TV-5	FED NATL MTG ASSOC #934464		03/01/2011	SCHEDULED REDEMPTION		4,722	4,722	4,863	4,863		(141)		(141)		4,722				51	09/01/2023	1
31412T-UA-9	FED NATL MTG ASSOC #934477		03/01/2011	SCHEDULED REDEMPTION		116,893	116,893	120,911	122,288		(5,396)		(5,396)		116,893				1,086	09/01/2023	1
31412T-UY-7	FED NATL MTG ASSOC #934499		03/01/2011	SCHEDULED REDEMPTION		275,491	275,491	283,701	280,577		(5,086)		(5,086)		275,491				3,081	10/01/2023	1
31412T-6D-0	FED NATL MTG ASSOC #934768		03/01/2011	SCHEDULED REDEMPTION		1,803	1,803	1,849	1,882		(79)		(79)		1,803				17	01/01/2024	1
31412T-6E-8	FED NATL MTG ASSOC #934769		03/01/2011	SCHEDULED REDEMPTION		132,209	132,209	136,762	140,537		(8,328)		(8,328)		132,209				1,294	01/01/2024	1
31412U-ED-8	FED NATL MTG ASSOC #934932		03/01/2011	SCHEDULED REDEMPTION		25,622	25,622	26,438	26,279		(656)		(656)		25,622				245	09/01/2024	1
31412U-L5-7	FED NATL MTG ASSOC #935148		03/01/2011	SCHEDULED REDEMPTION		378,750	378,750	392,627	391,117		(12,368)		(12,368)		378,750				3,723	04/01/2024	1
31412U-L6-5	FED NATL MTG ASSOC #935149		03/01/2011	SCHEDULED REDEMPTION		174,198	174,198	180,471	179,265		(5,068)		(5,068)		174,198				1,874	04/01/2024	1
31412V-QX-9	FED NATL MTG ASSOC #936170		03/01/2011	SCHEDULED REDEMPTION		1,416	1,416	1,452	1,477		(61)		(61)		1,416				14	01/01/2022	1
31412V-RS-9	FED NATL MTG ASSOC #936197		03/01/2011	SCHEDULED REDEMPTION		25,396	25,396	26,042	25,767		(371)		(371)		25,396				271	05/01/2022	1
31412V-3M-8	FED NATL MTG ASSOC #936504		03/01/2011	SCHEDULED REDEMPTION		13,995	13,995	14,406	14,377		(382)		(382)		13,995				191	06/01/2037	1
31412W-FF-8	FED NATL MTG ASSOC #936766		03/01/2011	SCHEDULED REDEMPTION		667	667	686	692		(26)		(26)		667				9	05/01/2037	1
31412W-J2-3	FED NATL MTG ASSOC #936881		03/01/2011	SCHEDULED REDEMPTION		2,974	2,974	3,099	3,132		(159)		(159)		2,974				33	07/01/2022	1
31412W-UL-8	FED NATL MTG ASSOC #937187		03/01/2011	SCHEDULED REDEMPTION		58,858	58,858	60,587	60,199		(1,340)		(1,340)		58,858				717	05/01/2037	1
31412X-7D-0	FED NATL MTG ASSOC #938392		03/01/2011	SCHEDULED REDEMPTION		38,784	38,784	39,770	39,447		(663)		(663)		38,784				422	07/01/2022	1
31412Y-BN-1	FED NATL MTG ASSOC #938445		03/01/2011	SCHEDULED REDEMPTION		8,862	8,862	9,167	9,269		(407)		(407)		8,862				94	07/01/2022	1
31412Y-BP-6	FED NATL MTG ASSOC #938446		03/01/2011	SCHEDULED REDEMPTION		1,666	1,666	1,736	1,788		(122)		(122)		1,666				22	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		03/01/2011	SCHEDULED REDEMPTION		13,864	13,864	14,277	14,612		(748)		(748)		13,864				107	05/01/2022	1
31413A-JQ-7	FED NATL MTG ASSOC #939571		03/01/2011	SCHEDULED REDEMPTION		12,815	12,815	13,255	13,312		(497)		(497)		12,815				156	07/01/2022	1
31413A-JV-6	FED NATL MTG ASSOC #939576		03/01/2011	SCHEDULED REDEMPTION		7,068	7,068	7,361	7,358		(290)		(290)		7,068				69	07/01/2022	1
31413A-XQ-1	FED NATL MTG ASSOC #939987		03/01/2011	SCHEDULED REDEMPTION		10,058	10,058	10,353	10,333		(275)		(275)		10,058				150	06/01/2037	1
31413B-JN-2	FED NATL MTG ASSOC #940469		03/01/2011	SCHEDULED REDEMPTION		35,687	35,687	36,736	36,629		(941)		(941)		35,687				486	06/01/2037	1
31413B-SJ-1	FED NATL MTG ASSOC #940721		03/01/2011	SCHEDULED REDEMPTION		10,733	10,733	11,053	11,029		(296)		(296)		10,733				120	10/01/2022	1
31413B-UC-3	FED NATL MTG ASSOC #940779		03/01/2011	SCHEDULED REDEMPTION		245	245	254	257		(12)		(12)		245				3	06/01/2022	1
31413B-VK-4	FED NATL MTG ASSOC #940818		03/01/2011	SCHEDULED REDEMPTION		3,902	3,902	4,067	4,139		(237)		(237)		3,902				53	07/01/2022	1
31413B-WU-1	FED NATL MTG ASSOC #940859		03/01/2011	SCHEDULED REDEMPTION		150,843	150,843	157,218	164,007		(13,164)		(13,164)		150,843				1,914	08/01/2022	1
31413B-5C-1	FED NATL MTG ASSOC #941043		03/01/2011	SCHEDULED REDEMPTION		7,432	7,432	7,621	7,703		(271)		(271)		7,432				74	07/01/2022	1
31413B-5R-8	FED NATL MTG ASSOC #941056		03/01/2011	SCHEDULED REDEMPTION		4,601	4,601	4,736	4,700		(99)		(99)		4,601				57	08/01/2037	1
31413D-DE-4	FED NATL MTG ASSOC #942101		03/01/2011	SCHEDULED REDEMPTION		76,464	76,464	78,408	78,061		(1,597)		(1,597)		76,464				615	07/01/2022	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		03/01/2011	SCHEDULED REDEMPTION		231,313	231,313	240,908	246,425		(15,112)		(15,112)		231,313				2,696	08/01/2022	1
31413F-BC-5	FED NATL MTG ASSOC #943835		03/01/2011	SCHEDULED REDEMPTION		3,660	3,660	3,767	3,763		(103)		(103)		3,660				44	07/01/2037	1
31413G-GD-6	FED NATL MTG ASSOC #944896		03/01/2011	SCHEDULED REDEMPTION		6,675	6,675	6,844	6,745		(70)		(70)		6,675				57	07/01/2022	1
31413G-GH-7	FED NATL MTG ASSOC #944900		03/01/2011	SCHEDULED REDEMPTION		23,131	23,131	24,109	24,937		(1,806)		(1,806)		23,131				246	07/01/2022	1
31413G-JB-7	FED NATL MTG ASSOC #944958		03/01/2011	SCHEDULED REDEMPTION		52,079	52,079	53,403	53,537		(1,458)		(1,458)		52,079				475	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)
31413G-JH-4	FED NATL MTG ASSOC #944964		03/01/2011	SCHEDULED REDEMPTION		1,604	1,604	1,672	1,759		(154)		(154)		1,604				22	07/01/2022	1
31413G-JZ-4	FED NATL MTG ASSOC #944980		03/01/2011	SCHEDULED REDEMPTION		3,512	3,512	3,660	3,813		(301)		(301)		3,512				41	07/01/2022	1
31413G-KP-4	FED NATL MTG ASSOC #945002		03/01/2011	SCHEDULED REDEMPTION		397	397	404	402		(5)		(5)		397				6	07/01/2037	1
31413K-ZF-1	FED NATL MTG ASSOC #948142		03/01/2011	SCHEDULED REDEMPTION		18,393	18,393	18,861	18,920		(527)		(527)		18,393				196	11/01/2022	1
31413K-4L-2	FED NATL MTG ASSOC #948227		03/01/2011	SCHEDULED REDEMPTION		4,327	4,327	4,400	4,399		(73)		(73)		4,327				70	08/01/2037	1
31413M-G6-8	FED NATL MTG ASSOC #949421		03/01/2011	SCHEDULED REDEMPTION		32,069	32,069	32,885	32,866		(797)		(797)		32,069				312	03/01/2023	1
31413M-HA-8	FED NATL MTG ASSOC #949425		03/01/2011	SCHEDULED REDEMPTION		289,951	289,951	300,802	304,701		(14,749)		(14,749)		289,951				2,819	03/01/2023	1
31413M-HK-6	FED NATL MTG ASSOC #949434		03/01/2011	SCHEDULED REDEMPTION		60,198	60,198	61,729	61,712		(1,514)		(1,514)		60,198				553	05/01/2023	1
31413M-HV-2	FED NATL MTG ASSOC #949444		03/01/2011	SCHEDULED REDEMPTION		150,072	150,072	154,545	155,094		(5,022)		(5,022)		150,072				1,509	05/01/2023	1
31413M-HW-0	FED NATL MTG ASSOC #949445		03/01/2011	SCHEDULED REDEMPTION		1,952	1,952	2,019	2,020		(69)		(69)		1,952				20	06/01/2023	1
31413M-QQ-3	FED NATL MTG ASSOC #949663		03/01/2011	SCHEDULED REDEMPTION		1,621	1,621	1,690	1,708		(87)		(87)		1,621				21	08/01/2022	1
31413R-3F-1	FED NATL MTG ASSOC #953598		03/01/2011	SCHEDULED REDEMPTION		420,041	420,041	427,441	430,157		(10,116)		(10,116)		420,041				4,408	01/01/2038	1
31413U-XU-8	FED NATL MTG ASSOC #956191		03/01/2011	SCHEDULED REDEMPTION		700	700	730	796		(96)		(96)		700				7	10/01/2022	1
31413Y-4W-8	FED NATL MTG ASSOC #959937		03/01/2011	SCHEDULED REDEMPTION		90,400	90,400	92,699	93,947		(3,547)		(3,547)		90,400				784	11/01/2022	1
31414A-CL-4	FED NATL MTG ASSOC #960075		03/01/2011	SCHEDULED REDEMPTION		2,436	2,436	2,498	2,478		(43)		(43)		2,436				24	10/01/2023	1
31414B-GD-6	FED NATL MTG ASSOC #961096		03/01/2011	SCHEDULED REDEMPTION		18,266	18,266	18,810	18,673		(408)		(408)		18,266				147	04/01/2023	1
31414B-SJ-0	FED NATL MTG ASSOC #961421		03/01/2011	SCHEDULED REDEMPTION		19,297	19,297	19,960	20,203		(906)		(906)		19,297				233	01/01/2023	1
31414B-WY-2	FED NATL MTG ASSOC #961563		03/01/2011	SCHEDULED REDEMPTION		21,405	21,405	22,140	22,529		(1,125)		(1,125)		21,405				242	02/01/2023	1
31414B-2V-1	FED NATL MTG ASSOC #961688		03/01/2011	SCHEDULED REDEMPTION		865	865	897	922		(57)		(57)		865				9	02/01/2023	1
31414C-FT-0	FED NATL MTG ASSOC #961978		03/01/2011	SCHEDULED REDEMPTION		13,719	13,719	14,068	14,101		(382)		(382)		13,719				143	03/01/2023	1
31414C-JX-7	FED NATL MTG ASSOC #962078		03/01/2011	SCHEDULED REDEMPTION		1,870	1,870	1,926	1,941		(71)		(71)		1,870				18	03/01/2023	1
31414C-2S-6	FED NATL MTG ASSOC #962585		03/01/2011	SCHEDULED REDEMPTION		183,279	183,279	188,742	189,978		(6,699)		(6,699)		183,279				1,824	04/01/2023	1
31414D-ET-9	FED NATL MTG ASSOC #962846		03/01/2011	SCHEDULED REDEMPTION		8,787	8,787	9,089	9,189		(402)		(402)		8,787				106	05/01/2023	1
31414D-FL-5	FED NATL MTG ASSOC #962871		03/01/2011	SCHEDULED REDEMPTION		39,467	39,467	40,470	40,555		(1,088)		(1,088)		39,467				407	05/01/2023	1
31414D-J8-0	FED NATL MTG ASSOC #962987		03/01/2011	SCHEDULED REDEMPTION		46,174	46,174	47,550	47,518		(1,344)		(1,344)		46,174				415	05/01/2023	1
31414D-P7-5	FED NATL MTG ASSOC #963146		03/01/2011	SCHEDULED REDEMPTION		11,108	11,108	11,390	11,358		(250)		(250)		11,108				102	05/01/2023	1
31414D-SC-1	FED NATL MTG ASSOC #963215		03/01/2011	SCHEDULED REDEMPTION		7,721	7,721	7,951	7,911		(190)		(190)		7,721				76	05/01/2023	1
31414D-WX-0	FED NATL MTG ASSOC #963362		03/01/2011	SCHEDULED REDEMPTION		2,092	2,092	2,145	2,149		(57)		(57)		2,092				22	05/01/2023	1
31414D-2X-3	FED NATL MTG ASSOC #963490		03/01/2011	SCHEDULED REDEMPTION		5,949	5,949	6,196	6,262		(314)		(314)		5,949				76	06/01/2023	1
31414E-EG-5	FED NATL MTG ASSOC #963735		03/01/2011	SCHEDULED REDEMPTION		2,835	2,835	2,907	2,907		(71)		(71)		2,835				31	06/01/2023	1
31414E-JC-9	FED NATL MTG ASSOC #963859		03/01/2011	SCHEDULED REDEMPTION		31,766	31,766	32,946	33,273		(1,507)		(1,507)		31,766				306	06/01/2023	1
31414E-WT-7	FED NATL MTG ASSOC #964258		03/01/2011	SCHEDULED REDEMPTION		66,500	66,500	68,786	69,421		(2,921)		(2,921)		66,500				684	07/01/2023	1
31414E-ZV-9	FED NATL MTG ASSOC #964356		03/01/2011	SCHEDULED REDEMPTION		2,954	2,954	3,029	3,008		(54)		(54)		2,954				32	07/01/2023	1
31414E-3Q-5	FED NATL MTG ASSOC #964407		03/01/2011	SCHEDULED REDEMPTION		4,452	4,452	4,585	4,604		(152)		(152)		4,452				49	07/01/2023	1
31414F-K9-1	FED NATL MTG ASSOC #964820		03/01/2011	SCHEDULED REDEMPTION		6,064	6,064	6,272	6,359		(295)		(295)		6,064				66	08/01/2023	1
31414F-UA-7	FED NATL MTG ASSOC #965077		03/01/2011	SCHEDULED REDEMPTION		7,679	7,679	7,966	8,135		(456)		(456)		7,679				66	09/01/2023	1
31414G-BS-7	FED NATL MTG ASSOC #965449		03/01/2011	SCHEDULED REDEMPTION		10,376	10,376	10,808	11,323		(947)		(947)		10,376				125	11/01/2022	1
31414H-DQ-7	FED NATL MTG ASSOC #966411		03/01/2011	SCHEDULED REDEMPTION		61,368	61,368	63,171	63,300		(1,932)		(1,932)		61,368				919	12/01/2037	1
31414H-F6-9	FED NATL MTG ASSOC #966489		03/01/2011	SCHEDULED REDEMPTION		38,794	38,794	40,236	40,672		(1,878)		(1,878)		38,794				417	01/01/2023	1
31414H-M8-7	FED NATL MTG ASSOC #966683		03/01/2011	SCHEDULED REDEMPTION		2,948	2,948	3,023	3,028		(80)		(80)		2,948				28	03/01/2023	1
31414H-M9-5	FED NATL MTG ASSOC #966684		03/01/2011	SCHEDULED REDEMPTION		30,266	30,266	31,306	31,328		(1,062)		(1,062)		30,266				330	03/01/2023	1
31414H-6T-9	FED NATL MTG ASSOC #967182		03/01/2011	SCHEDULED REDEMPTION		5,622	5,622	5,787	5,740		(118)		(118)		5,622				57	12/01/2037	1
31414J-CD-3	FED NATL MTG ASSOC #967268		03/01/2011	SCHEDULED REDEMPTION		55,185	55,185	57,475	58,540		(3,355)		(3,355)		55,185				752	11/01/2022	1
31414K-CJ-7	FED NATL MTG ASSOC #968173		03/01/2011	SCHEDULED REDEMPTION		35,973	35,973	37,319	37,540		(1,567)		(1,567)		35,973				388	01/01/2023	1
31414K-D4-9	FED NATL MTG ASSOC #968223		03/01/2011	SCHEDULED REDEMPTION		2,559	2,559	2,667	2,648		(90)		(90)		2,559				35	02/01/2023	1
31414K-FS-4	FED NATL MTG ASSOC #968277		03/01/2011	SCHEDULED REDEMPTION		24,661	24,661	25,385	25,590		(929)		(929)		24,661				249	02/01/2038	1
31414K-TF-7	FED NATL MTG ASSOC #968650		03/01/2011	SCHEDULED REDEMPTION		3,310	3,310	3,450	3,538		(228)		(228)		3,310				40	01/01/2023	1
31414K-UZ-1	FED NATL MTG ASSOC #968700		03/01/2011	SCHEDULED REDEMPTION		262	262	270	270		(8)		(8)		262				4	02/01/2038	1
31414L-BZ-0	FED NATL MTG ASSOC #969056		03/01/2011	SCHEDULED REDEMPTION		6,354	6,354	6,572	6,528		(175)		(175)		6,354				59	03/01/2023	1
31414L-J5-8	FED NATL MTG ASSOC #969284		03/01/2011	SCHEDULED REDEMPTION		8,217	8,217	8,525	8,828		(611)		(611)		8,217				101	01/01/2023	1
31414L-RA-8	FED NATL MTG ASSOC #969481		03/01/2011	SCHEDULED REDEMPTION		28,579	28,579	29,649	31,136		(2,557)		(2,557)		28,579				306	01/01/2023	1
31414M-B3-9	FED NATL MTG ASSOC #969958		03/01/2011	SCHEDULED REDEMPTION		15,988	15,988	16,537	16,607		(619)		(619)		15,988				161	04/01/2023	1
31414M-CJ-3	FED NATL MTG ASSOC #969973		03/01/2011	SCHEDULED REDEMPTION		7,064	7,064	7,244	7,196		(132)		(132)		7,064				57	04/01/2023	1
31414M-CU-8	FED NATL MTG ASSOC #969983		03/01/2011	SCHEDULED REDEMPTION		20,208	20,208	20,851	20,847		(639)		(639)		20,208				217	05/01/2023	1
31414M-JW-7	FED NATL MTG ASSOC #970177		03/01/2011	SCHEDULED REDEMPTION		73,352	73,352	75,217	75,068		(1,716)		(1,716)		73,352				662	04/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		03/01/2011	SCHEDULED REDEMPTION		341,136	341,136	355,555	360,860		(19,723)		(19,723)		341,136				3,298	11/01/2023	1
31414N-US-1	FED NATL MTG ASSOC #971393		03/01/2011	SCHEDULED REDEMPTION		1,973	1,973	2,032	2,008		(35)		(35)		1,973				20	05/01/2023	1
31414P-JN-0	FED NATL MTG ASSOC #971969		03/01/2011	SCHEDULED REDEMPTION		20,289	20,289	21,131	21,437		(1,148)		(1,148)		20,289				249	02/01/2023	1
31414Q-QD-2	FED NATL MTG ASSOC #973052		03/01/2011	SCHEDULED REDEMPTION		5,750	5,750	5,918	5,939		(189)		(189)		5,750				77	03/01/2038	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31414Q-X2-8	FED NATL MTG ASSOC #973297		03/01/2011	SCHEDULED REDEMPTION		35,026	35,026	35,917	36,000		(974)		(974)		35,026				298	03/01/2023	1
31414R-QC-2	FED NATL MTG ASSOC #973951		03/01/2011	SCHEDULED REDEMPTION		9,717	9,717	10,061	10,215		(498)		(498)		9,717				110	04/01/2023	1
31414R-VA-0	FED NATL MTG ASSOC #974109		03/01/2011	SCHEDULED REDEMPTION		334	334	347	388		(53)		(53)		334				4	02/01/2023	1
31414R-7J-8	FED NATL MTG ASSOC #974397		03/01/2011	SCHEDULED REDEMPTION		3,946	3,946	4,063	4,119		(174)		(174)		3,946				39	04/01/2023	1
31414S-H8-9	FED NATL MTG ASSOC #974655		03/01/2011	SCHEDULED REDEMPTION		831,438	831,438	863,397	870,994		(39,556)		(39,556)		831,438				8,395	03/01/2023	1
31414S-LS-0	FED NATL MTG ASSOC #974737		03/01/2011	SCHEDULED REDEMPTION		1,496	1,496	1,534	1,548		(51)		(51)		1,496				15	04/01/2023	1
31414S-NB-5	FED NATL MTG ASSOC #974786		03/01/2011	SCHEDULED REDEMPTION		19,810	19,810	20,314	20,361		(551)		(551)		19,810				197	04/01/2023	1
31414S-NF-6	FED NATL MTG ASSOC #974790		03/01/2011	SCHEDULED REDEMPTION		143,534	143,534	147,184	148,177		(4,643)		(4,643)		143,534				1,333	04/01/2023	1
31414S-Q2-2	FED NATL MTG ASSOC #974873		03/01/2011	SCHEDULED REDEMPTION		6,993	6,993	7,171	7,243		(250)		(250)		6,993				70	04/01/2023	1
31414S-XL-2	FED NATL MTG ASSOC #975083		03/01/2011	SCHEDULED REDEMPTION		157,171	157,171	161,855	163,611		(6,440)		(6,440)		157,171				1,569	05/01/2023	1
31414S-YM-9	FED NATL MTG ASSOC #975116		03/01/2011	SCHEDULED REDEMPTION		891,545	891,545	909,237	910,415		(18,870)		(18,870)		891,545				9,788	05/01/2038	1
31414S-4K-6	FED NATL MTG ASSOC #975226		03/01/2011	SCHEDULED REDEMPTION		26,324	26,324	26,993	27,018		(694)		(694)		26,324				227	03/01/2023	1
31414S-5U-3	FED NATL MTG ASSOC #975259		03/01/2011	SCHEDULED REDEMPTION		15,509	15,509	15,903	15,932		(423)		(423)		15,509				151	04/01/2023	1
31414T-GD-7	FED NATL MTG ASSOC #975496		03/01/2011	SCHEDULED REDEMPTION		4,556	4,556	4,692	4,626		(70)		(70)		4,556				51	03/01/2023	1
31414T-QK-0	FED NATL MTG ASSOC #975758		03/01/2011	SCHEDULED REDEMPTION		528	528	543	540		(12)		(12)		528				5	09/01/2023	1
31414T-TN-1	FED NATL MTG ASSOC #975857		03/01/2011	SCHEDULED REDEMPTION		36,696	36,696	37,957	38,625		(1,929)		(1,929)		36,696				394	05/01/2023	1
31414T-TP-6	FED NATL MTG ASSOC #975858		03/01/2011	SCHEDULED REDEMPTION		1,026,743	1,026,743	1,066,209	1,069,254		(42,511)		(42,511)		1,026,743				9,086	05/01/2023	1
31414T-Z8-7	FED NATL MTG ASSOC #976067		03/01/2011	SCHEDULED REDEMPTION		593,927	593,927	613,880	611,704		(17,777)		(17,777)		593,927				5,621	03/01/2023	1
31414U-BL-1	FED NATL MTG ASSOC #976243		03/01/2011	SCHEDULED REDEMPTION		61,841	61,841	64,155	64,959		(3,118)		(3,118)		61,841				623	08/01/2023	1
31414U-G2-8	FED NATL MTG ASSOC #976417		03/01/2011	SCHEDULED REDEMPTION		321,583	321,583	332,637	332,772		(11,189)		(11,189)		321,583				3,342	03/01/2023	1
31414U-JJ-8	FED NATL MTG ASSOC #976465		03/01/2011	SCHEDULED REDEMPTION		13,813	13,813	14,224	14,128		(316)		(316)		13,813				152	04/01/2023	1
31414U-MT-2	FED NATL MTG ASSOC #976570		03/01/2011	SCHEDULED REDEMPTION		1,155,384	1,155,384	1,187,112	1,192,943		(37,559)		(37,559)		1,155,384				10,817	03/01/2023	1
31414U-TC-2	FED NATL MTG ASSOC #976747		03/01/2011	SCHEDULED REDEMPTION		1,000,630	1,000,630	1,039,077	1,033,003		(32,373)		(32,373)		1,000,630				9,280	04/01/2023	1
31414Y-FV-7	FED NATL MTG ASSOC #979980		03/01/2011	SCHEDULED REDEMPTION		257	257	264	261		(5)		(5)		257				3	06/01/2023	1
31415A-TM-3	FED NATL MTG ASSOC #981256		03/01/2011	SCHEDULED REDEMPTION		21,251	21,251	21,792	21,905		(654)		(654)		21,251				193	05/01/2023	1
31415A-WT-4	FED NATL MTG ASSOC #981358		03/01/2011	SCHEDULED REDEMPTION		9,617	9,617	9,904	10,018		(400)		(400)		9,617				90	04/01/2023	1
31415A-5J-6	FED NATL MTG ASSOC #981549		03/01/2011	SCHEDULED REDEMPTION		1,766	1,766	1,811	1,819		(53)		(53)		1,766				17	05/01/2023	1
31415A-6H-9	FED NATL MTG ASSOC #981572		03/01/2011	SCHEDULED REDEMPTION		728,481	728,481	748,485	751,424		(22,944)		(22,944)		728,481				6,745	06/01/2023	1
31415A-7D-7	FED NATL MTG ASSOC #981592		03/01/2011	SCHEDULED REDEMPTION		1,234	1,234	1,271	1,273		(39)		(39)		1,234				11	06/01/2023	1
31415B-BG-3	FED NATL MTG ASSOC #981639		03/01/2011	SCHEDULED REDEMPTION		63,147	63,147	65,318	65,899		(2,752)		(2,752)		63,147				556	06/01/2023	1
31415B-B2-4	FED NATL MTG ASSOC #981657		03/01/2011	SCHEDULED REDEMPTION		1,838	1,838	1,885	1,897		(60)		(60)		1,838				18	06/01/2023	1
31415B-DU-0	FED NATL MTG ASSOC #981715		03/01/2011	SCHEDULED REDEMPTION		202,444	202,444	209,965	211,165		(8,721)		(8,721)		202,444				2,136	07/01/2023	1
31415B-FY-0	FED NATL MTG ASSOC #981783		03/01/2011	SCHEDULED REDEMPTION		68,065	68,065	69,796	68,904		(839)		(839)		68,065				638	04/01/2023	1
31415B-K5-7	FED NATL MTG ASSOC #981916		03/01/2011	SCHEDULED REDEMPTION		2,207	2,207	2,273	2,258		(51)		(51)		2,207				19	06/01/2023	1
31415B-RZ-4	FED NATL MTG ASSOC #982104		02/01/2011	SCHEDULED REDEMPTION		3,206	3,206	3,301	3,577		(371)		(371)		3,206				24	05/01/2023	1
31415B-WR-6	FED NATL MTG ASSOC #982256		03/01/2011	SCHEDULED REDEMPTION		17,954	17,954	18,489	18,640		(686)		(686)		17,954				171	06/01/2023	1
31415B-W9-6	FED NATL MTG ASSOC #982272		03/01/2011	SCHEDULED REDEMPTION		7,132	7,132	7,399	7,551		(419)		(419)		7,132				79	11/01/2023	1
31415C-FA-0	FED NATL MTG ASSOC #982661		03/01/2011	SCHEDULED REDEMPTION		2,903	2,903	3,006	3,026		(122)		(122)		2,903				35	06/01/2023	1
31415C-M3-8	FED NATL MTG ASSOC #982878		03/01/2011	SCHEDULED REDEMPTION		198,060	198,060	205,116	204,609		(6,549)		(6,549)		198,060				1,891	05/01/2023	1
31415L-DH-7	FED NATL MTG ASSOC #983104		03/01/2011	SCHEDULED REDEMPTION		21,147	21,147	21,939	22,000		(853)		(853)		21,147				231	05/01/2023	1
31415L-LE-5	FED NATL MTG ASSOC #983325		03/01/2011	SCHEDULED REDEMPTION		8,295	8,295	8,543	8,555		(259)		(259)		8,295				82	07/01/2023	1
31415L-LF-2	FED NATL MTG ASSOC #983326		03/01/2011	SCHEDULED REDEMPTION		32,275	32,275	33,384	34,261		(1,986)		(1,986)		32,275				341	07/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		03/01/2011	SCHEDULED REDEMPTION		189,384	189,384	196,086	201,484		(12,100)		(12,100)		189,384				1,847	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2011	SCHEDULED REDEMPTION		95,080	95,080	96,967	96,587		(1,507)		(1,507)		95,080				1,133	04/01/2038	1
31415L-U7-0	FED NATL MTG ASSOC #983606		03/01/2011	SCHEDULED REDEMPTION		22,095	22,095	22,922	24,133		(2,038)		(2,038)		22,095				236	05/01/2023	1
31415L-VW-4	FED NATL MTG ASSOC #983629		03/01/2011	SCHEDULED REDEMPTION		94,733	94,733	97,142	97,796		(3,063)		(3,063)		94,733				910	05/01/2023	1
31415L-VX-2	FED NATL MTG ASSOC #983630		03/01/2011	SCHEDULED REDEMPTION		67,415	67,415	69,425	71,413		(3,998)		(3,998)		67,415				633	05/01/2023	1
31415M-FQ-3	FED NATL MTG ASSOC #984075		03/01/2011	SCHEDULED REDEMPTION		85,021	85,021	87,555	88,213		(3,193)		(3,193)		85,021				812	06/01/2023	1
31415M-FS-9	FED NATL MTG ASSOC #984077		03/01/2011	SCHEDULED REDEMPTION		8,360	8,360	8,673	8,773		(413)		(413)		8,360				90	06/01/2023	1
31415M-L8-6	FED NATL MTG ASSOC #984251		03/01/2011	SCHEDULED REDEMPTION		316,520	316,520	327,401	328,099		(11,579)		(11,579)		316,520				3,120	05/01/2023	1
31415M-RN-7	FED NATL MTG ASSOC #984393		03/01/2011	SCHEDULED REDEMPTION		23,702	23,702	24,409	24,230		(528)		(528)		23,702				262	05/01/2023	1
31415M-ZS-7	FED NATL MTG ASSOC #984653		03/01/2011	SCHEDULED REDEMPTION		76,762	76,762	78,714	77,986		(1,224)		(1,224)		76,762				764	07/01/2023	1
31415P-AD-0	FED NATL MTG ASSOC #984804		03/01/2011	SCHEDULED REDEMPTION		31,729	31,729	32,820	34,006		(2,276)		(2,276)		31,729				336	06/01/2023	1
31415P-AE-8	FED NATL MTG ASSOC #984805		03/01/2011	SCHEDULED REDEMPTION		879,291	879,291	912,951	921,399		(42,108)		(42,108)		879,291				8,652	06/01/2023	1
31415P-VK-1	FED NATL MTG ASSOC #985418		03/01/2011	SCHEDULED REDEMPTION		9,141	9,141	9,414	9,784		(642)		(642)		9,141				102	07/01/2023	1
31415Q-AQ-9	FED NATL MTG ASSOC #985715		03/01/2011	SCHEDULED REDEMPTION		30,862	30,862	31,671	32,210		(1,348)		(1,348)		30,862				289	06/01/2023	1
31415Q-CG-9	FED NATL MTG ASSOC #985771		03/01/2011	SCHEDULED REDEMPTION		39,314	39,314	40,945	41,700		(2,385)		(2,385)		39,314				534	11/01/2022	1
31415Q-PS-9	FED NATL MTG ASSOC #986133		03/01/2011	SCHEDULED REDEMPTION		23,482	23,482	24,456	24,566		(1,084)		(1,084)		23,482				224	11/01/2023	1
31415Q-RS-7	FED NATL MTG ASSOC #986197		03/01/2011	SCHEDULED REDEMPTION		97,758	97,758	100,244	101,057		(3,300)		(3,300)		97,758				893	07/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31415Q-SC-1	FED NATL MTG ASSOC #986215		03/01/2011	SCHEDULED REDEMPTION		80,930	80,930	83,712	84,557		(3,627)		(3,627)		80,930				887	07/01/2023	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		03/01/2011	SCHEDULED REDEMPTION		255	255	263	259		(4)		(4)		255				3	08/01/2023	1
31415R-4B-7	FED NATL MTG ASSOC #987418		03/01/2011	SCHEDULED REDEMPTION		11,410	11,410	11,750	11,623		(214)		(214)		11,410				120	06/01/2023	1
31415R-6F-6	FED NATL MTG ASSOC #987470		03/01/2011	SCHEDULED REDEMPTION		1,746	1,746	1,811	1,815		(69)		(69)		1,746				19	07/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		03/01/2011	SCHEDULED REDEMPTION		18,078	18,078	18,754	18,821		(743)		(743)		18,078				175	08/01/2023	1
31415S-JB-9	FED NATL MTG ASSOC #987758		03/01/2011	SCHEDULED REDEMPTION		89,869	89,869	93,094	93,586		(3,717)		(3,717)		89,869				991	08/01/2023	1
31415S-MP-4	FED NATL MTG ASSOC #987866		03/01/2011	SCHEDULED REDEMPTION		19,440	19,440	20,109	20,367		(926)		(926)		19,440				222	08/01/2023	1
31415S-NH-1	FED NATL MTG ASSOC #987892		03/01/2011	SCHEDULED REDEMPTION		9,811	9,811	10,178	10,551		(740)		(740)		9,811				96	09/01/2023	1
31415S-PP-1	FED NATL MTG ASSOC #987930		03/01/2011	SCHEDULED REDEMPTION		30,817	30,817	31,908	32,394		(1,577)		(1,577)		30,817				300	11/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		03/01/2011	SCHEDULED REDEMPTION		117,634	117,634	121,920	122,422		(4,788)		(4,788)		117,634				1,086	09/01/2023	1
31415T-H7-8	FED NATL MTG ASSOC #988654		03/01/2011	SCHEDULED REDEMPTION		4,778	4,778	4,976	5,155		(377)		(377)		4,778				58	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		03/01/2011	SCHEDULED REDEMPTION		237,716	237,716	246,612	256,809		(19,094)		(19,094)		237,716				2,621	08/01/2023	1
31415T-TK-6	FED NATL MTG ASSOC #988954		03/01/2011	SCHEDULED REDEMPTION		54,578	54,578	56,205	56,260		(1,682)		(1,682)		54,578				422	08/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		03/01/2011	SCHEDULED REDEMPTION		214,988	214,988	222,725	230,494		(15,506)		(15,506)		214,988				2,289	09/01/2023	1
31415V-ZY-4	FED NATL MTG ASSOC #990959		03/01/2011	SCHEDULED REDEMPTION		79,329	79,329	82,161	86,618		(7,289)		(7,289)		79,329				837	09/01/2023	1
31415V-6A-8	FED NATL MTG ASSOC #991065		03/01/2011	SCHEDULED REDEMPTION		171,288	171,288	175,644	175,394		(4,106)		(4,106)		171,288				1,683	10/01/2023	1
31415Y-BA-6	FED NATL MTG ASSOC #992933		03/01/2011	SCHEDULED REDEMPTION		18,275	18,275	19,033	18,835		(560)		(560)		18,275				245	11/01/2023	1
31416A-L5-7	FED NATL MTG ASSOC #994148		03/01/2011	SCHEDULED REDEMPTION		366,646	366,646	379,694	399,769		(33,123)		(33,123)		366,646				3,941	12/01/2023	1
31416A-L7-3	FED NATL MTG ASSOC #994150		03/01/2011	SCHEDULED REDEMPTION		2,572,042	2,572,042	2,665,278	2,715,443		(143,402)		(143,402)		2,572,042				24,196	12/01/2023	1
31416B-M2-1	FED NATL MTG ASSOC #995077		03/01/2011	SCHEDULED REDEMPTION		1,157,318	1,157,318	1,179,876	1,196,647		(39,329)		(39,329)		1,157,318				12,294	11/01/2038	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		03/01/2011	SCHEDULED REDEMPTION		293,794	293,794	305,982	315,238		(21,444)		(21,444)		293,794				3,543	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		03/01/2011	SCHEDULED REDEMPTION		298,126	298,126	310,727	315,929		(17,803)		(17,803)		298,126				3,529	12/01/2023	1
31416B-Z7-6	FED NATL MTG ASSOC #995466		03/01/2011	SCHEDULED REDEMPTION		37,738	37,738	38,698	39,178		(1,440)		(1,440)		37,738				374	12/01/2022	1
31416B-2F-4	FED NATL MTG ASSOC #995474		03/01/2011	SCHEDULED REDEMPTION		1,110,821	1,110,821	1,149,830	1,163,845		(53,024)		(53,024)		1,110,821				12,391	02/01/2024	1
31416B-7J-1	FED NATL MTG ASSOC #995597		03/01/2011	SCHEDULED REDEMPTION		2,345	2,345	2,444	2,484		(139)		(139)		2,345				28	03/01/2024	1
31416C-J5-6	FED NATL MTG ASSOC #995884		03/01/2011	SCHEDULED REDEMPTION		654,710	654,710	683,404	684,397		(29,688)		(29,688)		654,710				6,762	01/01/2025	1
31296Q-2Q-2	FED NATL MTG ASSOC #A16183		03/01/2011	SCHEDULED REDEMPTION		308,326	308,326	312,036	311,597		(3,271)		(3,271)		308,326				3,973	11/01/2033	1
31416H-YD-1	FED NATL MTG ASSOC #AA0707		03/01/2011	SCHEDULED REDEMPTION		18,039	18,039	18,659	19,434		(1,396)		(1,396)		18,039				197	01/01/2024	1
31416J-FS-5	FED NATL MTG ASSOC #AA1076		03/01/2011	SCHEDULED REDEMPTION		14,094	14,094	14,543	14,652		(559)		(559)		14,094				127	01/01/2024	1
31416K-MT-2	FED NATL MTG ASSOC #AA2169		03/01/2011	SCHEDULED REDEMPTION		16,882	16,882	17,478	17,700		(818)		(818)		16,882				203	02/01/2024	1
31416T-FD-6	FED NATL MTG ASSOC #AA9163		03/01/2011	SCHEDULED REDEMPTION		312,523	312,523	322,473	319,830		(7,307)		(7,307)		312,523				3,072	08/01/2024	1
31417J-SM-3	FED NATL MTG ASSOC #AC0523		03/01/2011	SCHEDULED REDEMPTION		12,198	12,198	12,586	12,495		(297)		(297)		12,198				129	07/01/2024	1
31418M-EK-4	FED NATL MTG ASSOC #AD0137		03/01/2011	SCHEDULED REDEMPTION		1,145,879	1,145,879	1,185,895	1,186,315		(40,436)		(40,436)		1,145,879				9,834	12/01/2020	1
31417Y-FR-3	FED NATL MTG ASSOC #MA0175		03/01/2011	SCHEDULED REDEMPTION		1,929,371	1,929,371	2,016,796	2,003,807		(74,436)		(74,436)		1,929,371				19,206	09/01/2019	1
3133T9-NW-1	FHR 1948 PJ		03/01/2011	SCHEDULED REDEMPTION		65,073	65,073	66,130	65,431		(358)		(358)		65,073				991	03/15/2027	1
31393V-P9-6	FHR 2628 LE		03/01/2011	SCHEDULED REDEMPTION		222,740	222,740	208,784	221,159		1,580		1,580		222,740				1,540	06/15/2033	1
31394T-TV-7	FHR 2764 JA		03/01/2011	SCHEDULED REDEMPTION		437,704	437,704	414,998	425,189		12,515		12,515		437,704				4,540	03/15/2019	1
31396F-4J-9	FHR 3067 FA		02/08/2011	Various		16,157,243	16,298,286	16,186,235	16,187,862		2,075		2,075		16,189,938		(32,694)	(32,694)	15,405	11/15/2035	1
31396H-J8-3	FHR 3114C PF		02/01/2011	Various		47,704,623	47,976,074	47,796,164	47,797,333		4,332		4,332		47,801,665		(97,043)	(97,043)	42,786	02/15/2036	1
31397B-P3-9	FHR 3232A KF		02/15/2011	Various		9,374,054	9,419,446	9,397,370	9,397,546		493		493		9,398,039		(23,984)	(23,984)	11,243	10/15/2036	1
31397E-JC-0	FHR 3260A PF		02/08/2011	Various		6,387,945	6,441,189	6,406,970	6,407,991		1,114		1,114		6,409,104		(21,159)	(21,159)	5,565	01/15/2037	1
31397F-HC-9	FHR 3271 SE		02/11/2011	Various		904,110	949,085	950,420	949,537		(145)		(145)		949,392		(45,281)	(45,281)	7,191	02/15/2037	1
31397G-X3-9	FHR 3314B FC		02/08/2011	Various		18,882,770	18,980,144	18,914,900	18,915,454		2,878		2,878		18,918,332		(35,562)	(35,562)	19,197	12/15/2036	1
31397J-U8-5	FHR 3346 FT		02/07/2011	Various		32,857,071	33,102,576	32,906,029	32,908,434		3,691		3,691		32,912,125		(55,053)	(55,053)	30,730	10/15/2033	1
31397J-U3-6	FHR 3346C FC		02/07/2011	Various		29,188,027	29,294,475	29,221,238	29,222,079		2,871		2,871		29,224,950		(36,923)	(36,923)	31,361	10/15/2033	1
31397J-NP-5	FHR 3350A FA		02/08/2011	Various		29,640,610	29,663,111	29,663,111	29,663,111						29,663,111		(22,500)	(22,500)	35,995	10/15/2033	1
31397P-HA-1	FHR 3382D FG		02/15/2011	Various		21,115,747	21,081,772	21,114,712	21,114,399		(1,503)		(1,503)		21,112,896		2,851	2,851	30,182	11/15/2037	1
31397P-BH-2	FHR 3386C FC		02/08/2011	Various		12,123,890	12,138,629	12,138,629	12,138,629						12,138,629		(14,739)	(14,739)	14,733	11/15/2037	1
31394E-QZ-4	FNR 0557C KJ		02/01/2011	Various		50,379,315	50,751,137	50,322,925	50,337,628		11,532		11,532		50,349,159		30,155	30,155	30,651	04/25/2035	1
31394E-C9-7	FNR 0573D DF		02/08/2011	Various		5,998,368	6,059,999	6,005,080	6,005,781		1,303		1,303		6,007,084		(8,716)	(8,716)	3,933	08/25/2035	1
31394F-L4-5	FNR 0584B FN		02/08/2011	Various		26,199,072	26,409,477	26,153,635	26,157,295		7,021		7,021		26,164,316		34,755	34,755	18,783	10/25/2035	1
31396P-BG-5	FNR 06123A CF		02/08/2011	Various		11,596,849	11,749,222	11,646,417	11,647,797		1,974		1,974		11,649,771		(52,922)	(52,922)	7,780	01/25/2037	1
31395N-C9-6	FNR 0658B FL		02/11/2011	Various		8,922,318	8,949,764	8,927,390	8,927,539		724		724		8,928,263		(5,945)	(5,945)	9,063	07/25/2036	1
31392F-ES-2	FNR 2002-71 AP		03/01/2011	SCHEDULED REDEMPTION		193,134	193,134	196,453	194,257		(1,123)		(1,123)		193,134				2,244	11/25/2032	1
31393U-K3-6	FNR 2003-129 JB		03/01/2011	SCHEDULED REDEMPTION		1,418,619	1,418,619	1,317,542	1,371,405		47,214		47,214		1,418,619				13,202	09/25/2018	1
31393C-D7-5	FNR 2003-57 DG		03/01/2011	SCHEDULED REDEMPTION		412,200	412,200	394,166	409,065		3,135		3,135		412,200				3,773	06/25/2018	1
31394U-FG-2	FNR 2005-95 FH		02/08/2011	Various		14,100,996	14,309,260	14,190,763	14,190,556		1,967		1,967		14,192,523		(91,527)	(91,527)	10,214	11/25/2035	1
31396V-ZF-8	FNR 2007-41 FA		02/11/2011	Various		3,511,477	3,529,813	3,518,782	3,518,947		447		447		3,519,393		(7,916)	(7,916)	3,272	05/25/2037	1
31398P-FF-1	FNR 2010-27 BF		02/08/2011	Various		29,786,221	29,781,662	29,781,662	29,781,662						29,781,662		4,559	4,559	30,619	04/25/2040	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)
38374D-MX-4	GNR 082A FD		02/10/2011	Various		7,798,262	7,788,785	7,791,219	7,791,161		(93)		(93)		7,791,068		7,194	7,194	8,707	01/20/2038	1
38376W-YC-3	GNR 1015B FA		02/04/2011	Various		48,494,578	48,490,625	48,490,625	48,490,625						48,490,625		3,953	3,953	42,683	10/20/2039	1
38376X-B8-5	GNR 1031J HF		02/04/2011	Various		48,409,558	48,319,448	48,274,148	48,278,249		749		749		48,278,998		130,560	130,560	43,358	03/20/2039	1
38376X-M6-7	GNR 1031L PF		02/07/2011	Various		57,604,863	57,417,475	57,417,475	57,417,475						57,417,475		187,389	187,389	56,548	08/20/2038	1
38375K-NR-9	GNR 20007-37 FW		02/03/2011	Various		7,395,098	7,417,640	7,387,506	7,387,961		1,007		1,007		7,388,968		6,130	6,130	5,585	06/20/2037	1
38374B-BR-3	GNR 2003-63 UF		02/03/2011	Various		1,903,004	1,901,902	1,901,307	1,901,764		21		21		1,901,785		1,219	1,219	1,506	07/20/2030	1
38377F-VR-9	GNR 2010-59 FA		02/10/2011	Various		9,382,585	9,363,939	9,363,939	9,363,939						9,363,939		18,646	18,646	10,784	05/20/2040	1
62888V-AA-6	NGN 2010-R1 1A		02/07/2011	Various		19,443,240	19,410,846	19,410,846	19,410,846						19,410,846		32,395	32,395	37,475	10/07/2020	1FE
62888U-AA-8	NGN 2010-R2 1A		02/08/2011	Various		16,707,040	16,696,352	16,696,352	16,696,352						16,696,352		10,687	10,687	18,570	11/06/2017	1FE
62888U-AB-6	NGN 2010-R2 2A		02/08/2011	Various		24,857,520	24,884,395	24,884,395	24,884,395						24,884,395		(26,875)	(26,875)	32,791	11/05/2020	1FE
62888W-AA-4	NGN 2010-R3 1A		02/08/2011	Various		30,114,429	30,000,000	30,000,000	30,000,000						30,000,000		114,429	114,429	43,440	12/08/2020	1FE
62888W-AB-2	NGN 2010-R3 2A		02/10/2011	Various		16,080,655	16,000,000	16,000,000	16,000,000						16,000,000		80,655	80,655	24,245	12/08/2020	1FE
62888W-AC-0	NGN 2010-R3 3A		03/06/2011	SCHEDULED REDEMPTION		2,801,928	2,801,928	2,795,017	2,795,094		6,834		6,834		2,801,928				13,429	12/08/2020	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		02/01/2011	CALLED @ 100.00000000		210,000	210,000	205,210	205,609		21		21		205,630		4,370	4,370	9,450	02/01/2029	2
472682-MM-2	JEFFERSON CNTY AL SWR WRTS 03 B 8		02/01/2011	MATURED		5,000,000	5,000,000	5,133,200	5,003,993		(3,993)		(3,993)		5,000,000				131,250	02/01/2011	1FE
556589-CW-7	MADISON AL WTR & WSTWTR SWR 06A		02/17/2011	Various		562,805	550,000	557,458	554,821		(76)		(76)		554,745		8,060	8,060	4,681	12/01/2023	1FE
556589-CX-5	MADISON AL WTR & WSTWTR SWR 06A		03/22/2011	PRAGER MCCARTHY & SEALY		103,408	100,000	101,195	100,773		(27)		(27)		100,746		2,662	2,662	1,425	12/01/2024	1FE
627371-CL-9	MUSCLE SHOALS AL UTILS BRD WTR & SWR 78		03/01/2011	MATURED		100,000	100,000	101,773	100,002		(2)		(2)		100,000				3,375	03/01/2011	1
897721-KK-1	TROY STATE UNIV SYS AL GEN STUD FEE 07		03/29/2011	MORGAN KEEGAN & COMPANY, INC.		1,031,680	1,000,000	961,639	962,306		420		420		962,726		68,954	68,954	20,833	11/01/2025	1FE
01169D-BM-7	ALASKA ENERGY AUTH UTIL 97 CITY SITKA		01/10/2011	CALLED @ 100.00		3,000,000	3,000,000	2,990,130	2,994,705		12		12		2,994,718		5,282	5,282	84,656	07/01/2020	1FE
868522-AC-7	SUPERSTITION MTNS AZ SWR APACHE JCT 00		01/01/2011	SCHEDULED REDEMPTION		139,980	139,980	108,970	105,747	33,038	1,196		34,234		139,980				4,199	07/01/2030	3
898700-FJ-3	TUCSON & PIMA CNTY AZ INDL DEV SGL 08A		03/01/2011	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				2,083	12/01/2027	1FE
041083-PC-4	ARKANSAS DEV FIN AUTH SGL FAM MTG 06D		01/12/2011	Various		1,131,798	1,130,000	1,130,000	1,130,000						1,130,000		1,798	1,798	29,545	07/01/2026	1FE
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/21/2011	Various		900,815	890,000	890,000	890,000						890,000		10,815	10,815	22,990	07/01/2022	1FE
041083-QK-5	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		01/01/2011	CALLED @ 100.00000000		360,000	360,000	360,000	360,000						360,000				8,460	07/01/2027	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/01/2011	CALLED @ 100.00000000		55,000	55,000	55,000	55,000						55,000				1,375	07/01/2022	1FE
041083-RN-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		01/20/2011	Various		580,899	580,000	580,000	580,000						580,000		899	899	16,643	07/01/2027	1FE
04109H-AU-8	ARKANSAS DEV FIN UNIV AR CANCER RES 06		02/09/2011	MORGAN KEEGAN & COMPANY, INC.		798,343	1,255,000	617,498	765,022		4,321		4,321		769,344		28,999	28,999		07/01/2021	1FE
04109H-AV-6	ARKANSAS DEV FIN UNIV AR CANCER RES 06		02/09/2011	MORGAN KEEGAN & COMPANY, INC.		871,616	1,465,000	683,349	848,106		4,830		4,830		852,936		18,680	18,680		07/01/2022	1FE
04109H-AW-4	ARKANSAS DEV FIN UNIV AR CANCER RES 06		02/09/2011	MORGAN KEEGAN & COMPANY, INC.		556,870	1,000,000	441,840	549,345		3,155		3,155		552,499		4,371	4,371		07/01/2023	1FE
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05		01/28/2011	PRAGER MCCARTHY & SEALY		168,065	150,000	157,988	155,848		(44)		(44)		155,804		12,261	12,261	2,521	04/01/2020	1FE
083422-AP-0	BENTONVILLE AR SALES & USE TAX 2007		01/28/2011	PRAGER MCCARTHY & SEALY		487,413	450,000	476,793	469,554		(213)		(213)		469,341		18,072	18,072	5,688	11/01/2021	1FE
312673-DW-3	FAYETTEVILLE AR SALES & USE TAX 07		01/28/2011	PRAGER MCCARTHY & SEALY		218,444	205,000	203,499	202,782		12		12		202,794		15,650	15,650	2,591	11/01/2022	1FE
348815-JS-1	FORT SMITH AR WTR & SWR 2007		02/15/2011	Various		1,329,105	1,270,000	1,332,446	1,315,527		(682)		(682)		1,314,845		14,260	14,260	23,332	10/01/2024	1FE
79506L-AK-2	SALINE CNTY AR IMPT DIST 8 HURRICANE LKO		02/01/2011	CALLED @ 100.00		126,209	126,209	114,421	99,501	15,326	42		15,367		114,868		11,341	11,341	4,417	02/01/2034	5
842219-DE-4	SOUTHERN AR UNIV STUDENT FEE 07		02/17/2011	CREWS & ASSOC.		2,680,266	2,835,000	2,835,000	2,835,000						2,835,000		(154,734)	(154,734)	30,673	12/01/2032	2
914084-RC-4	UNIVERSITY OF AR UALR CAP IMPT 04B		02/14/2011	PRAGER MCCARTHY & SEALY		328,835	315,000	298,470	299,984		133		133		300,117		28,718	28,718	2,993	12/01/2021	1FE
914084-XR-4	UNIVERSITY OF AR VAR FAYETTEVILLE 05B		03/29/2011	PRAGER MCCARTHY & SEALY		369,378	350,000	354,178	352,232		(67)		(67)		352,165		17,213	17,213	5,156	11/01/2021	1FE
914115-VA-5	UNIVERSITY OF CENTRAL AR 07		02/23/2011	Various		1,060,094	1,030,000	1,036,602	1,034,807		(92)		(92)		1,034,715		25,379	25,379	14,764	11/01/2023	1FE
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A		02/04/2011	PRAGER MCCARTHY & SEALY		430,432	400,000	312,152	356,983		518		518		357,501		72,931	72,931	3,778	12/01/2019	2FE
130684-Q8-9	CALIFORNIA PUB WKS BRD GEN SVCS 06 A		03/17/2011	PRAGER MCCARTHY & SEALY		295,247	300,000	287,979	288,024		92		92		288,116		7,131	7,131	5,666	04/01/2025	1FE
169480-AV-2	CHINO BASIN CA DESALTER AUTH 2008 A		03/16/2011	PRAGER MCCARTHY & SEALY		102,958	100,000	99,178	99,265		8		8		99,273		3,685	3,685	1,375	06/01/2025	1FE
345105-GB-0	FOOTHILL/EASTERN CA TOLL RD 99 CAP		02/24/2011	JEFFERIES & COMPANY, INC.		1,850,000	10,000,000	825,442	2,054,300		25,918		25,918		2,080,218		(230,218)	(230,218)		01/15/2032	2FE
540269-DE-4	LODI CA UNI SCH DIST COP 07		02/01/2011	CALLED @ 100.00000000		2,190,000	2,190,000	1,959,276	1,961,057		389		389		1,961,446		228,554	228,554	52,013	02/01/2037	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)
726030-GD-5	PLACER CNTY CA WTR AGY 2ND SR COP 08		01/03/2011	PRAGER MCCARTHY & SEALY		150,264	150,000	149,592	149,629						149,630		634	634	3,661	07/01/2029	1FE
797010-HV-0	SAN BUENAVENTURA CA COP 2001 C		02/01/2011	CALLED @ 101.00000000		1,777,600	1,760,000	1,633,735	1,645,716		583		583		1,646,299		131,301	131,301	41,800	02/01/2024	1
870441-BZ-4	SWEETWATER CA AUTH WATER 2005		03/09/2011	PRAGER MCCARTHY & SEALY		317,595	300,000	298,608	298,951		15		15		298,966		18,629	18,629	6,792	04/01/2022	1FE
283365-GM-0	EL PASO CNTY CO COP JUDL BLDG 07 A		03/30/2011	Various		2,523,670	2,600,000	2,474,617	2,464,384		1,357		1,357		2,465,741		57,929	57,929	36,563	12/01/2026	1FE
283484-CF-8	EL PASO CNTY CO SD NO 49 FALCON COP 07A		02/18/2011	CREWS & ASSOC.		2,238,295	2,285,000	2,355,675	2,336,044		(927)		(927)		2,335,118		(96,823)	(96,823)	21,898	12/15/2029	1FE
380822-AQ-9	GOLDEN CO COP 2006		01/28/2011	BAUM, GEORGE K. & COMPANY		1,576,603	1,710,000	1,570,428	1,572,773		528		528		1,573,300		3,303	3,303	13,039	12/01/2026	2FE
75289F-AR-1	RANGEVIEW CO LIBRARY DIST COP 2008		02/10/2011	BAUM, GEORGE K. & COMPANY		893,223	900,000	853,473	856,964		231		231		857,195		36,028	36,028	7,500	12/15/2025	1FE
207743-NA-9	CONNECTICUT HIGHER ED FAM ED LN 07A SR		01/21/2011	PRAGER MCCARTHY & SEALY		99,025	100,000	98,560	98,806		6		6		98,811		214	214	961	11/15/2024	1FE
246395-PA-9	DELAWARE HSG AUTH SGL FAM MTG SR 07B		01/28/2011	Various		525,300	525,000	525,000	525,000						525,000		300	300	12,794	07/01/2032	1FE
246395-QG-5	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		03/01/2011	CALLED @ 100.00000000		835,000	835,000	840,018	838,637		(13)		(13)		838,624		(3,624)	(3,624)	22,000	07/01/2022	1FE
246395-QJ-9	DELAWARE HSG AUTH SGL FAM MTG SR 07D-1		03/01/2011	CALLED @ 100.00000000		450,000	450,000	450,000	450,000						450,000				12,017	07/01/2028	1FE
246412-DE-7	DELAWARE ST SOLID WST AUTH SYS 2006		01/18/2011	PRAGER MCCARTHY & SEALY		570,964	525,000	527,291	522,636		7		7		522,642		48,322	48,322	3,056	06/01/2020	1FE
643277-AC-0	NEWCASTLE CNTY DE MULTI FIELDCREST		03/24/2011	Various		10,441,421	12,400,000	8,754,772	9,104,943						9,104,943		1,336,478	1,336,478		01/01/2031	6
115065-ND-2	BROWARD CNTY FL SCH BRD COP 2004 C		02/15/2011	RAYMOND JAMES & ASSOCIATES, INC.		2,123,550	2,000,000	2,143,460	2,057,764		(1,932)		(1,932)		2,055,832		67,718	67,718	65,625	07/01/2017	1FE
194653-KS-9	COLLIER CNTY FL SCH BRD LSE COP 06		02/11/2011	PRAGER MCCARTHY & SEALY		105,429	100,000	96,851	96,740		30		30		96,770		8,659	8,659	2,514	02/15/2021	1FE
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		01/01/2011	CALLED @ 101.00000000		20,200	20,000	20,000	20,000						20,000		200	200	595	07/01/2020	1
34073N-U7-3	FLORIDA HSG FIN CORP HMEOWNER MTG 06-6		01/14/2011	Various		2,459,368	2,535,000	2,142,151	2,181,157		853		853		2,182,010		277,358	277,358	63,242	07/01/2026	1FE
34073N-Z7-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2		03/01/2011	CALLED @ 100.00000000		80,000	80,000	79,600	79,639		1		1		79,640		360	360	1,958	07/01/2022	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2011	CALLED @ 100.00000000		440,000	440,000	440,000	440,000						440,000				11,000	07/01/2023	1FE
34073N-4R-8	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		01/01/2011	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,300	07/01/2028	1FE
34073M-LG-5	FLORIDA HSG FIN CORP MTG CAP APPRC 99 2		03/01/2011	Various		37,889	110,000	19,817	37,823		64		64		37,887		2	2		07/01/2030	1FE
34160H-EW-3	FLORIDA ST CORR PRIVATZN COMMN 04B		03/22/2011	PRAGER MCCARTHY & SEALY		105,048	100,000	105,028	102,281		(138)		(138)		102,142		2,906	2,906	3,250	08/01/2023	1FE
432337-CH-4	HILLSBOROUGH CNTY FL SCH SALES TAX 05		02/07/2011	PRAGER MCCARTHY & SEALY		630,765	600,000	617,646	612,675		(210)		(210)		612,466		18,299	18,299	10,125	10/01/2015	2FE
432281-DV-2	HILLSBOROUGH CNTY FL SPL ASSMT 06		03/29/2011	CITIGROUP GLOBAL MARKETS		938,288	955,000	984,089	971,910		(729)		(729)		971,182		(32,894)	(32,894)	27,854	03/01/2024	1FE
523488-AK-0	LEE CNTY FL JUSTICE CTR CORP IMPT 81		01/01/2011	MATURED		35,000	35,000	47,215	35,000						35,000				1,947	01/01/2011	1
56879E-FR-5	MARION CNTY FL SCH BRD COP 2007B		01/31/2011	MESIROW FINANCIAL, INC.		3,724,372	3,870,000	3,761,431	3,709,279		603		603		3,709,882		14,490	14,490	33,325	06/01/2026	1FE
56879E-FS-3	MARION CNTY FL SCH BRD COP 2007B		01/31/2011	Various		3,866,502	4,070,000	3,904,682	3,860,151		705		705		3,860,855		5,647	5,647	34,860	06/01/2027	1FE
702528-EM-8	PASCO CNTY FL SCH BRD COP 2007 A		02/24/2011	Various		5,491,845	5,620,000	5,744,652	5,708,009		(1,590)		(1,590)		5,706,419		(214,574)	(214,574)	156,139	08/01/2026	1FE
73535E-ET-3	PORT ST LUCIE FL SPL ASSMT TESORO 03 B		03/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				30,000	01/01/2016	2FE
047849-BA-1	ATLANTA GA TAX ALLOC EASTSIDE 05 A		01/01/2011	CALLED @ 100.00000000		200,000	200,000	198,822	199,579						199,579		421	421	5,625	01/01/2016	1FE
426338-EC-9	HENRY CNTY GA WTR & SEW AUTH SER 79		02/01/2011	MATURED		130,000	130,000	130,000	130,000						130,000				5,200	02/01/2011	1
419818-EU-9	HAWAII ST HSG FIN & DEV CORP SGL 97 A		01/01/2011	CALLED @ 100.00000000		85,000	85,000	79,266	80,758						80,758		4,242	4,242	2,444	07/01/2030	1FE
09746L-BK-8	BOISE CITY ID URBAN ADA CNTY COURT 05		02/01/2011	PRAGER MCCARTHY & SEALY		435,056	400,000	408,913	402,769		(45)		(45)		402,724		32,332	32,332	19,264	08/15/2020	1FE
45129T-F3-6	IDAHO HSG & FIN SGL FAM MTG 99 F2 SUB		01/01/2011	CALLED @ 100.00000000		45,000	45,000	45,000	45,000						45,000				1,266	01/01/2014	1FE
45129W-FT-2	IDAHO HSG FIN ASSOC FED HWY TRUST FD 06		01/10/2011	PRAGER MCCARTHY & SEALY		165,719	150,000	156,917	154,154		(22)		(22)		154,132		11,587	11,587	7,458	07/15/2020	1FE
076393-AZ-0	BEDFORD PARK IL TIF 65TH & CICERO 00A		12/01/2010	Various																12/01/2023	1
167520-AA-6	CHICAGO IL TIF KINGSBURY REDEV COP 03A		02/15/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,049,320	1,000,000						1,000,000				65,700	02/15/2013	2
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2011	SCHEDULED REDEMPTION		25,902	25,902	22,939	22,711	134	3,056		3,191		25,902				1,813	12/31/2024	3
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2011	SCHEDULED REDEMPTION		19,105	19,105	16,920	16,752	101	2,253		2,353		19,105				1,337	12/31/2024	3
45201Y-SC-2	ILLINOIS HSG DEV AUTH HMEOWNER 06 C-2		02/01/2011	CALLED @ 100.00000000		205,000	205,000	205,000	205,000						205,000				5,074	08/01/2021	1FE
45202V-AS-1	ILLINOIS MEDICAL DIST COP OFF PROJ 02		03/24/2011	RAYMOND JAMES & ASSOCIATES, INC.		842,177	1,085,000	902,869	904,282		1,165		1,165		905,448		(63,271)	(63,271)	18,671	06/01/2032	2FE
72342A-AA-1	PINGREE GRV IL SPL SVC1 CAMBRIDGE 05-1		03/01/2011	CALLED @ 100.00000000		100,000	100,000	99,000	93,466	6,163	21		6,184		99,650		350	350	2,625	03/01/2015	4Z
72342B-AA-9	PINGREE GRV IL SPL SVC2 CAMBRIDGE 05-2		03/01/2011	CALLED @ 100.00000000		100,000	100,000	100,000	81,264	18,736			18,736		100,000				3,000	03/01/2035	3Z
72342G-AA-8	PINGREE GRV IL SPL SVC7 CAMBRIDGE 06-1		03/01/2011	CALLED @ 100.00000000		71,000	71,000	71,000	57,673	13,327			13,327		71,000				2,130	03/01/2036	5Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
914325-AV-7	UNIVERSITY OF ILLINOIS COP 07A		03/11/2011	RAYMOND JAMES & ASSOCIATES, INC.		3,176,406	3,505,000	3,206,451	3,209,809		2,275		2,275		3,212,084		(35,678)	(35,678)	74,299	10/01/2027	1FE
454623-Z5-1	INDIANA BOND BK GOOD SAMARITAN HOSP 04A		01/18/2011	PRAGER MCCARTHY & SEALY		209,448	200,000	205,311	201,086		(18)		(18)		201,068		8,380	8,380	4,722	08/01/2020	1FE
455261-SM-0	INDIANAPOLIS IN ECON DEV SUTTON PL 95A		03/01/2011	CALLED @ 100.00000000		75,000	75,000	75,000	75,000						75,000				3,000	09/01/2026	2
455280-3Y-1	INDIANAPOLIS IN LOC PUB IMPT BD BK 01D		01/01/2011	CALLED @ 100.00000000		805,000	805,000	843,173	806,219						806,219		(1,219)	(1,219)	20,125	07/01/2011	1FE
46603A-AU-5	IVY TECH CMNTY CLG IN STUD FEE 06K		01/24/2011	PRAGER MCCARTHY & SEALY		187,562	180,000	184,678	182,848		(33)		(33)		182,815		4,747	4,747	5,150	07/01/2023	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		01/15/2011	CALLED @ 100.00000000		400,000	400,000	400,000	366,712	33,288			33,288		400,000				11,000	01/15/2021	3
79061B-CM-5	ST JOSEPH CNTY IN HOSP MEMORIAL HLTH 00		02/15/2011	CALLED @ 100.00000000		7,500,000	7,500,000	7,361,850	7,496,342		3,658		3,658		7,500,000				210,938	08/15/2033	1FE
48542K-RJ-0	KANSAS DEV FIN STATE PROJ 2007 K		01/28/2011	PRAGER MCCARTHY & SEALY		492,126	475,000	479,489	478,254		(31)		(31)		478,223		13,903	13,903	5,809	11/01/2027	1FE
890680-DG-3	TOPEKA KS COMB UTIL IMPT 2006 A		01/05/2011	PRAGER MCCARTHY & SEALY		102,998	100,000	99,766	99,814						99,814		3,184	3,184	1,877	08/01/2022	1FE
890680-DH-1	TOPEKA KS COMB UTIL IMPT 2006 A		02/01/2011	PRAGER MCCARTHY & SEALY		648,497	630,000	633,704	632,300		(33)		(33)		632,267		16,230	16,230	14,011	08/01/2023	1FE
491552-RV-9	KENTUCKY TPK AUTH ECON DEV RD 06B		02/07/2011	PRAGER MCCARTHY & SEALY		716,114	700,000	699,160	699,325		3		3		699,329		16,785	16,785	18,413	07/01/2023	1FE
680454-QF-5	OLDHAM CNTY KY SCH DIST - COP 07		03/09/2011	Various		6,840,397	6,970,000	6,819,169	6,838,713		1,196		1,196		6,839,909		488	488	90,099	06/01/2026	1FE
680454-RA-5	OLDHAM CNTY KY SCH DIST 2ND - COP 07		03/09/2011	BANK OF AMERICA		2,633,985	2,685,000	2,655,599	2,659,316		250		250		2,659,566		(25,581)	(25,581)	64,776	09/01/2025	1FE
680454-RB-3	OLDHAM CNTY KY SCH DIST 2ND - COP 07		03/09/2011	BANK OF AMERICA		2,031,330	2,100,000	2,068,353	2,072,035		248		248		2,072,283		(40,953)	(40,953)	50,663	09/01/2026	1FE
546405-DQ-1	LOUISIANA OFFICE FACS LSE CAPITOL 03		01/11/2011	PRAGER MCCARTHY & SEALY		474,134	450,000	459,198	453,063		(37)		(37)		453,027		21,107	21,107	4,563	11/01/2022	1FE
546395-YV-0	LOUISIANA PUB FAC LAKE CHARLES HOSP 00		12/01/2010	Various		(6,000)											(6,000)	(6,000)		12/01/2030	1FE
546398-WM-6	LOUISIANA PUB FAC TULANE UNIV 07B		02/16/2011	PRAGER MCCARTHY & SEALY		208,528	200,000	176,143	180,443		291		291		180,734		27,794	27,794	1,694	12/15/2022	1FE
546540-EJ-0	LOUISIANA ST UNIV AUXILIARY 2006		02/17/2011	PRAGER MCCARTHY & SEALY		324,894	300,000	316,518	310,033		(235)		(235)		309,798		15,096	15,096	9,653	07/01/2019	1FE
546540-EK-7	LOUISIANA ST UNIV AUXILIARY 2006		02/17/2011	PRAGER MCCARTHY & SEALY		320,762	300,000	315,528	309,439		(208)		(208)		309,231		11,531	11,531	9,528	07/01/2020	1FE
560425-K8-2	MAINE HLTH & HIGHER EDL FACS AUTH 07A		03/09/2011	BANK OF AMERICA		985,650	1,000,000	993,459	993,780		61		61		993,841		(8,191)	(8,191)	33,382	07/01/2025	1FE
560425-K9-0	MAINE HLTH & HIGHER EDL FACS AUTH 07A		03/28/2011	Various		1,461,715	1,500,000	1,456,054	1,456,740		410		410		1,457,150		4,565	4,565	51,194	07/01/2026	1FE
62625X-AB-8	BALTIMORE MD MUNIMAE TE BOND SUB B		01/04/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		6,800,000	8,000,000	6,868,560	6,868,560		27		27		6,868,587		(68,587)	(68,587)	191,880	06/30/2050	3FE
574216-XB-8	MARYLAND HLTH ED HELIX HLTH 97		02/09/2011	PRAGER MCCARTHY & SEALY		2,704,071	2,430,000	2,575,359	2,541,697		(402)		(402)		2,541,295		162,776	162,776	68,179	07/01/2027	1
59455T-TD-4	MICHIGAN MUN BD AUTH CLEAN WTR 07		02/15/2011	PRAGER MCCARTHY & SEALY		245,720	245,000	241,276	241,636		16		16		241,651		4,069	4,069	4,312	10/01/2028	1FE
603827-FM-3	MINNEAPOLIS ST PAUL MN METRO ARPT 01B		01/01/2011	CALLED @ 100.00000000		1,000,000	1,000,000	1,070,180	1,000,000						1,000,000				28,750	01/01/2012	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		01/01/2011	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				2,500	07/01/2023	1FE
958697-AW-4	WESTERN MN MUN PWR AGY PWR SUP 77A		01/01/2011	CALLED @ 100.00000000		150,000	150,000	149,250	150,000						150,000				4,781	01/01/2016	1
60534Q-B5-9	MISSISSIPPI DEV BK DESOTO CNTY HWY 07		01/04/2011	PRAGER MCCARTHY & SEALY		100,336	100,000	99,575	99,614						99,614		722	722	2,454	01/01/2031	1FE
60534Q-NR-8	MISSISSIPPI DEV BK MADISON CNTY HWY 06		01/06/2011	DUNCAN WILLIAMS, INC.		1,090,540	1,000,000	1,026,000	1,018,227		(82)		(82)		1,018,145		72,395	72,395	26,389	01/01/2020	1FE
60534Q-NT-4	MISSISSIPPI DEV BK MADISON CNTY HWY 06		03/29/2011	PRAGER MCCARTHY & SEALY		1,052,060	1,000,000	1,008,560	1,005,281		(215)		(215)		1,005,067		46,993	46,993	33,750	01/01/2021	1FE
60534Q-NX-5	MISSISSIPPI DEV BK MADISON CNTY HWY 06		01/25/2011	PRAGER MCCARTHY & SEALY		101,838	100,000	100,385	100,238		(3)		(3)		100,235		1,603	1,603	2,588	01/01/2023	1FE
605360-LH-7	MISSISSIPPI HOSP EQUIP FACS FORREST 00		01/01/2011	CALLED @ 101.00000000		7,070,000	7,000,000	7,008,750	7,070,000						7,070,000				196,875	01/01/2020	1FE
16645P-EB-3	CHESTERFIELD MO COP 2005		01/26/2011	PRAGER MCCARTHY & SEALY		105,122	100,000	95,949	95,478		18		18		95,496		9,626	9,626	833	12/01/2024	1FE
46737E-DB-5	JACKSON CNTY MO PUB BLDG CORP IMPT 03		02/22/2011	PRAGER MCCARTHY & SEALY		106,320	100,000	102,548	100,861		(42)		(42)		100,819		5,501	5,501	1,167	12/01/2021	1FE
467578-CA-6	JACKSON CNTY MO TRUMAN SPORTS SPL 06		02/18/2011	PRAGER MCCARTHY & SEALY		103,981	100,000	100,125	100,094		(2)		(2)		100,092		3,889	3,889	1,153	12/01/2024	1FE
467578-CB-4	JACKSON CNTY MO TRUMAN SPORTS SPL 06		02/08/2011	PRAGER MCCARTHY & SEALY		219,279	225,000	211,170	212,359		61		61		212,421		6,858	6,858	1,919	12/01/2025	1FE
60635N-LL-8	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		03/01/2011	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,085	09/01/2025	1FE
60635N-LM-6	MISSOURI HSG DEV COMMN HMEOWNSHIP 00B1		03/01/2011	CALLED @ 100.00000000		35,000	35,000	35,000	35,000						35,000				1,094	03/01/2031	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)
60636X-Q5-5	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1		03/01/2011	Various		621,450	610,000	610,000	610,000						610,000		11,450	11,450	25,722	09/01/2023	1FE
606092-BH-6	MISSOURI JT MUN ELEC IATAN PROJ 2 06A		01/28/2011	PRAGER MCCARTHY & SEALY		106,172	100,000	106,129	103,571		(56)		(56)		103,515		2,657	2,657	2,931	01/01/2020	1FE
606341-CC-7	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		02/14/2011	PRAGER MCCARTHY & SEALY		208,689	200,000	201,108	200,699		(12)		(12)		200,687		8,002	8,002	3,238	10/01/2023	1FE
606341-CF-0	MISSOURI ST BRD PUB BLDGS SPL OBLIG 06A		01/28/2011	PRAGER MCCARTHY & SEALY		203,220	200,000	200,000	200,000						200,000		3,220	3,220	3,025	10/01/2026	1FE
60636F-BH-4	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		03/11/2011	PRAGER MCCARTHY & SEALY		288,363	270,000	254,184	256,819		219		219		257,038		31,325	31,325	5,414	10/01/2020	1FE
60636F-BJ-0	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		02/14/2011	PRAGER MCCARTHY & SEALY		105,098	100,000	100,152	100,082		(2)		(2)		100,080		5,018	5,018	1,700	10/01/2021	1FE
60636F-BL-5	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		03/11/2011	BANK OF AMERICA		1,369,919	1,355,000	1,345,068	1,347,141		95		95		1,347,236		22,682	22,682	27,947	10/01/2023	1FE
60636F-BN-1	MISSOURI ST DEV FIN BRD OFFICE BLDG 05		02/14/2011	PRAGER MCCARTHY & SEALY		101,909	100,000	98,319	98,617		8		8		98,625		3,284	3,284	1,700	10/01/2025	1FE
85100L-BP-7	SPRINGFIELD MO PUB BLDG STORMWTR 06		01/03/2011	PRAGER MCCARTHY & SEALY		382,658	375,000	374,490	374,580						374,581		8,077	8,077	3,047	05/01/2026	1FE
85100L-CD-3	SPRINGFIELD MO PUB BLDG STORMWTR 07		02/15/2011	PRAGER MCCARTHY & SEALY		204,533	200,000	204,260	203,029		(53)		(53)		202,976		1,557	1,557	2,958	05/01/2027	1FE
851016-BC-8	SPRINGFIELD MO PUB UTIL COP LSE 2006A		03/11/2011	PRAGER MCCARTHY & SEALY		217,788	200,000	214,910	208,206		(224)		(224)		207,982		9,806	9,806	2,306	12/01/2019	1FE
681793-V3-6	OMAHA NE PUB PWR DIST ELEC SYS 06 B		01/20/2011	PRAGER MCCARTHY & SEALY		94,542	100,000	73,724	74,514		25		25		74,539		20,003	20,003	2,296	02/01/2036	1FE
843460-BW-5	SOUTHERN NE PUB PWR DIST ELEC SYS 06		01/18/2011	PRAGER MCCARTHY & SEALY		348,531	330,000	327,320	328,064		7		7		328,071		20,460	20,460	12,716	09/15/2021	1FE
914641-YV-1	UNIVERSITY OF NE LINCOLN MEM STAD 04A		01/25/2011	PRAGER MCCARTHY & SEALY		103,514	100,000	96,886	97,674		11		11		97,685		5,829	5,829	1,208	11/01/2024	1FE
914641-C7-8	UNIVERSITY OF NE-KEARNEY STUD FEES 06		03/16/2011	PRAGER MCCARTHY & SEALY		104,206	100,000	101,587	100,885		(35)		(35)		100,849		3,357	3,357	3,431	07/01/2025	1FE
914641-J8-9	UNIVERSITY OF NE-LINCOLN STUD FEES 08A		02/01/2011	PRAGER MCCARTHY & SEALY		198,766	200,000	197,004	197,294		11		11		197,305		1,461	1,461	5,325	07/01/2028	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2011	CALLED @ 103.00000000		20,600	20,000	20,835	20,593		(13)		(13)		20,580		20	20	500	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2011	CALLED @ 103.00000000		20,600	20,000	19,960	19,906		1		1		19,907		693	693	500	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2011	CALLED @ 103.00000000		25,750	25,000	24,573	24,562		5		5		24,567		1,183	1,183	625	03/01/2021	1FE
425208-SG-1	HENDERSON NV LOC IMPT DIST T-14 SR 07A		03/01/2011	Various		120,379	115,000	108,079	108,532		50		50		108,582		11,797	11,797	2,694	03/01/2023	1FE
641279-CP-7	NEVADA HSG DIV SGL FAM PROG 07B		03/24/2011	STIFEL NICOLAUS & CO, INC.		5,000	5,000	5,000	5,000						5,000				123	04/01/2028	1FE
644614-NU-9	NEW HAMPSHIRE HLTH ED UNIV SYS 01		01/31/2011	Various		200,971	200,000	195,064	195,760		14		14		195,774		5,197	5,197	6,036	07/01/2033	1FE
64468T-JF-5	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		01/01/2011	CALLED @ 100.00000000		5,000	5,000	5,000	5,000						5,000				155	07/01/2016	1FE
64468T-JG-3	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 96D		12/15/2010	CALLED @ 100.00		55,000	55,000	55,000	55,000						55,000				3,311	07/01/2026	1FE
646139-CC-7	NEW JERSEY TURNPIKE AUTH FIRST SER 77		01/01/2011	CALLED @ 100.00000000		250,000	250,000	250,000	250,000						250,000				7,500	01/01/2014	1
542690-N3-2	LONG ISLAND PWR AUTH NY ELEC SYS 08A		01/10/2011	PRAGER MCCARTHY & SEALY		185,763	175,000	169,278	169,546		4		4		169,550		16,212	16,212	1,925	05/01/2033	1FE
64982P-SS-2	NEW YORK ST DORM MUN HLTH LSE 01-1		01/15/2011	MATURED		195,000	195,000	199,996	195,026		(26)		(26)		195,000				4,875	01/15/2011	1FE
73358T-QD-6	PORT AUTH NY & NJ CONS 141ST SER 2005		02/08/2011	PRAGER MCCARTHY & SEALY		226,216	225,000	222,260	222,482		7		7		222,489		3,727	3,727	4,601	09/01/2027	1FE
65820Q-CZ-4	NORTH CAROLINA COP REPAIR RENOV 06A		02/14/2011	PRAGER MCCARTHY & SEALY		203,412	200,000	199,736	199,779		1		1		199,781		3,631	3,631	1,900	06/01/2025	1FE
752586-DC-8	RANDOLPH CNTY NC COP 2004 REF		03/10/2011	PRAGER MCCARTHY & SEALY		219,340	200,000	215,437	207,991		(273)		(273)		207,718		11,622	11,622	2,889	06/01/2019	1FE
971673-DG-0	WILMINGTON NC COP 2004		03/18/2011	PRAGER MCCARTHY & SEALY		107,264	100,000	103,722	101,582		(90)		(90)		101,492		5,772	5,772	2,946	09/01/2024	1FE
307479-AZ-8	FARGO ND HLTH SYS MERITCARE 00 A		03/11/2011	CALLED @ 101.00000000		1,797,800	1,780,000	1,829,395	1,782,536		(1,184)		(1,184)		1,781,353		16,447	16,447	28,431	06/01/2014	1FE
658905-CJ-1	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		02/10/2011	PRAGER MCCARTHY & SEALY		533,993	525,000	520,097	521,138		19		19		521,157		12,836	12,836	3,821	12/01/2023	1FE
658905-CK-8	NORTH DAKOTA BLDG AUTH FAC IMPT 05A		03/25/2011	PRAGER MCCARTHY & SEALY		430,555	420,000	420,315	420,170		(6)		(6)		420,164		10,391	10,391	5,048	12/01/2024	1FE
658908-HJ-0	NORTH DAKOTA BRD ED UNIV OF ND HSG 04		01/06/2011	PRAGER MCCARTHY & SEALY		100,221	100,000	99,697	99,744						99,744		477	477	1,389	04/01/2032	1FE
232265-S7-4	CUYAHOGA CNTY OH HOSP METROHEALTH 97A		02/15/2011	MATURED		3,610,000	3,610,000	3,712,444	3,611,417		(1,417)		(1,417)		3,610,000				99,275	02/15/2011	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
463281-AT-2	IRONTON HSG DEV CORP OH FIRST LIEN		02/01/2011	MATURED		320,000	320,000	320,000	320,000						320,000				11,840	02/01/2011	1
67756Q-FU-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2011	CALLED @ 100.00000000		1,050,000	1,050,000	1,045,863	1,049,137		212		212		1,049,349		651	651	21,656	09/01/2011	1FE
67756Q-FV-4	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2011	CALLED @ 100.00000000		815,000	815,000	810,648	813,613		193		193		813,805		1,195	1,195	17,319	03/01/2012	1FE
67756Q-FW-2	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2011	CALLED @ 100.00000000		545,000	545,000	541,752	543,690		126		126		543,816		1,184	1,184	11,581	09/01/2012	1FE
67756Q-FX-0	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2011	CALLED @ 100.00000000		685,000	685,000	677,547	681,489		256		256		681,745		3,255	3,255	14,556	03/01/2013	1FE
67756Q-FY-8	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2011	CALLED @ 100.00000000		785,000	785,000	775,682	780,100		288		288		780,388		4,612	4,612	16,681	09/01/2013	1FE
67756Q-GG-6	OHIO HSG FIN AGY SGL RSD MTG BKD 2008 A		03/01/2011	CALLED @ 100.00000000		730,000	730,000	728,175	728,744		37		37		728,781		1,219	1,219	18,250	09/01/2017	1FE
70960U-AX-2	PENTA CAREER CTR OH COP 2004		01/05/2011	PRAGER MCCARTHY & SEALY		100,990	100,000	101,068	100,426		(3)		(3)		100,423		567	567	1,306	04/01/2026	1FE
70960U-BB-9	PENTA CAREER CTR OH COP 2004		02/16/2011	Various		2,848,546	3,070,000	2,888,265	2,880,704		857		857		2,881,561		(33,016)	(33,016)	56,587	04/01/2029	1FE
70960U-BC-7	PENTA CAREER CTR OH COP 2004		02/15/2011	CREWS & ASSOC.		2,381,350	2,615,000	2,432,911	2,427,714		732		732		2,428,446		(47,096)	(47,096)	47,270	04/01/2030	1FE
914023-EL-6	UNIVERSITY OF AKRON OH GEN RECEIPTS 04B		01/03/2011	PRAGER MCCARTHY & SEALY		206,328	200,000	184,296	185,782		15		15		185,798		20,530	20,530	4,625	01/01/2021	1FE
914119-GD-8	UNIVERSITY OF CINCINNATI OH RCPT 04 D		02/02/2011	PRAGER MCCARTHY & SEALY		104,476	100,000	98,974	97,916		18		18		97,933		6,543	6,543	871	06/01/2020	1FE
628207-EA-6	MUSTANG OK IMPT AUTH UTIL 06 REF		01/25/2011	PRAGER MCCARTHY & SEALY		536,890	485,000	506,403	496,919		(102)		(102)		496,817		40,073	40,073	7,159	10/01/2018	1FE
628207-EB-4	MUSTANG OK IMPT AUTH UTIL 06 REF		01/26/2011	PRAGER MCCARTHY & SEALY		328,818	300,000	312,534	306,985		(110)		(110)		306,874		21,944	21,944	5,000	10/01/2019	1FE
678535-W2-7	OKLAHOMA CITY OK ARPT TRUST JR LIEN 27 O		03/03/2011	CALLED @ 100.0		4,970,000	4,970,000	5,230,080	4,970,000						4,970,000				192,104	07/01/2012	1FE
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O		01/11/2011	PRAGER MCCARTHY & SEALY		276,208	250,000	267,955	262,134		(59)		(59)		262,075		14,132	14,132	6,701	07/01/2019	1FE
678535-2P-9	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 O		02/17/2011	PRAGER MCCARTHY & SEALY		348,318	325,000	346,931	339,834		(264)		(264)		339,569		8,748	8,748	10,264	07/01/2021	1FE
67886M-AX-7	OKLAHOMA HSG FIN AGY SGL FAM MTG 06C		03/01/2011	Various		514,009	500,000	495,050	496,036		33		33		496,070		17,940	17,940	10,494	09/01/2021	1FE
679110-CT-1	OKLAHOMA STUDENT LOAN AUTH - 1995 TRUST		02/22/2011	CALLED @ 100.00000000		200,000	200,000	185,340	186,580		81		81		186,661		13,339	13,339	474	12/01/2031	1FE
686087-BK-2	OREGON HSG CMNTY SVCS SGL FAM MTG 06E		02/01/2011	CALLED @ 100.00000000		120,000	120,000	120,409	120,284		(4)		(4)		120,281		(281)	(281)	3,500	01/01/2025	1FE
686087-FB-8	OREGON HSG CMNTY SVCS SGL FAM MTG 07G		02/01/2011	CALLED @ 100.00000000		15,000	15,000	15,000	15,000						15,000				433	07/01/2026	1FE
68607H-Z4-1	OREGON ST DEPT OF ADMIN SVCS COP 09A		01/25/2011	PRAGER MCCARTHY & SEALY		101,354	100,000	100,000	100,000						100,000		1,354	1,354	1,208	05/01/2029	1FE
611537-AT-8	MONROEVILLE PA MUNI AUTH SEWER 08B		02/07/2011	PRAGER MCCARTHY & SEALY		160,776	150,000	161,423	158,514		(117)		(117)		158,398		2,378	2,378	1,438	12/01/2023	1FE
640847-CT-4	NESHAMINY PA WTR RES AUTH SER A 1971		03/01/2011	MATURED		50,000	50,000	48,191	49,957		43		43		50,000				1,438	03/01/2011	1
709163-FF-1	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		03/02/2011	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				122	05/01/2046	1FE
76218T-GG-3	RHODE ISLAND CLEAN WTR REVOLV FD 05A		01/06/2011	PRAGER MCCARTHY & SEALY		212,384	200,000	191,471	192,350		15		15		192,365		20,019	20,019	2,500	10/01/2021	1FE
396074-BE-5	GREENVILLE CNTY SC COP UNIV CTR 05		03/08/2011	PRAGER MCCARTHY & SEALY		224,120	205,000	218,255	211,551		(274)		(274)		211,277		12,844	12,844	4,556	04/01/2019	1FE
396584-BH-6	GREENVILLE SC TAX INCREMENT BUS DIST 03		02/09/2011	PRAGER MCCARTHY & SEALY		103,382	100,000	100,601	100,168		(8)		(8)		100,159		3,223	3,223	1,847	04/01/2021	2FE
80585T-AT-8	SCAGO SC ED FAC PICKENS SD 2006		02/09/2011	Various		14,045,827	15,650,000	14,681,907	14,690,186		4,286		4,286		14,694,472		(648,645)	(648,645)	141,581	12/01/2028	1FE
83712D-FV-3	SOUTH CAROLINA HSG FIN DEV MTG 00A-2		01/01/2011	CALLED @ 100.00000000		400,000	400,000	398,276	399,860						399,860		140	140	12,000	07/01/2012	1FE
83712D-RR-9	SOUTH CAROLINA HSG FIN DEV MTG 08B-2		01/01/2011	CALLED @ 100.00000000		160,000	160,000	160,000	160,000						160,000				4,800	07/01/2027	1FE
914857-AU-1	UNIVERSITY OF SC ED FACS 2005 A REF		02/09/2011	PRAGER MCCARTHY & SEALY		200,811	200,000	196,696	197,375		13		13		197,388		3,423	3,423	1,488	06/01/2024	1FE
422341-AU-1	HEARTLAND SD CONSUMER PWR DIST ELEC 77		01/01/2011	CALLED @ 100.00000000		175,000	175,000	181,681	174,992						174,992		8	8	5,578	01/01/2016	1
422341-BP-1	HEARTLAND SD CONSUMER PWR DIST ELEC 79		01/01/2011	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				1,750	01/01/2016	1
83755L-HY-5	SOUTH DAKOTA BLDG AUTH REV 06A		02/23/2011	PRAGER MCCARTHY & SEALY		104,071	100,000	102,652	101,622		(40)		(40)		101,582		2,489	2,489	4,958	09/01/2026	2FE
88045R-EQ-1	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		01/01/2011	CALLED @ 100.00000000		60,000	60,000	60,000	60,000						60,000				1,500	07/01/2023	1FE
88045R-ER-9	TENNESSEE HSG DEV AGY HMEOWNSHIP 07-4		01/31/2011	Various		413,017	410,000	410,000	410,000						410,000		3,017	3,017	11,321	07/01/2028	1FE
963864-EQ-2	WHITE HOUSE TN UTIL DIST WTRWKS 78		01/01/2011	MATURED		535,000	535,000	535,000	535,000						535,000				19,394	01/01/2011	1
052422-DN-9	AUSTIN TX HOTEL OCCUPANCY TAX 2004		01/11/2011	PRAGER MCCARTHY & SEALY		213,500	200,000	211,031	203,970		(47)		(47)		203,923		9,577	9,577	1,639	11/15/2019	1FE
088379-YC-0	BEXAR CNTY TX HSG MULTI AVION 07A		03/01/2011	DISTRIBUTION																09/01/2047	4
088379-YD-8	BEXAR CNTY TX HSG MULTI AVION 07B		03/01/2011	DISTRIBUTION																09/01/2017	4
088379-VS-8	BEXAR CNTY TX HSG MULTI SUNCREST 02A		03/01/2011	CALLED @ 100.00000000		70,000	70,000	70,000	70,848		49		49		70,898		(898)	(898)	2,538	09/01/2037	1
116475-PN-8	BROWNSVILLE TX UTIL SYS SER 1980		01/01/2011	CALLED @ 100.00000000		275,000	275,000	275,000	275,000						275,000				12,925	01/01/2013	1
220245-LH-5	CORPUS CHRISTI TEX UTIL SYS REV REF		02/16/2011	Various		4,392,321	3,850,000	4,216,121	4,075,751		(4,034)		(4,034)		4,071,717		320,604	320,604	120,189	07/15/2018	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
220245-LJ-1	CORPUS CHRISTI TEX UTIL SYS REV REF		01/04/2011	PRAGER MCCARTHY & SEALY		238,449	210,000	228,910	221,671		(26)		(26)		221,645		16,803	16,803	5,268	07/15/2019	1FE
235416-ZK-3	DALLAS TX WTRWKS & SWR SYS 07		02/04/2011	PRAGER MCCARTHY & SEALY		201,968	200,000	188,970	190,041		33		33		190,074		11,894	11,894	2,963	10/01/2026	1FE
581659-AG-4	MC KINNEY TX MULTI PK CREEK 97 RESTRUC		03/01/2011	Various		7,745,312	9,805,000	6,896,704	6,752,802	159,322			159,322		6,912,124		833,188	833,188		09/01/2043	6
796252-7X-6	SAN ANTONIO TX ELEC & GAS SYS 91B		02/01/2011	MATURED		12,500,000	12,500,000	3,151,750	12,427,512		72,488		72,488		12,500,000					02/01/2011	1
876443-CL-4	TARRANT TX REGL WTR DIST CTRL IMPT 06		03/03/2011	Various		1,306,050	1,250,000	1,313,438	1,286,608		(1,104)		(1,104)		1,285,504		20,546	20,546	35,507	03/01/2027	1FE
894386-GS-4	TRAVIS CNTY TX HSG METROPOLIS APT 01A		01/12/2011	Various		8,688,000	18,100,000	9,465,824	9,875,516						9,875,516		(1,187,516)	(1,187,516)		08/01/2033	6
95308P-AP-4	WEST HARRIS CNTY TX REGL WTR SYS 03		02/15/2011	PRAGER MCCARTHY & SEALY		910,809	860,000	909,106	876,285		(681)		(681)		875,604		35,205	35,205	7,525	12/15/2019	1FE
917436-SV-0	UTAH HSG CORP SINGLE FAM MTG 06 A-1 CL 3		01/01/2011	CALLED @ 100.00000000		15,000	15,000	15,015	15,008						15,008		(8)	(8)	366	07/01/2023	1FE
917572-SW-0	UTAH WTR FIN AGY POOLED LOAN 2007 B		02/04/2011	PRAGER MCCARTHY & SEALY		201,780	200,000	172,219	174,530		122		122		174,652		27,128	27,128	3,200	10/01/2025	1FE
95640E-FY-6	WEST VALLEY CITY UT MUN BLDG LSE 06A		01/21/2011	PRAGER MCCARTHY & SEALY		429,594	425,000	426,993	426,235		(13)		(13)		426,221		3,373	3,373	18,859	08/01/2022	1FE
111257-AC-5	BROAD STREET CDD VA REV 2003		01/04/2011	CALLED @ 100.00000000		7,600,000	7,600,000	7,488,508	7,506,322		28		28		7,506,350		93,650	93,650	52,250	06/01/2033	4
303891-FH-3	FAIRFAX CNTY VA WTR AUTH REV 1977		01/01/2011	CALLED @ 100.00000000		60,000	60,000	59,538	59,915						59,915		85	85	1,740	01/01/2016	1
646361-AS-4	NEW KENT CNTY VA ECON DEV SCH GOVT 06		02/10/2011	Various		3,297,824	3,625,000	3,414,429	3,419,100		827		827		3,419,927		(122,103)	(122,103)	85,569	02/01/2029	1FE
927781-GR-9	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		03/25/2011	Various		1,334,277	1,300,000	1,300,000	1,300,000						1,300,000		34,277	34,277	27,113	09/01/2024	1FE
927781-GT-5	VIRGINIA CLG BLDG AUTH PUB HIGHER ED 07A		01/25/2011	PRAGER MCCARTHY & SEALY		304,864	300,000	297,723	297,984		4		4		297,988		6,876	6,876	5,113	09/01/2026	1FE
92813H-LJ-3	VIRGINIA ST HSG DEV AUTH		01/01/2011	CALLED @ 100.00		1,420,000	1,420,000	1,429,642	1,420,000						1,420,000				20,413	04/01/2012	1FE
181108-UC-3	CLARK CNTY WA PUB UTIL NO 1 ELEC 09		01/01/2011	MATURED		1,500,000	1,500,000	1,569,870	1,500,000						1,500,000				37,500	01/01/2011	1FE
389532-DU-3	GRAYS HARBOR CNTY WA PUD NO 1 ELEC 01		01/01/2011	CALLED @ 100.00000000		1,445,000	1,445,000	1,423,166	1,445,000						1,445,000				37,028	01/01/2021	1FE
873519-HR-6	TACOMA WA ELEC SYS REV REF 2001 A		01/01/2011	CALLED @ 101.00000000		6,403,400	6,340,000	6,912,122	6,403,400						6,403,400				182,275	01/01/2018	1FE
956622-YN-8	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		03/16/2011	PRAGER MCCARTHY & SEALY		106,500	100,000	97,026	97,227		27		27		97,254		9,246	9,246	1,642	06/01/2028	1FE
956622-YP-3	WEST VIRGINIA HOSP FIN WV UNIV HOSP 03D		02/09/2011	PRAGER MCCARTHY & SEALY		380,577	375,000	375,000	375,000						375,000		5,577	5,577	3,617	06/01/2033	1FE
97710A-FY-5	WISCONSIN HLTH & ED WHEATON FRAN 93		01/21/2011	CALLED @ 100.00000000		10,820,000	10,820,000	10,211,050	10,527,372		10,985		10,985		10,538,357		281,643	281,643	281,320	08/15/2013	2FE
3199999. Bonds - U.S. Special Revenues						999,747,932	1,027,442,351	988,985,501	1,000,065,452	279,435	(2,980,507)		(2,701,072)		997,364,380		2,383,553	2,383,553	6,081,520	XXX	XXX
002824-AX-8	ABBOTT LABORATORIES		03/29/2011	ROYAL BANK OF SCOTLAND PLC		12,205,200	12,000,000	11,987,760	11,989,131		583		583		11,989,715		215,485	215,485	111,600	05/27/2015	1FE
04541G-EU-2	ABSHE 2003-HE4 M1		03/15/2011	SCHEDULED REDEMPTION		569,737	569,737	570,271	569,761		(25)		(25)		569,737				1,737	08/15/2033	1Z*
14975T-AA-6	ABSN 2006-HE5, A1	F	12/31/2010	WRITE OFF OF INVESTMENT			(1,238,741)													07/27/2036	1Z*
004421-BH-5	ACE 2002-HE3, M1		03/25/2011	SCHEDULED REDEMPTION		116,424	116,424	116,933	116,853		(429)		(429)		116,424				472	10/25/2032	2Z*
004421-EX-7	ACE 2004-OP1, M2		03/25/2011	SCHEDULED REDEMPTION		272,634	272,634	271,527	185,175	86,968	491		87,459		272,634				1,088	04/25/2034	1Z*
004421-JX-2	ACE 2004-RM2 M2		03/25/2011	SCHEDULED REDEMPTION		493,084	493,084	494,625	493,747		(663)		(663)		493,084				1,163	01/25/2035	1Z*
004406-AA-2	ACE 2006-GP1, A		03/25/2011	SCHEDULED REDEMPTION		161,696	161,696	161,696	121,637	40,058			40,058		161,696				137	02/25/2031	1Z*
00442B-AD-3	ACE 2006-HE4, A2C		03/25/2011	SCHEDULED REDEMPTION		75,657	75,657	50,876	26,710	23,953	24,993		48,946		75,657				76	10/25/2036	1Z*
00442B-AE-1	ACE 2006-HE4, A2D		03/25/2011	SCHEDULED REDEMPTION		302,628	302,628	209,509	107,985	98,302	96,340		194,642		302,628				369	10/25/2036	1Z*
00441Y-AC-6	ACE 2006-OP2, A2B		03/25/2011	SCHEDULED REDEMPTION		334,060	334,060	334,060	334,060						334,060				279	08/25/2036	1Z*
000886-AB-7	ADC TELECOMMUNICATIONS 3.065000% 06/15/2		01/24/2011	TENDER OFFER		4,707,000	4,707,000	4,438,159	4,577,308		3,237		3,237		4,580,545		126,455	126,455	4,348	06/15/2013	4
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		03/01/2011	SCHEDULED REDEMPTION		19,853	19,853	12,427	18,373		1,480		1,480		19,853					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2011	SCHEDULED REDEMPTION		54,592	54,592	34,173	50,523		4,069		4,069		54,592					03/01/2017	1
008252-AL-2	AFFILIATED MANAGERS GROU 3.950000% 08/15		03/29/2011	Various		7,963,881	6,900,000	6,808,914	6,803,585		(570)		(570)		6,803,015		1,160,866	1,160,866	170,113	08/15/2038	2FE
001084-AM-4	AGCO CORP 1.250000% 12/15/2036		03/29/2011	Various		5,483,056	3,750,000	3,614,737	3,615,099		(285)		(285)		3,614,814		1,868,242	1,868,242	10,854	12/15/2036	3FE
012348-AC-2	ALBANY INTL CORP 2.250000% 03/15/2026		03/29/2011	GOLDMAN, SACHS & CO.		2,291,928	2,400,000	2,283,040	2,208,000	148,533	4,770		153,303		2,361,303		(69,375)	(69,375)	29,400	03/15/2026	4
01449J-AA-3	ALERE INC 3.000% 5/15/2016		03/29/2011	Various		3,358,425	3,000,000	3,000,000	3,000,000						3,000,000		358,425	358,425	31,125	05/15/2016	4FE
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.250000% 06/01/2		03/03/2011	Various		2,947,150	1,750,000	1,929,704	1,876,131		(4,171)		(4,171)		1,871,960		1,075,191	1,075,191	15,554	06/01/2014	2FE
018490-AL-6	ALLERGAN INC 1.500000% 04/01/2026		03/21/2011	Various		9,300,928	8,310,000	8,481,609	8,244,511		(15,299)		(15,299)		8,229,212		1,071,716	1,071,716	57,462	04/01/2026	1FE
018581-AD-0	ALLIANCE DATA SYSTEMS CO 1.750000% 08/01		03/29/2011	Various		8,736,004	7,500,000	7,526,351	7,524,634		(2,387)		(2,387)		7,522,247		1,213,757	1,213,757	83,655	08/01/2013	3
018804-AN-4	ALLIANT TECHSYSTEMS INC 2.750000% 09/15/		03/29/2011	GOLDMAN, SACHS & CO.		4,551,411	4,550,000	4,589,040	4,564,821		(5,224)		(5,224)		4,559,597		(8,186)	(8,186)	68,124	09/15/2011	3FE
018804-AK-0	ALLIANT TECHSYSTEMS INC 3.000000% 08/15/		03/29/2011	GOLDMAN, SACHS & CO.		684,731	625,000	647,836	636,724		(777)		(777)		635,948		48,783	48,783	11,771	08/15/2024	3FE
01958X-BD-8	ALLIED WASTE NORTH AMER		02/15/2011	MATURED		5,605,000	5,605,000	5,632,006	5,606,941		(1,941)		(1,941)		5,605,000				161,144	02/15/2011	2FE
02364W-AY-1	AMERICA MOVIL SAB DE CV	F	03/03/2011	DIRECT		140	140	144							144		(4)	(4)		01/15/2015	1FE
025676-AJ-6	AMERICAN EQUITY INVESTME 3.500000% 09/15		03/29/2011	Various		2,398,020	2,000,000	2,010,500	2,009,960		(492)		(492)		2,009,468		388,552	388,552	34,514	09/15/2015	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)
030610-AD-1	AMERICREDIT AUTOMOBILE RECEIVA		01/18/2011	Various		6,401,740	6,388,909	6,428,840	6,402,349		(1,153)		(1,153)		6,401,196		544	544	44,062	09/06/2013	1FE
030613-AD-5	AMERICREDIT AUTOMOBILE RECEIVA		01/18/2011	Various		5,282,828	5,304,058	5,078,636	5,159,973		7,905		7,905		5,167,878		114,950	114,950	2,026	10/06/2013	2FE
03063E-AE-7	AMERICREDIT AUTOMOBILE RECEIVA		03/06/2011	SCHEDULED REDEMPTION		553,736	553,736	578,654	571,590		(17,854)		(17,854)		553,736				6,809	04/07/2014	1FE
03063T-AF-1	AMERICREDIT AUTOMOBILE RECEIVA		01/06/2011	Various		22,367,330	21,605,460	22,442,671	22,171,362		(3,222)		(3,222)		22,168,140		199,189	199,189	112,869	06/06/2014	1FE
03064G-AB-7	AMERICREDIT AUTOMOBILE RECEIVA		02/25/2011	Various		7,418,410	7,400,000	7,427,172	7,419,631		(3,034)		(3,034)		7,416,597		1,813	1,813	20,829	02/06/2014	1FE
030616-AF-3	AMERICREDIT PRIME AUTOMOBILE R		01/18/2011	Various		12,796,697	12,400,568	12,683,456	12,531,886		(4,234)		(4,234)		12,527,652		269,045	269,045	78,173	03/08/2016	2FE
030981-AD-6	AMERIGAS PARTNERS L.P.		01/05/2011	WELLS FARGO		4,162,000	4,000,000	4,130,000	4,110,000	10,129	(1,518)		8,611		4,118,611		43,389	43,389	40,278	05/20/2015	3FE
031162-ZZ-6	AMGEN INC .125000% 02/01/2011		01/01/2011	VARIOUS		1,498,510	1,500,000	1,498,510	1,498,510						1,498,510					02/01/2011	1FE
031162-AQ-3	AMGEN INC .375000% 02/01/2013		03/29/2011	Various		15,376,200	15,500,000	14,541,085	15,059,340		50,086		50,086		15,109,426		266,774	266,774	38,333	02/01/2013	1FE
032346-AF-5	AMYLIN PHARMACEUTICALS 3.000000% 06/15/2		03/29/2011	GOLDMAN, SACHS & CO.		2,575,560	3,000,000	3,096,494	2,602,500	423,403	(2,099)		421,303		3,023,803		(448,243)	(448,243)	26,500	06/15/2014	5
035290-AJ-4	ANIXTER INTL INC 1.000000% 02/15/2013		03/29/2011	Various		4,425,730	3,600,000	3,532,124	3,549,225		3,353		3,353		3,552,578		873,152	873,152	22,072	02/15/2013	4FE
039483-AW-2	ARCHER DANIELS .875000% 02/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		6,926,283	6,300,000	6,067,050	6,148,877		11,652		11,652		6,160,530		765,753	765,753	34,606	02/15/2014	1FE
04010L-AA-1	ARES CAPITAL CORP 5.750000% 02/01/2016		03/29/2011	GOLDMAN, SACHS & CO.		7,355,530	7,000,000	7,141,160			(2,653)		(2,653)		7,138,506		217,024	217,024	73,792	02/01/2016	2FE
007036-PC-4	ARMT 2005-6A A22		03/25/2011	SCHEDULED REDEMPTION		4,004	4,004	4,004	1,686	2,318			2,318		4,004				9	11/25/2035	1Z*
007037-BL-7	ARMT 2007-1 5A4		01/13/2011	DISTRIBUTION		147											147	147		03/25/2037	6Z*
04269Q-AC-4	ARRIS GROUP INC 2.000000% 11/15/2026		03/01/2011	OPPENHEIMER & CO. INC		2,157,500	2,000,000	1,909,375	1,913,710		783		783		1,914,494		243,006	243,006	12,111	11/15/2026	3
040104-MY-4	ARSI 2005-W1, A2		03/25/2011	SCHEDULED REDEMPTION		200,980	200,980	200,980	112,578	88,402			88,402		200,980				222	05/25/2035	1Z*
04013B-AB-8	ARSI 2006-M2, A2B		03/25/2011	SCHEDULED REDEMPTION		87,932	87,932	54,950	52,021		35,912		35,912		87,932				73	09/25/2036	1Z*
04541G-HX-3	ASSET BACKED SECURITIES CORP H		03/25/2011	SCHEDULED REDEMPTION		626,320	626,320	630,822	468,906	158,004	(590)		157,414		626,320				2,887	04/25/2034	1Z*
04963J-AA-3	ATRIUM CDO, CLASS A LOANS	F	01/27/2011	SCHEDULED REDEMPTION		125,664	125,664	119,538	120,733		4,930		4,930		125,664				231	06/27/2015	1FE
05615M-AA-5	BABSON 2005-3A, CLASS A1 LOANS	F	02/10/2011	SCHEDULED REDEMPTION																11/10/2019	1FE
05946X-SC-8	BAFC 2005-B 3A3		03/21/2011	SCHEDULED REDEMPTION		16,714	16,714	16,739	17,471		(757)		(757)		16,714				21	04/20/2035	1Z*
05955Y-AM-1	BAFC 2010-R3 3A5		03/01/2011	SCHEDULED REDEMPTION		303,997	303,997	303,237	303,468		529		529		303,997				3,314	09/26/2037	1Z*
058736-AC-3	BALLYROCK 2005-3A, CLASS A2 LOANS		01/25/2011	SCHEDULED REDEMPTION		22,698	22,698	20,882	21,401		1,297		1,297		22,698				30	07/25/2017	1FE
07386H-SQ-5	BALTA 2005-4 1A2		03/25/2011	SCHEDULED REDEMPTION		195,021	195,021	195,203	195,057		(36)		(36)		195,021				224	04/25/2035	1Z*
050705-30-0	BANK OF AMERICA - RITS 2007-2 2007-2		02/18/2011	DISTRIBUTION		6											6	6		08/21/2027	3FE
06052D-AD-7	BANK OF AMERICA AUTO TRUST		03/10/2011	MORGAN STANLEY DEAN WITTER		25,898,438	25,000,000	26,164,063	25,999,820		(139,300)		(139,300)		25,860,520		37,918	37,918	220,000	06/15/2016	1FE
06052F-AD-2	BANK OF AMERICA AUTO TRUST		03/10/2011	WELLS FARGO		10,307,813	10,000,000	10,387,500	10,340,721		(42,707)		(42,707)		10,298,015		9,798	9,798	75,750	10/15/2016	1FE
06052M-AD-7	BANK OF AMERICA AUTO TRUST		02/17/2011	GREENWICH CAPITAL MARKETS, INC.		12,124,219	12,000,000	11,997,680	11,998,039		100		100		11,998,139		126,080	126,080	43,973	06/15/2017	1FE
74039G-20-3	BANK OF AMERICA CORP - RITS 2006-B 2006-		02/17/2011	DISTRIBUTION		36											36	36		11/15/2026	3FE
064149-A5-6	BANK OF NOVA SCOTIA	A	03/22/2011	RBC DOMINION SECURITIES		10,224,200	10,000,000	10,047,600	10,035,364		(3,940)		(3,940)		10,031,424		192,776	192,776	151,875	01/22/2013	1FE
064149-B9-7	BANK OF NOVA SCOTIA	A	03/25/2011	SCOTIA CAPITAL MARKETS (USA)		10,197,100	10,000,000	10,199,100			(14,236)		(14,236)		10,184,864		12,236	12,236	67,951	12/17/2013	1FE
067806-AD-1	BARNES GROUP INC 3.375000% 03/15/2027		03/29/2011	GOLDMAN, SACHS & CO.		1,801,853	1,750,000	2,082,461	1,791,563	117,700	(12,325)		105,375		1,896,937		(95,085)	(95,085)	32,156	03/15/2027	3
075811-AD-1	BECKMAN COULTER INC 2.500000% 12/15/2036		03/21/2011	Various		12,741,112	10,742,000	10,737,551	10,677,316		(8,227)		(8,227)		10,669,089		2,072,023	2,072,023	60,258	12/15/2036	2FE
086516-AF-8	BEST BUY 2.250000% 01/15/2022		03/29/2011	Various		2,553,450	2,500,000	2,830,912	2,500,000						2,500,000		53,450	53,450	39,688	01/15/2022	2FE
06846N-AA-2	BILL BARRETT CORP 5.000000% 03/15/2028		03/29/2011	GOLDMAN, SACHS & CO.		2,549,000	2,500,000	2,383,125	2,387,712		995		995		2,388,706		160,294	160,294	68,056	03/15/2028	3FE
09061G-AD-3	BIOMARIN PHARMACEUTICAL 1.875000% 04/23/		03/29/2011	Various		2,786,014	2,120,000	2,030,215	2,044,289		2,450		2,450		2,046,739		739,275	739,275	16,300	04/23/2017	4FE
090572-AP-3	BIO-RAD LABS		01/21/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		4,852,350	5,000,000	4,972,150	4,972,283		152		152		4,972,434		(120,084)	(120,084)	31,823	12/15/2020	2FE
064255-AC-6	BK TOKYO-MITSUBISHI UFJ	F	01/27/2011	J. P. MORGAN SECURITIES, INC.		9,973,200	10,000,000	9,999,400	9,999,458		16		16		9,999,474		(26,274)	(26,274)	60,444	09/11/2013	1FE
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		01/15/2011	SCHEDULED REDEMPTION		1,020,388	1,020,388	1,020,388	1,020,388						1,020,388				4,548	07/17/2017	1FE
05567L-G6-8	BNP PARIBAS	F	02/10/2011	PARIBAS CAPITAL MARKETS		5,004,650	5,000,000	4,983,550	4,986,024		379		379		4,986,403		18,247	18,247	69,514	03/11/2015	1FE
05948K-F9-5	BOAA 2005-6 6A1		03/01/2011	SCHEDULED REDEMPTION		478,442	478,442	470,843	471,107		7,335		7,335		478,442				5,680	07/25/2020	1Z*
05949A-AY-6	BOAMS 2004-3 1A23		03/01/2011	SCHEDULED REDEMPTION		1,021,403	1,021,403	1,025,233	1,021,908		(505)		(505)		1,021,403				10,205	04/25/2034	1Z*
10600P-AA-5	BRAMER 2003-1	F	03/15/2011	SCHEDULED REDEMPTION		193,422	193,422	193,422	193,422						193,422				2,858	06/15/2011	1FE
106238-HX-9	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		03/15/2011	CITIGROUP GLOBAL MARKETS		600,000	600,000	600,000	600,000						600,000				2,304	12/01/2037	1FE
10620N-BG-2	BRAZOS HIGHER ED AUTH STUD LN SR TRUST 1		03/15/2011	CITIGROUP GLOBAL MARKETS		4,100,000	4,100,000	4,100,000	4,100,000						4,100,000				16,766	12/01/2042	1FE
106213-GB-1	BRAZOS RIV AUTH TX PCR TEXAS UTIL 99A RM		02/28/2011	Various		1,947,250	5,000,000	1,500,050	1,500,050						1,500,050		447,200	447,200		04/01/2033	6FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		03/04/2011	CALLED @ 100.00000000		700,000	700,000	700,000	700,000						700,000				687	12/01/2042	2FE
10623P-CZ-1	BRAZOS STUDENT FIN CORP SR -TRUST 2001 -		03/25/2011	CALLED @ 100.00000000		650,000	650,000	650,000	650,000						650,000				2,671	03/01/2040	1FE
10623P-CK-4	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		02/22/2011	CALLED @ 100.00000000		100,000	100,000	90,955	91,464		34		34		91,498		8,502	8,502	274	07/01/2038	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)
10623P-DL-1	BRAZOS STUDENT FIN CORP SR -TRUST 2003 A		03/15/2011	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				22,312	01/01/2039	1FE
10620N-AN-8	BRHEA 2006-1, A2		03/08/2011	BAIRD (ROBERT W.) & CO. INC.		11,859,376	12,000,000	11,814,254	11,894,653		(188)		(188)		11,894,465		(35,090)	(35,090)	9,689	06/25/2023	1FE
110394-AC-7	BRISTOW GROUP INC 3.000000% 06/15/2038		03/09/2011	JEFFERIES & COMPANY, INC.		1,007,500	1,000,000	828,750	832,655		688		688		833,343		174,157	174,157	7,417	06/15/2038	3FE
07388A-AB-0	BSABS 2006-HE4, IA2		03/25/2011	SCHEDULED REDEMPTION		317,047	317,047	253,528	170,152	80,402	66,494		146,896		317,047				311	05/25/2036	1Z*
07384M-4L-3	BSARM 2004-10 31A1		03/01/2011	SCHEDULED REDEMPTION		30,495	30,495	30,190	29,996		499		499		30,495				204	01/25/2035	1Z*
07384M-6H-0	BSARM 2004-12 2A1		03/01/2011	SCHEDULED REDEMPTION		163,041	163,041	160,315	160,393		2,648		2,648		163,041				975	02/25/2035	1Z*
07400W-AA-8	BSMF 2006-SL1, A		02/03/2011	Various		1,181,433	3,797,828		765,807		(1,413)		(1,413)		764,394		417,039	417,039	2,192	08/25/2036	1Z*
07401U-AA-1	BSSLT 2007-SV1A A1		03/25/2011	SCHEDULED REDEMPTION		234,807	234,807	234,807	234,806						234,807				244	12/25/2036	1Z*
07401U-AU-7	BSSLT 2007-SV1A, A3		03/25/2011	SCHEDULED REDEMPTION		479,250	479,250	479,250	202,904	276,346			276,346		479,250				529	12/25/2036	1Z*
127190-AD-8	CACI INTERNATIONAL INC 2.125000% 05/01/2		03/29/2011	Various		1,977,544	1,600,000	1,559,266	1,577,546		1,388		1,388		1,578,933		398,611	398,611	13,222	05/01/2014	3
13342B-AB-1	CAMERON INTL CORP 2.500000% 06/15/2026		03/29/2011	Various		6,856,588	4,214,000	4,301,025	4,234,464		(30,923)		(30,923)		4,203,541		2,653,047	2,653,047	25,177	06/15/2026	2FE
13974C-AF-5	CAPITAL AUTO RECEIVABLES ASSET		02/04/2011	CITIGROUP GLOBAL MARKETS		17,283,750	16,500,000	17,495,390	17,274,939		(93,538)		(93,538)		17,181,401		102,349	102,349	142,560	02/18/2014	1FE
14042H-AF-0	CAPITAL ONE AUTO FINANCE TRUST		01/05/2011	CITIGROUP GLOBAL MARKETS		20,078,906	19,500,000	20,190,625	19,946,728		(14,392)		(14,392)		19,932,336		146,570	146,570	70,823	07/15/2014	1FE
13973A-AF-0	CARAT 2006-2, B		01/21/2011	Various		2,080,469	2,076,125	2,075,829	2,076,121		3		3		2,076,125		4,344	4,344	10,729	12/15/2011	5Z
13973A-AG-8	CARAT 2006-2, C		01/04/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		12,145,853	11,915,000	12,000,338	11,971,483		(3,717)		(3,717)		11,967,766		178,087	178,087	38,664	06/15/2012	1FE
14149Y-AQ-1	CARDINAL HEALTH INC		01/11/2011	CANTOR, FITZGERALD & CO.		1,706,220	1,500,000	1,404,475	1,424,519		340		340		1,424,859		281,361	281,361	7,250	06/15/2017	2FE
14312W-AF-0	CARMAX AUTO OWNER TRUST		02/17/2011	GREENWICH CAPITAL MARKETS, INC.		5,326,367	5,000,000	5,385,157	5,356,522		(33,137)		(33,137)		5,323,385		2,982	2,982	54,872	12/16/2013	1FE
144577-AA-1	CARRIZO OIL & GAS INC 4.375000% 06/01/20		03/29/2011	GOLDMAN, SACHS & CO.		1,488,795	1,500,000	1,409,629	428,562		754		754		1,412,799		75,996	75,996	21,875	06/01/2028	4
14845W-AB-5	CASTLE HILL 3, CLASS A1B LOANS	F	03/15/2011	SCHEDULED REDEMPTION		1,148,858	1,148,858	1,097,159	1,108,193		40,665		40,665		1,148,858				2,417	09/15/2015	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		03/25/2011	SCHEDULED REDEMPTION		25,370	25,370	7,666	1,913	6,322	17,135		23,457		25,370				19	09/25/2036	1Z*
15132K-AA-2	CDTIM 2005-1, A1		01/20/2011	SCHEDULED REDEMPTION		1,462,435	1,462,435	1,462,330	1,462,410		25		25		1,462,435				5,691	05/20/2017	1FE
151290-AU-7	CEMEX SAB DE CV 4.875000% 03/15/2015	F	03/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		2,017,594	2,000,000	2,000,000	2,000,000						2,000,000		17,594	17,594	45,974	03/15/2015	5
75953G-AC-7	CENTERPOINT ENERGY		02/15/2011	MATURED		3,000,000	3,000,000	3,328,687	3,004,498		(4,498)		(4,498)		3,000,000				116,250	02/15/2011	2FE
156708-AP-4	CEPHALON INC 2.000000% 06/01/2015		03/29/2011	Various		1,997,781	1,500,000	2,175,581	1,891,996		(22,950)		(22,950)		1,869,046		128,735	128,735	9,722	06/01/2015	4
156708-AR-0	CEPHALON INC 2.500000% 05/01/2014		03/15/2011	DAIWA CAPITAL MARKETS AMERICA, INC		1,894,755	1,750,000	1,800,625	1,786,978		(2,336)		(2,336)		1,784,642		110,113	110,113	16,649	05/01/2014	4
159864-AB-3	CHARLES RIVER LABORATORI 2.250000% 06/15		03/29/2011	Various		1,980,684	1,900,000	1,940,100	1,876,676	25,270	(681)		24,589		1,901,265		79,419	79,419	11,525	06/15/2013	3FE
16117L-AX-7	CHARTER COMMUNICATIONS OPERATING, LLC TE		03/31/2011	SCHEDULED REDEMPTION		8,702	8,702	7,500	7,497		1,205		1,205		8,702					09/06/2016	3FE
161630-BD-9	CHASE 2007-A1 11M1		03/01/2011	SCHEDULED REDEMPTION		281,808	281,808	214,523	210,401		71,407		71,407		281,808				4,045	03/25/2037	1Z*
165167-CB-1	CHESAPEAKE ENERGY CORP 2.250000% 12/15/2		03/29/2011	Various		10,494,311	11,500,000	11,388,948	8,955,625	2,384,933	(4,607)		2,380,326		11,335,951		(841,640)	(841,640)	72,750	12/15/2038	3FE
165167-BW-6	CHESAPEAKE ENERGY CORP 2.750000% 11/15/2		03/29/2011	Various		5,199,227	4,500,000	6,474,291	4,466,250	1,312,034	(59,312)		1,252,722		5,718,972		(519,745)	(519,745)	41,957	11/15/2035	3FE
171203-AC-6	CHRYSLER FINANCIAL AUTO SECURI		01/05/2011	WELLS FARGO		29,698,018	29,261,383	29,812,319	29,722,877		(14,198)		(14,198)		29,708,679		(10,661)	(10,661)	57,304	01/15/2016	1FE
171779-AE-1	CIENA CORP .875000% 06/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		1,407,390	1,500,000	1,459,353	1,192,655	242,892	1,704		244,596		1,437,251		(29,861)	(29,861)	3,865	06/15/2017	4FE
171779-AF-8	CIENA CORP 4.000000% 03/15/2015		03/29/2011	Various		5,031,905	3,400,000	3,419,682	3,419,137		(3,348)		(3,348)		3,415,789		1,616,117	1,616,117	68,822	03/15/2015	4
12558M-BM-3	CITHE 2003-1		03/01/2011	SCHEDULED REDEMPTION		109,763	109,763	109,750	57,591	52,166	6		52,172		109,763				1,151	10/20/2032	1Z*
12558M-BN-1	CITHE 2003-1		03/01/2011	SCHEDULED REDEMPTION		22,581	22,581	22,574	5,560	17,018	3		17,021		22,581				286	09/20/2032	1Z*
17314J-AA-1	CITIBANK NA		02/08/2011	GREENWICH CAPITAL MARKETS, INC.		30,059,640	30,000,000	29,985,400	29,998,173		801		801		29,998,973		60,667	60,667	176,042	03/30/2011	1FE
17314A-AE-2	CITIGROUP FUNDING INC		02/01/2011	GOLDMAN, SACHS & CO.		30,114,600	30,000,000	30,199,290	30,122,932		(9,043)		(9,043)		30,113,889		711	711	17,582	03/30/2012	1FE
17309R-AA-0	CMLTI 2006-AR6 1A1		03/01/2011	SCHEDULED REDEMPTION		731,399	731,399	625,044	631,951		99,448		99,448		731,399				9,938	08/25/2036	1Z*
17312B-AB-8	CMLTI 2007-WFH2 A2		02/01/2011	Various		7,257,683	7,611,299	7,611,299	7,611,299						7,611,299		(353,616)	(353,616)	3,355	03/25/2037	1Z*
17316D-AC-8	CMLTI 2010-3 1A1		03/01/2011	SCHEDULED REDEMPTION		1,111,228	1,111,228	1,102,199	1,104,089		7,139		7,139		1,111,228				11,142	03/25/2046	1Z*
17316D-AV-6	CMLTI 2010-3 5A1		03/01/2011	SCHEDULED REDEMPTION		1,807,627	1,807,627	1,796,329	1,800,098		7,529		7,529		1,807,627				18,487	08/25/2037	1Z*
125896-AW-0	CMS ENERGY CORP 2.875000% 12/01/2024		03/29/2011	Various		3,751,793	2,550,000	3,076,833	2,665,409		(23,529)		(23,529)		2,641,880		1,109,913	1,109,913	18,963	12/01/2024	3FE
17310F-AC-9	CMSI 2006-5 1A3		01/03/2011	VARIOUS								123,847	(123,847)							10/25/2036	2
191219-AW-4	COCA-COLA ENTERPRISES		01/12/2011	JEFFERIES & COMPANY, INC.		6,153,450	5,000,000	5,181,758	5,144,526		(247)		(247)		5,144,279		1,009,171	1,009,171	104,028	10/01/2026	1FE
194181-AB-9	COLIS 1A A2 INVESTMENT GRADE	F	01/24/2011	Various		696,915	696,915	688,204	694,786		2,129	30,152	(28,022)		696,915				4,811	07/24/2012	1FE
20030N-AL-5	COMCAST CORP		02/01/2011	DEUTSCHE BANK SECURITIES		9,503,765	8,500,000	9,507,505			(11,357)		(11,357)		9,496,148		7,617	7,617	193,635	03/15/2016	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20030N-AR-2	COMCAST CORP		01/06/2011	DEUTSCHE BANK SECURITIES		9,419,700	8,500,000	9,165,890	9,115,066		(2,015)		(2,015)		9,113,052		306,648	306,648	202,524	02/15/2018	2FE
203372-AH-0	COMMSCOPE INC		01/11/2011	CITIBANK		513,750	500,000	500,000							500,000		13,750	13,750		01/15/2019	4FE
203372-AG-2	COMMSCOPE INC 3.250000% 07/01/2015		01/18/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,303,750	1,000,000	1,118,695	1,091,141		(989)		(989)		1,090,151		213,599	213,599	17,875	07/01/2015	4FE
205826-AF-7	COMTECH TELECOMMUNICATIO 3.000000% 05/01		03/29/2011	GOLDMAN, SACHS & CO.		2,075,277	2,000,000	2,338,961	2,260,901		(19,279)		(19,279)		2,241,623		(166,346)	(166,346)	24,550	05/01/2029	2Z
20854P-AC-3	CONSOL ENERGY INC		03/07/2011	EXCHANGE		5,702,116	5,500,000	5,723,750	5,707,969		(6,036)		(6,036)		5,701,933		183	183	190,667	04/01/2017	4FE
212015-AE-1	CONTINENTAL RESOURCES		03/07/2011	EXCHANGE		6,611,876	6,363,000	6,614,891	3,036,538		(2,184)		(2,184)		6,611,745		131	131	215,348	04/01/2021	4FE
22160Q-AC-6	COSTCO WHOLESALE CORP 0% 08/19/2017		03/29/2011	GOLDMAN, SACHS & CO.		915,975	575,000	411,700	456,639		3,984		3,984		460,623		455,352	455,352		08/19/2017	1FE
12544T-AB-0	COUNTRYWIDE HOME LOANS		03/01/2011	SCHEDULED REDEMPTION		1,253,935	1,253,935	1,090,923	1,091,114		162,821		162,821		1,253,935				14,896	06/25/2037	1Z*
12619M-AD-1	CPS 2007-B A4		03/15/2011	SCHEDULED REDEMPTION		664,299	664,299	617,798	645,867		18,432		18,432		664,299				8,345	01/15/2014	1FE
12615W-CR-0	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		234,906	234,906	227,565	232,943		1,963		1,963		234,906				2,799	11/15/2012	1FE
126193-AB-7	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		1,150,702	1,150,702	1,150,629	1,150,640		62		62		1,150,702				7,410	03/15/2016	1FE
12619B-AD-5	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		499,837	499,837	508,662	505,594		(5,757)		(5,757)		499,837				5,770	06/17/2013	2FE
12619R-AD-0	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		2,676,506	2,676,506	2,657,021	2,684,693	4,227	(12,414)		(8,187)		2,676,506				30,278	11/15/2013	2FE
12619X-AB-1	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		438,386	438,386	447,410	440,971		(2,585)		(2,585)		438,386				5,131	12/16/2013	2FE
22411F-AD-5	CPS AUTO TRUST		03/15/2011	SCHEDULED REDEMPTION		3,086,240	3,086,240	3,119,141	1,466,917		(12,226)		(12,226)		3,086,240				20,767	08/15/2013	1FE
22541H-BF-8	CREDIT SUISSE NEW YORK 1.000000% 08/26/2	F	03/29/2011	GOLDMAN, SACHS & CO.		690,025	500,000	500,000	500,000						500,000		190,025	190,025	2,986	08/26/2013	1FE
12629C-AA-7	CSAM FUNDING II 2A, CLASS A LOANS	F	01/18/2011	SCHEDULED REDEMPTION		189,276	189,276	180,759	182,297		6,979		6,979		189,276				364	10/15/2016	1FE
225458-UJ-5	CSFB 2005-5 6A2		03/01/2011	SCHEDULED REDEMPTION		1,189,036	1,189,036	1,177,146	1,184,325		4,711		4,711		1,189,036				12,386	07/25/2035	1Z*
225470-M4-2	CSMC 2006-3 1A2		03/25/2011	SCHEDULED REDEMPTION		629,271	629,271	245,541	214,873		414,398		414,398		629,271				656	04/25/2036	1Z*
22944B-AK-4	CSMC 2007-5 1A10		03/01/2011	Various		39,824	3,232,929	572,941	67,781		(19,119)		(19,119)		39,824				35,859	08/25/2037	1Z*
12642L-AA-0	CSMC 2009-13R 1A1		03/01/2011	SCHEDULED REDEMPTION		1,048,834	1,048,834	1,068,828	1,064,452		(15,618)		(15,618)		1,048,834				13,733	09/26/2037	1Z*
12641T-CN-4	CSMC 2009-5R 4A1		03/01/2011	SCHEDULED REDEMPTION		1,086,219	1,086,219	1,073,999	1,079,749		6,470		6,470		1,086,219				12,151	06/30/2036	1Z*
12667F-QU-2	CWALT 2004-18CB 5A1		03/01/2011	Various		22,861	22,861	22,832			29	106,858	(106,829)		22,861				119	09/25/2034	1
12667F-AG-0	CWALT 2004-2CB 1A1		03/01/2011	SCHEDULED REDEMPTION		488,776	488,776	478,390	488,275		501		501		488,776				4,548	03/25/2034	1Z*
12667F-AK-1	CWALT 2004-2CB 1A4		03/25/2011	SCHEDULED REDEMPTION		192,295	192,295	192,265	192,286		10		10		192,295				278	03/25/2034	1Z*
02146P-AB-1	CWALT 2006-HY12 A2		03/01/2011	SCHEDULED REDEMPTION		905,735	905,735	900,508	902,005		3,731		3,731		905,735				11,727	08/25/2036	1Z*
12668B-KC-6	CWALT 2006-J1 1A6		03/01/2011	SCHEDULED REDEMPTION		1,021,933	1,021,933	983,587	950,702		71,231		71,231		1,021,933				13,158	02/25/2036	1Z*
02151L-AA-4	CWALT 2007-20 A1		03/25/2011	SCHEDULED REDEMPTION		104,893	104,893	88,844	55,696	31,326	17,871		49,197		104,893				176	06/25/2047	1Z*
126685-AB-2	CWHEL 2005-B, 2A		03/15/2011	SCHEDULED REDEMPTION		61,988	61,988	47,346	29,085	17,194	15,709		32,903		61,988				64	05/15/2035	1Z*
12669G-NM-9	CWHL 2005-7 1-A2		03/25/2011	SCHEDULED REDEMPTION		4,205	4,205	4,036	4,065		140		140		4,205				11	03/25/2035	1Z*
126694-GD-4	CWHL 2005-HYB7 3A2		03/01/2011	SCHEDULED REDEMPTION		220,772	220,772	48,358	13,024		207,749		207,749		220,772				1,422	11/20/2035	1Z*
12543W-AJ-7	CWHL 2006-18 2A7		01/03/2011	VARIOUS								70,417	(70,417)							12/25/2036	2
12543P-AK-9	CWHL 2006-21 A10		03/01/2011	SCHEDULED REDEMPTION		1,504,507	1,504,507	1,278,831	1,300,314		204,193		204,193		1,504,507				19,156	02/25/2037	1Z*
12544V-AD-1	CWHL 2007-5 A4		03/01/2011	SCHEDULED REDEMPTION		619,039	619,039	541,659	544,293		74,746		74,746		619,039				7,913	05/25/2037	1Z*
12544T-AC-8	CWHL 2007-7 A3		03/01/2011	SCHEDULED REDEMPTION		69,529	69,529	63,141			6,388		6,388		69,529				332	06/25/2037	1
126670-NX-2	CWL 2005-16 2AF2		01/25/2011	Various		13,233,073	15,207,607	12,533,147	13,189,776		(22,230)		(22,230)		13,167,545		65,527	65,527	128,931	05/25/2036	1Z*
126670-PA-0	CWL 2005-16 2AF5		03/01/2011	SCHEDULED REDEMPTION		180,654	180,654	150,923	107,909	42,057	30,687		72,745		180,654				2,298	05/25/2036	1Z*
126670-QS-0	CWL 2005-17, 1AF2		03/01/2011	SCHEDULED REDEMPTION		445,382	445,382	414,605	357,316	54,961	33,104		88,065		445,382				5,597	05/25/2036	1Z*
12666R-AF-7	CWL 2006-9 1AF6		03/01/2011	SCHEDULED REDEMPTION		36,488	36,488	32,374	26,493	5,647	4,348		9,995		36,488				437	10/25/2046	1Z*
126685-CZ-7	CWL 2006-S1, A2		03/01/2011	Various		723,489	1,150,966	950,370	921,019	186,132	(383,662)		(197,530)		723,489				14,008	08/25/2021	5Z*
126685-DW-3	CWL 2006-S2, A2		03/01/2011	Various		1,754,986	1,881,682	1,385,659	1,717,736	60,054	(22,804)		37,250		1,754,986				23,592	07/25/2027	3Z*
12668X-AC-9	CWL 2006-S8, A3		03/01/2011	SCHEDULED REDEMPTION		312,663	312,663	312,658	179,555	133,106	2		133,109		312,663				3,859	04/25/2036	1Z*
12669R-AC-1	CWL 2007-S1 A3		03/01/2011	SCHEDULED REDEMPTION		145,783	145,783	145,776	65,625	80,155	3		80,158		145,783				1,888	11/25/2036	1Z*
152314-HS-2	CXHE 2003-C, M2		01/25/2011	SCHEDULED REDEMPTION		28,259	28,259	28,405	17,482	10,777			10,777		28,259				133	09/25/2033	6Z*
233880-AC-7	DAIMLER CHRYSLER AUTO TRUST		01/21/2011	Various		3,371,759	3,367,853	3,353,381	3,366,291		575		575		3,366,867		4,893	4,893	20,040	02/08/2012	5Z
233882-AF-6	DAIMLER CHRYSLER AUTO TRUST		01/08/2011	Various		7,041,252	6,879,800	7,221,640	6,992,564		(4,071)		(4,071)		6,988,494		52,759	52,759	32,139	03/08/2013	1FE
233889-AG-9	DAIMLER CHRYSLER AUTO TRUST		01/05/2011	MORGAN STANLEY DEAN WITTER		8,389,195	8,100,000	8,435,707	8,235,682		(3,971)		(3,971)		8,231,711		157,484	157,484	38,304	11/10/2014	1FE
235851-AF-9	DANAHER CORP 0% 01/22/2021		03/29/2011	GOLDMAN, SACHS & CO.		737,760	500,000	364,963	394,273		2,335		2,335		396,608		341,152	341,152	291	01/22/2021	1FE
25151E-AA-1	DBALT 2006-AB3 A1		03/01/2011	SCHEDULED REDEMPTION		431,641	431,641	284,889	201,639		230,002		230,002		431,641				4,832	07/25/2036	1Z*
245217-AR-5	DEL MONTE FOODS CO		03/08/2011	TENDER OFFER		10,874,703	9,170,000	9,701,350	9,678,340		(11,180)		(11,180)		9,667,159		1,207,544	1,207,544	548,290	10/15/2019	4FE
246387-LT-9	DELAWARE ECON DEV PCR DELMARVA PWR 02B		01/14/2011	PRAGER MCCARTHY & SEALY		102,925	100,000	100,000	100,000						100,000		2,925	2,925	2,441	02/01/2019	2FE
24736V-AA-0	DELTA AIR LINES		01/02/2011	SCHEDULED REDEMPTION		35,124	35,124	36,353	36,280		(1,156)		(1,156)		35,124				1,089	07/02/2018	2FE
247361-ZH-4	DELTA AIR LINES 2010-2A		02/23/2011	BARCLAYS BANK		5,100,000	5,000,000	5,000,000	5,000,000						5,000,000		100,000	100,000	66,000	05/23/2019	2FE
24823U-AF-5	DENBURY RESOURCES INC		02/17/2011	TENDER OFFER		1,344,388	1,310,000	1,294,713	1,296,955		281		281		1,297,236		47,151	47,151	36,571	12/15/2015	4FE
25459H-AN-5	DIRECTV HOLDINGS LLC		03/07/2011	GOLDMAN, SACHS & CO.		20,442,000	20,000,000	19,984,400	19,986,728		560		560		19,987,288		454,712	454,712	345,139	03/15/2015	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)
25600W-AA-8	DNB NOR BOLIGKREDITT AS	F	03/22/2011	J. P. MORGAN SECURITIES, INC.		9,739,900	10,000,000	9,991,000	9,991,367		400		400		9,991,767		(251,867)	(251,867)	93,917	10/14/2015	1FE
25746U-AT-6	DOMINION RESOURCES INC 2.125000% 12/15/2		03/29/2011	GOLDMAN, SACHS & CO.		1,875,075	1,500,000	1,531,104	1,510,832		(2,824)		(2,824)		1,508,008		367,067	367,067	9,385	12/15/2023	2FE
26157V-9C-3	DRESSER, INC. 2ND LIEN		02/01/2011	SCHEDULED REDEMPTION		750,000	750,000	746,349	743,669	3,203	3,129		6,331		750,000				9,429	05/04/2015	4FE
92718B-AD-7	DT AUTO OWNER TRUST		03/15/2011	SCHEDULED REDEMPTION		457,066	457,066	490,989	486,023		(28,956)		(28,956)		457,066				10,949	10/15/2015	5Z
263534-CF-4	E.I. DU PONT DE NEMOURS		03/23/2011	Various		10,008,550	10,000,000	9,982,300			27		27		9,982,327		26,223	26,223	2,292	04/01/2016	1FE
281486-AB-6	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		01/14/2011	CALLED @ 100.00000000		100,000	100,000	92,535	92,896		6		6		92,903		7,097	7,097	82	06/01/2041	3FE
268648-AK-8	EMC CORP 1.750000% 12/01/2011		02/03/2011	CITIGROUP GLOBAL MARKETS		3,965,615	2,500,000	2,385,500	2,460,191		4,421		4,421		2,464,612		1,501,003	1,501,003	8,142	12/01/2011	1FE
268648-AM-4	EMC CORP 1.750000% 12/01/2013		03/29/2011	Various		20,263,583	11,850,000	12,174,529	12,084,784		(13,973)		(13,973)		12,070,811		8,192,771	8,192,771	53,905	12/01/2013	1FE
29264F-AB-2	ENDO PHARMACEUT HLDGS IN 1.750000% 04/15		03/29/2011	Various		2,653,657	2,000,000	2,052,832	2,033,564		(1,764)		(1,764)		2,031,799		621,857	621,857	20,269	04/15/2015	3
29266F-AA-2	ENDURANCE I CLO CLASS A LOANS		02/15/2011	SCHEDULED REDEMPTION		3,068,453	3,068,453	2,887,848	2,937,891		130,562		130,562		3,068,453				5,696	02/15/2014	1FE
29275Y-AA-0	ENERSYS 3.375000% 06/01/2038		03/29/2011	Various		1,643,195	1,378,000	1,312,000	1,291,015		(7,679)		(7,679)		1,283,336		359,858	359,858	13,977	06/01/2038	4FE
29355X-AB-3	ENPRO INDUSTRIES INC 3.937500% 10/15/201		03/29/2011	Various		2,644,573	2,000,000	2,473,711	2,309,054		(12,424)		(12,424)		2,296,629		347,943	347,943	31,391	10/15/2015	4
29379V-AR-4	ENTERPRISE PRODUCTS OPER		01/12/2011	NOMURA SECURITIES INTERNATIONAL, INC.		9,341,280	9,000,000	9,150,460	9,140,459		(1,420)		(1,420)		9,139,039		202,241	202,241	43,475	06/01/2015	2FE
29444U-AG-1	EQUINIX INC 3.000000% 10/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		5,005,740	4,750,000	4,721,561	4,697,085	25,319	1,673		26,992		4,724,077		281,663	281,663	65,708	10/15/2014	4FE
298736-AF-6	EURONET WORLDWIDE INC 3.500000% 10/15/20		03/29/2011	GOLDMAN, SACHS & CO.		2,982,480	3,000,000	2,953,750	2,954,209		587		587		2,954,796		27,684	27,684	48,417	10/15/2025	4FE
30246Q-AB-9	FBRSI 2005-1, A2		03/28/2011	SCHEDULED REDEMPTION		55,034	55,034	55,034	40,593	14,441			14,441		55,034				89	06/28/2035	1Z*
31959A-AA-1	FCHT 2005-1A, A		03/15/2011	SCHEDULED REDEMPTION		110,676	110,676	110,676	110,658		18		18		110,676				115	09/15/2022	1Z*
30241L-AF-6	FEI COMPANY 2.875000% 06/01/2013		03/03/2011	MCMAHAN SECURITIES CO LP		2,116,000	1,600,000	1,702,428	1,642,453		(3,258)		(3,258)		1,639,195		476,805	476,805	12,394	06/01/2013	4
32029G-AC-8	FFML 2007-FF2 A2B		03/25/2011	SCHEDULED REDEMPTION		256,240	256,240	215,393	128,841	81,746	45,653		127,400		256,240				175	03/25/2037	1Z*
32052J-AA-6	FHAMS 2006-FA4 1A1		03/01/2011	SCHEDULED REDEMPTION		425,046	425,046	305,719	298,977		126,069		126,069		425,046				5,936	08/25/2036	1Z*
31678X-AF-0	FIFTH THIRD AUTO TRUST		01/21/2011	Various		1,976,491	1,946,847	2,039,474	1,974,161		(3,743)		(3,743)		1,970,417		6,074	6,074	10,385	01/15/2013	1FE
338032-AX-3	FISHER SCIENTIFIC INTL 3.250000% 03/01/2		03/31/2011	Various		4,562,679	3,900,000	4,371,610	3,927,972		(27,972)		(27,972)		3,900,000		662,679	662,679	71,121	03/01/2024	2FE
34528R-AF-9	FORD CREDIT AUTO OWNER TRUST		02/17/2011	J. P. MORGAN SECURITIES, INC.		26,904,688	25,000,000	27,187,500	26,976,132		(142,488)		(142,488)		26,833,643		71,044	71,044	254,603	05/15/2014	1FE
34528Q-AM-6	FORDF 2010-2 A		01/27/2011	Various		29,490,957	27,500,000	27,498,798	27,498,996		19		19		27,499,015		1,991,943	1,991,943	238,728	02/15/2017	1FE
34528C-AG-0	FORDO 2006-C, B		01/05/2011	BANK OF AMERICA		13,316,875	13,000,000	12,999,071	12,999,883		6		6		12,999,889		316,986	316,986	47,847	06/15/2012	1FE
34528C-AH-8	FORDO 2006-C, C		01/12/2011	BARCLAYS BANK		7,190,313	7,000,000	6,998,234	6,999,655		18		18		6,999,673		190,639	190,639	35,099	09/15/2012	1FE
346668-CZ-7	FORSYTH MT PCR NORTHWESTERN 06		02/23/2011	Various		7,549,850	7,500,000	7,503,157	7,501,917		(27)		(27)		7,501,889		47,961	47,961	185,031	08/01/2023	1FE
36159L-BK-1	GE DEALER FLOORPLAN MASTER NOT		01/18/2011	Various		25,375,430	25,000,000	25,421,875	25,370,407		(10,219)		(10,219)		25,360,188		15,242	15,242	38,573	10/20/2014	1FE
369300-AD-0	GENERAL CABLE CORP .875000% 11/15/2013		03/29/2011	GOLDMAN, SACHS & CO.		1,079,680	1,000,000	1,090,593			(4,433)		(4,433)		1,086,160		(6,480)	(6,480)	3,306	11/15/2013	4FE
369300-AL-2	GENERAL CABLE CORP 4.500000% 11/15/2029		03/29/2011	Various		5,537,231	3,993,000	4,132,755	4,100,614		(8,727)		(8,727)		4,091,887		1,445,344	1,445,344	58,035	11/15/2029	4FE
36962G-4Q-4	GENERAL ELEC CAP CORP		01/04/2011	PARIBAS CAPITAL MARKETS		10,015,600	10,000,000	9,984,900	9,986,333		82		82		9,986,415		29,185	29,185	57,813	09/16/2013	1FE
36962G-4X-9	GENERAL ELEC CAP CORP		03/04/2011	WARBURG DILLION READ LLC		17,099,110	17,000,000	16,979,770			889		889		16,980,659		118,451	118,451	61,483	01/07/2014	1FE
36967H-AJ-6	GENERAL ELEC CAP CORP		02/01/2011	GOLDMAN, SACHS & CO.		11,789,230	11,737,000	11,818,079	11,789,655		(3,361)		(3,361)		11,786,294		2,936	2,936	11,214	06/08/2012	1FE
373298-CG-1	GEORGIA-PACIFIC CORP		03/25/2011	CALLED @ 103.50		1,048,455	1,013,000	1,025,663	1,023,087		(1,096)		(1,096)		1,021,991		26,464	26,464	49,243	01/15/2015	3FE
375558-AH-6	GILEAD SCIENCES INC .625000% 05/01/2013		03/29/2011	Various		6,282,687	5,250,000	5,509,066	5,316,142		(5,556)		(5,556)		5,310,586		972,101	972,101	12,739	05/01/2013	1
375558-AM-5	GILEAD SCIENCES INC 1.625000% 05/01/2016		03/29/2011	GOLDMAN, SACHS & CO.		2,289,512	2,000,000	2,054,000	2,050,393		(2,294)		(2,294)		2,048,099		241,413	241,413	13,542	05/01/2016	1
36185N-4E-7	GMACM 2004-J4 A1		01/01/2011	SCHEDULED REDEMPTION		351,932	351,932	354,681	351,932						351,932				1,613	09/25/2034	1Z*
36185N-4Y-3	GMACM 2004-J5 A1		03/01/2011	SCHEDULED REDEMPTION		2,441,455	2,441,455	2,445,270	2,441,857		(402)		(402)		2,441,455				26,801	01/25/2035	1Z*
361856-EC-7	GMACM 2005-HE1, A3		03/25/2011	Various		405,034	493,403	395,453	285,394	107,571	12,069		119,640		405,034				470	08/25/2035	1Z*
38011M-AB-4	GMX RESOURCES INC 5.000000% 02/01/2013		01/28/2011	JEFFERIES & COMPANY, INC.		665,000	700,000	700,000	589,750	110,250			110,250		700,000		(35,000)	(35,000)	17,597	02/01/2013	4
380956-AB-8	GOLDCORP INC 2.000000% 08/01/2014	A	03/29/2011	GOLDMAN, SACHS & CO.		2,492,760	2,000,000	2,394,500			(25,330)		(25,330)		2,369,170		123,590	123,590	26,667	08/01/2014	2FE
05069M-30-6	GOLDMAN SACHS - RITS 2006-7		02/18/2011	DISTRIBUTION		109											109	109		06/08/2026	2FE
05069G-30-9	GOLDMAN SACHS - RITS 2006-8		02/15/2011	DISTRIBUTION		54											54	54		06/08/2026	2FE
74039F-30-4	GOLDMAN SACHS - RITS 2006-A 2006-A		02/14/2011	DISTRIBUTION		24											24	24		08/14/2026	2FE
38146F-AG-6	GOLDMAN SACHS GROUP INC		02/01/2011	MORGAN STANLEY DEAN WITTER		36,079,884	36,000,000	36,165,344	36,095,319		(9,976)		(9,976)		36,085,343		(5,459)	(5,459)	46,064	11/09/2011	1FE
382410-AC-2	GOODRICH PETROLEUM CORP 5.000000% 10/01/		03/29/2011	Various		4,792,088	4,750,000	4,277,710	4,254,086	28,347	3,003		31,350		4,285,436		506,652	506,652	15,938	10/01/2029	5
38741U-AC-1	GRAN 2003-3, 1 A3	F	03/22/2011	Various		1,734,480	1,799,548	1,804,258	1,799,548						1,799,548		(65,068)	(65,068)	5,315	01/20/2044	1FE
38741Y-BJ-7	GRANM 2006-1A, A5	F	03/22/2011	Various		7,170,052	7,557,620	7,560,572	7,557,930		(21)		(21)		7,557,909		(387,857)	(387,857)	6,922	12/20/2054	1FE
391164-80-3	GREAT PLAINS ENERGY INC		03/29/2011	GOLDMAN, SACHS & CO.		631,046	500,000	500,000	500,000						500,000		131,046	131,046	15,000	06/15/2012	3Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
398905-AF-6	GROUP 1 AUTOMOTIVE INC 3.000000% 03/15/2		03/02/2011	J. P. MORGAN SECURITIES, INC.		2,460,801	2,000,000	2,000,000	2,000,000						2,000,000		460,801	460,801	26,625	03/15/2020	4FE
36228F-AK-2	GS MORTGAGE SECURITIES CORP 98-3 A		03/01/2011	SCHEDULED REDEMPTION		21,780	21,780	22,737	22,171		(390)		(390)		21,780				393	09/19/2027	1Z*
36228F-AA-4	GS MTG PARTICIPATION SECURITIES 98-1 A		03/01/2011	SCHEDULED REDEMPTION		7,670	7,670	8,036	7,813		(143)		(143)		7,670				134	09/19/2027	1Z*
36228F-AE-6	GS MTG PARTICIPATION SECURITIES 98-2 A		03/01/2011	SCHEDULED REDEMPTION		20,412	20,412	21,270	20,752		(340)		(340)		20,412				317	05/19/2027	1Z*
36244M-AA-9	GSAMP 2006-S4, A1		03/25/2011	SCHEDULED REDEMPTION		23,487	23,487	2,125	1,098		22,390		22,390		23,487				18	05/25/2036	1Z*
36228F-CG-9	GSMPS 99-2 A1		03/01/2011	SCHEDULED REDEMPTION		30,503	30,503	31,361	30,864		(361)		(361)		30,503				567	09/19/2027	1Z*
362631-AB-9	GSR 2006-OA1 2A1		03/25/2011	SCHEDULED REDEMPTION		1,035,808	1,035,808	659,902	674,021		361,788		361,788		1,035,808				1,004	08/25/2046	1Z*
3622MP-AA-6	GSR 2007-1F 3A1		01/03/2011	VARIOUS								2,114	(2,114)							01/25/2037	1Z*
401905-BK-9	GULF CST TX WST DISP RELIANT ENERGY 99		01/01/2011	MATURED		3,230,000	3,230,000	3,230,000	3,230,000						3,230,000				75,905	01/01/2011	1FE
41283E-AE-1	HARLEY-DAVIDSON MOTORCYCLE TRU		01/18/2011	J. P. MORGAN SECURITIES, INC.		5,551,858	5,438,000	5,603,689	5,541,738		(3,144)		(3,144)		5,538,594		13,264	13,264	29,528	11/15/2014	1FE
41283F-AF-5	HARLEY-DAVIDSON MOTORCYCLE TRU		01/28/2011	CITIGROUP GLOBAL MARKETS		26,216,798	25,000,000	26,544,923	26,066,770		(66,795)		(66,795)		25,999,975		216,822	216,822	148,507	01/15/2017	1FE
40430H-DC-9	HASC 2006-OPT1 2A3		03/25/2011	SCHEDULED REDEMPTION		248,567	248,567	248,295	248,567						248,567				229	12/25/2035	1Z*
40431C-AD-0	HAT 2006-3, A4		01/05/2011	BAIRD (ROBERT W.) & CO. INC.		12,658,144	12,525,065	12,524,873	12,525,039		1		1		12,525,041		133,103	133,103	42,731	09/17/2013	1FE
127914-AB-5	HELIX ENERGY SOLUTIONS 3.250000% 12/15/2		03/29/2011	GOLDMAN, SACHS & CO.		1,987,580	2,000,000	2,100,340	1,853,143	98,187	(7,188)		90,999		1,944,143		43,437	43,437	18,417	12/15/2025	4
225470-QV-8	HEMT 2005-5, A1A		03/25/2011	SCHEDULED REDEMPTION		54,364	54,364	41,335	41,335		13,029		13,029		54,364				54	04/25/2036	1Z*
225470-W5-8	HEMT 2006-2, 2A1		03/25/2011	SCHEDULED REDEMPTION		55,219	55,219	27,235	14,957	10,462	29,800		40,263		55,219				51	07/25/2036	1Z*
428040-BZ-1	HERTZ CORPORATION		02/24/2011	Various		343,456	336,000	341,880	338,968		(214)		(214)		338,754		4,702	4,702	17,106	01/01/2014	4FE
428236-AU-7	HEWLETT-PACKARD CO		01/05/2011	ROYAL BANK OF SCOTLAND PLC		10,400,000	10,000,000	9,995,600	9,998,250		37		37		9,998,287		401,713	401,713	160,556	02/24/2012	1FE
40430X-AD-5	HFCHC 2006-3, A2V		03/02/2011	Various		3,046,183	3,057,083	3,057,083	3,057,083						3,057,083		(10,900)	(10,900)	2,369	03/20/2036	1Z*
40431F-AD-3	HFCHC 2007-1 A1V		03/02/2011	Various		190,530	190,951	190,951	190,951						190,951		(420)	(420)	129	03/20/2036	1Z*
40431F-AF-8	HFCHC 2007-1 A2V		03/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		4,850,000	5,000,000	5,000,000	5,000,000						5,000,000		(150,000)	(150,000)	4,715	03/20/2036	1Z*
431318-AL-8	HILCORP ENERGY I/HILCORP		01/13/2011	BARCLAYS BANK		1,325,000	1,250,000	1,275,000	1,274,496		(118)		(118)		1,274,378		50,622	50,622	25,417	04/15/2021	4FE
43739E-AJ-6	HMBT 2004-2 A1		03/25/2011	SCHEDULED REDEMPTION		21,120	21,120	21,153	21,147		(26)		(26)		21,120				29	12/25/2034	1Z*
43739E-BS-5	HMBT 2005-4 A1		03/25/2011	SCHEDULED REDEMPTION		221,301	221,301	171,094	172,670		48,631		48,631		221,301				254	10/25/2035	1Z*
436440-AA-9	HOLOGIC INC 2.000000% 12/15/2037		03/29/2011	Various		12,018,388	12,500,000	12,922,218	11,606,649	972,353	(29,010)		943,343		12,549,992		(531,605)	(531,605)	69,778	12/15/2037	3FE
436440-AB-7	HOLOGIC INC 2.000000% 12/15/2037		03/29/2011	Various		903,755	750,000	805,875			(1,993)		(1,993)		803,882		99,873	99,873	4,319	12/15/2037	3FE
43686#-AA-5	HOMAN SQUARE 3% SR NTS, DUE 12/1/15		03/01/2011	SCHEDULED REDEMPTION		43,687	43,687	36,365	35,612		8,075		8,075		43,687				291	12/01/2015	4
43812U-AD-3	HONDA AUTO RECEIVABLES OWNER T		01/18/2011	BARCLAYS BANK		20,061,703	19,061,000	20,261,248	20,086,300		(37,670)		(37,670)		20,048,630		13,073	13,073	84,440	07/15/2015	1FE
43813B-AD-4	HONDA AUTO RECEIVABLES OWNER T		03/10/2011	GREENWICH CAPITAL MARKETS, INC.		14,842,383	15,000,000	14,996,499	14,996,694		241		241		14,996,935		(154,552)	(154,552)	32,900	12/21/2016	1FE
44044K-AB-7	HORIZON LINES INC 4.250000% 08/15/2012		03/29/2011	GOLDMAN, SACHS & CO.		1,204,574	1,400,000	1,285,375	1,289,750	64,634	6,738		71,372		1,361,122		(156,548)	(156,548)	37,353	08/15/2012	5FE
440543-AE-6	HORNBECK OFFSHORE SRVCS 1.625000% 11/15/		03/29/2011	Various		1,930,610	2,000,000	1,929,014	1,808,144	124,082	771		124,852		1,932,996		(2,386)	(2,386)	10,590	11/15/2026	4FE
446148-AC-2	HUNTINGTON AUTO TRUST		01/05/2011	CITIGROUP GLOBAL MARKETS		14,525,313	14,303,497	14,721,428	14,426,559		(6,230)		(6,230)		14,420,328		104,984	104,984	39,136	06/17/2013	1FE
446436-AB-3	HUNTINGTON NATIONAL BANK		02/01/2011	GOLDMAN, SACHS & CO.		17,093,670	17,000,000	17,154,275	17,099,723		(6,453)		(6,453)		17,093,270		400	400	21,033	06/01/2012	1FE
44920X-AF-9	HYUNDAI AUTO RECEIVABLES TRUST		01/13/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		10,439,711	9,822,000	10,487,287	10,436,915		(21,603)		(21,603)		10,415,312		24,400	24,400	50,834	11/17/2014	1FE
459200-GT-2	IBM CORP		03/10/2011	Various		29,942,800	30,000,000	29,877,300	29,893,653		8,126		8,126		29,901,779		41,021	41,021	181,944	08/05/2013	1FE
451055-AB-3	ICONIX BRAND GROUP INC 1.875000% 06/30/2		03/29/2011	GOLDMAN, SACHS & CO.		2,251,440	2,250,000	2,250,000	2,250,000						2,250,000		1,440	1,440	10,664	06/30/2012	4FE
45200#-AA-7	ILLINOIS FACILITIES FUND LOAN 3%		01/01/2011	SCHEDULED REDEMPTION		100,000	100,000	100,000	100,000						100,000				750	01/01/2015	4
452327-AB-5	ILLUMINA INC .625000% 02/15/2014		03/03/2011	NOMURA SECURITIES INTERNATIONAL, INC.		315,171	100,000	90,383		95,483	261		95,744		95,744		219,427	219,427	352	02/15/2014	6*
45256#-AA-0	IMPACT C.I.L. PARENT, LLC		03/22/2011	SCHEDULED REDEMPTION		13,966	13,966	13,945	12,905	1,089	(27)		1,061		13,966				12	10/25/2056	5Z
45257H-AA-5	IMPACT FUNDING 2010-1, A1		03/25/2011	SCHEDULED REDEMPTION		99,499	99,499	99,499	99,499						99,499				1,176	08/25/2024	1FE
45256H-AA-6	IMPACT FUNDING LLC SER 2001-A CL A COMM		03/01/2011	SCHEDULED REDEMPTION		65,257	65,257	67,080	66,765		(1,508)		(1,508)		65,257				887	07/25/2031	1FE
457985-AH-2	INTEGRA LIFESCIENCES HLD 2.375000% 06/01		03/29/2011	GOLDMAN, SACHS & CO.		2,240,123	2,250,000	1,968,548	2,124,924		21,124		21,124		2,146,048		94,075	94,075	17,813	06/01/2012	3
458140-AD-2	INTEL CORP 2.950000% 12/15/2035		03/29/2011	Various		9,950,617	9,700,000	8,911,224	8,969,997		4,433		4,433		8,974,429		976,188	976,188	82,534	12/15/2035	1FE
458140-AF-7	INTEL CORP 3.250000% 08/01/2039		03/29/2011	Various		7,758,414	6,600,000	6,651,030	6,649,561		(263)		(263)		6,649,297		1,109,117	1,109,117	141,465	08/01/2039	1FE
459902-AQ-5	INTL GAME TECHNOLOGY 3.250% 05/01/2014		03/29/2011	GOLDMAN, SACHS & CO.		9,897,990	8,700,000	9,215,247	9,147,402		(33,050)		(33,050)		9,114,352		783,638	783,638	117,813	05/01/2014	2FE
46185R-AK-6	INVITROGEN CORPORATION 1.500000% 02/15/2		03/29/2011	GOLDMAN, SACHS & CO.		3,410,400	3,000,000	2,730,300	2,780,820		3,626		3,626		2,784,445		625,955	625,955	28,250	02/15/2024	2FE
46185R-AM-2	INVITROGEN CORPORATION 3.250000% 06/15/2		03/29/2011	GOLDMAN, SACHS & CO.		4,953,280	4,600,000	4,531,330	4,544,376		753		753		4,545,129		408,151	408,151	44,019	06/15/2025	2FE
465741-AJ-5	ITRON INC 2.500000% 08/01/2026		03/29/2011	GOLDMAN, SACHS & CO.		1,116,830	1,100,000	1,366,113	1,141,481	1,662	(18,586)		(16,924)		1,124,557		(7,727)	(7,727)	18,333	08/01/2026	4FE
94978#-CA-3	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2011	SCHEDULED REDEMPTION		141,789	141,789	141,789	117,196	24,593			24,593		141,789				4,403	01/02/2020	3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
94978#-CB-1	J.M. HUBER 6.21% LEV. LEASE DUE 2020 (TR		01/02/2011	SCHEDULED REDEMPTION		140,709	140,709	140,709	116,355	24,354			24,354		140,709				4,369	01/02/2020	3
472319-AG-7	JEFFERIES GROUP INC 3.875000% 11/01/2029		03/29/2011	GOLDMAN, SACHS & CO.		2,067,180	2,000,000	2,083,957	1,034,240		(2,090)		(2,090)		2,081,344		(14,164)	(14,164)	32,292	11/01/2029	2FE
47580*-BA-6	JELD-WEN, INC. (2006 TRANSACTION) 2012 (		02/28/2011	PRINCIPAL PAYDOWN		89,088	89,088	22,504	19,128		(1,274)		(1,274)		17,854		71,234	71,234	12,528	09/30/2012	5
46629Q-AG-1	JPMAC 2006-CH2, AF6		03/01/2011	SCHEDULED REDEMPTION		50,004	50,004	48,541	35,332	13,477	1,196		14,672		50,004				822	10/25/2036	1Z*
46629B-AF-6	JPMAC 2006-CW2 AF6		03/01/2011	SCHEDULED REDEMPTION		21,492	21,492	17,705	16,496	1,066	3,930		4,996		21,492				285	08/25/2036	4Z*
46626L-GZ-7	JPMAC 2006-FRE2 A3		02/01/2011	Various		4,275,797	4,714,695	4,714,695	4,714,695						4,714,695		(438,898)	(438,898)	2,238	02/25/2036	1Z*
46630M-AG-7	JPMAC 2007-CH2 AF6		03/01/2011	SCHEDULED REDEMPTION		9,414	9,414	8,578	5,414	3,171	828		3,999		9,414				111	01/25/2037	1Z*
46630P-AP-0	JPMMT 07A2 3A1		03/01/2011	SCHEDULED REDEMPTION		1,443,684	1,443,684	1,357,063	1,336,998		106,686		106,686		1,443,684				17,457	04/25/2037	1Z*
46630P-AZ-8	JPMMT 2007-A2 4A1M		03/01/2011	SCHEDULED REDEMPTION		1,174,646	1,174,646	1,051,308	1,078,929		95,718		95,718		1,174,646				13,509	04/25/2037	1Z*
46623E-JE-0	JPMORGAN CHASE & CO		02/17/2011	PARIBAS CAPITAL MARKETS		4,988,700	5,000,000	4,998,550			38		38		4,998,588		(9,888)	(9,888)	8,257	01/24/2014	1FE
481247-AC-8	JPMORGAN CHASE & CO		02/01/2011	MORGAN STANLEY DEAN WITTER		50,321,500	50,000,000	50,651,000	50,354,316		(35,138)		(35,138)		50,319,179		2,321	2,321	89,304	12/02/2011	1FE
481247-AF-1	JPMORGAN CHASE & CO		02/01/2011	GOLDMAN, SACHS & CO.		25,142,500	25,000,000	25,204,500	25,134,171		(8,337)		(8,337)		25,125,834		16,666	16,666	20,389	06/22/2012	1FE
481247-AJ-3	JPMORGAN CHASE & CO		02/01/2011	GOLDMAN, SACHS & CO.		23,613,532	23,530,000	23,640,826	23,602,337		(4,555)		(4,555)		23,597,782		15,749	15,749	17,372	06/15/2012	1FE
481247-AN-4	JPMORGAN CHASE & CO		02/01/2011	GOLDMAN, SACHS & CO.		30,153,600	30,000,000	30,216,900	30,156,535		(7,127)		(7,127)		30,149,408		4,192	4,192	17,506	12/26/2012	1FE
466247-YH-0	JPMT 2005-A8 1A1		03/01/2011	SCHEDULED REDEMPTION		1,063,843	1,063,843	939,647	933,349		130,494		130,494		1,063,843				12,029	11/25/2035	1Z*
48601T-AA-6	KATONAH 7, CLASS A1 LOANS	F	02/15/2011	SCHEDULED REDEMPTION																11/15/2017	1FE
492914-AR-7	KEY ENERGY SERVICES INC		03/04/2011	TENDER OFFER		1,907,500	1,750,000	1,773,750	1,771,164		(1,206)		(1,206)		1,769,958		137,542	137,542	37,862	12/01/2014	4FE
49327G-AB-3	KEYCORP		02/01/2011	MORGAN STANLEY DEAN WITTER		49,263,865	49,000,000	49,509,306	49,283,363		(25,405)		(25,405)		49,257,959		5,906	5,906	52,726	12/19/2011	1FE
493380-AF-9	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		03/30/2011	Various		2,794,489	2,794,489	2,795,642	2,794,712	1,114	(1,337)		(223)		2,794,489				28,823	01/12/2012	6FE
49460W-AF-6	KINETIC CONCEPTS INC 3.250000% 04/15/201		03/29/2011	Various		6,410,846	5,250,000	5,332,497	5,317,511		(3,552)		(3,552)		5,313,959		1,096,887	1,096,887	74,849	04/15/2015	3FE
49549C-AA-6	KING INTL LEASING LLC		01/15/2011	SCHEDULED REDEMPTION		99,526	99,526	99,526	99,526						99,526				442	10/15/2022	1FE
496902-AD-9	KINROSS GOLD CORP 1.750000% 03/15/2028	A	03/07/2011	MCMAHAN SECURITIES CO LP		2,521,250	2,500,000	2,715,300	2,659,712		(14,054)		(14,054)		2,645,658		(124,408)	(124,408)	21,267	03/15/2028	2
499005-AE-6	KNIGHT CAPITAL GROUP INC 3.500000% 03/15		03/29/2011	Various		3,636,413	3,750,000	3,569,500	2,354,159		7,511		7,511		3,586,170		50,243	50,243	68,299	03/15/2015	2
50075N-AS-3	KRAFT FOODS INC		01/12/2011	GOLDMAN, SACHS & CO.		6,976,980	6,000,000	5,770,254	5,818,304		1,013		1,013		5,819,317		1,157,663	1,157,663	170,083	08/11/2017	2FE
50077D-AA-2	KRATON POLYMERS LLC/CAP		03/22/2011	BANK OF AMERICA		500,000	500,000	500,000							500,000		7,500	7,500	4,125	03/01/2019	4FE
502413-AW-7	L-3 COMMUNICATIONS CORP 3.000000% 08/01/		02/01/2011	TENDER OFFER		3,300,000	3,300,000	3,275,250	3,277,833		50		50		3,277,884		22,116	22,116	49,500	08/01/2035	3FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		03/29/2011	Various		2,103,524	1,753,000	1,440,527	1,416,933		6,930		6,930		1,423,863		679,661	679,661		09/11/2021	2FE
51783Q-AD-0	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		12/31/2010	SCHEDULED REDEMPTION		491	491	491	491						491				683	05/23/2014	4FE
526057-BC-7	LENNAR CORP 2.000000% 12/01/2020		03/29/2011	Various		2,571,908	2,500,000	2,483,910	2,466,446	17,500	361		17,861		2,484,307		87,601	87,601	15,389	12/01/2020	4FE
526057-BE-3	LENNAR CORP 2.750000% 12/15/2020		03/08/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,145,975	1,000,000	1,000,000	1,000,000						1,000,000		145,975	145,975	9,243	12/15/2020	4FE
54265S-AA-3	LGCLO 2004-1A A LOANS		02/25/2011	SCHEDULED REDEMPTION		801,306	801,306	663,080	710,445		90,860		90,860		801,306				1,352	05/25/2016	1FE
53219L-AH-2	LIFEPOINT HOSPITALS INC 3.500000% 05/15/		03/29/2011	Various		2,851,376	2,700,000	2,353,988	2,507,747		11,659		11,659		2,519,407		331,969	331,969	33,600	05/15/2014	4FE
535678-AC-0	LINEAR TECHNOLOGY CORP 3.000000% 05/01/2		03/29/2011	Various		7,237,502	6,750,000	6,689,012	6,689,907		(2,943)		(2,943)		6,686,964		550,537	550,537	78,375	05/01/2027	3
52520M-DR-1	LMT 2005-3 1A5		03/01/2011	SCHEDULED REDEMPTION		101,102	101,102	88,464	91,011		10,092		10,092		101,102				1,259	01/25/2036	1Z*
52522Q-AP-7	LMT 2007-10 3A3		03/01/2011	SCHEDULED REDEMPTION		526,838	526,838	177,000	86,153		440,685		440,685		526,838				7,047	12/25/2037	1Z*
53961*-AS-5	LOCAL INITIATIVES SUPPORT CORPORATION		03/22/2011	SCHEDULED REDEMPTION		142,857	142,857	142,857	142,857						142,857				4,143	03/22/2015	4
549463-AH-0	LUCENT TECHNOLOGIES 2.875000% 06/15/2025	R	03/29/2011	GOLDMAN, SACHS & CO.		4,599,568	4,750,000	4,607,500	4,482,813	151,695	1,598		153,293		4,636,106		(36,538)	(36,538)	40,210	06/15/2025	4FE
52524V-AL-3	LXS 2007-15N AF3		03/25/2011	SCHEDULED REDEMPTION		2,395,795	2,395,795	849,873	197,669	307,394	1,890,731		2,198,125		2,395,795				3,844	08/25/2047	1Z*
576449-AB-8	MABS 2006-HE4 A2		03/25/2011	SCHEDULED REDEMPTION		66,911	66,911	54,700	30,165	24,779	11,968		36,746		66,911				58	11/25/2036	1Z*
555904-AB-7	MACROVISION CORP 2.625000% 08/15/2011		03/03/2011	MERRILL LYNCH, PIERCE, FENNER, & SMITH		502,391	250,000	181,792	230,221		5,704		5,704		235,925		266,466	266,466	3,701	08/15/2011	3FE
55659R-AA-6	MADISON AVENUE CDO LTD 2A-A INVESTMENT G	F	03/24/2011	SCHEDULED REDEMPTION		1,701,190	1,701,190	1,656,520	1,667,270		33,920		33,920		1,701,190				8,075	03/24/2014	1FE
565849-AG-1	MARATHON OIL CORP		02/06/2011	TENDER OFFER		2,274,860	2,000,000	1,991,700	1,994,503		153		153		1,994,656		280,204	280,204	63,194	02/15/2014	2FE
57165L-AA-2	MARRIOTT VACATION CLUB OWNER T		03/20/2011	SCHEDULED REDEMPTION		597,307	597,307	597,242	597,244		63		63		597,307				4,746	10/20/2032	1FE
576203-AJ-2	MASSEY ENERGY CO 3.250000% 08/01/2015		03/29/2011	GOLDMAN, SACHS & CO.		845,993	750,000	627,656	662,825		4,164		4,164		666,989		179,003	179,003	16,250	08/01/2015	3FE
576323-AL-3	MASTEC INC 4.000000% 06/15/2014		03/29/2011	Various		1,419,296	1,000,000	1,000,000	1,000,000						1,000,000		419,296	419,296	16,528	06/15/2014	4Z
58013M-EB-6	MCDONALD'S CORP		02/04/2011	ROYAL BANK OF SCOTLAND PLC		5,699,900	5,000,000	5,806,900			(1,804)		(1,804)		5,805,096		(105,196)	(105,196)	91,833	10/15/2017	1FE
58470K-AA-2	MEDICIS PHARMACE		03/01/2011	MCMAHAN SECURITIES CO LP		2,284,421	2,000,000	1,833,750	1,847,279		891		891		1,848,169		436,252	436,252	12,431	06/04/2032	3
585055-AM-8	MEDTRONIC INC 1.625000% 04/15/2013		03/29/2011	Various		21,534,532	21,000,000	21,376,850	19,157,389		(20,536)		(20,536)		21,188,103		346,429	346,429	153,445	04/15/2013	1FE
587200-AF-3	MENTOR GRAPHICS CORP 6.250000% 03/01/202		03/29/2011	GOLDMAN, SACHS & CO.		1,519,545	1,500,000	1,470,375	1,471,338		281		281		1,471,619		47,926	47,926	54,688	03/01/2026	4
050700-30-1	MERRILL LYNCH - RITS 2007-1 2007-1		02/24/2011	DISTRIBUTION		40											40	40		05/30/2027	3FE
05070B-30-7	MERRILL LYNCH - RITS 2007-2 2007-2		02/22/2011	DISTRIBUTION		91		5			5		5		5		86	86		05/22/2027	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)
05070C-30-5	MERRILL LYNCH - RITS 2007-3 2007-3		03/31/2011	DISTRIBUTION		92											92	92		05/29/2027	3FE
05070D-30-3	MERRILL LYNCH - RITS 2007-4 2007-4		03/04/2011	DISTRIBUTION		21											21	21		06/01/2027	3FE
59217G-AE-9	MET LIFE GLOB FUNDING I		01/27/2011	GOLDMAN, SACHS & CO.		14,991,000	15,000,000	14,993,550			117		117		14,993,667		(2,667)	(2,667)	16,667	01/10/2014	1FE
55277J-AA-6	MF GLOBAL HLDGS LTD 1.875000% 02/01/2016		03/29/2011	GOLDMAN, SACHS & CO.		1,007,250	1,000,000	1,023,125			(380)		(380)		1,022,745		(15,495)	(15,495)	2,604	02/01/2016	2FE
595112-AH-6	MICRON TECHNOLOGY INC 1.875000% 06/01/20		03/29/2011	Various		7,320,194	6,800,000	6,933,425	6,397,244	410,609	(2,389)		408,220		6,805,464		514,730	514,730	41,224	06/01/2014	4FE
594918-AE-4	MICROSOFT CORP 0% 06/15/2013		03/29/2011	Various		14,629,780	14,000,000	14,288,262	14,065,827		(6,788)		(6,788)		14,059,039		570,741	570,741		06/15/2013	1FE
59020U-YL-3	MLMI 2005-A5 A1		03/01/2011	SCHEDULED REDEMPTION		145,529	145,529	133,887	138,249		7,280		7,280		145,529				948	06/25/2035	1Z*
59020U-H3-2	MLMI 2005-A7 2A1		03/01/2011	SCHEDULED REDEMPTION		611,306	611,306	541,006	539,287		72,019		72,019		611,306				7,049	09/25/2035	1Z*
60855R-AA-8	MOLINA HEALTHCARE		03/29/2011	Various		4,676,880	4,200,000	4,257,315	4,094,081	129,520	(2,545)		126,976		4,221,056		455,824	455,824	36,979	10/01/2014	3
61757U-AJ-9	MORGAN STANLEY		02/01/2011	GOLDMAN, SACHS & CO.		81,521,720	81,100,000	81,787,427	81,549,957		(27,758)		(27,758)		81,522,200		(480)	(480)	66,274	06/20/2012	1FE
61757U-AL-4	MORGAN STANLEY		02/01/2011	GOLDMAN, SACHS & CO.		25,080,250	25,000,000	25,133,430	25,104,332		(8,430)		(8,430)		25,095,902		(15,652)	(15,652)	33,388	02/10/2012	1FE
61757U-AN-0	MORGAN STANLEY		02/01/2011	GOLDMAN, SACHS & CO.		26,066,560	26,000,000	26,119,054	26,072,161		(5,454)		(5,454)		26,066,707		(147)	(147)	18,860	03/13/2012	1FE
61749G-AC-6	MORGAN STANLEY HOME EQUITY LOA		03/25/2011	SCHEDULED REDEMPTION		188,635	188,635	179,522	124,814	54,188	9,633		63,821		188,635				174	04/25/2036	1Z*
61748W-AB-4	MORGANS HOTEL GROUP CO 2.375% 10/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		2,172,150	2,500,000	2,487,410	2,081,250	408,749	630		409,379		2,490,629		(318,479)	(318,479)	27,378	10/15/2014	5
61746R-BX-8	MSAC 2003-HE1, M3		03/25/2011	SCHEDULED REDEMPTION		69,797	69,797	70,369	30,075	39,722			39,722		69,797				529	05/25/2033	6Z*
61746R-EJ-6	MSAC 2003-HE3 M2		03/25/2011	SCHEDULED REDEMPTION		26,068	26,068	26,352	14,046	12,027	(5)		12,022		26,068				139	10/25/2033	4Z*
61746R-GT-2	MSAC 2004-WMC1 M2		03/25/2011	SCHEDULED REDEMPTION		260,476	260,476	262,266	155,699	105,737	(960)		104,776		260,476				1,193	06/25/2034	1Z*
61748B-AC-8	MSAC 2006-HE4 A3		02/01/2011	Various		9,606,201	14,441,593	12,551,716	10,006,291	2,460,977	(605)		2,460,372		12,466,663		(2,860,462)	(2,860,462)	6,397	06/25/2036	1Z*
61755E-AB-4	MSAC 2007-NC4 A2A		03/25/2011	Various		2,106,075	5,134,591	2,026,984	1,813,745		(2,521)		(2,521)		1,811,224		294,852	294,852	4,388	05/25/2037	1Z*
61745M-6M-0	MSC 2005-HQ6 C		01/03/2011	VARIOUS								58	(58)							08/13/2042	5
61746W-WK-2	MSDWC 2002-AM3, M1		03/25/2011	SCHEDULED REDEMPTION		172,013	172,013	173,061	172,665		(652)		(652)		172,013				606	02/25/2033	1Z*
61749Q-AD-2	MSIX 2006-1 A3		03/25/2011	SCHEDULED REDEMPTION		447,692	447,692	330,953	224,229	105,615	117,848		223,463		447,692				407	07/25/2036	1Z*
61748H-EF-4	MSM 2004-8AR 4A1		03/01/2011	SCHEDULED REDEMPTION		172,119	172,119	120,053	120,975		51,144		51,144		172,119				940	10/25/2034	1Z*
61750Y-AA-7	MSM 2006-15XS A1		03/25/2011	Various		11,816	11,816	7,060	8,299		3,516	80,751	(77,234)		11,816				10	11/25/2036	1Z*
61751J-AF-8	MSM 2007-6XS 2A1S		03/25/2011	SCHEDULED REDEMPTION		1,366,347	1,366,347	902,939	1,050,449		315,898		315,898		1,366,347				1,133	02/25/2047	1Z*
57164U-AA-3	MVCOT 2006-2A A		03/01/2011	SCHEDULED REDEMPTION		258,561	258,561	258,557	258,560		1		1		258,561				2,993	10/20/2028	1FE
571628-AA-4	MVCOT 2007-1A A		03/01/2011	SCHEDULED REDEMPTION		629,441	629,441	629,426	629,435		5		5		629,441				7,984	05/20/2029	1FE
628530-AG-2	MYLAN LABORATORIES INC 1.250000% 03/15/2		03/29/2011	Various		5,816,690	5,350,000	5,417,484	5,363,922		(2,437)		(2,437)		5,361,485		455,205	455,205	36,024	03/15/2012	3FE
629568-AP-1	NABORS INDUSTRIES INC .940000% 05/15/201		03/29/2011	GOLDMAN, SACHS & CO.		7,202,513	7,250,000	6,839,734	7,172,517		52,041		52,041		7,224,558		(22,045)	(22,045)	25,746	05/15/2011	2FE
631103-AA-6	NASDAQ STOCK MARKET INC 2.500000% 08/15/		03/29/2011	Various		5,930,728	6,000,000	5,739,220	5,855,635		12,768		12,768		5,868,403		62,324	62,324	93,854	08/15/2013	2FE
63936J-AB-1	NAVIGATOR 2003-1A, CLASS A2 LOANS	F	02/15/2011	SCHEDULED REDEMPTION		3,004,909	3,004,909	2,869,688	2,927,216		77,693		77,693		3,004,909				8,721	11/15/2015	1FE
63937W-AC-9	NAVISTAR FINANCIAL CORP OWNER		01/31/2011	NOMURA SECURITIES INTERNATIONAL, INC.		20,257,032	20,000,000	20,255,468	20,225,395		(13,970)		(13,970)		20,211,426		45,606	45,606	47,539	01/21/2014	1FE
63934E-AL-2	NAVISTAR INTL CORP 3.000000% 10/15/2014		03/29/2011	Various		5,825,408	4,000,000	4,024,975	4,022,385		(1,692)		(1,692)		4,020,693		1,804,715	1,804,715	47,958	10/15/2014	4FE
628782-9A-4	NBTY INC TERM B LOAN		03/01/2011	SCHEDULED REDEMPTION		5,000,000	5,000,000	5,033,318	5,013,529	19,532	(33,061)		(13,529)		5,000,000				122,049	10/01/2017	3FE
643528-AB-8	NCAMT 2006-ALT1 AF2		03/01/2011	SCHEDULED REDEMPTION		140,023	140,023	120,034	115,927		24,096		24,096		140,023				1,450	07/25/2036	1Z*
645903-AK-1	NEW JERSEY ECON SOLID WST BRIDGEWTR 05A		01/12/2011	DISTRIBUTION																07/01/2025	6
645903-AL-9	NEW JERSEY ECON SOLID WST BRIDGEWTR 05B		01/04/2011	DISTRIBUTION																07/01/2017	6
651639-AH-9	NEWMONT MINING CORP 1.250000% 07/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		5,796,675	4,500,000	4,715,666	4,663,248		(11,493)		(11,493)		4,651,755		1,144,920	1,144,920	40,000	07/15/2014	2FE
651639-AJ-5	NEWMONT MINING CORP 1.625000% 07/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		3,684,520	2,800,000	2,963,218	2,936,934		(5,122)		(5,122)		2,931,812		752,708	752,708	32,356	07/15/2017	2FE
65409Y-AM-7	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		01/14/2011	CITIBANK		3,245,923	3,245,923	3,234,522	3,166,295	71,865	35		71,899		3,238,195		7,728	7,728	9,982	08/09/2013	3FE
G6644#-AF-5	NORTHGATE PLC SERIES A SENIOR NOTE DUE D	F	01/28/2011	Various		1,397,665	1,373,845	1,389,952	1,318,369		214,114		214,114		1,542,171		(144,506)	(144,506)		12/14/2013	3
66989H-AB-4	NOVARTIS CAPITAL CORP		03/10/2011	WELLS FARGO BROKERAGE SERVICES		15,297,000	15,000,000	15,366,450	15,315,913		(27,770)		(27,770)		15,288,143		8,857	8,857	111,625	04/24/2013	1FE
63860F-AB-9	NSTR 2006-B, AV2		03/16/2011	Various		6,883,092	7,127,864	7,127,864	7,127,863						7,127,863		(244,771)	(244,771)	8,704	09/25/2036	1Z*
670704-AB-1	NUVASIVE INC 2.250000% 03/15/2013		03/29/2011	GOLDMAN, SACHS & CO.		1,963,020	2,000,000	1,958,063	1,937,899	22,500	4,307		26,807		1,964,706		(1,686)	(1,686)	24,500	03/15/2013	5Z
680223-AF-1	OLD REPUBLIC INTL CORP 8.000000% 05/15/2		03/29/2011	GOLDMAN, SACHS & CO.		1,175,780	1,000,000	1,123,437	1,076,130		(13,695)		(13,695)		1,062,435		113,345	113,345	30,222	05/15/2012	2FE
681904-AG-3	OMNICARE INC		03/11/2011	Various		549,554	544,000	502,339	527,334		621		621		527,955		21,600	21,600	6,017	06/01/2013	3FE
681904-AL-2	OMNICARE INC 3.250000% 12/15/2035		03/29/2011	GOLDMAN, SACHS & CO.		411,097	447,000	400,624	400,839		277		277		401,116		9,981	9,981	4,278	12/15/2035	4FE
681904-AN-8	OMNICARE INC 3.750000% 12/15/2025		03/29/2011	Various		3,785,058	3,000,000	3,099,630	2,000,000		(1,110)		(1,110)		3,098,520		686,538	686,538	34,531	12/15/2025	3FE
682189-AG-0	ON SEMICONDUCTOR CORP 2.625000% 12/15/20		03/29/2011	Various		3,352,818	2,700,000	3,041,747	2,930,844		(16,946)		(16,946)		2,913,899		438,919	438,919	18,244	12/15/2026	3FE
683399-AB-5	ONYX PHARMACEUTICALS INC 4.000000% 08/15		03/29/2011	GOLDMAN, SACHS & CO.		1,741,604	1,510,000	1,539,038	1,537,881		(1,129)		(1,129)		1,536,751		204,852	204,852	37,918	08/15/2016	4
69073T-AQ-6	OWENS-BROCKWAY 3.000000% 06/01/2015		03/29/2011	Various		5,747,987	5,700,000	5,664,100	3,919,271		2,036		2,036		5,674,610		73,377	73,377	55,333	06/01/2015	3FE
69121P-DE-0	OWNIT 2006-2, A2B		03/01/2011	SCHEDULED REDEMPTION		114,251	114,251	114,251	85,219	29,032			29,032		114,251				1,347	01/25/2037	1Z*
694308-GC-5	PACIFIC GAS & ELECTRIC		03/01/2011	MATURED		3,000,000	3,000,000	2,830,290	2,993,452		6,548		6,548		3,000,000				63,000	03/01/2011	1FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS L		02/01/2011	SCHEDULED REDEMPTION		9,615	9,615	7,882	7,216		2,400		2,400		9,615				40	05/31/2012	5Z
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		03/30/2011	CALLED @ 100.00000000		400,000	400,000	400,000	400,000						400,000				1,782	04/01/2031	1FE
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		01/06/2011	CALLED @ 100.00000000		100,000	100,000	100,000	100,000						100,000				225	06/01/2036	1FE
704549-AG-9	PEABODY ENERGY CORP 4.750000% 12/15/2041		03/29/2011	Various		6,261,454	4,750,000	5,290,298	5,257,151		(2,774)		(2,774)		5,254,378		1,007,076	1,007,076	66,091	12/15/2041	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)
707882-AA-4	PENN VIRGINIA CORP 4.500000% 11/15/2012		03/09/2011	Various		2,931,938	2,850,000	2,721,000	2,768,503	7,936	7,398		15,334		2,783,838		148,100	148,100	42,394	11/15/2012	4
69337M-AA-8	PHHAM 2007-3 A1		03/25/2011	SCHEDULED REDEMPTION		1,303,988	1,303,988	1,046,451	1,188,092		115,896		115,896		1,303,988				999	07/25/2037	1Z*
69336Q-AC-6	PHHMC 2007-4 A3		03/01/2011	SCHEDULED REDEMPTION		1,009,561	1,009,561	984,157	999,580		9,981		9,981		1,009,561				12,605	06/18/2037	1Z*
72083E-AF-5	PIERRE FOODS INC TERM LOAN 1ST LIEN		03/31/2011	SCHEDULED REDEMPTION		15,000	15,000	14,709	14,709		291		291		15,000				120	09/30/2016	4FE
723787-AH-0	PIONEER NATURAL RESOURCE 2.875000% 01/15		03/29/2011	GOLDMAN, SACHS & CO.		5,493,896	3,200,000	3,573,750	3,367,554		(14,173)		(14,173)		3,353,382		2,140,514	2,140,514	61,269	01/15/2038	3FE
69344F-AD-8	PMC SIERRA INC 2.250000% 10/15/2025		03/21/2011	GOLDMAN, SACHS & CO.		1,391,303	1,250,000	1,428,548	1,305,329		(6,939)		(6,939)		1,298,390		92,912	92,912	12,219	10/15/2025	3
73316P-CL-2	POPLR 2005-2, M2		02/11/2011	DESCAP SECURITIES INC		2,192,412	4,064,726	1,888,084	1,125,803	748,292	(15,818)		732,474		1,858,278		334,134	334,134	48,362	04/25/2035	1Z*
73316Q-AB-4	POPLR 2006-D, A2		02/01/2011	Various		4,621,684	4,963,120	4,963,120	4,963,120						4,963,120		(341,436)	(341,436)	2,215	11/25/2046	1Z*
73316T-AB-8	POPLR 2006-E, A2		02/01/2011	WELLS FARGO		6,118,438	7,000,000	7,000,000	7,000,000						7,000,000		(881,563)	(881,563)	3,113	01/25/2037	1Z*
70069F-LV-7	PPSI 2005-WCW3, A2C		03/21/2011	RESIDENTIAL FUNDING SECURITIES		14,266,200	15,340,000	15,340,000	15,340,000						15,340,000		(1,073,800)	(1,073,800)	23,751	08/25/2035	1Z*
74112K-AC-9	PRESTIGE AUTO RECEIVABLES TRUS		03/15/2011	SCHEDULED REDEMPTION		549,269	549,269	567,464	563,572		(14,303)		(14,303)		549,269				6,811	08/15/2014	1FE
743263-AD-7	PROGRESS ENERGY		03/01/2011	MATURED		3,000,000	3,000,000	3,144,948	3,006,016		(6,016)		(6,016)		3,000,000				106,500	03/01/2011	2FE
69366A-AC-4	PSS WORLD MEDICAL INC 3.125000% 08/01/20		03/29/2011	Various		2,726,235	2,000,000	2,026,250	2,016,300		(1,162)		(1,162)		2,015,138		711,097	711,097	39,670	08/01/2014	3FE
748351-AR-4	QUEST 2006-X1, A-2		03/25/2011	SCHEDULED REDEMPTION		69,723	69,723	61,167	36,424	24,454	8,845		33,298		69,723				72	03/25/2036	1Z*
74837R-AB-0	QUICKSILVER RESOURCES 1.875000% 11/01/20		03/29/2011	GOLDMAN, SACHS & CO.		263,718	250,000	322,647	261,095		(3,362)		(3,362)		257,733		5,985	5,985	1,953	11/01/2024	4FE
749121-BY-4	QWEST COMMUNICATIONS INT 3.500000% 11/15		01/04/2011	REDEMPTION		2,884,613	1,850,000	2,515,277	1,850,000						1,850,000		1,034,613	1,034,613		11/15/2025	3FE
750438-AC-7	RADIOSHACK CORP 2.500000% 08/01/2013		03/29/2011	GOLDMAN, SACHS & CO.		2,025,880	2,000,000	2,113,918	2,110,490		(10,651)		(10,651)		2,099,839		(73,959)	(73,959)	33,333	08/01/2013	3FE
74922G-AN-4	RALI 2006-QA14 A13		03/01/2011	Various		381,430	887,648	646,104	575,791		(192,156)		(192,156)		381,430				12,632	11/25/2036	1Z*
759950-FX-1	RAMC 2005-4, A3		03/01/2011	SCHEDULED REDEMPTION		457,375	457,375	457,375	457,375						457,375				5,922	02/25/2036	2Z*
759950-GV-4	RAMC 2006-1, AF3		01/01/2011	SCHEDULED REDEMPTION		16,934	16,934	16,934	14,682	2,252			2,252		16,934				158	05/25/2036	1Z*
760985-D2-4	RAMP 2003-RS10, MI1		03/01/2011	SCHEDULED REDEMPTION		56,276	56,276	56,259	56,269		7		7		56,276				966	11/25/2033	1Z*
760985-YW-5	RAMP 2003-RZ4, M1		03/01/2011	SCHEDULED REDEMPTION		772,309	772,309	770,530	771,477		833		833		772,309				7,416	10/25/2033	1Z*
760985-4U-2	RAMP 2004-RZ2 AI6		03/01/2011	Various		97,247	109,545	102,875	104,178		(6,819)		(6,819)		97,247				1,375	03/25/2034	1Z*
75156V-AB-1	RAMP 2006-RS3, A-I-2		03/25/2011	Various		600,934	670,298	648,557	647,528		(46,594)		(46,594)		600,934				585	05/25/2036	1Z*
76110W-UZ-7	RASC 2003-KS10 MI2		03/01/2011	SCHEDULED REDEMPTION		35,940	35,940	35,934	14,532	21,405	3		21,408		35,940				431	12/25/2033	1Z*
76110W-VS-2	RASC 2003-KS11, MI2		03/01/2011	SCHEDULED REDEMPTION		65,024	65,024	65,009	33,561	31,456	7		31,463		65,024				1,066	01/25/2034	1Z*
45660N-QS-7	RAST 2003-A6 A2		03/01/2011	Various		730,710	730,710	722,490	733,935		2,173		2,173		730,710				6,728	06/01/2033	1Z*
75508A-AB-2	RAYONIER TRS HOLDINGS IN 3.750000% 10/15		03/29/2011	Various		2,120,581	1,800,000	1,823,633	1,814,294		(1,872)		(1,872)		1,812,422		308,159	308,159	30,656	10/15/2012	2FE
991196-9B-4	REYNOLDS GROUP HOLDINGS TERM LOAN A		02/09/2011	SCHEDULED REDEMPTION		1,000,000	1,000,000	990,150	990,234		9,766		9,766		1,000,000				9,549	08/15/2015	3FE
991196-9C-2	REYNOLDS GROUP HOLDINGS TERM LOAN D		02/01/2011	SCHEDULED REDEMPTION		3,000,000	3,000,000	3,002,467	2,986,517	15,931	(2,449)		13,483		3,000,000				25,458	05/05/2016	3FE
76110V-RV-2	RFMS2 2005-HS1, AI2		03/01/2011	SCHEDULED REDEMPTION		1,408,914	1,408,914	1,398,325	1,371,724		37,190		37,190		1,408,914				19,537	09/25/2035	1Z*
76110V-SR-0	RFMS2 2005-HS2, AI2		03/01/2011	SCHEDULED REDEMPTION		1,525,657	1,525,657	1,413,032	1,344,415		181,242		181,242		1,525,657				17,090	12/25/2035	1Z*
76110V-TA-6	RFMS2 2005-HSA1 AI5		03/01/2011	SCHEDULED REDEMPTION		99,712	99,712	78,041	49,081	29,316	21,314		50,631		99,712				1,633	12/25/2035	1Z*
76110V-TV-0	RFMS2 2006-HI1, A3		03/01/2011	SCHEDULED REDEMPTION		884,406	884,406	884,376	884,403		3		3		884,406				15,007	02/25/2036	1Z*
74957V-AM-1	RFMSI 2006-S6 A12		03/01/2011	SCHEDULED REDEMPTION		1,083,271	1,083,271	1,075,532	954,508	113,548	15,215		128,763		1,083,271				14,225	07/25/2036	1Z*
749581-AJ-3	RFSMI 2007-S1 A5		03/01/2011	SCHEDULED REDEMPTION		432,667	432,667	377,772	373,876		58,791		58,791		432,667				5,765	01/25/2037	1Z*
995642-9B-3	RH DONNELLEY TERM LOAN		02/04/2010	VARIOUS															156	10/31/2014	6FE
762397-AS-6	RHODIA SA	F	01/05/2011	OPPENHEIMER & CO. INC		2,331,875	2,275,000	2,275,000	2,275,000						2,275,000		56,875	56,875	43,718	09/15/2020	4FE
771196-AQ-5	ROCHE HLDGS INC	R	03/24/2011	CALLED @ 109.931		12,756,393	11,604,000	12,890,698	12,739,356		(80,526)		(80,526)		12,658,830		97,564	97,564	327,168	03/01/2014	1FE
776696-AA-4	ROPER INDUSTRIES INC 1.481300% 01/15/203		03/29/2011	GOLDMAN, SACHS & CO.		1,679,616	1,600,000	934,871	679,753		6,305		6,305		686,058		993,558	993,558	1,407	01/15/2034	3FE
779376-AB-8	ROVI CORP 2.625000% 02/15/2040		03/29/2011	Various		6,166,569	4,500,000	4,499,480	4,497,936		(599)		(599)		4,497,337		1,669,232	1,669,232	68,250	02/15/2040	3
74971X-AA-5	RRI ENERGY INC		01/03/2011	CALLED @ 102.25		1,339,475	1,310,000	1,301,813	1,305,338		6		6		1,305,343		34,132	34,132	4,421	12/15/2014	4FE
86360X-AA-8	SACO 2006-GEL3, A1		03/02/2011	Various		1,168,235	1,181,746	1,181,746	1,181,746						1,181,746		(13,511)	(13,511)	780	07/25/2036	1Z*
86358E-ZS-8	SAIL 2005-11 A6		02/01/2011	Various		6,223,636	6,574,385	6,572,330	6,573,992		28		28		6,574,020		(350,384)	(350,384)	3,401	01/25/2036	1Z*
79466L-AA-2	SALESFORCE.COM INC .750000% 01/15/2015		03/29/2011	Various		2,031,826	1,250,000	1,246,250	1,246,876		190		190		1,247,066		784,760	784,760	6,135	01/15/2015	3
07384M-6M-9	SAMI 0412 2A3		03/01/2011	SCHEDULED REDEMPTION		509,503	509,503	493,362	493,905		15,598		15,598		509,503				3,046	02/25/2035	1Z*
86360K-BL-1	SAMI 2006-AR3 3A3		03/25/2011	SCHEDULED REDEMPTION		204,968	204,968	47,530	16,814		188,154		188,154		204,968				204	02/25/2036	1Z*
80004C-AC-5	SANDISK CORP 1.000000% 05/15/2013		03/29/2011	Various		5,592,318	5,750,000	4,890,984	5,336,148	15,985	37,675		53,660		5,389,809		202,509	202,509	21,035	05/15/2013	3FE
80004C-AD-3	SANDISK CORP 1.500000% 08/15/2017		03/29/2011	GOLDMAN, SACHS & CO.		2,846,616	2,550,000	2,440,887	2,445,773		3,630		3,630		2,449,403		397,213	397,213	22,950	08/15/2017	3FE
80007P-AC-3	SANDRIDGE ENERGY INC		01/05/2011	CREDIT SUISSE FIRST BOSTON CORPORATION		2,628,100	2,564,000	2,574,360	2,570,348		(31)		(31)		2,570,317		57,783	57,783	22,221	06/01/2018	4FE
80105N-AG-0	SANOFI-AVENTIS	F	03/23/2011	Various		9,924,750	10,000,000	9,897,600							9,897,600		27,150	27,150		03/29/2021	1FE
80282H-AC-7	SANTANDER DRIVE AUTO RECEIVABL		02/09/2011	MORGAN STANLEY DEAN WITTER		10,003,906	10,000,000	9,999,703	9,999,721		21		21		9,999,743		4,163	4,163	19,667	06/16/2014	1FE
80282L-AC-8	SANTANDER DRIVE AUTO RECEIVABL		03/15/2011	SCHEDULED REDEMPTION		100,647	100,647	100,641			7		7		100,647				520	05/15/2017	2FE
86364C-AB-8	SARM 2007-6 1A2		01/31/2011	Various		3,591	394,549		5,011			1,419	(1,419)		3,591				172	07/25/2037	1Z*
86359D-SR-9	SASC 2005-17 5A1		03/01/2011	SCHEDULED REDEMPTION		561,219	561,219	461,602	459,521		101,698		101,698		561,219				6,770	10/25/2035	1Z*
86363M-AA-9	SASC 2007-GEL2 A1		02/01/2011	Various		4,254,090	4,469,118	4,469,118	4,469,118						4,469,118		(215,028)	(215,028)	1,971	05/25/2037	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)
86359D-LK-1	SASCO 2005-WF3, A3		03/02/2011	BARCLAYS BANK		4,175,000	5,000,000	5,000,000	5,009,712		(175)		(175)		5,009,538		(834,538)	(834,538)	5,935	07/25/2035	1Z*
80556B-AC-9	SAST 2007-1, A-2B		02/01/2011	GOLDMAN, SACHS & CO.		3,340,000	4,000,000	4,000,000	4,000,000						4,000,000		(660,000)	(660,000)	1,605	01/25/2047	1Z*
80556Y-AB-1	SAST 2007-2 A2A		02/01/2011	Various		835,817	867,572	867,572	867,572						867,572		(31,755)	(31,755)	602	05/25/2047	1Z*
80282D-AC-6	SDART 2010-1 A3		02/16/2011	CITIGROUP GLOBAL MARKETS		25,201,173	25,000,000	24,998,998	24,999,260		63		63		24,999,322		201,850	201,850	85,611	11/17/2014	1FE
81376@-AD-6	SECURITIZED MULTIPLE ASSET RATED TRUST		02/01/2011	DISTRIBUTION		4,816											4,816	4,816		12/15/2005	5Z
78412F-AH-7	SESI LLC 1.500000% 12/15/2026		03/29/2011	GOLDMAN, SACHS & CO.		5,719,010	5,500,000	5,034,688	4,532,579		(594)		(594)		5,050,735		668,275	668,275	24,292	12/15/2026	3FE
822582-AL-6	SHELL INTERNATIONAL FIN	F	02/08/2011	DEUTSCHE BANK SECURITIES		10,152,200	10,000,000	9,988,100	9,991,079		434		434		9,991,513		160,687	160,687	70,833	03/25/2013	1FE
82651C-AA-1	SIERRA RECEIVABLES FUNDING COM		03/20/2011	SCHEDULED REDEMPTION		1,436,034	1,436,034	1,435,901	1,436,022		12		12		1,436,034				25,345	12/22/2025	1FE
82669J-AA-6	SIG6 6A 6 INVESTMENT GRADE		03/27/2011	SCHEDULED REDEMPTION		1,287,842	1,287,842	1,231,177	1,250,035		37,807		37,807		1,287,842				6,269	09/27/2016	1FE
86386M-AS-3	SLCC STUDENT LOAN TRUST I 2002-2A-16		03/15/2011	TENDER OFFER		1,958,000	2,200,000	2,200,000	2,200,000						2,200,000		(242,000)	(242,000)	117,752	07/01/2042	1FE
840555-CF-1	SOUTH TEXAS HIGHER EDUCATION AUTHORITY I		03/18/2011	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				797	12/01/2034	1FE
84649Q-AD-5	SPANSION LLC TERM LOAN		03/31/2011	SCHEDULED REDEMPTION		5,637	5,637	5,581	5,574	6	57		63		5,637					02/09/2015	3FE
790849-AG-8	ST JUDE MEDICAL INC		03/09/2011	GOLDMAN, SACHS & CO.		23,197,504	22,825,000	23,251,964			(23,798)		(23,798)		23,228,166		(30,662)	(30,662)	249,680	09/15/2013	1FE
854315-AA-6	STANFIELD VANTAGE CLO CLASS A1 LOANS	F	03/21/2011	SCHEDULED REDEMPTION		1,105,937	1,105,937	1,028,522	1,042,585		63,352		63,352		1,105,937				1,669	03/21/2017	1FE
858119-AP-5	STEEL DYNAMICS INC 5.125000% 06/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		3,314,246	2,600,000	2,808,470	2,775,738		(12,356)		(12,356)		2,763,382		550,864	550,864	39,235	06/15/2014	3FE
867652-AA-7	SUNPOWER CORP 1.250000% 02/15/2027		03/01/2011	GOLDMAN, SACHS & CO.		488,125	500,000	500,000	471,250	28,750			28,750		500,000		(11,875)	(11,875)	3,455	02/15/2027	4
84751P-HT-9	SURF 2005-BC4 A2B		03/02/2011	Various		5,457,237	5,530,008	5,530,224	5,530,007						5,530,007		(72,771)	(72,771)	7,426	09/25/2036	1Z*
84751P-LM-9	SURF 2006-BC2, A2B		03/01/2011	SCHEDULED REDEMPTION		109,976	109,976	80,783	76,426		33,550		33,550		109,976				1,457	02/25/2037	1Z*
78486Q-AA-9	SVB FINANCIAL GROUP 3.875000% 04/15/2011		03/29/2011	GOLDMAN, SACHS & CO.		513,470	500,000	516,250	503,397		(2,939)		(2,939)		500,457		13,013	13,013	8,934	04/15/2011	2FE
83612L-AE-9	SVHE 2006-WF1, M1		03/01/2011	Various			1,367,759	76,248	19,200		(19,200)		(19,200)						18,505	10/25/2036	1Z*
78487M-AA-7	SVOVM 2006-AA A		03/01/2011	SCHEDULED REDEMPTION		253,699	253,699	253,649	253,680		19		19		253,699				2,920	02/20/2024	1FE
871503-ZZ-4	SYMANTEC CORP .750000% 06/15/2011		01/01/2011	VARIOUS		521,208	500,000	521,208	521,208						521,208					06/15/2011	2FE
871503-AF-5	SYMANTEC CORP 1.000000% 06/15/2013		03/29/2011	Various		12,982,938	10,900,000	11,391,875	10,630,391		(29,757)		(29,757)		11,173,762		1,809,176	1,809,176	31,775	06/15/2013	2
87929J-AA-1	TELECOMMUNICATION SYSTEM 4.500000% 11/01		03/08/2011	OPPENHEIMER & CO. INC		1,409,070	1,500,000	1,515,000	1,423,125	88,725	(560)		88,164		1,511,289		(102,219)	(102,219)	24,375	11/01/2014	3
879369-AA-4	TELEFLEX INC 3.875000% 08/01/2017		03/29/2011	Various		2,239,875	2,000,000	2,014,165	2,013,461		(390)		(390)		2,013,071		226,804	226,804	48,007	08/01/2017	4
87938W-AL-7	TELEFONICA EMISIONES SAU	F	02/08/2011	Various		15,076,550	15,000,000	15,000,000	15,000,000						15,000,000		76,550	76,550	160,554	04/27/2015	1FE
879403-AS-2	TELEFONOS DE MEXICO SAB	F	03/03/2011	EXCHANGE		6,616,077	6,000,000	6,679,560	6,654,310		(26,293)		(26,293)		6,628,017		(11,940)	(11,940)	202,583	01/27/2015	1FE
88165F-AA-0	TEVA PHARMACEUT FIN BV 1.750000% 02/01/2	F	02/10/2011	CONVERSION		11,250,663	10,500,000	11,495,483	10,498,438		(49,697)		(49,697)		10,448,741		801,922	801,922	91,875	02/01/2026	1FE
883203-BN-0	TEXTRON INC 4.500000% 05/01/2013		03/02/2011	NOMURA SECURITIES INTERNATIONAL, INC.		1,043,169	500,000	500,000	500,000						500,000		543,169	543,169	7,875	05/01/2013	3FE
887319-AC-5	TIME WARNER TELECOM LLC 2.375000% 04/01/		03/29/2011	Various		1,735,193	1,500,000	1,538,250	1,519,055		(1,879)		(1,879)		1,517,176		218,017	218,017	8,065	04/01/2026	4FE
88157G-AA-8	TMTS 2007-1SL A1		01/31/2011	Various		6,050,812	19,735,822	5,723,388	5,723,388		12,601		12,601		5,735,989		314,823	314,823	4,974	01/25/2038	1Z*
89153U-AB-7	TOTAL CAPITAL CANADA LTD	A	03/03/2011	RBC DAIN RAUSCHER		9,993,200	10,000,000	9,979,600			740		740		9,980,340		12,860	12,860	18,056	01/28/2014	1FE
891777-AB-0	TOWER GROUP INC 5.000000% 09/15/2014		03/29/2011	GOLDMAN, SACHS & CO.		544,795	500,000	500,000	500,000						500,000		44,795	44,795	13,264	09/15/2014	2FE
89233P-4B-9	TOYOTA MOTOR CREDIT CORP		01/05/2011	GOLDMAN, SACHS & CO.		30,908,100	30,000,000	29,962,800	29,966,531		176		176		29,966,707		941,393	941,393	61,333	06/17/2015	1FE
89233P-4H-6	TOYOTA MOTOR CREDIT CORP		03/16/2011	BANK OF AMERICA		4,987,900	5,000,000	4,995,750	4,996,287		310		310		4,996,598		(8,698)	(8,698)	41,823	08/12/2013	1FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/15/2037	F	03/29/2011	Various		13,912,650	14,000,000	14,453,089	13,515,010		(71,848)		(71,848)		13,443,161		469,489	469,489	56,750	12/15/2037	2FE
991204-9A-8	TRANSUNION LLC TERM LOAN		02/10/2011	SCHEDULED REDEMPTION		5,972,494	5,972,494	6,050,891	6,040,077	8,791	(76,375)		(67,584)		5,972,494				203,113	06/15/2017	3FE
89578P-AD-1	TRIAD AUTO RECEIVABLES OWNER T		01/12/2011	Various		9,737,140	9,617,991	9,531,189	9,597,207		(386)		(386)		9,596,820		140,320	140,320	43,899	05/13/2013	2FE
896522-AF-6	TRINITY INDUSTRIES INC 3.875000% 06/01/2		03/29/2011	Various		5,209,400	5,000,000	5,103,718	4,711,679	333,026	(4,022)		329,005		5,040,683		168,717	168,717	61,139	06/01/2036	3FE
902118-BN-7	TYCO INTERNATIONAL FINAN	F	01/05/2011	BANK OF AMERICA		10,207,400	10,000,000	9,967,600	9,971,194		139		139		9,971,333		236,068	236,068	79,688	10/15/2015	1FE
902494-AP-8	TYSON FOODS INC 3.250000% 10/15/2013		03/29/2011	Various		2,921,882	2,230,000	2,365,792	2,331,645		(8,660)		(8,660)		2,322,985		598,897	598,897	31,361	10/15/2013	3FE
05068M-67-9	U.S. BANCORP - RITS 2006-5 SERIES B		01/20/2011	DISTRIBUTION		71											71	71		04/10/2026	1FE
05068M-69-5	U.S. BANCORP - RITS 2006-6 SERIES B		01/27/2011	DISTRIBUTION		27											27	27		04/10/2026	2FE
90400X-AD-6	ULTRAPETROL(BAHAMAS) LTD 7.250000% 01/15	F	03/29/2011	GOLDMAN, SACHS & CO.		249,268	250,000	250,000	250,000						250,000		(733)	(733)	4,934	01/15/2017	4Z
903207-AC-2	UPFC AUTO RECEIVABLES TRUST		03/15/2011	SCHEDULED REDEMPTION		1,608,047	1,608,047	1,615,584	1,611,297		(3,251)		(3,251)		1,608,047				22,227	07/15/2014	2FE
90338W-AK-9	US ONCOLOGY INC		02/04/2011	OPPENHEIMER & CO. INC		1,197,500	1,000,000	1,050,000	1,042,260		(793)		(793)		1,041,467		156,033	156,033	44,104	08/15/2017	4FE
912909-AE-8	US STEEL CORP 4.000000% 05/15/2014		03/29/2011	Various		1,884,638	1,000,000	1,193,350	1,133,001		(10,045)		(10,045)		1,122,956		761,683	761,683	13,178	05/15/2014	3FE
919136-AA-9	VALEO IG CDO, CLASS A1 INVESTMENT GRAD	F	01/18/2011	SCHEDULED REDEMPTION		4,982,961	4,982,961	4,858,387	4,912,156		70,805		70,805		4,982,961				31,918	01/15/2013	1FE
92342Y-AB-5	VERIFONE HOLDINGS INC 1.375000% 06/15/20		03/29/2011	Various		3,195,263	2,500,000	2,473,956	2,489,007		2,177		2,177		2,491,184		704,079	704,079	8,976	06/15/2012	4FE
92343E-AD-4	VERISIGN INC 3.250000% 08/15/2037		03/29/2011	Various		7,986,428	6,600,000	7,554,890	7,449,573		(28,087)		(28,087)		7,421,487		564,941	564,941	129,386	08/15/2037	2
928645-AA-8	VOLCANO CORP 2.875000% 09/01/2015		03/29/2011	GOLDMAN, SACHS & CO.		548,770	500,000	500,000	500,000						500,000		48,770	48,770	7,627	09/01/2015	4Z
928670-AC-2	VOLKSWAGEN INTL FIN NV	F	03/23/2011	PARIBAS CAPITAL MARKETS		10,074,000	10,000,000	9,970,000	9,973,779		2,376		2,376		9,976,154		97,846	97,846	102,014	08/12/2013	1FE
94978#-EQ-6	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2011	SCHEDULED REDEMPTION		220,034	220,034	220,034	220,034						220,034				6,227	01/15/2019	1
94978#-ER-4	WACHOVIA BANK LEASE BACKED (FUR 2006-1)		01/15/2011	SCHEDULED REDEMPTION		186,968	186,968	186,968	186,968						186,968				5,291	01/15/2019	1
94978#-EP-8	WACHOVIA BANK N.A. LEASE BACKED NOTES 20		01/15/2011	SCHEDULED REDEMPTION		153,729	153,729	153,729	153,729						153,729				4,351	01/15/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92928B-AA-9	WAHA AEROSPACE BV	F	01/28/2011	SCHEDULED REDEMPTION		250,000	250,000	250,000	250,000						250,000				4,906	07/28/2020	1FE
92926W-AB-3	WAMU 2007-OA1 A1B		03/25/2011	SCHEDULED REDEMPTION		86,463	86,463	33,182	21,402	3,682	61,379		65,061		86,463				86	02/25/2047	5Z*
93443N-AR-0	WC LUXCO S.A.R.L. TERM B-3 LOAN	F	03/17/2011	SCHEDULED REDEMPTION		2,536,521	2,536,521	2,546,845	2,538,907	12,763	(15,150)		(2,387)		2,536,521				42,402	02/20/2016	3FE
94973V-AJ-6	WELLPOINT INC		01/15/2011	MATURED		3,000,000	3,000,000	2,962,504	2,999,431		569		569		3,000,000				75,000	01/15/2011	2FE
95082P-AH-8	WESCO INTERNATIONAL INC 6.000000% 09/15/		03/29/2011	Various		3,356,462	1,480,000	1,576,200	1,560,282		(2,383)		(2,383)		1,557,899		1,798,563	1,798,563	43,463	09/15/2029	4FE
949808-AT-6	WFMBS 2003-J 2A5		03/01/2011	SCHEDULED REDEMPTION		631,094	631,094	621,035	624,493		6,600		6,600		631,094				6,186	10/25/2033	1Z*
94980S-AT-2	WFMBS 2006-9 1A18		03/01/2011	SCHEDULED REDEMPTION		1,122,504	1,122,504	1,063,572	1,067,136		55,368		55,368		1,122,504				14,953	08/25/2036	1Z*
94985A-AA-7	WFMBS 2006-AR15 A1		03/01/2011	SCHEDULED REDEMPTION		480,707	480,707	414,610	422,297		58,410		58,410		480,707				5,315	10/25/2036	1Z*
94984S-AA-9	WFMBS 2006-AR18 1A1		03/01/2011	SCHEDULED REDEMPTION		828,339	828,339	741,258	742,190		86,150		86,150		828,339				9,990	11/25/2036	1Z*
94985W-BM-2	WFMBS 2007-11 A36		01/03/2011	VARIOUS								41,030	(41,030)							08/25/2037	2
94985W-DN-8	WFMBS 2007-11 A85		03/01/2011	SCHEDULED REDEMPTION		393,569	393,569	350,645	355,143		38,426		38,426		393,569				5,096	08/25/2037	1Z*
94985W-DZ-1	WFMBS 2007-11 A96		03/01/2011	SCHEDULED REDEMPTION		965,850	965,850	851,951	849,747		116,103		116,103		965,850				12,506	08/25/2037	1Z*
94985L-AG-0	WFMBS 2007-13 A7		03/01/2011	SCHEDULED REDEMPTION		797,415	797,415	707,706	703,054		94,361		94,361		797,415				10,660	09/25/2037	1Z*
94985L-AH-8	WFMBS 2007-13 A8		03/01/2011	SCHEDULED REDEMPTION		515,662	515,662	452,815	453,468		62,193		62,193		515,662				6,894	09/25/2037	1Z*
92933U-AA-0	WMHEN 2007-WM1 N1	F	12/31/2010	WRITE OFF OF INVESTMENT			(1,519,279)													01/25/2047	1Z*
98156Y-AF-8	WORLD OMNI AUTO RECEIVABLES TR		02/04/2011	WELLS FARGO		16,843,038	15,892,000	17,053,559	16,733,548		(56,167)		(56,167)		16,677,381		165,656	165,656	122,051	05/15/2014	1FE
98235T-AA-5	WRIGHT MEDICAL GROUP INC 2.625000% 12/01		03/14/2011	Various		4,499,375	4,500,000	4,349,513	4,152,131	215,297	6,014		221,311		4,373,442		125,933	125,933	31,063	12/01/2014	3
983919-AD-3	XILINX INC 3.125000% 03/15/2037		03/29/2011	Various		7,738,608	6,715,000	6,533,430	6,544,577		993		993		6,545,570		1,193,037	1,193,037	111,186	03/15/2037	3FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,259,851,735	2,200,144,958	2,189,091,326	2,020,638,385	14,100,453	5,542,620	456,645	19,186,428		2,183,974,204		75,877,531	75,877,531	15,660,739	XXX	XXX
97181#-HV-8	BORDERS GROUP SR SEC NTS		03/31/2011	Various		1,546,975	1,347,461	1,497,222	1,326,679	213,177	106,860		320,037		1,503,375		43,600	43,600	25,877	12/01/2017	4
836520-EQ-5	FIRST SOURCE CORP/CITY OF SO BEND		03/01/2011	Various		899,091	899,091	899,091	899,091						899,091				34,152	04/01/2012	1
31909@-AA-3	FIRST SOURCE CORP/FIRST BANK CNTR		03/01/2011	Various		273,577	273,577	273,577	273,577						273,577				13,633	04/01/2012	1
4199999. Bonds - Credit Tenant Loans						2,719,643	2,520,130	2,669,891	2,499,347	213,177	106,860		320,037		2,676,044		43,600	43,600	73,662	XXX	XXX
780097-AN-1	ROYAL BK OF SCOTLAND PLC	F	03/29/2011	DEUTSCHE BANK SECURITIES		5,050,000	5,000,000	4,893,166	4,937,705	3,743	4,759		8,502		4,946,207		103,793	103,793	96,528	11/12/2013	3FE
955306-AA-3	WEST PHARMACEUTICAL SRVC 4.000000% 03/15		03/29/2011	Various		1,403,355	1,500,000	1,514,292	1,374,375	139,023	(36)		138,987		1,513,362		(110,007)	(110,007)	31,250	03/15/2047	4Z
4899999. Bonds - Hybrid Securities						6,453,355	6,500,000	6,407,457	6,312,080	142,765	4,724		147,489		6,459,569		(6,214)	(6,214)	127,778	XXX	XXX
8399997. Total - Bonds - Part 4						5,595,429,486	5,614,263,010	5,535,880,748	5,322,712,254	13,942,787	2,662,016	456,645	16,148,158	(4,397,078)	5,545,247,604	4,396,966	45,784,917	50,181,883	38,630,979	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						5,595,429,486	5,614,263,010	5,535,880,748	5,322,712,254	13,942,787	2,662,016	456,645	16,148,158	(4,397,078)	5,545,247,604	4,396,966	45,784,917	50,181,883	38,630,979	XXX	XXX
00169X-20-3	AFFILIATED MANAGERS GROU		03/29/2011	Various	72,158.000	3,529,458	0.00	3,675,185	3,553,452	120,605			120,605		3,674,057		(144,599)	(144,599)	46,001		RP3UFE
037411-80-8	APACHE CORP		03/29/2011	Various	135,000.000	9,119,704	0.00	7,509,612	8,083,720	(1,460,383)			(1,460,383)		7,509,612		1,610,091	1,610,091	101,250		P2LFE
G16962-20-4	BUNGE LTD		03/29/2011	GOLDMAN, SACHS & CO.	35,000.000	3,606,317	0.00	3,641,920	3,290,000	351,920			351,920		3,641,920		(35,603)	(35,603)	42,656		P3U
165167-84-2	CHESAPEAKE ENERGY CORP		03/29/2011	Various	27,000.000	2,578,076	0.00	2,447,856	2,374,650	73,206			73,206		2,447,856		130,221	130,221	30,375		P4LFE
20451N-10-1	COMPASS MINERALS INTERNATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	5,426	0.00	3,910	3,910						3,910		1,516	1,516	27		P3LZ
28336L-60-4	EL PASO CORPORATION		03/11/2011	Various	2,000.000	2,760,536	0.00	1,929,364	1,929,364						1,929,364		831,172	831,172	24,950		P4LFE
37045V-20-9	GENERAL MOTORS CO		03/29/2011	GOLDMAN, SACHS & CO.	30,000.000	1,437,263	0.00	1,529,999	1,000,000						1,529,999		(92,736)	(92,736)	19,396		P4LFE
416515-70-8	HARTFORD FINL SVCS GRP		03/29/2011	GOLDMAN, SACHS & CO.	157,000.000	4,023,943	0.00	3,970,990	3,942,470	28,520			28,520		3,970,990		52,953	52,953	71,137		P3LFE
595017-AB-0	MICROCHIP TECHNOLOGY INC 2.125000% 12/15		03/29/2011	Various	4,500,000.000	6,021,623	0.00	4,559,655	4,554,219		(1,562)		(1,562)		4,552,657		1,468,966	1,468,966	24,674		RP3U
651195-30-7	NEWELL FINANCIAL TRUST I		03/29/2011	Various	160,000.000	7,392,098	0.00	7,456,487	6,720,000	788,339			788,339		7,508,339		(116,241)	(116,241)	105,000		RP3LFE
65339F-30-9	NEXTERA ENERGY INC		03/29/2011	GOLDMAN, SACHS & CO.	42,000.000	2,103,383	0.00	2,077,125	2,088,824		1,881		1,881		2,090,705		12,678	12,678	43,969		RP1LFE
65410B-20-1	NIELSEN HOLDINGS BV		03/29/2011	GOLDMAN, SACHS & CO.	20,000.000	1,133,562	0.00	1,000,000							1,000,000		133,562	133,562			RP5LFE
D61577-10-8	PORSCHE AUTOMOBIL HOLDING SE	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,524.000	201,896	0.00	59,305	54,668					4,637	59,305	(2,804)	145,396	142,591			P3U
69351T-ZZ-2	PPL CORPORATION		01/01/2011	VARIOUS	70,000.000	3,596,484	0.00	3,596,484	3,596,484						3,596,484						RP2UZ
D94523-10-3	VOLKSWAGEN AG-PFD NON VTG PRF NPV	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	39.000	6,539	0.00	3,626	6,348	(3,464)			(3,464)	742	3,626	(271)	3,183	2,912			P2U
949746-80-4	WELLS FARGO AND COMPANY		03/29/2011	GOLDMAN, SACHS & CO.	20,000.000	20,524,406	0.00	19,638,949	12,807,040	(709,341)			(709,341)		19,638,949		885,457	885,457	356,250		P1LFE
H9709Y-10-2	XL CAPITAL LTD		03/29/2011	GOLDMAN, SACHS & CO.	165,000.000	5,337,021	0.00	4,701,183	4,547,030		(180,376)		(180,376)		4,366,655		970,366	970,366	110,864		RP2LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						73,377,733	XXX	67,801,649	58,552,179	(810,598)	(180,057)		(990,655)	5,379	67,524,427	(3,075)	5,856,381	5,853,306	976,547	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						73,377,733	XXX	67,801,649	58,552,179	(810,598)	(180,057)		(990,655)	5,379	67,524,427	(3,075)	5,856,381	5,853,306	976,547	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						73,377,733	XXX	67,801,649	58,552,179	(810,598)	(180,057)		(990,655)	5,379	67,524,427	(3,075)	5,856,381	5,853,306	976,547	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
G88473-11-4	3I GROUP PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	44,751.000	226,941		100,184	229,197	(143,597)			(143,597)	14,584	100,184	(1,927)	128,684	126,757	847		U
D00379-11-1	AAREAL BANK AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,794.000	63,269		28,129	54,683	(20,768)			(20,768)	(5,787)	28,129	4,383	30,757	35,140			U
W9609T-10-7	AARHUSKARLSHAMN AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	22.000	591		385	617	(127)			(127)	(105)	385	108	98	206			U
002535-30-0	AARONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	350.000	8,217		6,369	7,137	(767)			(767)		6,369		1,847	1,847	5		L
Q0015N-10-4	ABACUS PROPERTY GROUP	D	01/14/2011	VARIOUS	0.800			1	2						1			(1)	(2)		U
H0010V-10-1	ABB LTD-REG CMN STK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	198,972.000	4,863,094		2,914,042	4,432,712	(797,093)			(797,093)	(721,577)	2,914,042	522,901	1,426,151	1,949,052			U
002896-20-7	ABERCROMBIE + FITCH CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	940.000	53,151		35,452	54,172	(18,720)			(18,720)		35,452		17,699	17,699	165		L
003654-10-0	ABIOMED INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,000.000	12,881		9,441	9,610	(169)			(169)		9,441		3,440	3,440			L
G1151C-10-1	ACCENTURE PLC	R	02/25/2011	CREDIT SUISSE INTERNATIONAL	14,540.000	757,160		597,415	705,045	(107,629)			(107,629)		597,415		159,745	159,745			L
004397-10-5	ACCURAY		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,940.000	89,774		60,674	60,345	329			329		60,674		29,100	29,100			L
H0023R-10-5	ACE LIMITED		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,300.000	396,955		336,807	392,175	(55,368)			(55,368)		336,807		60,149	60,149	2,079		L
004498-10-1	ACI WORLDWIDE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	1,182		708	1,075	(367)			(367)		708		474	474			L
J00105-10-6	ACOM CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,580.000	28,139		19,558	19,558	2,106			2,106	(2,106)	19,558	2,160	6,421	8,581			U
E7813W-16-3	ACS ACTIV. CONST. Y SVCS	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	14,994.000	688,681		749,551	702,784	(12,846)			(12,846)	59,613	749,551	(34,884)	(25,986)	(60,870)	15,639		U
00508X-20-3	ACTUANT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,580.000	43,772		26,335	42,060	(15,724)			(15,724)		26,335		17,437	17,437			L
00508Y-10-2	ACUITY BRANDS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,860.000	104,838		63,830	107,266	(43,436)			(43,436)		63,830		41,008	41,008	242		L
005125-10-9	ACXIOM CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,580.000	94,804		53,959	95,697	(41,738)			(41,738)		53,959		40,845	40,845			L
00724F-10-1	ADOBE SYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,380.000	116,858		94,925	104,036	(9,111)			(9,111)		94,925		21,932	21,932			L
J00184-10-1	ADVANCE RESIDENCE INVESTMENT CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	47.000	97,275		59,494	105,242	(34,413)			(34,413)	(11,335)	59,494	6,571	31,210	37,781			U
007903-10-7	ADVANCED MICRO DEVICES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	660.000	6,151		4,343	5,399	(1,056)			(1,056)		4,343		1,808	1,808			L
00762W-10-7	ADVISORY BOARD CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,860.000	94,775		49,208	88,592	(39,384)			(39,384)		49,208		45,567	45,567			L
J00288-10-0	AEON CO LTD NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	5,000.000	57,391		40,040	62,569	(15,389)			(15,389)	(7,141)	40,040	1,127	16,224	17,351			U
J0021H-10-7	AEON CREDIT SERV JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	4,000.000	55,703		43,643	56,559	(6,708)			(6,708)	(6,208)	43,643	1,009	11,052	12,060			U
00130H-10-5	AES CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,620.000	154,438		136,705	153,712	(17,007)			(17,007)		136,705		17,733	17,733			L
00817Y-10-8	AETNA INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,120.000	456,039		340,328	369,781	(29,453)			(29,453)		340,328		115,711	115,711			L
001055-10-2	AFLAC INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,060.000	406,472		339,954	398,396	(58,442)			(58,442)		339,954		66,519	66,519	2,118		L
001181-10-6	AG GROWTH INTERNATIONAL INC	C	02/28/2011	ITG, INC CANADA	900.000	49,434		27,443	45,321	(15,218)			(15,218)	(2,660)	27,443	2,299	19,692	21,991	310		U
001084-10-2	AGCO CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,560.000	137,340		86,988	129,690	(42,702)			(42,702)		86,988		50,352	50,352			L
00846U-10-1	AGILENT TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	17,620.000	740,949		485,975	729,997	(244,021)			(244,021)		485,975		254,974	254,974			L
008916-10-8	AGRIUM INC COM	C	02/28/2011	ITG, INC CANADA	8,400.000	796,776		443,616	773,006	(276,521)			(276,521)	(52,869)	443,616	42,161	310,999	353,160	397		U
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	6,800.000	19,765		19,319	19,115	207			207	(4)	19,319	(37)	484	446			U

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
F01699-13-5	AIR FRANCE KLM	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,616.000	59,290			65,861	(63,143)			(63,143)	(2,719)			59,290	59,290			U
009158-10-6	AIR PRODUCTS & CHEM		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,620.000	148,431		121,590	147,339	(25,749)			(25,749)		121,590		26,841	26,841	794		L
011659-10-9	ALASKA AIR GROUP, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,060.000	62,187		30,034	60,091	(30,057)			(30,057)		30,034		32,153	32,153			L
013078-10-0	ALBERTO CULVER CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	820.000	30,488		21,899	30,373	(8,474)			(8,474)		21,899		8,589	8,589	70		L
F0191J-10-1	ALCATEL EUR10	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,814.000	18,729		12,461	11,111	543			543	807	12,461	(454)	6,722	6,268			U
013817-10-1	ALCOA INC COM		03/29/2011	Various	186,320.000	3,102,599		2,238,343	2,867,465	(629,122)			(629,122)		2,238,343		864,256	864,256	3,340		L
015271-10-9	ALEXANDRIA REAL ESTATE		03/29/2011	DISTRIBUTION	0.000	3,129		1,619							1,619		1,510	1,510			L
015351-10-9	ALEXION PHARMACEUTICAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,020.000	849,846		477,338	726,561	(249,223)			(249,223)		477,338		372,508	372,508			L
G01717-10-0	ALIBABA.COM LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	193,000.000	359,959		346,133	346,132	(1,015)			(1,015)	1,016	346,133	(1,742)	15,568	13,826	5,446		L
017175-10-0	ALLEGHANY CORP.		03/31/2011	Various	22.000	12,314		10,421	6,740	(1,187)			(1,187)		10,421		1,893	1,893			L
017361-10-6	ALLEGHENY ENERGY INC		02/25/2011	Various	21,380.000	537,891		481,318	518,251	(36,933)			(36,933)		481,318		56,573	56,573	906		L
018490-10-2	ALLERGAN I NC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,320.000	245,751		211,086	227,984	(16,898)			(16,898)		211,086		34,665	34,665	166		L
D03080-11-2	ALLIANZ SE-REG COM STK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	5,000.000	718,407			594,390	(585,924)			(585,924)	(8,466)			718,407	718,407			L
G02072-11-7	ALLIED IRISH BANK PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	55,040.000	19,873		22,065	22,065	2,335			2,335	(2,335)	22,065	3,438	(5,631)	(2,192)			U
02076X-10-2	ALPHA NATURAL RESOURCES		02/25/2011	CREDIT SUISSE INTERNATIONAL	720.000	39,116		28,610	43,222	(14,611)			(14,611)		28,610		10,506	10,506			L
021441-10-0	ALTERA CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	14,520.000	612,207		365,065	516,622	(151,557)			(151,557)		365,065		247,142	247,142	871		L
023135-10-6	AMAZON COM INC		03/29/2011	Various	11,490.000	1,997,084		1,066,838	2,068,200	(1,001,362)			(1,001,362)		1,066,838		930,246	930,246			L
00163T-10-9	AMB PROPERTY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	13,820.000	489,900		334,464	438,232	(103,768)			(103,768)		334,464		155,436	155,436	7,257		L
023139-10-8	AMBAC FINANCIAL GRO		02/25/2011	MORGAN STANLEY CO. INC. NEW YORK	9,720.000	1,754		1,080	1,080						1,080		675	675			L
023436-10-8	AMEDISYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	600.000	21,122		16,470	20,100	(3,630)			(3,630)		16,470		4,651	4,651			L
023586-10-0	AMERCO		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	28,431		14,055	28,812	(14,757)			(14,757)		14,055		14,376	14,376			L
02913V-10-3	AMERICA PUBLIC EDUCATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	200.000	8,546		6,919	7,448	(530)			(530)		6,919		1,627	1,627			L
02503Y-10-3	AMERICAN C AP LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,000.000	92,142		33,059	75,600	(42,541)			(42,541)		33,059		59,083	59,083			L
024835-10-0	AMERICAN CAMPUS COMMUNITIES INC		03/25/2011	DISTRIBUTION	0.000	10,670		7,241							7,241		3,430	3,430			L
025676-20-6	AMERICAN EQUITY INVT LIFE HL		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,180.000	108,794		55,893	102,659	(46,766)			(46,766)		55,893		52,901	52,901			L
026874-15-6	AMERICAN INTERNATIONAL GROUP WARRANTS		02/03/2011	Various	8,692.420	130,498		116,767							116,767		13,731	13,731			U
026874-78-4	AMERICAN INTL GROUP INC		02/25/2011	Various	2,860.000	227,245		211,900	164,793	(51,230)			(51,230)		211,900		15,345	15,345			L
02744M-10-8	AMERICAN MEDICAL SYSTEMS HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	1,751		1,330	1,509	(179)			(179)		1,330		421	421			L
029263-10-0	AMERICAN REPROGRAPHICS		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,100.000	18,499		14,677	15,939	(1,262)			(1,262)		14,677		3,822	3,822			L
029912-20-1	AMERICAN TOWER CORP		03/29/2011	Various	27,260.000	1,372,188		612,789	1,407,706	(794,917)			(794,917)		612,789		759,399	759,399			L
030420-10-3	AMERICAN WATER WORKS CO INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,660.000	72,632		60,409	67,271	(6,862)			(6,862)		60,409		12,223	12,223	585		L
03073T-10-2	AMERIGROUP CORPORATE		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,060.000	119,476		47,974	90,475	(42,501)			(42,501)		47,974		71,503	71,503			L
03076C-10-6	AMERIPRISE FINL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,700.000	678,899		456,128	615,785	(159,657)			(159,657)		456,128		222,771	222,771	1,926		L
03073E-10-5	AMERISOURCEBERGEN CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,560.000	243,421		190,423	223,827	(33,404)			(33,404)		190,423		52,998	52,998	656		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
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031100-10-0	AMETEK INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,740.000	365,453		252,913	343,045	(90,132)			(90,132)		252,913		112,540	112,540			L
031162-10-0	AMGEN INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	15,559		15,576	16,470	(894)			(894)		15,576		(17)	(17)			L
032095-10-1	AMPHENOL CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,600.000	147,886		106,966	137,228	(30,262)			(30,262)		106,966		40,920	40,920	39		L
032359-30-9	AMTRUST FINL SERVICES		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,500.000	85,737		52,679	78,750	(26,071)			(26,071)		52,679		33,058	33,058	360		L
032346-10-8	AMYLIN PHARMACEUTIALS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	221.000	3,368		2,480	3,251	(771)			(771)		2,480		889	889			L
032511-10-7	ANADARKO PETE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,980.000	640,802		416,431	607,757	(191,326)			(191,326)		416,431		224,371	224,371			L
032654-10-5	ANALOG DEVICES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	15,320.000	611,367		432,549	577,104	(144,555)			(144,555)		432,549		178,817	178,817			L
00793X-10-0	ANDEAN RESOURCES LTD	T	12/09/2010	MERGER	0.000	(2,576)											(2,576)	(2,576)			U
G03764-13-4	ANGLO AMERICAN PLC CMN STK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	9,313.000	502,104			484,308	(633,260)			(633,260)	148,952			502,104	502,104			U
Y01373-10-2	ANHUI CONCH CEMENT CO LTD-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	92,000.000	432,473		327,408	431,428	(105,230)			(105,230)	1,211	327,408	(1,606)	106,671	105,066			U
J01554-10-4	ANRITSU CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	20,000.000	169,064		82,938	165,291	(64,551)			(64,551)	(17,803)	82,938	1,721	84,405	86,126			U
G0398N-12-8	ANTOFAGASTA ORD GBP0.05	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,900.000	43,478		13,512	47,752	(47,654)			(47,654)	13,414	13,512	(2,508)	32,474	29,966			L
037389-10-3	AON CORP.		03/31/2011	Various	7,100.000	370,678		286,286	326,671	(40,385)			(40,385)		286,286		84,392	84,392	1,065		L
J0172K-10-7	AOZORA BANK	D	02/28/2011	UBS WARBURG ASIA LIMITED	71,000.000	146,194		90,312	146,915	(40,478)			(40,478)	(16,125)	90,312	2,087	53,795	55,882			U
Q0437B-10-0	APA GROUP	D	03/01/2011	Various	32,723.000	134,339		96,593	135,549	(11,775)			(11,775)	(27,181)	96,593	23,682	14,064	37,746	4,786		U
037411-10-5	APACHE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,440.000	664,651		498,600	648,611	(150,011)			(150,011)		498,600		166,050	166,050	816		L
L0187K-10-7	APERAM	D	02/03/2011	DIRECT	0.050	2											2	2			U
037598-10-9	APOGEE ENTERPRISES, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,400.000	46,714		42,838	45,798	(2,960)			(2,960)		42,838		3,876	3,876	277		L
037604-10-5	APOLLO GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	906		760	790	(30)			(30)		760		146	146			L
037833-10-0	APPLE INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,580.000	3,325,340		2,395,217	3,090,125	(694,908)			(694,908)		2,395,217		930,123	930,123			L
03820C-10-5	APPLIED INDUSTRIAL TECH INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,820.000	123,205		75,226	124,074	(48,847)			(48,847)		75,226		47,979	47,979	649		L
Q0460J-10-3	AQUILA RESOURCES LTD	D	03/01/2011	Various	1,245.900	11,030			12,552	(11,977)			(11,977)	(575)			11,030	11,030			U
L0302D-12-9	ARCELORMITTAL COMMON STOCK	D	02/28/2011	Various	21,842.000	923,252		229,379	828,346	(642,490)			(642,490)	(75,100)	229,379	14,307	679,565	693,872	3,594		U
G0450A-10-5	ARCH CAPITAL GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	182,662		157,637	179,622	(21,985)			(21,985)		157,637		25,025	25,025			L
039483-20-1	ARCHER DANIELS		03/29/2011	GOLDMAN, SACHS & CO.	206,000.000	9,127,767		8,538,229	7,998,980	1,576,119	437,824		2,013,942		10,012,922		(885,155)	(885,155)	160,938		L
039483-10-2	ARCHER DANIELS MIDLAND CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,780.000	470,427		387,036	384,422	2,614			2,614		387,036		83,391	83,391	2,045		L
04010L-10-3	ARES CAPITAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	24,588		15,296	23,072	(7,776)			(7,776)		15,296		9,292	9,292			L
04033V-20-3	ARIBA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,220.000	36,912		16,637	28,658	(12,021)			(12,021)		16,637		20,275	20,275			L
G0483X-12-2	ARM HOLDINGS PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	37,486.000	380,430		144,150	247,394	(83,871)			(83,871)	(19,373)	144,150	18,999	217,281	236,280			U
042735-10-0	ARROW ELECTRONICS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,160.000	84,846		63,241	73,980	(10,739)			(10,739)		63,241		21,605	21,605			L
04289L-10-7	ART TECHNOLOGY GROUP INC		01/05/2011	MERGER	19,000.000	114,000		76,564	113,620	(37,056)			(37,056)		76,564		37,436	37,436			U
H0336B-11-0	ARYZTA	D	02/04/2011	DISTRIBUTION	0.000	4,569		4,569							4,569						U
04351G-10-1	ASCENA RETAIL GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	760.000	23,372		14,384	20,079	(5,695)			(5,695)		14,384		8,987	8,987			L
Y0261Y-10-2	ASCOTT RESIDENCE TRUST	D	03/28/2011	Various	115,000.000	107,316		87,037	109,324	(12,015)			(12,015)	(10,271)	87,037	9,805	10,473	20,278	473		U

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
044103-10-9	ASHFORD HOSPITALITY TRUST		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,000.000	65,412		23,329	57,900	(34,571)			(34,571)		23,329		42,083	42,083			L
G05320-10-9	ASHTEAD GROUP PUBLIC LIMITED COMPANY	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1.000	3		2	3	(1)			(1)		2		1	1			U
J03234-15-0	ASICS CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,000.000	26,551		17,641	25,717	(5,306)			(5,306)	(2,770)	17,641	1,948	6,962	8,910			U
G05350-13-3	ASM PACIFIC	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	10,000.000	132,314		85,935	126,402	(40,839)			(40,839)	372	85,935	(433)	46,812	46,379			U
G05360-10-8	ASOS PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10,774.000	326,930		99,570	267,418	(146,908)			(146,908)	(20,941)	99,570	13,123	214,237	227,360			U
04544X-30-0	ASSISTED LIVING CONCEPTS CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	960.000	32,832		22,417	31,229	(8,812)			(8,812)		22,417		10,415	10,415			L
045604-10-5	ASSOCIATED ESTATES		03/25/2011	DISTRIBUTION	0.000	1,102											1,102	1,102			L
046265-10-4	ASTORIA FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,140.000	16,030		12,565	15,857	(3,292)			(3,292)		12,565		3,465	3,465	148		L
00206R-10-2	AT&T INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	25,180.000	705,664		673,399	739,788	(66,390)			(66,390)		673,399		32,265	32,265	10,827		L
049164-20-5	ATLAS AIR WORLDWIDE HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	500.000	33,951		18,046	27,915	(9,869)			(9,869)		18,046		15,905	15,905			L
W10020-11-8	ATLAS COPCO AB-A S HS	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	13,686.000	342,838		158,230	345,322	(230,459)			(230,459)	43,367	158,230	(8,865)	193,473	184,608			U
049298-10-2	ATLAS ENERGY INC		02/21/2011	Various	9,960.000	436,411		310,979	437,941	(126,962)			(126,962)		310,979		125,432	125,432			L
04930A-10-4	ATLAS ENERGY LP		03/10/2011	DIRECT	0.320	5		3							3		2	2			L
049513-10-4	ATMEL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,540.000	97,857		36,624	80,573	(43,949)			(43,949)		36,624		61,233	61,233			L
05152Q-30-5	AURA MINERALS INC	C	02/28/2011	ITG, INC CANADA	14,400.000	51,349		57,689	56,482	4,523			4,523	(3,315)	57,689	4,833	(11,173)	(6,340)			U
F87829-10-1	AUT. PARIS RHIN RHONE	D	02/28/2011	ITG Inc.	1,895.000	136,115		150,023	130,388	4,529			4,529	15,106	150,023	(11,057)	(2,852)	(13,908)			U
052769-10-6	AUTODESK INCORPORATED		02/25/2011	CREDIT SUISSE INTERNATIONAL	400.000	17,056		11,527	15,280	(3,753)			(3,753)		11,527		5,530	5,530			L
052800-10-9	AUTOLIV INV		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,240.000	534,426		363,086	571,526	(208,440)			(208,440)		363,086		171,340	171,340	2,896		L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	21,760.000	1,077,791		873,212	1,007,053	(133,840)			(133,840)		873,212		204,579	204,579	7,834		L
05329W-10-2	AUTONATION INC DEL		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,480.000	182,017		124,902	154,536	(29,634)			(29,634)		124,902		57,115	57,115			L
053332-10-2	AUTOZONE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,980.000	504,259		411,571	539,728	(128,157)			(128,157)		411,571		92,688	92,688			L
05367P-10-0	AVID TECHNOLOGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,340.000	29,024		20,075	23,396	(3,321)			(3,321)		20,075		8,949	8,949			L
G06830-10-9	AVIVA ORD GBP0.25	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	119,519.000	904,078		434,883	732,319	(355,448)			(355,448)	58,012	434,883	(14,524)	483,719	469,195			U
Q1226Z-11-8	AVOCA RESOURCES LTD	D	02/04/2011	DIRECT	47,918.000	170,565		152,193	172,517	(13,965)			(13,965)	(6,359)	152,193	4,480	13,892	18,372			U
Q12354-10-8	AXA ASIA PACIFIC HLDGS	D	03/31/2011	Various	95,972.000	612,229		543,661	619,390	(24,683)			(24,683)	(51,046)	543,661	24,083	44,486	68,568	9,103		U
G0692U-10-9	AXIS CAPITAL HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	160.000	5,732		4,881	5,741	(859)			(859)		4,881		851	851	37		L
05508R-10-6	B G FOODS INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,060.000	71,595		40,077	69,474	(29,397)			(29,397)		40,077		31,518	31,518	860		L
05615F-10-2	BABCOCK AND WILCOX CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,880.000	252,291		171,332	201,649	(30,317)			(30,317)		171,332		80,959	80,959			L
057224-10-7	BAKER HUGHES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,080.000	430,084		243,807	347,594	(103,786)			(103,786)		243,807		186,277	186,277	912		L
057665-20-0	BALCHEM CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	87,379		48,499	85,201	(36,702)			(36,702)		48,499		38,880	38,880	378		L
057741-10-0	BALDOR ELECTRIC CO.		01/27/2011	MERGER	5,680.000	360,680		230,194	358,067	(127,873)			(127,873)		230,194		130,486	130,486			U
058498-10-6	BALL CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	14,680.000	529,512		421,242	499,487	(78,245)			(78,245)		421,242		108,270	108,270	1,028		L
E1943H-15-4	BANCO PASTOR SA	D	03/07/2011	DISTRIBUTION	0.000	9		9							9						U
E1943H-18-8	BANCO PASTOR SA RIGHTS	D	03/09/2011	UBS AG	19,318.000	448		9							9	1	438	439			U

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
T1872V-27-7	BANCO POPOLARE SC RIGHTS	D	01/25/2011	MORGAN STANLEY CO. INC. NEW YORK	62,530.000	89,142		77,409							77,409	(6,563)	18,296	11,733			U
T1872V-10-3	BANCO POPOLARE SPA OMN STK	D	01/21/2011	DISTRIBUTION	0.000	77,409		77,409							77,409						U
E19790-10-9	BANCO SANTANDER SA EUR 0.5	D	01/21/2011	DISTRIBUTION	0.000	120,358		120,358							120,358						L
E1979P-18-7	BANCO SANTANDER SA RIGHTS	D	01/25/2011	MORGAN STANLEY CO. INC. NEW YORK	749,780.000	137,778		120,358							120,358	(9,397)	26,818	17,420			U
060505-10-4	BANK AMER CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	82,580.000	1,172,952		1,025,677	1,101,617	(75,941)			(75,941)		1,025,677		147,275	147,275			L
Y06942-10-9	BANK EAST ASIA	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,000.000	4,309		3,895	4,188	(303)			(303)	10	3,895	(18)	432	414			L
064058-10-0	BANK NEW YORK MELLON CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,080.000	94,006		85,216	93,016	(7,800)			(7,800)		85,216		8,789	8,789	277		L
X06397-10-7	BANK OF PIRAEUS	D	01/21/2011	DISTRIBUTION	0.000	51,851		51,851							51,851						U
G08036-12-4	BARCLAYS ORD GBP0.25	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	132,378.000	682,788			540,018	(622,246)			(622,246)	82,229			682,788	682,788	5,369		L
067383-10-9	BARD (C.R.) INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	640.000	61,978		50,931	58,733	(7,802)			(7,802)		50,931		11,047	11,047	115		L
067774-10-9	BARNES & NOBLE		02/25/2011	CREDIT SUISSE INTERNATIONAL	700.000	9,703		10,393	9,905	488			488		10,393		(691)	(691)			L
H05072-10-5	BARRY CALLEBAUT AG	D	02/28/2011	DISTRIBUTION	0.000	5,206		5,206							5,206						U
071813-10-9	BAXTER INTL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,040.000	158,691		138,875	153,885	(15,010)			(15,010)		138,875		19,817	19,817	942		L
07317Q-10-5	BAYTEX ENERGY CORP	C	02/28/2011	ITG, INC CANADA	3,200.000	181,105		93,910	150,007	(47,292)			(47,292)	(8,805)	93,910	7,867	79,328	87,195	1,653		U
054937-10-7	BB+T CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,700.000	47,239		40,935	44,693	(3,759)			(3,759)		40,935		6,304	6,304	255		L
05534B-76-0	BCE INC COM NPV	C	02/28/2011	ITG, INC CANADA	1,600.000	59,028		40,299	56,868	(12,802)			(12,802)	(3,768)	40,299	3,729	15,000	18,729	629		U
075811-10-9	BECKMAN COULTER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,780.000	147,617		101,481	133,909	(32,429)			(32,429)		101,481		46,136	46,136			L
075887-10-9	BECTON DICKINSON		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,880.000	229,677		204,589	243,418	(38,828)			(38,828)		204,589		25,088	25,088			L
075896-10-0	BED BATH & BEYOND INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,580.000	409,619		318,718	421,707	(102,989)			(102,989)		318,718		90,901	90,901			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,360.000	115,171		108,527	108,950	(423)			(423)		108,527		6,644	6,644			L
Q18193-12-0	BHP BILLITON LTD COMN STOCK	D	03/01/2011	Various	14,521.000	682,386		328,366	672,055	(196,933)			(196,933)	(146,757)	328,366	89,843	264,177	354,020			U
089302-10-3	BIG LOTS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	880.000	35,427		24,858	26,805	(1,946)			(1,946)		24,858		10,569	10,569			L
08986R-10-1	BIGLARI HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	16,406		9,293	16,408	(7,116)			(7,116)		9,293		7,113	7,113			L
09062X-10-3	BIOGEN IDEC INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,240.000	355,194		293,666	351,342	(57,676)			(57,676)		293,666		61,529	61,529			L
09063H-10-7	BIOMED REALTY TRUST INC		03/29/2011	DISTRIBUTION	0.000	4,251		4,251							4,251						L
G11325-10-0	BIOSENSORS INTERNATIONAL GROUP LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	9,000.000	7,823		4,839	7,925	(2,334)			(2,334)	(751)	4,839	559	2,425	2,984			U
09180C-10-6	BJS RESTAURANTS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,760.000	62,105		29,232	62,357	(33,125)			(33,125)		29,232		32,873	32,873			L
H07815-15-4	BKW FMB ENERGIE	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,495.000	126,207		120,737	113,044	16,132			16,132	(8,440)	120,737	10,497	(5,027)	5,471			U
G1311M-11-4	BLACK EARTH FARMING LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	9,756.000	45,479		27,140	38,440	(4,775)			(4,775)	(6,525)	27,140	7,593	10,746	18,339			U
09251U-10-0	BLACKPEARL RESOURCES INC	C	02/28/2011	ITG, INC CANADA	26,200.000	216,339		69,068	154,939	(76,777)			(76,777)	(9,094)	69,068	5,786	141,485	147,271			U
09247X-10-1	BLACKROCK INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,900.000	385,917		292,906	362,102	(69,196)			(69,196)		292,906		93,011	93,011			L
092533-10-8	BLACKROCK KELSO CAPITAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,180.000	14,362		9,174	13,051	(3,876)			(3,876)		9,174		5,188	5,188	378		L
095180-10-5	BLOUNT INTERNATIONAL INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,120.000	62,755		40,100	64,931	(24,831)			(24,831)		40,100		22,655	22,655			L
055921-10-0	BMC SOFTWARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,700.000	426,090		320,968	410,118	(89,150)			(89,150)		320,968		105,122	105,122			L

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
01645L-10-4	BOART LONGYEAR GROUP	D	03/01/2011	Various	15,783.000	73,781		34,077	73,611	(24,774)			(24,774)	(14,761)	34,077	8,355	31,350	39,705			L
Y0920U-10-3	BOC HONG KONG HOLDINGS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	32,000.000	97,910		72,075	108,892	(37,084)			(37,084)	267	72,075	(328)	26,163	25,835			L
G1214R-11-1	BODYCOTE PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	18,585.000	92,482		50,530	81,306	(24,409)			(24,409)	(6,367)	50,530	6,660	35,292	41,952			U
097023-10-5	BOEING CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,480.000	107,706		95,264	96,585	(1,320)			(1,320)		95,264		12,441	12,441	622		L
05561Q-20-1	BOK FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	243.000	12,267		9,154	12,976	(3,822)			(3,822)		9,154		3,113	3,113	61		L
098546-10-4	BONTERRA ENERGY CORP	C	02/28/2011	ITG, INC CANADA	3,100.000	198,846		99,461	161,033	(53,694)			(53,694)	(7,879)	99,461	7,225	92,161	99,385	1,282		U
099724-10-6	BORG WARNER INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,300.000	251,886		149,702	238,788	(89,086)			(89,086)		149,702		102,184	102,184			L
101121-10-1	BOSTON PPTYS INC		03/29/2011	Various	1,040.000	118,243		95,643	89,544	(4,895)			(4,895)		95,643		22,601	22,601	87		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	847		661	908	(248)			(248)		661		186	186			L
101388-10-6	BOTTOMLINE TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,440.000	53,159		32,166	52,972	(20,807)			(20,807)		32,166		20,993	20,993			L
105368-20-3	BRANDYWINE REALTY		01/04/2011	DISTRIBUTION	0.000	144		144							144						L
109178-10-3	BRIGHAM EXPLORATION CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	880.000	30,599		8,454	23,971	(15,517)			(15,517)		8,454		22,146	22,146			L
109473-40-5	BRIGHTPOINT		02/25/2011	CREDIT SUISSE INTERNATIONAL	820.000	10,116		6,489	7,159	(669)			(669)		6,489		3,626	3,626			L
110394-10-3	BRISTOW GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	96,934		65,002	96,594	(31,592)			(31,592)		65,002		31,932	31,932			L
111320-10-7	BROADCOM CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,520.000	147,533		114,182	153,296	(39,114)			(39,114)		114,182		33,351	33,351	317		L
112463-10-4	BROOKDALE SENIOR LIVING INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,080.000	80,815		50,235	65,943	(15,708)			(15,708)		50,235		30,580	30,580			L
112585-10-4	BROOKFIELD ASSET MANAGEMENT, CL A	C	02/28/2011	ITG, INC CANADA	4,000.000	134,298		95,139	133,561	(29,573)			(29,573)	(8,849)	95,139	8,805	30,354	39,158	451		L
G16252-10-1	BROOKFIELD INFRASTRUCTURE PARTNERS		02/28/2011	Various	5,990.880	135,523		130,302	126,108	4,194			4,194		130,302		5,221	5,221			L
114340-10-2	BROOKS AUTOMATION INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,880.000	110,852		76,315	80,542	(4,227)			(4,227)		76,315		34,538	34,538			L
118759-10-9	BUCYRUS INTERNATIONAL INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,940.000	812,533		502,875	799,236	(296,361)			(296,361)		502,875		309,658	309,658			L
G16962-10-5	BUNGE LTD		03/08/2011	Various	29,287.080	2,080,101		1,774,888	1,918,889	(144,001)			(144,001)		1,774,888		305,213	305,213	6,736		L
G1699R-10-7	BURBERRY GROUP	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,265.000	43,910		21,277	39,692	(19,385)			(19,385)	970	21,277	389	22,243	22,632	180		L
12673P-10-5	CA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	490		366	489	(123)			(123)		366		124	124	1		L
12686C-10-9	CABLEVISION SYSTEMS		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,700.000	136,150		95,121	125,208	(30,087)			(30,087)		95,121		41,029	41,029	463		L
12709P-10-3	CABOT MICROELECTRONICS CORPORATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	620.000	30,322		23,187	25,699	(2,512)			(2,512)		23,187		7,134	7,134			L
129584-10-8	CALFRAC WELL SERVICES LTD	C	02/28/2011	ITG, INC CANADA	500.000	17,698		9,401	17,218	(6,807)			(6,807)	(1,011)	9,401	788	7,510	8,297	32		U
131347-30-4	CALPINE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,780.000	56,018		48,381	50,425	(2,044)			(2,044)		48,381		7,636	7,636			L
Y1082Q-12-0	CAMBRIDGE INDUSTRIAL RIGHTS	D	03/25/2011	GOLDMAN	43,000.000	1,779		1,627							1,627	203	(50)	152			U
Y1082Q-10-4	CAMBRIDGE INDUSTRIAL TRUST	D	03/24/2011	DISTRIBUTION	0.000	1,627		1,627							1,627						U
133131-10-2	CAMDEN PROP		03/29/2011	DISTRIBUTION	0.000	1,300		1,300							1,300						L
13321L-10-8	CAMECO CORP COM	C	02/28/2011	ITG, INC CANADA	5,100.000	208,106		155,507	206,708	(37,506)			(37,506)	(13,695)	155,507	14,392	38,208	52,599	307		U
13342B-10-5	CAMERON INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	460.000	27,155		17,066	23,336	(6,270)			(6,270)		17,066		10,089	10,089			L
134801-10-9	CANACCORD FINANCIAL INC	C	02/28/2011	ITG, INC CANADA	9,100.000	143,633		75,231	129,595	(46,757)			(46,757)	(7,607)	75,231	6,302	62,100	68,402			U
14040H-10-5	CAPITAL ONE FINL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,400.000	221,657		170,988	187,264	(16,276)			(16,276)		170,988		50,669	50,669	220		L
14055X-10-2	CAPITALSOURCE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,720.000	36,160		22,892	33,512	(10,620)			(10,620)		22,892		13,268	13,268			L
14057J-10-1	CAPITOL FEDERAL FINANCIAL INC		01/13/2011	DIRECT	1.088	13		15	13	2			2		15		(2)	(2)			L
140288-10-1	CAPLEASE INC		03/29/2011	Various	300.000	4,462		4,026	1,746	(591)			(591)		4,026		435	435	(54)		L

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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)
14067E-50-6	CAPSTEAD MORTGAGE CORP		03/29/2011	DISTRIBUTION	0.000	556		556							556						L
140781-10-5	CARBO CERAMICS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	28,107		12,943	24,850	(11,907)			(11,907)		12,943		15,164	15,164	48		L
14149Y-10-8	CARDINAL HEALTH INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	21,440.000	878,464		673,911	821,366	(147,456)			(147,456)		673,911		204,553	204,553	4,181		L
14161H-10-8	CARDTRONICS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	1,505		945	1,416	(471)			(471)		945		561	561			L
141665-10-9	CAREER EDUCATION CORP.		02/03/2011	DISTRIBUTION	0.000	536											536	536			L
14170T-10-1	CAREFUSION CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,780.000	75,889		63,115	71,446	(8,331)			(8,331)		63,115		12,774	12,774			L
143130-10-2	CARMAX INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,780.000	97,591		59,383	88,626	(29,243)			(29,243)		59,383		38,208	38,208			L
143658-30-0	CARNIVAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	13,860.000	592,021		450,952	639,085	(188,133)			(188,133)		450,952		141,070	141,070	3,465		L
14739#-11-3	CASCADED ADVANCED TURBINE, INC SER A CON		03/31/2011	DIRECT	20.000																U
146900-10-5	CASCADES INC	C	02/28/2011	ITG, INC CANADA	7,800.000	54,551		49,950	52,560	475			475	(3,085)	49,950	4,185	416	4,601			U
W2084X-10-7	CASTELLUM	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,853.000	68,538		39,845	66,059	(15,001)			(15,001)	(11,214)	39,845	11,147	17,546	28,693			U
14888B-10-3	CATALYST HEALTH SOLUTIONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	893		614	930	(316)			(316)		614		278	278			L
149123-10-1	CATERPILLAR INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,160.000	934,177		622,635	857,926	(235,290)			(235,290)		622,635		311,542	311,542	4,030		L
12497T-10-1	CB RICHARD ELLIS GROUP INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	25,340.000	627,721		421,708	518,963	(97,255)			(97,255)		421,708		206,012	206,012			L
124830-10-0	CBL AND ASSOCIATES		03/28/2011	DISTRIBUTION	0.000	240		240							240						L
124857-20-2	CBS CORP C LASS B		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,300.000	169,561		111,480	139,065	(27,585)			(27,585)		111,480		58,081	58,081	365		L
W2363S-10-0	CDON GROUP	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,861.000	14,225		7,852	13,230	(3,131)			(3,131)	(2,246)	7,852	2,197	4,176	6,373			U
125137-10-9	CEC ENTERTAINMENT INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	13,358		9,442	13,979	(4,537)			(4,537)		9,442		3,916	3,916			L
150602-20-9	CEDAR SHOPPING CENTERS INC		03/25/2011	DISTRIBUTION	0.000	4,282		4,282							4,282						L
150870-10-3	CELANESE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,780.000	72,698		48,875	73,283	(24,408)			(24,408)		48,875		23,823	23,823	89		L
15118Q-10-9	CELTIC EXPLORATION LTD	C	02/28/2011	ITG, INC CANADA	3,000.000	67,277		31,331	53,465	(18,996)			(18,996)	(3,138)	31,331	2,625	33,321	35,946			U
J05523-10-5	CENTRAL JAPAN RAILWAY CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	27.000	240,305		173,069	226,136	(32,507)			(32,507)	(20,560)	173,069	15,566	51,669	67,236			U
156710-10-5	CERADYNE		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,760.000	106,997		52,632	87,023	(34,391)			(34,391)		52,632		54,365	54,365			L
R1536Z-10-4	CERMAQ ASA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,297.000	72,563		36,518	66,277	(21,191)			(21,191)	(8,568)	36,518	6,883	29,163	36,045			U
157210-10-5	CEVA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	31,794		15,369	28,700	(13,331)			(13,331)		15,369		16,425	16,425			L
125269-10-0	CF INDUSTRIES HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,660.000	229,886		139,621	224,349	(84,728)			(84,728)		139,621		90,265	90,265	166		L
159864-10-7	CHARLES RIVER LAB		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,420.000	162,244		139,084	157,087	(18,003)			(18,003)		139,084		23,160	23,160			L
808513-10-5	CHARLES SCHWAB		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,740.000	32,844		29,199	29,771	(573)			(573)		29,199		3,646	3,646	104		L
162825-10-3	CHECKPOINT SYSTEMS, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	180.000	3,794		2,788	3,699	(911)			(911)		2,788		1,006	1,006			L
16359R-10-3	CHEMED CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,060.000	68,569		49,794	67,321	(17,526)			(17,526)		49,794		18,775	18,775	148		L
165167-10-7	CHESAPEAKE ENERGY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,960.000	314,626		200,780	232,154	(31,374)			(31,374)		200,780		113,847	113,847	672		L
166764-10-0	CHEVRON CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,980.000	1,935,754		1,520,650	1,731,925	(211,275)			(211,275)		1,520,650		415,104	415,104	13,666		L
168615-10-2	CHICO FAS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	840.000	11,495		9,976	10,105	(129)			(129)		9,976		1,518	1,518			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
168905-10-7	CHILDREN'S PLACE		03/31/2011	DISTRIBUTION	0.000	608											608	608			L
Y1397N-10-1	CHINA CONSTRUCTION BANK COM STK CNY 1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,616,000.000	1,396,760		1,296,841	1,449,100	(156,512)			(156,512)	4,254	1,296,841	(6,526)	106,446	99,919			L
G2153W-10-3	CHINA ENERGY DEVELOPMENT HOL	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,074,000.000	52,543		62,759	60,101	2,907			2,907	(248)	62,759	127	(10,343)	(10,216)			U
Y1489Q-10-3	CHINA MERCHANTS HLDGS INTL	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	122,412.000	510,021		436,816	483,487	(48,090)			(48,090)	1,419	436,816	(2,198)	75,403	73,205			L
Y15010-10-4	CHINA PETRO & CHEM 'H' CNY1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	576,000.000	575,585		534,748	551,336	(18,206)			(18,206)	1,618	534,748	(2,691)	43,529	40,837			L
Y1505D-10-2	CHINA TELECOM CORP 'H'CNY1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	800,000.000	467,999		419,807	418,896	(269)			(269)	1,181	419,807	(2,064)	50,256	48,192			U
Y1519S-11-1	CHINA UNICOM HONG CMN STK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	572,000.000	955,135		848,471	818,320	27,825			27,825	2,326	848,471	(4,191)	110,855	106,664			L
169656-10-5	CHIPOTLE MEXICAN GRILL		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,280.000	816,452		451,857	697,525	(245,668)			(245,668)		451,857		364,595	364,595			L
171232-10-1	CHUBB CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	150,934		134,366	150,293	(15,927)			(15,927)		134,366		16,568	16,568	932		L
171340-10-2	CHURCH & DWIGHT CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,120.000	156,733		128,815	146,322	(17,507)			(17,507)		128,815		27,918	27,918	721		L
125509-10-9	CIGNA CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,080.000	255,675		202,728	222,893	(20,164)			(20,164)		202,728		52,946	52,946			L
171798-10-1	CIMAREX ENERGY CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,280.000	148,051		87,179	113,318	(26,139)			(26,139)		87,179		60,872	60,872	102		L
172062-10-1	CINCINNATI FINL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,440.000	316,948		252,983	299,154	(46,171)			(46,171)		252,983		63,965	63,965	3,776		L
17243V-10-2	CINEMARK HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,180.000	123,633		69,600	106,543	(36,943)			(36,943)		69,600		54,033	54,033			L
172755-10-0	CIRRUS LOGIC INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	7,990		1,927	5,433	(3,506)			(3,506)		1,927		6,064	6,064			L
17275R-10-2	CISCO SYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	66,020.000	1,229,711		1,290,645	1,335,585	(44,940)			(44,940)		1,290,645		(60,934)	(60,934)			L
172967-10-1	CITIGROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	224,180.000	1,050,061		879,738	1,060,371	(180,633)			(180,633)		879,738		170,323	170,323			L
Y23130-11-1	CITY DEVELOPMENTS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	3,000.000	26,353		22,487	29,361	(4,721)			(4,721)	(2,153)	22,487	2,016	1,850	3,866			U
X1422T-11-6	CITYCON	D	03/30/2011	DISTRIBUTION	0.000	4,745		4,745							4,745						U
179895-10-7	CLARCOR INCORPORATED		02/25/2011	CREDIT SUISSE INTERNATIONAL	600.000	24,661		18,670	25,734	(7,064)			(7,064)		18,670		5,991	5,991	63		L
969490-10-1	CLAYTON WILLIAMS ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	23,634		7,542	20,153	(12,611)			(12,611)		7,542		16,092	16,092			L
12561W-10-5	CLECO CORP. HOLDING CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	140.000	4,400		3,526	4,306	(780)			(780)		3,526		873	873	35		L
18683K-10-1	CLIFFS NATURAL RESOURCES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	260.000	24,655		15,271	20,283	(5,012)			(5,012)		15,271		9,384	9,384	36		L
189054-10-9	CLOROX CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,100.000	278,064		258,676	259,448	(772)			(772)		258,676		19,388	19,388	2,255		L
F18690-10-1	CLUB MEDITERRANEE	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	331.000	7,946		4,185	6,836	(1,928)			(1,928)	(723)	4,185	652	3,109	3,761			U
12572Q-10-5	CME GROUP INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	148,721		131,563	154,440	(22,877)			(22,877)		131,563		17,158	17,158			L
125896-10-0	CMS ENERGY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,340.000	177,760		127,993	173,724	(45,731)			(45,731)		127,993		49,768	49,768	1,961		L
12612L-10-8	CNA SURETY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	900.000	22,719		15,359	21,312	(5,953)			(5,953)		15,359		7,360	7,360			L
Y1662W-11-7	CNOOC LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	890,000.000	1,999,849		1,269,985	2,111,418	(847,497)			(847,497)	6,063	1,269,985	(6,309)	736,174	729,864			L
189754-10-4	COACH INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,060.000	166,919		123,308	169,249	(45,941)			(45,941)		123,308		43,610	43,610	459		L
02593N-10-0	COAL OF AFRICA LTD	D	03/02/2011	Various	34,591.000	51,004		56,273	49,532	16,674			16,674	(9,932)	56,273	13,749	(19,018)	(5,269)			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
02594P-14-6	COCA-COLA AMATIL $A0.50	D	03/01/2011	Various	5,170.000	61,837		51,428	57,426	(1,178)			(1,178)	(4,820)	51,428	4,459	5,950	10,409			U
19238U-10-7	COGDELL SPENCER INC		03/30/2011	DISTRIBUTION	0.000	113											113	113			L
19239V-30-2	COGENT COMMUNICATIONS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	580.000	8,615		5,515	8,201	(2,686)			(2,686)		5,515		3,100	3,100			L
192422-10-3	COGNEX CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	542		338	588	(250)			(250)		338		204	204			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	900.000	68,500		52,583	65,961	(13,378)			(13,378)		52,583		15,917	15,917			L
192479-10-3	COHERENT, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,520.000	91,506		39,214	68,613	(29,399)			(29,399)		39,214		52,292	52,292			L
194014-10-6	COLFAX CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,000.000	22,005		13,099	18,410	(5,312)			(5,312)		13,099		8,906	8,906			L
19421W-10-0	COLLECTIVE BRANDS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,560.000	35,641		31,785	32,916	(1,131)			(1,131)		31,785		3,856	3,856			U
195872-10-6	COLONIAL PROPERTY TRUST		03/25/2011	DISTRIBUTION	0.000	2,632		1,737							1,737		895	895			L
198516-10-6	COLUMBIA SPORTSWEAR CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	18,868		12,790	18,090	(5,300)			(5,300)		12,790		6,078	6,078	60		L
20030N-10-1	COMCAST CORP NEW CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	41,900.000	1,052,994		752,373	920,543	(168,170)			(168,170)		752,373		300,621	300,621	3,960		L
20030N-20-0	COMCAST CORP. CLASS A SPECIAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,540.000	441,640		323,579	385,817	(62,239)			(62,239)		323,579		118,062	118,062	1,752		L
203233-10-1	COMMONWEALTH REIT		03/25/2011	DISTRIBUTION	0.000	2,169		2,169							2,169						L
203372-10-7	COMMSCOPE INC		01/14/2011	MERGER	11,420.000	359,730		338,538	356,532	(17,995)			(17,995)		338,538		21,192	21,192			U
203607-10-6	COMMUNITY BANK SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,940.000	48,409		34,656	53,874	(19,218)			(19,218)		34,656		13,753	13,753	466		L
20452A-10-8	COMPELLENT TECHNOLOGIES		02/22/2011	MERGER	2,620.000	72,705		32,043	72,286	(40,243)			(40,243)		32,043		40,662	40,662	3		L
205887-10-2	CONAGRA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,280.000	29,392		27,157	28,902	(1,746)			(1,746)		27,157		2,235	2,235	294		L
20605P-10-1	CONCHO RESOURCES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,020.000	871,920		431,716	703,113	(271,398)			(271,398)		431,716		440,204	440,204			L
207410-10-1	CONMED CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	660.000	17,516		13,453	17,444	(3,991)			(3,991)		13,453		4,063	4,063			L
20825C-10-4	CONOCOPHILLIPS		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,640.000	976,268		703,073	860,784	(157,711)			(157,711)		703,073		273,195	273,195	8,342		L
20854P-10-9	CONSOL ENERGY INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	14,747		11,988	14,622	(2,634)			(2,634)		11,988		2,759	2,759	30		L
209341-10-6	CONSOLIDATED GRAPHICS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,220.000	64,759		30,643	59,085	(28,442)			(28,442)		30,643		34,116	34,116			L
210206-10-8	CONSOLIDATED THOMPSON IRON	C	02/28/2011	ITG, INC CANADA	7,100.000	124,504		50,515	100,612	(44,192)			(44,192)	(5,905)	50,515	4,232	69,757	73,989			U
210371-10-0	CONSTELLATION ENERG		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,140.000	155,528		143,558	157,438	(13,880)			(13,880)		143,558		11,970	11,970			L
21077F-10-0	CONTANGO ORE INC		02/25/2011	MORGAN STANLEY CO. INC. NEW YORK	40.000	680		217	420	(203)			(203)		217		463	463			L
212485-10-6	CONVERGYS CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,120.000	15,691		12,370	14,750	(2,380)			(2,380)		12,370		3,321	3,321			L
21254X-10-6	CONVERSUS CAP	R	03/16/2011	DIRECT	250,000.000	4,972,500		1,531,250	4,531,250	(3,000,000)			(3,000,000)		1,531,250		3,441,250	3,441,250			A
216648-40-2	COOPER COMPANIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,180.000	132,626		79,744	122,821	(43,077)			(43,077)		79,744		52,881	52,881	65		L
G24140-10-8	COOPER INDUSTRIES LTD SHS A		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	88,389		59,705	81,606	(21,901)			(21,901)		59,705		28,684	28,684	378		L
217204-10-6	COPART INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	6.000	244		191	224	(33)			(33)		191		53	53			L
219023-10-8	CORN PRODUCTS INTL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	440.000	21,152		15,470	20,240	(4,770)			(4,770)		15,470		5,682	5,682	62		L
219350-10-5	CORNING IN C COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,040.000	181,676		147,033	155,333	(8,300)			(8,300)		147,033		34,642	34,642	402		L
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		03/29/2011	DISTRIBUTION	0.000	2,841		2,841							2,841						L
221006-10-9	CORVEL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,300.000	63,506		37,155	62,855	(25,700)			(25,700)		37,155		26,352	26,352			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
22160K-10-5	COSTCO WHS L CORP NEW COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,400.000	1,355,910		1,050,762	1,328,664	(277,902)			(277,902)		1,050,762		305,149	305,149	3,772		L
222862-10-4	COVENTRY HEALTH CARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,900.000	117,134		85,177	102,960	(17,783)			(17,783)		85,177		31,957	31,957			L
G2554F-11-3	COVIDIEN PLC		02/25/2011	CREDIT SUISSE INTERNATIONAL	460.000	23,293		20,591	21,004	(413)			(413)		20,591		2,702	2,702	92		L
225310-10-1	CREAD ACCEPTANCE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	77,342		39,744	69,047	(29,303)			(29,303)		39,744		37,598	37,598			L
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	15,959.000	281,231		140,443	202,684	(33,764)			(33,764)	(28,478)	140,443	28,435	112,353	140,789			L
J7007M-10-9	CREDIT SAISON CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	6,900.000	133,332		94,047	113,456	(6,956)			(6,956)	(12,453)	94,047	10,628	28,656	39,284			U
228368-10-6	CROWN HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,960.000	380,844		281,236	332,465	(51,229)			(51,229)		281,236		99,609	99,609			L
N23473-10-6	CRUCELL NV	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	6,681.000	228,131		150,484	210,698	(45,886)			(45,886)	(14,328)	150,484	14,121	63,526	77,647			U
Q30297-11-5	CSR LTD	D	03/22/2011	Various	0.216	53,589		53,590	1						53,590		(1)	(1)			U
126408-10-3	CSX CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,480.000	254,105		186,457	224,843	(38,386)			(38,386)		186,457		67,649	67,649	905		L
126650-10-0	CVS CAREMARK CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,700.000	252,976		246,107	267,729	(21,622)			(21,622)		246,107		6,870	6,870	963		L
J1046G-10-8	CYBERAGENT INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	56.000	163,271		87,533	122,084	(21,402)			(21,402)	(13,149)	87,533	1,817	73,921	75,738			U
23251P-10-2	CYBERONICS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,200.000	39,353		18,827	37,224	(18,397)			(18,397)		18,827		20,526	20,526			L
232572-10-7	CYMER, INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	400.000	20,313		13,557	18,028	(4,471)			(4,471)		13,557		6,756	6,756			L
J08778-11-0	DAIDO STEEL CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	35,000.000	211,843		136,630	205,629	(46,430)			(46,430)	(22,570)	136,630	3,157	72,056	75,213			U
J10626-10-9	DAINIPPON SCREEN MANUFACTURING CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	13,000.000	113,610		61,312	92,388	(21,125)			(21,125)	(9,951)	61,312	1,272	51,026	52,298			U
J11151-10-7	DAITO TRUST CONST JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,400.000	113,185		70,004	95,874	(15,347)			(15,347)	(10,523)	70,004	7,911	35,270	43,181			U
J1250G-10-9	DAIWA OFFICE INVESTMENT CORPORATION	D	02/28/2011	UBS WARBURG ASIA LIMITED	30.000	98,438		67,841	106,676	(27,345)			(27,345)	(11,489)	67,841	1,408	29,189	30,597	1,086		U
235825-20-5	DANA HOLDING CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	160.000	2,958		1,132	2,754	(1,621)			(1,621)		1,132		1,826	1,826			L
235851-10-2	DANAHER CO RP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	14,840.000	746,313		551,422	700,003	(148,581)			(148,581)		551,422		194,891	194,891	297		L
K21514-12-8	DANISCO A/S	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	500.000	61,345		31,572	45,715	(9,388)			(9,388)	(4,755)	31,572	4,839	24,934	29,773			U
K22272-11-4	DANSKE BANK	D	03/22/2011	DISTRIBUTION	0.000	77,438		77,438							77,438						U
K2229L-47-4	DANSKE BANK RIGHTS	D	03/23/2011	CREDIT SUISSE INTERNATIONAL	43,071.000	79,918		77,438							77,438	(4,608)	7,089	2,481			L
236442-10-9	DANVERS BANCORP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,040.000	87,932		64,787	71,387	(6,600)			(6,600)		64,787		23,145	23,145	162		L
Q6634W-10-2	DART ENERGY LTD	D	03/01/2011	Various	27,480.000	28,121		15,387	32,323	(13,371)			(13,371)	(3,564)	15,387	1,897	10,837	12,734			U
23918K-10-8	DAVITA INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,220.000	173,543		141,384	154,268	(12,883)			(12,883)		141,384		32,158	32,158			L
233153-10-5	DCT INDUSTRIAL TR INC		03/25/2011	DISTRIBUTION	0.000	2,685		2,685							2,685						L
242370-10-4	DEAN FOODS CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	14,100.000	145,161		137,853	124,644	13,209			13,209		137,853		7,308	7,308			L
243537-10-7	DECKERS OUTDOOR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	920.000	82,326		26,651	73,361	(46,710)			(46,710)		26,651		55,676	55,676			L
244199-10-5	DEERE & CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,420.000	583,089		415,081	533,181	(118,100)			(118,100)		415,081		168,007	168,007	2,247		L
24522P-10-3	DEL MONTE FOODS CO		03/08/2011	MERGER	24,660.000	468,540		382,471	463,608	(81,137)			(81,137)		382,471		86,069	86,069	2,219		L
M2775P-10-9	DELEK ENERGY SYSTEMS LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	274.000	105,515		76,429	109,106	(23,191)			(23,191)	(9,486)	76,429	5,566	23,521	29,086			U

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24702R-10-1	DELL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,440.000	112,311		99,578	100,812	(1,234)			(1,234)		99,578		12,732	12,732			L
248019-10-1	DELUXE CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	8,501		5,681	7,827	(2,146)			(2,146)		5,681		2,820	2,820	85		L
J1257N-10-7	DENA CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,500.000	87,297		50,715	89,666	(29,109)			(29,109)	(9,842)	50,715	1,172	35,410	36,582			U
F7194B-10-0	DERICHEBOURG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	20,217.000	166,814		70,541	140,862	(55,415)			(55,415)	(14,906)	70,541	10,992	85,281	96,274			U
D17922-12-7	DEUTSCHE BANK AG NPV(REGD)	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	15,100.000	966,937			788,163	(799,151)			(799,151)	10,988			966,937	966,937			U
D1922R-10-9	DEUTSCHE POSTBANK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	9,167.000	264,577		324,156	254,921	39,704			39,704	29,530	324,156	(23,939)	(35,640)	(59,579)			U
D2046U-17-6	DEUTSCHE WOHNEN AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	60.000	911		440	834	(306)			(306)	(88)	440	69	402	471			U
251591-10-3	DEVELOPERS DIVERSIFIED RLTY COM		03/31/2011	DISTRIBUTION	0.000	2,505		2,505							2,505						L
B33555-12-7	DEVGEN	D	03/01/2011	Various	5,642.000	42,963		36,189	36,189	3,782			3,782	(3,782)	36,189	5,563	1,211	6,774			U
25179M-10-3	DEVON ENERGY CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,900.000	260,551		192,855	227,679	(34,824)			(34,824)		192,855		67,696	67,696			L
G2743R-10-1	DEVRO PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	42,319.000	182,435		110,140	166,927	(44,821)			(44,821)	(11,967)	110,140	13,618	58,677	72,295			U
B3357R-21-8	DEXIA SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,327.000	14,505			11,559	(10,680)			(10,680)	(879)			14,505	14,505			U
D2837E-10-0	DIC ASSET AG	D	03/21/2011	Various	122.000	2,508		1,654	1,346	(308)			(308)	(142)	1,654	140	714	854			U
J10500-11-4	DIC CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	6,000.000	15,606		9,517	13,450	(2,484)			(2,484)	(1,449)	9,517	1,051	5,038	6,089			U
254067-10-1	DILLARDS I NC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,680.000	70,889		25,557	63,739	(38,182)			(38,182)		25,557		45,332	45,332	67		L
254423-10-6	DINEEQUITY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	380.000	21,783		9,703	18,764	(9,061)			(9,061)		9,703		12,080	12,080			L
254543-10-1	DIODES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	640.000	18,819		13,747	17,274	(3,527)			(3,527)		13,747		5,072	5,072			L
254546-10-4	DIONEX CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	100.000	11,780		8,233	11,801	(3,568)			(3,568)		8,233		3,546	3,546			L
25490A-10-1	DIRECTV		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,300.000	841,231		703,750	730,719	(26,969)			(26,969)		703,750		137,481	137,481			L
254709-10-8	DISCOVER FINL SVCS		02/25/2011	CREDIT SUISSE INTERNATIONAL	30,700.000	666,635		455,789	568,871	(113,082)			(113,082)		455,789		210,845	210,845	614		L
25470M-10-9	DISH NETWORK CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,140.000	96,531		69,658	81,392	(11,735)			(11,735)		69,658		26,873	26,873			L
254687-10-6	DISNEY WALT CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	22,960.000	984,873		771,725	861,230	(89,505)			(89,505)		771,725		213,149	213,149	9,184		L
25754A-20-1	DOMINIOS PIZZA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,020.000	83,702		42,380	80,069	(37,689)			(37,689)		42,380		41,322	41,322			L
257559-20-3	DOMTAR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,300.000	113,780		55,000	98,696	(43,696)			(43,696)		55,000		58,780	58,780	325		L
Y21042-10-9	DONGFENG MOTOR GRP CO LTD-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	132,000.000	228,231		146,798	227,563	(81,433)			(81,433)	668	146,798	(739)	82,172	81,433			U
25960P-10-9	DOUGLAS EMMETT INC		03/29/2011	DISTRIBUTION	0.000	7,222		4,428							4,428		2,794	2,794			L
260003-10-8	DOVER CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,160.000	138,253		100,587	126,252	(25,665)			(25,665)		100,587		37,666	37,666	594		L
N2771R-19-9	DRAKA HOLDING	D	02/11/2011	MORGAN STANLEY CO. INC. NEW YORK	4,583.000	117,045		64,991	116,974	(39,605)			(39,605)	(12,378)	64,991	8,950	43,104	52,055			U
261608-10-3	DRESSER RAND GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	3,836		2,689	3,407	(719)			(719)		2,689		1,147	1,147			L
23334L-10-2	DSW INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	640.000	25,280		11,267	25,024	(13,757)			(13,757)		11,267		14,013	14,013			L
263534-10-9	DU PONT (E.I.) DE NEMOURS		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,940.000	320,507		239,788	296,287	(56,500)			(56,500)		239,788		80,719	80,719	2,435		L
264411-50-5	DUKE REALTY CORPORATION		03/25/2011	Various	1,140.000	28,444		20,370	14,204	(1,576)			(1,576)		20,370		8,074	8,074	85		L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
26483E-10-0	DUN AND BRADSTREET CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,440.000	116,529		97,321	118,210	(20,889)			(20,889)		97,321		19,208	19,208	518		L
264901-10-9	DUNDEE CORP	C	02/28/2011	ITG, INC CANADA	6,000.000	149,359		72,651	123,403	(43,509)			(43,509)	(7,243)	72,651	6,086	70,622	76,708			U
X1890Z-11-5	DUTY FREE SHOPS FOLLI FOLLIE GROUP	D	01/31/2011	VARIOUS	0.150			2							2		(2)	(2)			U
267475-10-1	DYCOM INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,160.000	19,238		11,458	17,110	(5,652)			(5,652)		11,458		7,779	7,779			L
26817G-30-0	DYNEGY INC DEL CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,600.000	20,511		13,860	20,232	(6,372)			(6,372)		13,860		6,651	6,651			L
D24914-13-3	E.ON AG CMN STK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	27,836.000	912,109		262,069	850,521	(496,233)			(496,233)	(92,219)	262,069	41,724	608,317	650,040			U
27579R-10-4	EAST WEST BANCORP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,740.000	198,239		83,403	170,867	(87,465)			(87,465)		83,403		114,837	114,837	87		L
277276-10-1	EASTGROUP PROPERTY		03/31/2011	DISTRIBUTION	0.000	2,537		1,669							1,669		868	868			L
277432-10-0	EASTMAN CH EM CO COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	660.000	60,091		39,849	55,493	(15,644)			(15,644)		39,849		20,242	20,242	310		L
278058-10-2	EATON CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,240.000	346,813		244,233	210,126	(54,172)	88,280		34,107		244,233		102,580	102,580	2,203		L
278642-10-3	EBAY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	21,040.000	705,571		451,238	585,543	(134,305)			(134,305)		451,238		254,333	254,333			L
278768-10-6	ECHOSTAR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,420.000	50,062		29,269	35,457	(6,189)			(6,189)		29,269		20,793	20,793			L
A19521-10-2	ECO BUSINESS IMMOBILIEN AG	D	03/07/2011	Various	8,856.000	82,683		55,211	80,971	(17,191)			(17,191)	(8,568)	55,211	9,338	18,133	27,471			U
28140H-10-4	EDUCATION REALTY TRUST INC		03/25/2011	DISTRIBUTION	0.000	1,911		1,296							1,296		615	615			L
28176E-10-8	EDWARDS LIFESCIENCES CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,500.000	299,976		200,830	282,940	(82,110)			(82,110)		200,830		99,146	99,146			L
28336L-10-9	EL PASO CORP		03/30/2011	Various	87,729.500	1,545,517		1,470,973	144,480	(21,935)			(21,935)		1,470,973		74,544	74,544	105		L
283677-85-4	EL PASO ELECTRIC		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,660.000	156,259		106,375	155,820	(49,445)			(49,445)		106,375		49,884	49,884			L
03414A-10-3	ELDERS LTD	D	03/01/2011	Various	70,639.000	37,111		23,190	42,266	(10,601)			(10,601)	(8,475)	23,190	5,686	8,236	13,922			U
28660G-10-6	ELIZABETH ARDEN INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,320.000	69,067		30,487	53,383	(22,896)			(22,896)		30,487		38,580	38,580			L
268648-10-2	EMC CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	31,900.000	856,782		600,875	730,510	(129,635)			(129,635)		600,875		255,908	255,908			L
291011-10-4	EMERSON ELEC CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,900.000	233,354		188,194	222,963	(34,769)			(34,769)		188,194		45,161	45,161	1,346		L
292218-10-4	EMPLOYERS HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	400		310	350	(39)			(39)		310		90	90			L
29250X-10-3	ENBRIDGE ENERGY MANAGEMENT IL		02/25/2011	Various	0.717	2,623		2,620							2,620		3	3			L
G30397-10-6	ENDURANCE SPECIALTY HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	98,644		74,062	93,983	(19,921)			(19,921)		74,062		24,582	24,582			L
29265N-10-8	ENERGEN CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,640.000	280,854		214,171	223,926	(9,756)			(9,756)		214,171		66,683	66,683	626		L
T3643A-14-5	ENI SPA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	237,326.000	5,771,171		5,315,040	5,182,082	(104,225)			(104,225)	237,182	5,315,040	(171,799)	627,931	456,132			L
29355X-10-7	ENPRO INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,540.000	100,500		58,732	105,562	(46,831)			(46,831)		58,732		41,768	41,768			L
G3159S-99-7	ENQUEST PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	35,974.000	84,003		54,956	78,895	(22,601)			(22,601)	(1,338)	54,956	4,416	24,631	29,047			U
29358P-10-1	ENSIGN GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,200.000	66,366		33,582	54,714	(21,132)			(21,132)		33,582		32,784	32,784	121		L
29380T-10-5	ENTERTAINMENT PROPERTIES TR		03/29/2011	DISTRIBUTION	0.000	7,851		7,851							7,851						L
26875P-10-1	EOG RESOUR CES INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	37,831		30,845	31,079	(235)			(235)		30,845		6,986	6,986	53		L
29426L-10-8	EPICOR SOFTWARE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	260.000	2,678		1,968	2,626	(658)			(658)		1,968		710	710			L
29445L-20-4	EQUINOX MINERALS LTD	C	02/28/2011	ITG, INC CANADA	1,100.000	6,544		3,799	6,760	(2,564)			(2,564)	(397)	3,799	318	2,427	2,745			U
294752-10-0	EQUITY ONE INC		03/31/2011	DISTRIBUTION	0.000	3,197		3,197							3,197						L
29530P-10-2	ERIE IDEMNITY CO CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	700.000	48,078		32,459	45,829	(13,370)			(13,370)		32,459		15,619	15,619	361		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
296315-10-4	ESCO TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	3,018		2,511	3,027	(517)			(517)		2,511		508	508	6		L
297178-10-5	ESSEX PROPERTY		03/29/2011	DISTRIBUTION	0.000	2,896		1,183							1,183		1,712	1,712			L
518439-10-4	ESTEE LAUDER COS.		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,080.000	655,697		408,989	571,356	(162,367)			(162,367)		408,989		246,708	246,708			L
29786T-10-5	ETRION CORP	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	6,094.000	5,199		3,501	4,195	(623)			(623)	(71)	3,501	281	1,416	1,697			U
F3296A-10-8	EURAZEO	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	139.000	10,213			10,307	(9,501)			(9,501)	(806)			10,213	10,213			U
298736-10-9	EURONET WORLDWIDE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	460.000	8,187		7,029	8,022	(993)			(993)		7,029		1,158	1,158			L
298774-10-0	EUROPEAN GOLDFIELDS LTD	C	02/28/2011	ITG, INC CANADA	900.000	11,675		5,128	12,609	(6,740)			(6,740)	(740)	5,128	430	6,117	6,547			U
302051-20-6	EXIDE TECHNOLOGIES		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,840.000	33,549		13,541	26,724	(13,183)			(13,183)		13,541		20,008	20,008			L
302130-10-9	EXPEDITORS INTL WA INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	440.000	21,063		15,200	24,024	(8,824)			(8,824)		15,200		5,863	5,863			L
302182-10-0	EXPRESS SCRIPTS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,360.000	461,525		383,924	451,858	(67,934)			(67,934)		383,924		77,601	77,601			L
30225T-10-2	EXTRA SPACE STORAGE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,360.000	178,110		96,964	162,864	(65,900)			(65,900)		96,964		81,146	81,146			L
30231G-10-2	EXXON MOBIL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	64,520.000	5,529,774		4,022,184	4,717,702	(695,518)			(695,518)		4,022,184		1,507,590	1,507,590	28,389		L
302301-10-6	EZCORP INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,320.000	37,475		18,647	35,812	(17,164)			(17,164)		18,647		18,827	18,827			L
315616-10-2	F5 NETWORKS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,840.000	943,407		547,154	1,020,454	(473,301)			(473,301)		547,154		396,253	396,253			L
W7888D-10-8	FABEGE	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	13,172.000	141,108		67,750	153,838	(59,974)			(59,974)	(26,114)	67,750	18,954	54,405	73,358			U
J13440-10-2	FANUC LTD JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	3,500.000	535,664		297,709	537,566	(190,982)			(190,982)	(48,875)	297,709	26,777	211,178	237,955			U
311642-10-2	FARO TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,540.000	54,694		27,242	50,574	(23,331)			(23,331)		27,242		27,452	27,452			L
F3445A-10-8	FAURECIA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,825.000	109,744		43,201	81,655	(29,813)			(29,813)	(8,641)	43,201	6,732	59,811	66,543			U
313747-20-6	FEDERAL REALTY INVESTMENT TRUST REIT		03/31/2011	DISTRIBUTION	0.000	1,450		757							757		693	693			L
30241L-10-9	FEI COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,620.000	54,109		34,755	42,784	(8,029)			(8,029)		34,755		19,354	19,354			L
E49512-11-9	FERROVIAL SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,301.000	15,738		7,863	12,926	(3,695)			(3,695)	(1,368)	7,863	1,225	6,650	7,875	9		U
T4210N-12-2	FIAT	D	01/07/2011	DISTRIBUTION	0.000	603,793		603,793							603,793						U
318071-40-4	FINNING INTERNATIONAL INC	C	02/28/2011	ITG, INC CANADA	7,600.000	216,355		120,182	207,064	(74,729)			(74,729)	(12,154)	120,182	10,068	86,105	96,173			U
31942D-10-7	FIRST CASH FINL SVCS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,440.000	46,599		24,840	44,626	(19,786)			(19,786)		24,840		21,759	21,759			L
320209-10-9	FIRST FINL BANCORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,000.000	33,615		26,183	36,960	(10,777)			(10,777)		26,183		7,431	7,431	200		L
320517-10-5	FIRST HORIZON NATL CORP		01/11/2011	DIRECT	0.530	6		7	6	1			1		7		(1)	(1)			L
33610F-10-9	FIRST POTOMAC REALTY TRUST		03/25/2011	DISTRIBUTION	0.000	1,935		1,935							1,935						L
335934-10-5	FIRST QUANTUM MINERALS LTD	C	02/28/2011	ITG, INC CANADA	1,800.000	225,189		84,496	195,514	(99,542)			(99,542)	(11,476)	84,496	7,079	133,614	140,692			U
336433-10-7	FIRST SOLAR		02/25/2011	CREDIT SUISSE INTERNATIONAL	160.000	25,801		20,503	20,822	(319)			(319)		20,503		5,297	5,297			L
337932-10-7	FIRSTENERGY CORP		03/30/2011	Various	6,020.840	229,461		215,946	222,860	(6,946)			(6,946)		215,946		13,515	13,515			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	R	02/25/2011	CREDIT SUISSE INTERNATIONAL	2,580.000	20,974		13,832	20,253	(6,421)			(6,421)		13,832		7,142	7,142			U
302445-10-1	FLIR SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	860.000	27,442		23,522	25,585	(2,063)			(2,063)		23,522		3,920	3,920	52		L
30249U-10-1	FMC TECHNLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	10,822		6,486	10,669	(4,184)			(4,184)		6,486		4,337	4,337			L
302520-10-1	FNB CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,480.000	105,389		72,147	102,914	(30,766)			(30,766)		72,147		33,242	33,242	1,258		L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
X29442-13-8	FOLLI - FOLLIE SA	D	01/04/2011	MERGER	3,789.000	84,837		62,471	93,114	(20,789)			(20,789)	(9,853)	62,471	7,047	15,319	22,366			U
345370-86-0	FORD MTR C O DEL COM PAR U		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,760.000	281,275		229,283	314,980	(85,698)			(85,698)		229,283		51,992	51,992			L
345838-10-6	FOREST LABS INC		03/31/2011	Various	12,520.000	397,575		349,706	400,390	(50,683)			(50,683)		349,706		47,869	47,869			L
G39360-10-4	FORTESCUE NPV	D	03/01/2011	Various	9,152.000	61,743		29,350	61,219	(19,593)			(19,593)	(12,276)	29,350	7,196	25,197	32,393			L
349882-10-0	FOSSIL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,600.000	122,105		48,138	112,768	(64,630)			(64,630)		48,138		73,967	73,967			L
G36550-10-4	FOXCONN INTERNATIONAL	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	148,000.000	104,347		105,771	103,391	2,399			2,399	(19)	105,771	(204)	(1,220)	(1,423)			U
354613-10-1	FRANKLIN RES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,020.000	127,332		101,939	113,434	(11,496)			(11,496)		101,939		25,394	25,394	255		L
35471R-10-6	FRANKLIN STREET PROPERTIES		03/23/2011	DISTRIBUTION	0.000	3,890		2,793							2,793		1,096	1,096			L
35671D-85-7	FREEPORT MCMORAN COPPER & GOLD		02/25/2011	CREDIT SUISSE INTERNATIONAL	13,520.000	709,328		480,683	811,808	(331,126)			(331,126)		480,683		228,645	228,645	6,760		L
D27348-10-7	FRESENIUS VORZUG	D	01/31/2011	CONVERSION	7,647.000	526,985		553,243	652,672	(154,313)			(154,313)	54,884	553,243	(26,141)	(117)	(26,258)			U
G36738-10-5	FRESH DEL MONTE PRODUCE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,140.000	58,729		45,165	53,393	(8,228)			(8,228)		45,165		13,564	13,564			L
359032-10-9	FRONTEER GOLD INC	C	02/28/2011	ITG, INC CANADA	5,600.000	82,350		36,537	65,445	(25,067)			(25,067)	(3,841)	36,537	3,061	42,752	45,812			U
35906A-10-8	FRONTIER COMMUNICATIONS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,840.000	74,164		67,444	86,013	(18,569)			(18,569)		67,444		6,720	6,720			L
36106P-10-1	FURIEX PHARMACEUTICALS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	7,708		5,964	6,936	(972)			(972)		5,964		1,745	1,745			U
361268-10-5	G & K SERVICES		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,360.000	107,922		71,242	103,858	(32,616)			(32,616)		71,242		36,680	36,680			L
Y2679D-11-8	GALAXY ENTERTAINMENT GROUP LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	178,000.000	231,297		82,462	201,523	(118,228)			(118,228)	(833)	82,462	167	148,667	148,834			U
36380R-10-4	GALLEON ENERGY INC	C	02/28/2011	ITG, INC CANADA	11,400.000	46,787		54,673	47,123	10,316			10,316	(2,766)	54,673	4,580	(12,466)	(7,886)			U
364760-10-8	GAP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,140.000	25,847		18,678	25,240	(6,562)			(6,562)		18,678		7,169	7,169	114		L
H2906T-10-9	GARMIN LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	540.000	17,777		13,349	16,735	(3,385)			(3,385)		13,349		4,428	4,428			L
366651-10-7	GARTNER GROUP INC NEW		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,160.000	43,889		22,766	38,512	(15,746)			(15,746)		22,766		21,123	21,123			L
E5499B-12-3	GAS NATURAL SDG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	31,632.000	539,527		612,123	485,684	86,593			86,593	39,845	612,123	(29,829)	(42,767)	(72,595)	12,218		U
367905-10-6	GAYLORD ENTERTAINMENT CO NEW		02/25/2011	CREDIT SUISSE INTERNATIONAL	860.000	30,631		16,399	30,908	(14,510)			(14,510)		16,399		14,233	14,233			L
M4792X-10-7	GAZIT GLOBE LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	12,661.000	150,927		108,298	161,987	(39,605)			(39,605)	(14,084)	108,298	7,886	34,743	42,629	1,064		U
369550-10-8	GENERAL DYNAMICS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,820.000	290,395		232,585	271,067	(38,482)			(38,482)		232,585		57,810	57,810	1,604		L
369604-10-3	GENERAL EL EC CO COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	128,220.000	2,653,577		1,977,742	2,345,144	(367,402)			(367,402)		1,977,742		675,835	675,835	17,951		L
370023-10-3	GENERAL GROWTH PROPERTIES		01/31/2011	Various	0.540	17,352		17,352							17,352						L
371532-10-2	GENESCO, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	13,671		8,681	12,747	(4,065)			(4,065)		8,681		4,990	4,990			L
37244E-10-7	GENON ENERGY INC		02/25/2011	Various	56,246.400	217,855		203,612	214,299	(10,687)			(10,687)		203,612		14,243	14,243			L
37243V-10-0	GENOPTIX INC		03/08/2011	MERGER	1,900.000	47,500		32,680	36,138	(3,458)			(3,458)		32,680		14,820	14,820			L
G3922B-10-7	GENPACT LTD	I	02/25/2011	CREDIT SUISSE INTERNATIONAL	880.000	12,281		10,307	13,376	(3,069)			(3,069)		10,307		1,974	1,974			L
36866T-10-3	GEN-PROBE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	1,237		910	1,167	(257)			(257)		910		327	327			L
G3825Q-10-2	GENTING SINGAPORE PLC	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	71,000.000	107,535		52,550	121,159	(57,124)			(57,124)	(11,486)	52,550	6,070	48,916	54,986			U
374297-10-9	GETTY REALTY CORP		03/29/2011	DISTRIBUTION	0.000	100		100							100						L
D2825P-11-7	GILDEMEISTER AG	D	03/30/2011	DISTRIBUTION	0.000	1,719		1,719							1,719						U
375558-10-3	GILEAD SCIENCES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,340.000	324,496		310,889	302,242	8,647			8,647		310,889		13,607	13,607			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)
G39004-23-2	GKN PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	87,265.000	293,955		150,321	302,312	(128,317)			(128,317)	(23,673)	150,321	19,813	123,821	143,633			U
376536-10-8	GLADSTONE COMMERCIAL CORP		03/25/2011	DISTRIBUTION	0.000	(45)											(45)	(45)			U
37733W-10-5	GLAXO WELLCOME PLC SPON ADR	R	02/28/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	15,900.000	614,480		634,156	623,598	10,558			10,558		634,156		(19,675)	(19,675)			L
379302-10-2	GLIMCHER REALTY TRUST		03/25/2011	Various	1,620.000	18,502		9,367	13,608	(8,250)			(8,250)		9,367		9,136	9,136	(569)		L
379336-10-0	GLOBAL INDUSTRIES LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,940.000	49,470		33,510	41,164	(7,654)			(7,654)		33,510		15,960	15,960			L
37954N-20-6	GLOBE SPECIALTY METALS		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	844		469	684	(214)			(214)		469		375	375			L
V39076-13-4	GOLDEN AGRI RESOURCES	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	179,000.000	92,049		59,801	111,583	(43,601)			(43,601)	(8,182)	59,801	5,362	26,887	32,249			U
G4032A-10-4	GOLDEN OCEAN GROUP LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	30,810.000	39,815		41,144	42,875	3,812			3,812	(5,543)	41,144	7,755	(9,084)	(1,329)	1,519		U
38141G-10-4	GOLDMAN SA CHS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,520.000	250,774		247,031	255,603	(8,573)			(8,573)		247,031		3,743	3,743			L
382388-10-6	GOODRICH CORPORATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	94,133		77,419	95,116	(17,696)			(17,696)		77,419		16,713	16,713			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	760.000	10,478		7,696	9,006	(1,310)			(1,310)		7,696		2,782	2,782			L
38259P-50-8	GOOGLE INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,660.000	1,627,969		1,299,410	1,579,960	(280,550)			(280,550)		1,299,410		328,558	328,558			L
38376A-10-3	GOVERNMENT PROPERTIES INCOME TRUST		03/25/2011	DISTRIBUTION	0.000	75		75							75						L
042655-10-2	GRAINCORP LTD	D	03/01/2011	Various	15,620.000	117,724		71,356	105,442	(12,942)			(12,942)	(21,144)	71,356	17,495	28,872	46,367			U
388689-10-1	GRAPHIC PACKAGING HOLDING COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,560.000	48,354		26,777	37,188	(10,412)			(10,412)		26,777		21,577	21,577			L
393122-10-6	GREEN MOUNTAIN COFFEE ROASTE		02/25/2011	CREDIT SUISSE INTERNATIONAL	560.000	22,927		14,354	18,402	(4,047)			(4,047)		14,354		8,572	8,572			L
G4095J-10-9	GREENLIGHT CAPITAL RE LTD A		02/25/2011	CREDIT SUISSE INTERNATIONAL	960.000	26,936		18,976	25,738	(6,762)			(6,762)		18,976		7,960	7,960			L
399453-10-9	GROUPE AEROPLAN INC	C	02/28/2011	ITG, INC CANADA	1,900.000	25,016		15,996	26,122	(8,593)			(8,593)	(1,533)	15,996	1,340	7,680	9,020			U
3623E0-20-9	GT SOLAR INTERNATIONAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,500.000	16,322		7,906	13,680	(5,774)			(5,774)		7,906		8,416	8,416			L
K4406L-12-9	H.LUNDBECK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10,956.000	248,159		213,258	208,198	(19,463)			(19,463)	24,523	213,258	(16,133)	51,035	34,902			U
406216-10-1	HALLIBURTON CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,760.000	221,906		134,490	194,351	(59,861)			(59,861)		134,490		87,416	87,416			L
Y30327-10-3	HANG SENG BANK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,900.000	30,451		27,652	31,240	(3,664)			(3,664)	77	27,652	(126)	2,925	2,799			U
41043F-20-8	HANGER ORTHOPEDIC GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,320.000	35,031		18,827	27,971	(9,144)			(9,144)		18,827		16,204	16,204			L
413086-10-9	HARMAN INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	188.000	8,997		3,329	8,704	(5,375)			(5,375)		3,329		5,668	5,668	5		L
415864-10-7	HARSCO CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	840.000	28,711		23,065	23,789	(723)			(723)		23,065		5,646	5,646	172		L
Q4488C-10-8	HASTINGS DIVERSIFIED UTILITIES FUND	D	03/01/2011	Various	57,468.000	90,962		60,476	99,335	(18,940)			(18,940)	(19,919)	60,476	14,827	15,659	30,486	1,712		U
40414L-10-9	HCP INC COM		03/25/2011	DISTRIBUTION	0.000	26,759		12,406							12,406		14,353	14,353			L
42217K-10-6	HEALTH CAR E REIT INC COM		03/25/2011	DISTRIBUTION	0.000	27,750		13,703							13,703		14,046	14,046			L
421946-10-4	HEALTHCARE REALTY TRUST INC		03/25/2011	DISTRIBUTION	0.000	2,496		1,679							1,679		817	817			L
42224N-10-1	HEALTHSPRING INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,440.000	90,663		33,586	64,733	(31,147)			(31,147)		33,586		57,076	57,076			L
422245-10-0	HEALTHWAYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,560.000	63,122		48,311	50,890	(2,579)			(2,579)		48,311		14,811	14,811			L
42235N-10-8	HEARTLAND PAYMENT SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,120.000	21,286		15,864	17,270	(1,407)			(1,407)		15,864		5,422	5,422			L
422806-10-9	HEICO CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	640.000	35,577		21,004	32,659	(11,655)			(11,655)		21,004		14,573	14,573	38		L
111991-72-5	HELLENIC EXCHANGES SA HOLDINGS	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	199.000	1,755		1,026	1,303	(139)			(139)	(138)	1,026	160	569	729			U

SCHEDULE D - PART 4

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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)
G4402L-15-1	HENGAN INTL GROUP CO LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	59,000.000	434,207		344,127	508,948	(166,315)			(166,315)	1,494	344,127	(1,732)	91,813	90,081			U
G4412G-10-1	HERBALIFE LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	420.000	32,742		19,601	28,715	(9,114)			(9,114)		19,601		13,141	13,141			L
F48051-10-0	HERMES INTERNATIONAL	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,707.000	993,633		689,670	985,958	(410,508)			(410,508)	114,220	689,670	(51,037)	355,000	303,963	5,439		U
427825-10-4	HERSHA HOSPITALITY TRUST		03/29/2011	Various	7,660.000	54,019		28,315	50,556	(26,463)			(26,463)		28,315		25,704	25,704	(1,149)		L
42809H-10-7	HESS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,880.000	409,659		257,025	373,515	(116,490)			(116,490)		257,025		152,633	152,633	488		L
428236-10-3	HEWLETT-PACKARD CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	23,480.000	1,000,952		971,828	988,508	(16,680)			(16,680)		971,828		29,124	29,124			L
428567-10-1	HIBBETT SPORTS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	180.000	5,582		3,541	6,642	(3,101)			(3,101)		3,541		2,042	2,042			L
431284-10-8	HIGHWOODS PROPERTIES		03/23/2011	DISTRIBUTION	0.000	9,948		6,475							6,475		3,474	3,474			L
J1949F-10-8	HIKARI TSUSHIN	D	02/28/2011	UBS WARBURG ASIA LIMITED	700.000	15,542		11,941	15,295	(1,707)			(1,707)	(1,647)	11,941	248	3,354	3,602			U
J20454-12-0	HITACHI	D	02/28/2011	UBS WARBURG ASIA LIMITED	172,000.000	939,133		428,530	917,305	(269,040)			(269,040)	(219,736)	428,530	84,730	425,873	510,603			U
43365Y-10-4	HITTITE MICROWAVE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	29,632		17,969	29,299	(11,330)			(11,330)		17,969		11,663	11,663			L
423074-10-3	HJ HEINZ CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,680.000	433,744		395,518	429,313	(33,795)			(33,795)		395,518		38,227	38,227	3,906		L
40425J-10-1	HMS HLDGS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,260.000	93,107		50,518	81,610	(31,093)			(31,093)		50,518		42,589	42,589			L
G4611M-10-7	HOCHSCHILD MINING PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	5,730.000	55,240		23,936	57,175	(28,762)			(28,762)	(4,477)	23,936	3,155	28,150	31,304			U
435758-30-5	HOLLY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,340.000	133,385		63,053	95,402	(32,349)			(32,349)		63,053		70,332	70,332	351		L
436440-10-1	HOLOGIC, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	640.000	13,020		9,524	12,045	(2,521)			(2,521)		9,524		3,496	3,496			L
437076-10-2	HOME DEPOT INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	34,000.000	1,258,639		936,865	1,192,040	(255,175)			(255,175)		936,865		321,774	321,774			L
437306-10-3	HOME PROPERTIES INC		03/25/2011	DISTRIBUTION	0.000	5,502		3,494							3,494		2,007	2,007			L
J22302-11-1	HONDA MOTOR CO., LTD.	D	02/28/2011	UBS WARBURG ASIA LIMITED	30,400.000	1,300,392		622,121	1,203,793	(266,752)			(266,752)	(314,921)	622,121	212,701	465,570	678,271	5,194		U
438516-10-6	HONEYWELL INTERNATIONAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	27,900.000	1,596,075		1,153,147	1,483,164	(330,017)			(330,017)		1,153,147		442,928	442,928	9,277		L
Y33370-10-0	HONG KONG AND CHINA GAS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	34,000.000	75,979		476	80,136	(79,478)			(79,478)	(182)	476	(2)	75,506	75,503			L
440452-10-0	HORMEL FOODS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,000.000	270,687		214,719	256,300	(41,582)			(41,582)		214,719		55,968	55,968	1,275		L
440694-30-5	HORSEHEAD HOLDING CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,200.000	18,970		13,155	15,648	(2,493)			(2,493)		13,155		5,815	5,815			L
44107P-10-4	HOST HOTELS & RESORTS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	13,940.000	255,177		190,945	249,108	(58,163)			(58,163)		190,945		64,232	64,232	139		L
404303-10-9	HSN INC DE L COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	3,804		1,989	3,677	(1,687)			(1,687)		1,989		1,814	1,814			L
443510-20-1	HUBBELL, INC. CLASS B		02/25/2011	CREDIT SUISSE INTERNATIONAL	100.000	6,652		4,544	6,013	(1,469)			(1,469)		4,544		2,108	2,108	36		L
444903-10-8	HUMAN GENOME SCIENCES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,100.000	453,642		344,917	432,409	(87,492)			(87,492)		344,917		108,725	108,725			L
444859-10-2	HUMANA INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,160.000	198,223		155,789	172,978	(17,190)			(17,190)		155,789		42,434	42,434			L
447011-10-7	HUNTSMAN		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,760.000	48,592		28,332	43,084	(14,752)			(14,752)		28,332		20,260	20,260			L
447462-10-2	HURON CONSULTING GR INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	1,146		885	1,058	(173)			(173)		885		262	262			L
Y38024-10-8	HUTCHISON WHAMPOA	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	15,000.000	173,775		96,314	154,385	(58,449)			(58,449)	378	96,314	(438)	77,900	77,461			U

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
MM0002-6U-2	HUTCHISON WHAMPOA RIGHTS	D	03/16/2011	DIRECT	19,300.000																U
E6167M-10-2	IBERIA LINEA AEREAS	D	01/24/2011	MERGER	46,944.000	216,360		143,158	200,428	(72,035)			(72,035)	14,765	143,158	(6,819)	80,021	73,201			U
450828-10-8	IBERIABANK CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	4,475		3,631	4,730	(1,100)			(1,100)		3,631		844	844	27		L
451107-10-6	IDACORP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,960.000	185,439		143,556	183,421	(39,865)			(39,865)		143,556		41,883	41,883	1,488		L
J2388K-10-3	IDEMITSU KOSAN CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,500.000	161,134		100,812	159,256	(40,986)			(40,986)	(17,458)	100,812	2,313	58,009	60,322			U
J2398N-10-5	IHI CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	8,000.000	20,694		13,509	17,835	(2,368)			(2,368)	(1,958)	13,509	1,527	5,658	7,185			U
451734-10-7	IHS INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,400.000	285,378		208,509	273,326	(64,817)			(64,817)		208,509		76,869	76,869			L
902104-10-8	II VI INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	5,941		4,233	5,563	(1,330)			(1,330)		4,233		1,708	1,708			L
452308-10-9	ILLINOIS TOOL WKS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,180.000	116,636		94,097	116,412	(22,315)			(22,315)		94,097		22,539	22,539	741		L
452327-10-9	ILLUMINA INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,020.000	139,943		92,973	127,947	(34,974)			(34,974)		92,973		46,970	46,970			L
Q4875J-10-4	ILUKA RESOURCES LTD	D	03/01/2011	Various	14,510.000	158,319		59,642	135,645	(48,802)			(48,802)	(27,200)	59,642	14,623	84,054	98,677			U
A27849-30-5	IMMOFINANZ RIGHTS	D	03/14/2011	DIRECT	85,805.000																U
Q4887E-12-7	INCITEC PIVOT LTD	D	03/01/2011	Various	47,934.000	214,346			194,146	(169,920)			(169,920)	(24,226)			214,346	214,346			L
Y3990B-11-2	IND & COMM BK OF CHINA - H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,669,000.000	1,270,749		1,237,974	1,243,255	(8,890)			(8,890)	3,609	1,237,974	(6,193)	38,968	32,775			L
Y3974E-10-8	INDOFOOD AGRI RESOURCES LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	6,000.000	10,857		9,004	13,091	(2,846)			(2,846)	(1,241)	9,004	1,040	813	1,853			U
9HH0JV-EG-8	INFIGEN ENERGY	D	03/01/2011	Various	74,739.000	26,739		50,876	40,897	18,179			18,179	(8,201)	50,876	12,474	(36,610)	(24,136)	733		U
Q4933Q-12-4	INFRATIL LTD	D	02/28/2011	INSTINET HONG KONG	16,227.000	23,627		17,208	24,530	(3,607)			(3,607)	(3,715)	17,208	2,334	4,085	6,419			U
N4578E-41-3	ING GROEP NV -CVA OTHER	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	44,657.000	558,124			434,438	(338,874)			(338,874)	(95,564)			558,124	558,124			L
Q49469-10-1	ING INDUSTRIAL FUND	D	03/30/2011	Various	271,463.000	150,348		79,328	145,767	(37,210)			(37,210)	(29,230)	79,328	20,547	50,473	71,020	2,154		U
457461-20-0	INLAND REAL ESTATE CORP		03/29/2011	DISTRIBUTION	0.000	3,409		3,409							3,409						L
457983-10-4	INMET MINING CORP COM NPV	C	02/28/2011	ITG, INC CANADA	200.000	13,745		8,366	15,541	(6,263)			(6,263)	(912)	8,366	701	4,678	5,379			U
45774N-10-8	INNOPHOS HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	10,058		5,008	8,659	(3,652)			(3,652)		5,008		5,051	5,051	41		L
J2467E-10-1	INPEX CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	11.000	70,371		62,079	64,423	(196)			(196)	(2,148)	62,079	(3,587)	11,879	8,292			U
45765U-10-3	INSIGHT ENTERPRISES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	19,742		15,184	14,476	708			708		15,184		4,558	4,558			L
457667-10-3	INSITUFORM TECHNOLOGIES CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	520.000	13,235		9,959	13,785	(3,826)			(3,826)		9,959		3,276	3,276			L
45784P-10-1	INSULET CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,340.000	42,328		25,962	36,270	(10,308)			(10,308)		25,962		16,366	16,366			L
457985-20-8	INTEGRA LIFE SCIENCES		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,800.000	88,597		57,967	85,140	(27,173)			(27,173)		57,967		30,630	30,630			L
458140-10-0	INTEL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	25,740.000	561,808		497,796	541,312	(43,516)			(43,516)		497,796		64,012	64,012	4,664		L
9EQ0SJ-35-8	INTERCELL AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,324.000	53,185		67,027	67,027	7,093			7,093	(7,093)	67,027	10,445	(24,287)	(13,842)			U
45865V-10-0	INTERCONTINENTALEXC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,940.000	244,254		189,584	231,151	(41,567)			(41,567)		189,584		54,670	54,670			L
458665-10-6	INTERFACE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,740.000	28,255		15,161	27,231	(12,070)			(12,070)		15,161		13,094	13,094			L
458743-10-1	INTERLINE BRANDS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	1,357		992	1,366	(374)			(374)		992		365	365			L
45885A-30-0	INTERNAP NETWORK SERVICES		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,200.000	8,425		3,952	7,296	(3,344)			(3,344)		3,952		4,473	4,473			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	23,360.000	3,775,263		2,986,880	3,428,314	(441,434)			(441,434)		2,986,880		788,384	788,384	15,184		L
E67674-10-6	INTERNATIONAL CONSOLIDATED AIRLINES	D	02/07/2011	DIRECT	0.350	2		2							2						U

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
E67674-10-6	INTERNATIONAL CONSOLIDATED AIRLINES	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	61,390.000	224,456		195,949	260,817	(64,731)			(64,731)	(137)	195,949	7,729	20,777	28,507			L
460254-10-5	INTERNATIONAL RECTIFIER CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	920.000	29,334		20,375	27,315	(6,940)			(6,940)		20,375		8,959	8,959			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,460.000	18,332		12,642	15,505	(2,863)			(2,863)		12,642		5,690	5,690			L
46121Y-10-2	INTREPID POTASH INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,280.000	87,400		58,281	85,021	(26,740)			(26,740)		58,281		29,119	29,119			L
461202-10-3	INTUIT INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,400.000	283,583		208,190	266,220	(58,030)			(58,030)		208,190		75,393	75,393			L
46120E-60-2	INTUITIVE SURGICAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	640.000	213,590		164,143	164,960	(817)			(817)		164,143		49,447	49,447			L
461203-10-1	INVACARE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	10,036		7,598	10,254	(2,657)			(2,657)		7,598		2,439	2,439	4		L
46131B-10-0	INVESCO MORTGAGE CAPITAL INC		03/30/2011	DISTRIBUTION	0.000	191											191	191			L
46145F-10-5	INVESTMENT TECHNOLOGY GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,980.000	37,417		31,626	32,413	(787)			(787)		31,626		5,792	5,792			L
461730-10-3	INVESTORS REAL ESTATE TRUST		03/31/2011	DISTRIBUTION	0.000	9,960		9,960							9,960						L
462044-10-8	ION GEOPHYSICAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,960.000	73,854		22,683	50,541	(27,858)			(27,858)		22,683		51,171	51,171			L
44980X-10-9	IPG PHOTONICS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	980.000	55,504		17,921	30,988	(13,066)			(13,066)		17,921		37,583	37,583			L
G4945K-10-8	IRISH LIFE & PERMANENT GROUP	D	02/28/2011	Various	26,755.000	35,765		56,007	38,613	21,480			21,480	(4,086)	56,007	8,728	(28,970)	(20,242)			U
462726-10-0	IROBOT		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,200.000	62,646		25,271	54,736	(29,465)			(29,465)		25,271		37,375	37,375			L
464286-40-0	ISHARES MSCI BRAZIL	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	358,400.000	26,472,063		20,417,831	27,740,160	(7,322,329)			(7,322,329)		20,417,831		6,054,232	6,054,232	71,100		L
464286-50-9	ISHARES MSCI CANADA ETF	I	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	103,862.000	3,484,140		2,927,637	2,963,073	(293,959)			(293,959)		2,927,637		556,502	556,502			L
464287-46-5	ISHARES MSCI EAFE INDEX FUND	R	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	554,705.000	34,116,587		30,089,483	29,788,663	(2,265,029)			(2,265,029)		30,089,483		4,027,104	4,027,104			L
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	2,805,665.000	127,439,274		114,227,414	133,605,767	(19,378,353)			(19,378,353)		114,227,414		13,211,860	13,211,860	70,484		L
464286-83-0	ISHARES MSCI MALAYSIA	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	217,190.000	3,048,095		1,977,642	3,123,192	(1,145,550)			(1,145,550)		1,977,642		1,070,452	1,070,452			L
464286-77-2	ISHARES MSCI SOUTH KOREA	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	193,321.000	11,294,273		8,134,678	11,829,312	(3,694,634)			(3,694,634)		8,134,678		3,159,595	3,159,595			L
464286-73-1	ISHARES MSCI TAIWAN INDEX ETF	F	02/25/2011	CREDIT SUISSE INTERNATIONAL	362,100.000	5,302,961		3,900,179	5,656,002	(1,755,823)			(1,755,823)		3,900,179		1,402,782	1,402,782			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/25/2011	CREDIT SUISSE INTERNATIONAL	154,434.000	12,580,585		10,720,646	10,636,698	(1,391,116)			(1,391,116)		10,720,646		1,859,939	1,859,939			L
464330-10-9	ISIS PHARMACEUTICALS INC		03/08/2011	LAZARD FRERES & COMPANY	90,000.000	806,357		756,000	910,800	(154,800)			(154,800)		756,000		50,357	50,357			L
45031U-10-1	ISTAR FINANCIAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,940.000	18,813		5,610	15,171	(9,561)			(9,561)		5,610		13,204	13,204			L
J24994-10-5	ISUZU MOTORS JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	6,000.000	26,214		13,619	27,269	(10,657)			(10,657)	(2,993)	13,619	1,539	11,056	12,595			L
465685-10-5	ITC HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	180.000	12,162		9,454	11,156	(1,703)			(1,703)		9,454		2,708	2,708	60		L
450911-10-2	ITT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	160.000	9,233		8,019	8,338	(318)			(318)		8,019		1,214	1,214			L
45068B-10-9	ITT EDUCATIONAL SVCS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,220.000	167,623		155,999	141,392	14,608			14,608		155,999		11,624	11,624			L
G4984A-11-0	ITV PLC ORD GBP0.10	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1.000	1		1	1						1		1	1			U
46579N-10-3	IVANHOE MINES LTD	C	02/28/2011	Various	3,600.000	120,044		64,469	83,275	(31,347)			(31,347)	(4,888)	64,469	3,720	51,855	55,575			U
46579N-13-7	IVANHOE MINES LTD RIGHTS	C	01/11/2011	ITG, INC CANADA	24,600.000	37,544		20,069							20,069	1,041	16,434	17,475			U
46612H-40-2	J CREW GROUP INC		03/07/2011	MERGER	7,540.000	327,990		350,399	325,276	25,123			25,123		350,399		(22,409)	(22,409)			L
47009M-10-3	JAGUAR MINING INC	C	02/28/2011	Various	6,900.000	36,682		65,663	49,201	19,350			19,350	(2,888)	65,663	5,501	(34,483)	(28,982)			U

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
J27523-10-9	JAPAN REAL ESTATE INV	D	02/28/2011	UBS WARBURG ASIA LIMITED	4.000	37,552		28,625	41,483	(8,123)			(8,123)	(4,734)	28,625	806	8,121	8,927			U
J27544-10-5	JAPAN RETAIL FUND INVT	D	02/28/2011	UBS WARBURG ASIA LIMITED	44.000	68,979		51,407	84,380	(23,884)			(23,884)	(9,088)	51,407	1,067	16,505	17,572			U
W4939T-10-9	JM AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,699.000	41,513		22,453	39,787	(10,580)			(10,580)	(6,754)	22,453	6,281	12,779	19,060			U
47758P-30-7	JO-ANN STORES		03/18/2011	Various	2,920.000	177,918		90,589	175,842	(85,253)			(85,253)		90,589		87,329	87,329			L
478160-10-4	JOHNSON & JOHNSON		02/25/2011	CREDIT SUISSE INTERNATIONAL	21,220.000	1,264,227		1,244,607	1,312,457	(67,850)			(67,850)		1,244,607		19,620	19,620	11,459		L
478366-10-7	JOHNSON CONTROLS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	15,000.000	608,625		414,416	573,000	(158,585)			(158,585)		414,416		194,210	194,210	2,400		L
481165-10-8	JOY GLOBAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	720.000	68,208		39,355	62,460	(23,105)			(23,105)		39,355		28,853	28,853			L
46625H-10-0	JP MORGAN CHASE & CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	49,460.000	2,303,451		1,564,705	2,098,093	(210,205)			(210,205)		1,887,888		415,563	415,563	2,473		L
48203R-10-4	JUNIPER NETWORKS INC		03/29/2011	Various	31,040.000	1,288,582		708,897	1,145,997	(437,100)			(437,100)		708,897		579,685	579,685			L
48273U-10-2	K12		02/25/2011	CREDIT SUISSE INTERNATIONAL	320.000	10,783		6,148	9,171	(3,023)			(3,023)		6,148		4,635	4,635			L
J29258-10-0	KAKAKU.COM INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	1.000	5,356		3,768	5,949	(1,540)			(1,540)	(641)	3,768	78	1,509	1,588			U
48562P-10-3	KAPSTONE PAPER AND PACKAGING CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	5,118		3,271	4,590	(1,319)			(1,319)		3,271		1,848	1,848			L
J31843-10-5	KDDI CORP JPY5000	D	02/28/2011	UBS WARBURG ASIA LIMITED	11.000	64,853		51,164	63,542	(5,535)			(5,535)	(6,844)	51,164	1,062	12,627	13,689			U
488152-20-8	KELLY SERVICES INC. CLASS A		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	29,581		18,155	26,320	(8,166)			(8,166)		18,155		11,427	11,427			L
J32922-10-6	KENEDIX REALTY INVESTMENT	D	02/28/2011	UBS WARBURG ASIA LIMITED	29.000	123,660		78,780	136,267	(42,810)			(42,810)	(14,677)	78,780	1,635	43,245	44,880	3,551		U
489170-10-0	KENNAMETAL, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	13,569		8,997	14,206	(5,209)			(5,209)		8,997		4,572	4,572	43		L
492914-10-6	KEY ENERGY SERVICES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	100.000	1,548		893	1,298	(405)			(405)		893		654	654			L
49427F-10-8	KILROY REALTY CORPORATION		03/29/2011	DISTRIBUTION	0.000	10,948		10,948							10,948						L
494368-10-3	KIMBERLY-CLARK CORP		02/25/2011	Various	17,760.000	1,136,506		1,116,972	1,119,590	(2,618)			(2,618)		1,116,972		19,534	19,534	9,900		L
49446R-10-9	KIMCO REALTY CORP		03/25/2011	Various	3,480.000	77,009		56,001	62,779	(11,632)			(11,632)		56,001		21,007	21,007	271		L
494580-10-3	KINDRED HEALTHCARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,340.000	84,034		57,706	61,356	(3,650)			(3,650)		57,706		26,328	26,328			L
49460W-20-8	KINETIC CONCEPTS		02/25/2011	CREDIT SUISSE INTERNATIONAL	346.000	16,280		12,198	14,490	(2,292)			(2,292)		12,198		4,082	4,082			L
495582-10-8	KING PHARM ACEUTICALS INC COM		03/01/2011	Various	31,619.000	450,287		317,147	444,247	(127,100)			(127,100)		317,147		133,140	133,140			L
49803T-10-2	KITE REALTY GROUP TRUST		03/25/2011	DISTRIBUTION	0.000	3,027		3,027							3,027						L
482480-10-0	KLA TENCOR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	53,466		34,717	42,504	(7,787)			(7,787)		34,717		18,749	18,749	275		L
W2642U-12-4	KLOVERN AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	21,390.000	109,338		61,836	108,132	(27,941)			(27,941)	(18,355)	61,836	17,299	30,203	47,502			U
498904-20-0	KNOLL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	720.000	14,612		7,722	12,046	(4,323)			(4,323)		7,722		6,890	6,890			L
J35759-12-5	KOMATSU LTD NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	300.000	8,932		6,061	9,079	(2,192)			(2,192)	(825)	6,061	545	2,326	2,871			U
500643-20-0	KORN/FERRY INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,540.000	57,621		35,046	58,699	(23,654)			(23,654)		35,046		22,575	22,575			L
50075N-10-4	KRAFT FOOD S INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,520.000	397,698		370,159	394,505	(24,346)			(24,346)		370,159		27,539	27,539	3,631		L
J36615-10-2	KS HOLDINGS CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,600.000	53,620		35,653	43,532	(3,191)			(3,191)	(4,689)	35,653	3,938	14,029	17,967			U
482686-10-2	K-SWISS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	560.000	5,394		5,081	6,983	(1,903)			(1,903)		5,081		313	313			L
H46697-14-2	KUDELSKI SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,606.000	49,931		65,771	55,743	20,504			20,504	(10,477)	65,771	15,697	(31,537)	(15,840)			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
W53033-10-1	KUNGSLEDEN	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	12,100.000	116,804		65,586	110,644	(26,276)			(26,276)	(18,782)	65,586	18,348	32,870	51,218			U
50212A-10-6	L 1 IDENTITY SOLUTIONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,200.000	97,623		55,033	97,662	(42,629)			(42,629)		55,033		42,590	42,590			L
502424-10-4	L-3 COMMUNICATIONS		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,720.000	217,596		190,426	191,733	(1,307)			(1,307)		190,426		27,171	27,171	1,224		L
50540R-40-9	LABORATORY CORP AMER HLDGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	720.000	64,289		54,112	63,302	(9,190)			(9,190)		54,112		10,176	10,176			L
505440-11-5	LABRADOR IRON ORE ROYALTY CORP	C	02/28/2011	ITG, INC CANADA	2,500.000	184,710		111,487	169,089	(47,677)			(47,677)	(9,925)	111,487	9,340	63,884	73,224	4,349		U
505597-10-4	LACLEDE GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	764		649	731	(81)			(81)		649		114	114	8		L
505754-20-0	LADISH CO INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,480.000	79,203		23,220	71,943	(48,723)			(48,723)		23,220		55,984	55,984			L
F01764-10-3	L'AIR LIQUIDE S.A.	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,394.000	180,031			176,297	(158,142)			(158,142)	(18,155)			180,031	180,031			L
511637-10-0	LAKELAND BANCORP INC		01/27/2011	DISTRIBUTION	0.000	1,906		1,906							1,906						L
517834-10-7	LAS VEGAS SANDS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,380.000	109,043		68,001	109,361	(41,360)			(41,360)		68,001		41,042	41,042			L
517942-10-8	LASALLE HOTELS		03/29/2011	DISTRIBUTION	0.000	135		135							135						L
505336-10-7	LA-Z-BOY CHAIR CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,500.000	45,653		37,508	40,590	(3,082)			(3,082)		37,508		8,145	8,145			L
524901-10-5	LEGG MASON INC COM		03/29/2011	Various	64,000.000	2,200,944		2,553,421	2,321,280	232,141			232,141		2,553,421		(352,477)	(352,477)	3,840		L
527288-10-4	LEUCADIA NATIONAL C		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,300.000	338,363		232,869	300,554	(67,685)			(67,685)		232,869		105,494	105,494			L
52729N-10-0	LEVEL 3 COMMUNICATIONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	169,500.000	234,499		186,902	166,110	20,792			20,792		186,902		47,597	47,597			L
529043-10-1	LEXINGTON REALTY TRUST		03/29/2011	Various	7,500.000	68,767		36,860	59,625	(22,952)			(22,952)		36,860		31,907	31,907	863		L
530555-10-1	LIBERTY GLOBAL INC	R	02/25/2011	CREDIT SUISSE INTERNATIONAL	7,580.000	321,097		212,459	268,180	(55,721)			(55,721)		212,459		108,638	108,638			L
530555-30-9	LIBERTY GLOBAL INC	R	02/25/2011	CREDIT SUISSE INTERNATIONAL	7,520.000	302,743		209,889	254,853	(44,964)			(44,964)		209,889		92,854	92,854			L
53071M-10-4	LIBERTY MEDIA CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	13,600.000	227,517		144,523	214,472	(69,949)			(69,949)		144,523		82,994	82,994			L
53071M-30-2	LIBERTY MEDIA HOLDING CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,680.000	114,978		69,749	105,101	(35,352)			(35,352)		69,749		45,229	45,229			L
53071M-70-8	LIBERTY MEDIA STARZ SERIES A		02/25/2011	CREDIT SUISSE INTERNATIONAL	400.000	27,629		21,428	26,592	(5,164)			(5,164)		21,428		6,201	6,201			L
531172-10-4	LIBERTY PROPERTY TRUST		03/30/2011	DISTRIBUTION	0.000	3,872		3,872							3,872						L
53217V-10-9	LIFE TECHNOLOGIES CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	980.000	52,264		42,995	54,390	(11,395)			(11,395)		42,995		9,269	9,269			L
G54856-12-8	LIFESTYLE INTL HLDGS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	19,802		14,043	19,699	(5,709)			(5,709)	53	14,043	(67)	5,826	5,759			U
D50348-10-7	LINDE AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	14,929.000	2,270,012		1,885,183	2,276,267	(610,320)			(610,320)	219,235	1,885,183	(98,462)	483,292	384,830			U
535555-10-6	LINDSAY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	420.000	29,537		15,456	24,961	(9,505)			(9,505)		15,456		14,081	14,081	36		L
Y5281M-11-1	LINK REIT	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	98,000.000	301,891		219,243	304,485	(86,138)			(86,138)	896	219,243	(1,105)	83,753	82,648	6,655		L
J13776-10-9	LINTEC CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	1,600.000	44,483		28,240	42,409	(9,602)			(9,602)	(4,568)	28,240	3,119	13,124	16,243			U
537008-10-4	LITTLEFUSE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,740.000	142,123		73,175	128,944	(55,770)			(55,770)		73,175		68,948	68,948	411		L
539830-10-9	LOCKHEED MARTIN CORP		03/29/2011	Various	11,400.000	908,789		1,041,677	796,974	244,703			244,703		1,041,677		(132,888)	(132,888)	8,550		L
540424-10-8	LOEWS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	18,420.000	790,628		685,018	716,722	(31,705)			(31,705)		685,018		105,611	105,611	1,151		L
543881-10-6	LORAL SPACE AND COMMUNICATIONS		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	28,075		11,374	27,540	(16,166)			(16,166)		11,374		16,701	16,701			L
548661-10-7	LOWES COS INC USD0.50		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,200.000	309,064		255,468	305,976	(50,508)			(50,508)		255,468		53,596	53,596	1,342		L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
502160-10-4	LSB INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	3,500		2,058	2,911	(853)			(853)		2,058		1,442	1,442			L
502161-10-2	LSI CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,380.000	21,533		14,350	20,246	(5,896)			(5,896)		14,350		7,183	7,183			L
502175-10-2	LTC PROPERTIES INC		03/30/2011	DISTRIBUTION	0.000																L
549764-10-8	LUFKIN INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,680.000	129,177		51,441	104,815	(53,374)			(53,374)		51,441		77,736	77,736	210		L
550021-10-9	LULULEMON ATHLETICA INC	I	02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	3,075		1,016	2,737	(1,721)			(1,721)		1,016		2,059	2,059			L
550372-10-6	LUNDIN MINING CORP COM NPV	C	02/28/2011	ITG, INC CANADA	19,800.000	156,173		65,300	144,572	(70,786)			(70,786)	(8,486)	65,300	5,470	85,402	90,873			U
Q5683J-10-3	LYNAS CORP LTD	D	03/01/2011	Various	78,770.000	159,826		30,949	165,965	(101,736)			(101,736)	(33,280)	30,949	7,588	121,289	128,877			U
553777-10-3	M T S SYSTEMS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,460.000	64,913		43,593	54,692	(11,098)			(11,098)		43,593		21,319	21,319	292		L
554382-10-1	MACERICH COMPANY		03/25/2011	Various	3,800.000	223,301		198,458	180,006	(11,362)			(11,362)		198,458		24,843	24,843	(2,138)		L
554489-10-4	MACK-CALI REALTY CORP		03/25/2011	DISTRIBUTION	0.000	4,756		3,077							3,077		1,679	1,679			L
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	D	03/01/2011	Various	1,854.000	71,450		10,656	70,181	(42,028)			(42,028)	(17,497)	10,656	3,475	57,319	60,794			L
559079-20-7	MAGELLAN HEALTH SERVICES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,140.000	199,704		122,431	195,739	(73,308)			(73,308)		122,431		77,272	77,272			L
559222-40-1	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV	C	02/28/2011	ITG, INC CANADA	500.000	25,090		16,486	26,104	(8,086)			(8,086)	(1,532)	16,486	1,381	7,224	8,605			U
560909-10-3	MAJOR DRILLING GROUP INTERNATIONAL	C	02/28/2011	ITG, INC CANADA	2,200.000	100,343		44,059	91,934	(42,479)			(42,479)	(5,396)	44,059	3,691	52,593	56,284			U
562750-10-9	MANHATTAN ASSOCIATES		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,760.000	54,727		36,660	53,750	(17,091)			(17,091)		36,660		18,067	18,067			L
563571-10-8	MANITOWOC INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	7,079		3,810	4,720	(909)			(909)		3,810		3,269	3,269			L
56418H-10-0	MANPOWER, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	44.000	2,772		1,919	2,761	(843)			(843)		1,919		853	853			L
Q6077P-11-9	MAP GROUP	D	03/01/2011	Various	138,535.000	436,258		173,887	423,664	(128,370)			(128,370)	(121,407)	173,887	68,745	193,627	262,372	12,742		L
565849-10-6	MARATHON OIL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,540.000	460,994		313,998	353,266	(39,269)			(39,269)		313,998		146,996	146,996	2,385		L
M6803V-10-3	MARFIN POPULAR BANK PUBLIC CO	D	01/26/2011	DISTRIBUTION	0.000	3,263		3,263							3,263						U
M6803V-12-9	MARFIN POPULAR BANK PUBLIC RIGHTS	D	01/26/2011	MORGAN STANLEY CO. INC. NEW YORK	54,934.000	3,004		3,263							3,263	414	(673)	(259)			U
570535-10-4	MARKEL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	260.000	104,900		88,353	98,314	(9,961)			(9,961)		88,353		16,547	16,547			L
57060U-75-3	MARKET VECTORS INDONESIA IND	R	03/02/2011	Various	289,668.000	7,867,541		4,545,950	8,430,304	(3,884,355)			(3,884,355)		4,545,950		3,321,591	3,321,591			L
57060D-10-8	MARKETAXESS HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,020.000	43,106		25,968	42,036	(16,068)			(16,068)		25,968		17,137	17,137	182		L
571748-10-2	MARSH + MCLENNAN COS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	21,700.000	653,414		511,295	593,278	(81,983)			(81,983)		511,295		142,118	142,118	4,557		L
571837-10-3	MARSHALL + ILSLEY CORP NEW		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,440.000	49,472		37,386	44,565	(7,179)			(7,179)		37,386		12,086	12,086	64		L
572901-10-6	MARTEK BIOSCIENCES CORP		02/28/2011	Various	4,760.000	149,936		101,596	148,988	(47,392)			(47,392)		101,596		48,339	48,339			L
Q5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,260.000	60,974		47,942	60,473	(12,531)			(12,531)		47,942		13,032	13,032			L
576206-10-6	MASSEY ENERGY CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	100.000	6,369		3,554	5,365	(1,811)			(1,811)		3,554		2,815	2,815			L
576323-10-9	MASTEC INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	2,108		1,452	1,751	(299)			(299)		1,452		657	657			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,120.000	58,233		39,466	50,074	(10,609)			(10,609)		39,466		18,767	18,767	445		L
577933-10-4	MAXIMUS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	79,202		52,514	70,826	(18,312)			(18,312)		52,514		26,688	26,688	162		L
55264U-10-8	MB FINANCIAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,000.000	61,897		49,796	51,960	(2,164)			(2,164)		49,796		12,101	12,101	30		L
579064-10-6	MCAFEE INC		03/01/2011	Various	19,860.000	952,920		717,319	919,717	(202,398)			(202,398)		717,319		235,601	235,601			L
579780-20-6	MCCORMICK & CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,820.000	275,192		231,782	270,805	(39,023)			(39,023)		231,782		43,410	43,410	1,630		L
580037-10-9	MCDERMOTT INTERNATIONAL, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	22,441.000	508,734		269,919	464,304	(194,385)			(194,385)		269,919		238,815	238,815			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)
580135-10-1	MCDONALDS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,340.000	174,881		168,874	179,618	(10,745)			(10,745)		168,874		6,008	6,008	1,427		L
580645-10-9	MCGRAW HILL COS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,720.000	482,001		370,656	463,135	(92,479)			(92,479)		370,656		111,345	111,345	3,180		L
58155Q-10-3	MCKESSON CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,480.000	274,290		231,131	244,922	(13,791)			(13,791)		231,131		43,159	43,159	626		L
583334-10-7	MEADWESTVA CO CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,400.000	129,922		97,150	115,104	(17,954)			(17,954)		97,150		32,772	32,772	1,100		L
58405U-10-2	MEDCO HEALTH SOLUTIONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,420.000	150,890		131,745	148,273	(16,529)			(16,529)		131,745		19,146	19,146			L
58446K-10-5	MEDIACOM COMMUNICATIONS CORPORATION		03/07/2011	MERGER	5,540.000	48,475		29,346	46,868	(17,522)			(17,522)		29,346		19,129	19,129			L
58463J-30-4	MEDICAL PPTYS TRUST INC		03/31/2011	DISTRIBUTION	0.000	6,714		6,714							6,714						L
584688-10-5	MEDICINES COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	140.000	2,425		1,073	1,978	(905)			(905)		1,073		1,351	1,351			L
585055-10-6	MEDTRONIC INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,000.000	359,206		323,854	333,810	(9,956)			(9,956)		323,854		35,351	35,351	2,025		L
Y59683-18-8	MELCO INTERNATIONAL DEVELOPMENT	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	95,000.000	59,704		37,990	54,266	(16,051)			(16,051)	(224)	37,990	77	21,636	21,713	183		U
587200-10-6	MENTOR GRAPHICS CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,440.000	69,231		38,406	53,280	(14,874)			(14,874)		38,406		30,824	30,824			L
58933Y-10-5	MERCK & CO. INC.		03/29/2011	Various	61,380.000	1,987,637		2,112,624	2,212,135	(99,511)			(99,511)		2,112,624		(124,987)	(124,987)	23,324		L
589889-10-4	MERIT MEDICAL SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,480.000	25,300		23,358	23,428	(70)			(70)		23,358		1,942	1,942			L
59156R-10-8	METLIFE INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,980.000	512,140		438,497	487,951	(49,454)			(49,454)		438,497		73,643	73,643			L
591708-10-2	METROPCS COMMUNICATIONS		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,460.000	174,118		109,508	157,370	(47,861)			(47,861)		109,508		64,609	64,609			L
552953-10-1	MGM RESORTS INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,300.000	18,197		13,178	19,305	(6,127)			(6,127)		13,178		5,019	5,019			L
F61824-14-4	MICHELIN (CGDE) CMN STK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,700.000	380,347			337,271	(325,588)			(325,588)	(11,683)			380,347	380,347			U
595112-10-3	MICRON TEC HNOLOGY INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,160.000	103,761		73,161	73,463	(302)			(302)		73,161		30,600	30,600			L
594918-10-4	MICROSOFT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	78,940.000	2,110,089		1,936,065	2,204,005	(267,940)			(267,940)		1,936,065		174,024	174,024	12,630		L
594972-40-8	MICROSTRATEGY INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	240.000	27,588		17,012	20,513	(3,501)			(3,501)		17,012		10,576	10,576			L
59522J-10-3	MID AMERICA APT		03/25/2011	Various	560.000	39,810		28,280	35,554	(11,920)			(11,920)		28,280		11,530	11,530	(225)		L
600544-10-0	MILLER HERMAN, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,860.000	74,683		47,141	72,358	(25,217)			(25,217)		47,141		27,542	27,542	63		L
Q60976-10-9	MINERAL RESOURCES LTD	D	03/01/2011	Various	9,999.000	130,832		57,629	126,098	(43,183)			(43,183)	(25,286)	57,629	14,129	59,074	73,203			U
603158-10-6	MINERAL TECH INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	2,545		1,944	2,616	(673)			(673)		1,944		602	602	2		L
G6139T-10-0	MINERVA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	35,033.000	56,100		53,431	43,286	13,534			13,534	(3,390)	53,431	7,042	(4,373)	2,669			U
G61572-19-7	MISYS PLC	D	02/24/2011	Various	0.375	16,040		16,039	2	(1)			(1)		16,039		1	1			L
G61572-21-3	MISYS PLC B SHARES	D	03/04/2011	REDEMPTION	41,445.000	25,622		16,038							16,038	2,119	7,465	9,584			U
J44046-10-0	MITSUBISHI CHEM HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	47,000.000	310,581		208,015	318,968	(75,810)			(75,810)	(35,143)	208,015	4,900	97,666	102,566			U
J43830-11-6	MITSUBISHI CORPORATION	D	02/28/2011	UBS WARBURG ASIA LIMITED	47,300.000	1,189,385			1,280,520	(1,006,802)			(1,006,802)	(273,718)			1,189,385	1,189,385			U
J43873-11-6	MITSUBISHI ELECTRIC CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	30,000.000	321,045		205,485	314,817	(80,709)			(80,709)	(28,623)	205,485	392	115,169	115,561			U
J43916-11-3	MITSUBISHI ESTATE CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	7,000.000	129,728		105,296	129,844	(12,743)			(12,743)	(11,805)	105,296	201	24,232	24,433			L
55306N-10-4	MKS INSTRUMENTS		02/25/2011	CREDIT SUISSE INTERNATIONAL	700.000	20,356		14,388	17,143	(2,755)			(2,755)		14,388		5,968	5,968	105		L
60740F-10-5	MOBILE MINI INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	880.000	18,981		14,525	17,327	(2,802)			(2,802)		14,525		4,456	4,456			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
60855R-10-0	MOLINA HEALTHCARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	740.000	25,887		15,071	20,609	(5,538)			(5,538)		15,071		10,816	10,816			L
J4656U-10-2	MONEX GROUP INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	196.000	49,180		57,890	57,890	6,235			6,235	(6,235)	57,890	1,201	(9,912)	(8,710)			U
609720-10-7	MONMOUTH REIT-CLASS A		03/25/2011	DISTRIBUTION	0.000	139											139	139			U
61166W-10-1	MONSANTO CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,200.000	518,353		416,413	501,408	(84,995)			(84,995)		416,413		101,939	101,939	2,016		L
615369-10-5	MOODYS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,020.000	184,446		136,846	159,771	(22,925)			(22,925)		136,846		47,601	47,601	692		L
615394-20-2	MOOG, INC. CLASS A		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,860.000	219,476		139,566	193,428	(53,862)			(53,862)		139,566		79,910	79,910			L
G62496-13-1	MORGAN CRUCIBLE CO. PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,763.000	8,356		4,405	6,696	(1,767)			(1,767)	(524)	4,405	581	3,370	3,951	75		U
617446-44-8	MORGAN STANLEY		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,820.000	54,304		47,285	49,522	(2,237)			(2,237)		47,285		7,019	7,019	91		L
61945A-10-7	MOSAIC COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,460.000	460,253		274,274	416,926	(142,652)			(142,652)		274,274		185,979	185,979	273		L
620097-10-5	MOTOROLA MOBILITY HOLDINGS		03/29/2011	Various	18,205.500	460,901		473,838							473,838		(12,937)	(12,937)			L
620076-30-7	MOTOROLA SOLUTIONS INC		03/02/2011	Various	20,714.715	2,213,529		2,069,782	1,315,159	(174,996)			(174,996)		2,069,782		143,746	143,746			L
Q64654-10-8	MURCHISON METALS LTD	D	03/01/2011	Various	33,228.000	46,931		49,403	43,332	14,761			14,761	(8,689)	49,403	12,113	(14,584)	(2,472)			U
553829-10-2	MVC CAPITAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,760.000	52,433		35,246	54,896	(19,650)			(19,650)		35,246		17,187	17,187	451		L
628530-10-7	MYLAN INC		03/29/2011	Various	79,452.400	1,768,382		1,501,444	1,678,821	(177,377)			(177,377)		1,501,444		266,937	266,937			L
62855J-10-4	MYRIAD GENETICS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,140.000	76,642		74,633	94,558	(19,925)			(19,925)		74,633		2,010	2,010			L
J4707Q-10-0	NABTESCO CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,600.000	55,723		35,965	55,465	(13,526)			(13,526)	(5,974)	35,965	746	19,011	19,757			U
629579-10-3	NACCO INDUSTRIES, INC., CLASS A		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	7,157		3,891	6,502	(2,611)			(2,611)		3,891		3,266	3,266	31		L
631103-10-8	NASDAQ OMX GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,940.000	139,532		103,699	117,127	(13,429)			(13,429)		103,699		35,834	35,834			L
631158-10-2	NASH-FINCH CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,500.000	58,078		42,527	63,765	(21,238)			(21,238)		42,527		15,551	15,551			L
63633D-10-4	NATIONAL HEALTH INVESTORS		03/29/2011	DISTRIBUTION	0.000	75		75							75						L
637071-10-1	NATIONAL OILWELL VARCO INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,640.000	840,891		435,200	715,540	(280,340)			(280,340)		435,200		405,691	405,691			L
637417-10-6	NATIONAL RETAIL PROPERTIES		03/25/2011	DISTRIBUTION	0.000	3,977		3,977							3,977						L
638620-10-4	NATIONWIDE HEALTH PROPERTIES, INC.		03/25/2011	DISTRIBUTION	0.000	3,645		2,562							2,562		1,084	1,084			L
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	D	03/01/2011	Various	10,696.000	280,406		180,115	259,274	(17,776)			(17,776)	(61,383)	180,115	54,805	45,485	100,290			U
633067-10-3	NATL BK OF CANADA COMMON STOCK	C	02/28/2011	ITG, INC CANADA	3,400.000	261,483		198,182	234,304	(20,598)			(20,598)	(15,523)	198,182	18,341	44,960	63,301	1,925		U
G6375K-15-1	NATL GRID TRANSCO ORD GBP0.11395		02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1.000	9		7	9	(1)			(1)	(1)	7	1	1	2			L
638904-10-2	NAVIGATORS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	56,437		44,292	54,378	(10,086)			(10,086)		44,292		12,145	12,145			L
W5691F-10-4	NCC AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,772.000	72,430		40,292	60,916	(10,284)			(10,284)	(10,341)	40,292	11,272	20,865	32,138			U
62886E-10-8	NCR CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,220.000	61,565		39,316	49,491	(10,175)			(10,175)		39,316		22,248	22,248			L
64031N-10-8	NELNET INC CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	280.000	6,194		3,820	6,633	(2,813)			(2,813)		3,820		2,374	2,374	20		L
64045Y-10-8	NEO MATERIAL TECHNOLOGIES INC	C	02/28/2011	ITG, INC CANADA	12,900.000	112,601		46,708	101,716	(49,037)			(49,037)	(5,970)	46,708	3,913	61,980	65,892			U
640491-10-6	NEOGEN CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,900.000	70,194		39,001	77,957	(38,956)			(38,956)		39,001		31,193	31,193			L
F65197-18-2	NEOPOST SA RIGHTS	D	01/11/2011	DIRECT	2,768.000																U
V67005-12-0	NEPTUNE ORIENT LINES	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	25,755		18,465	27,179	(6,481)			(6,481)	(2,233)	18,465	1,845	5,445	7,290			U
64110L-10-6	NETFLIX INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,920.000	1,048,531		495,069	864,444	(369,375)			(369,375)		495,069		553,462	553,462			L

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
650203-10-2	NEW ALLIANCE BANCSHARES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,580.000	102,430		72,867	98,568	(25,701)			(25,701)		72,867		29,563	29,563	461		L
651229-10-6	NEWELL RUBBERMAID INC		03/29/2011	Various	70,000.000	1,349,295		1,029,641	1,272,600	(242,959)			(242,959)		1,029,641		319,653	319,653	3,500		L
651290-10-8	NEWFIELD EXPLORATION CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	34,149		24,545	34,613	(10,068)			(10,068)		24,545		9,605	9,605			L
65248E-10-4	NEWS CORP CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	34,100.000	591,255		443,818	496,496	(52,678)			(52,678)		443,818		147,437	147,437			L
65248E-20-3	NEWS CORPORATION LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,440.000	118,340		92,359	105,745	(13,386)			(13,386)		92,359		25,981	25,981			L
65339F-10-1	NEXTERA ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	900.000	49,148		45,924	46,791	(867)			(867)		45,924		3,224	3,224			L
J49205-10-7	NICHIAS CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	17,000.000	95,631		62,668	88,151	(15,989)			(15,989)	(9,494)	62,668	1,301	31,662	32,963			U
654086-10-7	NICOR INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	131,802		95,853	125,798	(29,945)			(29,945)		95,853		35,949	35,949	1,172		L
654106-10-3	NIKE INC CL B		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,820.000	335,313		270,005	326,304	(56,299)			(56,299)		270,005		65,308	65,308			L
J52066-10-7	NIPPON ACCOMODATIONS FUND INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	7.000	46,896		34,731	54,145	(13,582)			(13,582)	(5,832)	34,731	721	11,443	12,164			U
J52088-10-1	NIPPON BUILDING FUND	D	02/28/2011	UBS WARBURG ASIA LIMITED	7.000	66,824		55,461	71,819	(8,161)			(8,161)	(8,197)	55,461	1,562	9,802	11,363	1,232		U
W5750H-10-8	NOBIA AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	20,792.000	179,350		86,488	186,260	(68,154)			(68,154)	(31,618)	86,488	24,196	68,665	92,861			U
655044-10-5	NOBLE ENER GY INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,040.000	91,572		68,422	89,523	(21,102)			(21,102)		68,422		23,151	23,151	187		L
G6542T-11-9	NOBLE GROUP	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	77,000.000	125,280		14,651	130,199	(104,140)			(104,140)	(11,408)	14,651	1,692	108,937	110,629			L
J5900B-10-5	NOMURA OFFICE REIT	D	02/28/2011	UBS WARBURG ASIA LIMITED	3.000	18,855		14,882	21,653	(4,439)			(4,439)	(2,332)	14,882	309	3,664	3,973	496		U
J5893B-10-4	NOMURA REAL ESTATE HLD	D	02/28/2011	UBS WARBURG ASIA LIMITED	3,400.000	62,292		45,029	61,936	(10,236)			(10,236)	(6,671)	45,029	935	16,328	17,263			U
W58204-10-3	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,620.000	40,953			39,372	(43,367)			(43,367)	3,995			40,953	40,953			U
655663-10-2	NORDSON CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	52,658		27,205	44,102	(16,897)			(16,897)		27,205		25,453	25,453	202		L
655664-10-0	NORDSTROM INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,900.000	131,796		90,938	122,902	(31,964)			(31,964)		90,938		40,858	40,858			L
664397-10-6	NORTHEAST UTILITIES		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,420.000	348,016		300,598	332,190	(31,591)			(31,591)		300,598		47,418	47,418	2,866		L
G66304-10-9	NORTHERN FOODS PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	106,755.000	127,973		69,945	104,442	(26,565)			(26,565)	(7,932)	69,945	9,014	49,014	58,028	2,625		U
666807-10-2	NORTHROP GRUMMAN CORP		03/31/2011	Various	6,440.000	592,501		527,461	417,183	(52,563)			(52,563)		527,461		65,041	65,041	3,027		L
66987E-20-6	NOVAGOLD RESOURCES INC	C	02/28/2011	ITG, INC CANADA	3,700.000	50,396		26,429	52,878	(23,345)			(23,345)	(3,104)	26,429	2,214	21,753	23,967			U
K73036-12-9	NOVO NORDISK AS DKK2 SER'B'	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,117.000	265,154		140,653	238,720	(135,514)			(135,514)	37,447	140,653	(15,021)	139,523	124,502			L
62936P-10-3	NPS PHARMACEUTICALS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	2,726		2,396	2,686	(290)			(290)		2,396		330	330			L
J59399-10-5	NTT DOCOMO, INC	D	02/28/2011	UBS WARBURG ASIA LIMITED	298.000	511,111		434,440	520,463	(38,703)			(38,703)	(47,320)	434,440	829	75,842	76,670			U
67018T-10-5	NU SKIN ASIA PAC INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	65,131		43,226	61,730	(18,505)			(18,505)		43,226		21,906	21,906	275		L
67020Y-10-0	NUANCE COMMUNICATIONS INC		03/03/2011	MCMAHAN SECURITIES CO LP	30,000.000	550,017		243,589	545,400	(301,811)			(301,811)		243,589		306,428	306,428			L
67073Y-10-6	NV ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,200.000	32,046		25,379	30,910	(5,531)			(5,531)		25,379		6,667	6,667	264		L
67066G-10-4	NVIDIA CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,200.000	143,714		90,005	95,480	(5,475)			(5,475)		90,005		53,708	53,708			L
G66897-11-0	NWS HOLDINGS	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	27,000.000	42,136		811	40,989	(40,259)			(40,259)	81	811	(2)	41,326	41,324			U

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
67072V-10-3	NXSTAGE MEDICAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,380.000	47,267		16,203	59,214	(43,011)			(43,011)		16,203		31,064	31,064			L
B6372M-10-6	NYRSTAR	D	03/07/2011	DISTRIBUTION	0.000	15,726		15,726							15,726						U
B6372M-13-0	NYRSTAR RIGHTS	D	03/04/2011	MORGAN STANLEY CO. INC. NEW YORK	9,902.000	26,290		15,726							15,726	2,645	7,919	10,564			U
629491-10-1	NYSE EURONEXT		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,540.000	93,886		74,988	76,149	(1,161)			(1,161)		74,988		18,898	18,898			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		03/01/2011	Various	22,820.000	2,323,099		1,527,210	2,238,642	(711,432)			(711,432)		1,527,210		795,889	795,889	8,672		L
676220-10-6	OFFICE DEPOT INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	840.000	4,461		3,975	4,536	(561)			(561)		3,975		486	486			L
M7521B-10-6	OIL REFINERIES LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	44,069.000	30,327		19,427	32,513	(10,260)			(10,260)	(2,827)	19,427	1,415	9,486	10,901			U
670872-10-0	OM GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	260.000	9,706		7,557	10,013	(2,455)			(2,455)		7,557		2,149	2,149			L
681936-10-0	OMEGA HEALTHCARE INVESTORS		03/25/2011	DISTRIBUTION	0.000	9,851		9,851							9,851						L
681904-10-8	OMNICARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,140.000	228,738		179,803	206,675	(26,872)			(26,872)		179,803		48,935	48,935			L
68213N-10-9	OMNICELL INC		02/28/2011	Various	960.000	12,877		10,320	13,872	(3,552)			(3,552)		10,320		2,557	2,557			L
681919-10-6	OMNICOM GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,160.000	157,158		115,139	144,728	(29,589)			(29,589)		115,139		42,019	42,019	632		L
682680-10-3	ONEOK INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,460.000	284,446		219,346	247,396	(28,050)			(28,050)		219,346		65,100	65,100	2,319		L
68372A-10-4	OPEN TABLE		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	26,926		8,108	21,144	(13,036)			(13,036)		8,108		18,818	18,818			L
68383K-10-9	OPTI CANADA INC	C	02/28/2011	ITG, INC CANADA	28,800.000	8,281		19,407	19,407	1,139			1,139	(1,139)	19,407	1,626	(12,752)	(11,126)			U
68389X-10-5	ORACLE COR P COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	60,100.000	1,975,203		1,363,254	1,881,130	(517,876)			(517,876)		1,363,254		611,948	611,948	3,005		L
68554V-10-8	ORASURE TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,900.000	26,046		12,959	22,425	(9,466)			(9,466)		12,959		13,088	13,088			L
67103H-10-7	OREILLY AUTOMOTIVE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	19,813		16,832	21,751	(4,919)			(4,919)		16,832		2,980	2,980			L
Q71610-10-1	ORIGIN ENERGY LTD	D	03/30/2011	DISTRIBUTION	0.000	33,558		33,558							33,558						U
68633D-10-3	ORITANI FINACIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	740.000	9,305		6,716	9,058	(2,342)			(2,342)		6,716		2,589	2,589	74		L
J61933-12-3	ORIX CORP COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	570.000	57,664		41,002	56,094	(9,050)			(9,050)	(6,042)	41,002	851	15,811	16,662			U
J7794L-10-8	OSAKA TITANIUM TECH CO	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,400.000	177,196		79,715	113,364	(21,439)			(21,439)	(12,210)	79,715	8,804	88,677	97,481			U
671044-10-5	OSI SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,980.000	74,539		34,179	71,993	(37,814)			(37,814)		34,179		40,361	40,361			L
671074-10-2	OYO GEOSPACE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	820.000	85,594		20,931	81,270	(60,340)			(60,340)		20,931		64,663	64,663			L
Q7186A-10-0	OZ MINERALS LTD	D	03/01/2011	Various	191,585.000	315,800		109,669	337,038	(204,716)			(204,716)	(22,653)	109,669	7,372	198,759	206,130	7,742		U
693718-10-8	PACCAR INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	200.000	9,994		7,445	11,484	(4,039)			(4,039)		7,445		2,548	2,548	24		L
696429-30-7	PALL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,000.000	108,621		71,592	99,160	(27,568)			(27,568)		71,592		37,028	37,028	350		L
699173-20-9	PARAMETRIC TECHNOLO		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,320.000	30,999		19,426	29,740	(10,314)			(10,314)		19,426		11,574	11,574			L
699320-20-6	PARAMOUNT RESOURCES LTD	C	02/28/2011	ITG, INC CANADA	3,700.000	136,854		64,706	117,888	(46,262)			(46,262)	(6,919)	64,706	5,421	66,727	72,148			U
699462-10-7	PAREXEL INTERNATIONAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,760.000	40,434		24,617	37,365	(12,748)			(12,748)		24,617		15,817	15,817			L
701094-10-4	PARKER HAN NIFIN CORP COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,420.000	214,670		153,401	208,846	(55,445)			(55,445)		153,401		61,269	61,269	774		L
Y67202-10-4	PARKWAY LIFE REAL ESTATE INVESTMENT TRUS	D	02/28/2011	DISTRIBUTION	0.000	428		428							428						U
70159Q-10-4	PARKWAY PROPERTIES		03/31/2011	DISTRIBUTION	0.000	31		31							31						L
703481-10-1	PATTERSON UTI ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,340.000	254,632		130,336	201,277	(70,941)			(70,941)		130,336		124,296	124,296			L

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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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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
704326-10-7	PAYCHEX INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,060.000	133,844		114,939	125,495	(10,556)			(10,556)		114,939		18,906	18,906	1,259		L
704549-10-4	PEABODY ENERGY		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,100.000	200,389		142,039	198,338	(56,299)			(56,299)		142,039		58,350	58,350	264		L
70959W-10-3	PENSKE AUTO GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,500.000	70,547		50,108	60,970	(10,862)			(10,862)		50,108		20,439	20,439			L
Y6883Q-10-4	PETROCHINA CO 'H'CNY1	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	548,000.000	735,794		657,721	716,302	(60,596)			(60,596)	2,016	657,721	(3,231)	81,304	78,073			U
G7052T-10-1	PETROFAC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	27,619.000	624,005		480,635	683,370	(173,499)			(173,499)	(29,236)	480,635	44,624	98,745	143,370			U
716768-10-6	PETSMART INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,660.000	311,673		228,322	305,021	(76,700)			(76,700)		228,322		83,352	83,352	958		L
717081-10-3	PFIZER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	101,860.000	1,916,744		1,738,750	1,783,569	(44,818)			(44,818)		1,738,750		177,994	177,994	20,372		L
D60638-13-3	PFLEIDERER AG	D	02/28/2011	Various	10,761.000	22,506		48,677	34,943	17,431			17,431	(3,698)	48,677	7,585	(33,756)	(26,171)			U
71714F-10-4	PHARMERICA CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,420.000	16,500		15,993	16,259	(266)			(266)		15,993		507	507			L
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		03/25/2011	DISTRIBUTION	0.000	1,221		1,221							1,221						L
Y69790-10-6	PING AN INSURANCE GROUP CO-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	69,500.000	707,127		567,501	777,011	(211,791)			(211,791)	2,281	567,501	(2,856)	142,482	139,626			L
72346Q-10-4	PINNACLE FINANCIAL PARTNERS		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,320.000	66,301		49,202	58,666	(9,463)			(9,463)		49,202		17,099	17,099			L
723484-10-1	PINNACLE WEST CAPITAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,740.000	72,478		69,003	72,123	(3,120)			(3,120)		69,003		3,476	3,476	914		L
723655-10-6	PIONEER DRILLING CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,820.000	31,942		17,274	24,844	(7,570)			(7,570)		17,274		14,668	14,668			L
723787-10-7	PIONEER NA T RES CO COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,580.000	365,081		202,668	310,816	(108,148)			(108,148)		202,668		162,413	162,413			L
724078-10-0	PIPER JAFFRAY COS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,360.000	54,300		45,346	47,614	(2,267)			(2,267)		45,346		8,954	8,954			L
X06397-14-9	PIRAEUS BANK SA RIGHTS	D	01/21/2011	ITG Inc.	24,732.000	41,068		51,851							51,851	6,624	(17,406)	(10,783)			U
724479-10-0	PITNEY BOWES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,920.000	97,177		76,952	94,786	(17,834)			(17,834)		76,952		20,225	20,225	1,450		L
726505-10-0	PLAINS EXPLORATION AND PRODUCT		02/25/2011	CREDIT SUISSE INTERNATIONAL	140.000	5,257		3,386	4,500	(1,114)			(1,114)		3,386		1,871	1,871			L
729251-10-8	PLUM CREEK TIMBER CO INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	560.000	23,098		19,567	20,972	(1,405)			(1,405)		19,567		3,532	3,532	235		L
693475-10-5	PNC FINL SVCS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,020.000	124,893		112,501	122,654	(10,154)			(10,154)		112,501		12,392	12,392	202		L
731572-10-3	POLO RALPH LAUREN CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,940.000	242,728		168,691	215,185	(46,494)			(46,494)		168,691		74,037	74,037	194		L
73179P-10-6	POLYONE CORPORATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,340.000	18,498		8,975	16,737	(7,762)			(7,762)		8,975		9,524	9,524			L
73179V-10-3	POLYPORE INTERNATIONAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,720.000	102,864		22,758	70,056	(47,297)			(47,297)		22,758		80,105	80,105			L
737464-10-7	POST PROPERTIES, INC.		03/25/2011	Various	5,360.000	209,238		93,140	194,568	(101,428)			(101,428)		93,140		116,098	116,098	(4,152)		L
737630-10-3	POTLATCH CORP.		03/30/2011	DISTRIBUTION	0.000	3,296		3,296							3,296						L
73930R-10-2	POWER-ONE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,920.000	26,487		7,019	29,784	(22,765)			(22,765)		7,019		19,468	19,468			L
73935L-10-0	POWERSHARES INDIA PROTFOLIO ETF	R	03/01/2011	Various	464,441.000	10,180,123		8,327,176	11,806,090	(3,478,915)			(3,478,915)		8,327,176		1,852,948	1,852,948			L
693506-10-7	PPG INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	460.000	40,111		28,306	38,672	(10,366)			(10,366)		28,306		11,805	11,805	253		L
69351T-60-1	PPL CORPORATION		03/29/2011	GOLDMAN, SACHS & CO.	90,000.000	4,641,283		4,695,980			(15,050)		(15,050)		4,664,914		(23,631)	(23,631)	83,125		U
T7630K-10-7	PRELIOS SPA EUR	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	27,252.000	20,366		11,617	16,242	(6,507)			(6,507)	1,882	11,617	(857)	9,606	8,749	(373)		U
G72186-10-2	PREMIER FOODS PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	318,450.000	139,970		92,002	95,723	3,775			3,775	(7,496)	92,002	12,126	35,842	47,968			U
741503-40-3	PRICELINE.COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	680.000	314,945		202,382	271,694	(69,312)			(69,312)		202,382		112,563	112,563			L

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
741511-10-9	PRICESMART INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,140.000	40,649		21,749	43,354	(21,606)			(21,606)		21,749		18,901	18,901	342		L
74153Q-10-2	PRIDE INTL		02/25/2011	CREDIT SUISSE INTERNATIONAL	660.000	27,041		18,235	21,780	(3,545)			(3,545)		18,235		8,807	8,807			L
74251V-10-2	PRINCIPAL FINANCIAL GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	85,054		57,597	82,051	(24,454)			(24,454)		57,597		27,457	27,457			L
742718-10-9	PROCTER & GAMBLE CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	28,760.000	1,808,023		1,721,700	1,850,131	(128,431)			(128,431)		1,721,700		86,323	86,323	13,857		L
743312-10-0	PROGRESS SOFTWARE CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,660.000	195,382		105,799	187,901	(82,101)			(82,101)		105,799		89,583	89,583			L
743410-10-2	PROLOGIS SH BEN IN		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,580.000	119,657		89,987	109,455	(19,468)			(19,468)		89,987		29,670	29,670	853		L
D6216S-10-1	PROSIEBENSAT.1 MEDIA AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	986.000	31,053		13,715	29,725	(12,865)			(12,865)	(3,146)	13,715	2,137	15,202	17,339			U
744320-10-2	PRUDENTIAL FINL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,440.000	157,388		135,838	143,252	(7,414)			(7,414)		135,838		21,549	21,549			L
747525-10-3	QUALCOMM INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	24,600.000	1,446,024		934,921	1,217,454	(282,533)			(282,533)		934,921		511,104	511,104	4,674		L
748356-10-2	QUESTAR CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	20,140.000	354,383		240,811	350,637	(109,827)			(109,827)		240,811		113,572	113,572			L
74836K-10-0	QUESTERRE ENERGY CORP	C	02/28/2011	ITG, INC CANADA	17,000.000	28,520		35,050	35,050	2,057			2,057	(2,057)	35,050	2,936	(9,467)	(6,530)			U
750086-10-0	RACKSPACE HOSTING INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,260.000	46,594		22,172	39,577	(17,405)			(17,405)		22,172		24,422	24,422			L
Y7343V-14-7	RAFFLES EDUCATION CORP LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	333,000.000	68,199		70,107	66,167	10,212			10,212	(6,273)	70,107	8,098	(10,005)	(1,908)			U
751028-10-1	RALCORP HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,360.000	153,635		131,570	153,424	(21,854)			(21,854)		131,570		22,065	22,065			L
751452-20-2	RAMCO-GERSHENSON PPTYS TR COM		03/31/2011	Various	2,980.000	40,508		26,070	37,101	(12,026)			(12,026)		26,070		14,438	14,438	1		L
754907-10-3	RAYONIER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,820.000	349,526		275,075	305,666	(30,591)			(30,591)		275,075		74,451	74,451			L
755111-50-7	RAYTHEON COMPANY		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,920.000	303,446		267,038	274,333	(7,295)			(7,295)		267,038		36,408	36,408	2,220		L
756109-10-4	REALTY INCOME CORP		03/25/2011	DISTRIBUTION	0.000	8,622		4,059							4,059		4,562	4,562			L
G74079-10-7	RECKITT BENCKISER GROUP PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10,114.000	521,585		449,790	555,844	(245,286)			(245,286)	139,231	449,790	(74,564)	146,360	71,795			L
B70161-10-2	RECTICEL SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	5,349.000	52,268		52,911	56,683	2,227			2,227	(5,998)	52,911	8,245	(8,889)	(644)			U
758075-40-2	REDWOOD TRUST INC		03/29/2011	DISTRIBUTION	0.000	4,407		4,407							4,407						L
758750-10-3	REGAL BELOIT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	34,122		23,188	32,045	(8,856)			(8,856)		23,188		10,934	10,934	82		L
758849-10-3	REGENCY CENTERS CORPORATION		03/25/2011	DISTRIBUTION	0.000	16,878		11,406							11,406		5,472	5,472			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,280.000	46,795		24,425	42,022	(17,597)			(17,597)		24,425		22,370	22,370			L
7591EP-10-0	REGIONS FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,420.000	48,485		40,664	44,940	(4,276)			(4,276)		40,664		7,821	7,821			L
759148-10-9	REHABCARE GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,040.000	75,957		41,951	48,348	(6,397)			(6,397)		41,951		34,005	34,005			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,340.000	492,698		410,131	467,485	(57,354)			(57,354)		410,131		82,568	82,568			L
G75006-11-7	RENISHAW PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	6,643.000	165,396		65,870	127,391	(51,546)			(51,546)	(9,976)	65,870	8,682	90,844	99,526			U
76009N-10-0	RENT-A-CENTER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,980.000	96,462		60,196	96,194	(35,998)			(35,998)		60,196		36,266	36,266	179		L
760975-9A-2	RESEARCH IN MOTION	C	02/28/2011	ITG, INC CANADA	400.000	26,470		19,663	23,361	(2,065)			(2,065)	(1,633)	19,663	1,904	4,902	6,807			U
76120W-30-2	RESOURCE CAPITAL CORP		03/25/2011	DISTRIBUTION	0.000	88									88		88	88			L
76122Q-10-5	RESOURCES CONNECTION INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	900.000	16,440		12,384	16,731	(4,347)			(4,347)		12,384		4,056	4,056	36		L
76128Y-10-2	RETAIL VENTURES		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,800.000	64,539		22,902	61,940	(39,038)			(39,038)		22,902		41,637	41,637			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)
767754-10-4	RITE AID CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	38,760.000	48,856		35,489	34,233	1,256			1,256		35,489		13,367	13,367			L
770196-10-3	ROBBINS & MEYERS INC		02/25/2011	Various	1,260.720	51,875		29,077	45,083	(16,036)			(16,036)		29,077		22,798	22,798	57		L
773903-10-9	ROCKWELL AUTOMATION INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,940.000	437,211		255,208	354,247	(99,039)			(99,039)		255,208		182,002	182,002	1,729		L
774415-10-3	ROCKWOOD HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,420.000	64,215		27,482	55,550	(28,068)			(28,068)		27,482		36,732	36,732			L
775043-10-2	ROFIN SINAR TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	800.000	30,641		20,446	28,352	(7,906)			(7,906)		20,446		10,195	10,195			L
775133-10-1	ROGERS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,000.000	46,648		30,840	38,250	(7,410)			(7,410)		30,840		15,807	15,807			L
775711-10-4	ROLLINS, INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,840.000	151,430		99,618	154,840	(55,222)			(55,222)		99,618		51,812	51,812	549		L
G76311-26-8	ROLLS ROYCE GROUP C SHARES	D	01/05/2011	REDEMPTION	12,080,448.000	18,739											18,739	18,739			U
776696-10-6	ROPER CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	580.000	48,079		35,270	44,329	(9,059)			(9,059)		35,270		12,809	12,809	64		L
777779-30-7	ROSETTA RESOURCES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	600.000	26,505		10,114	22,584	(12,470)			(12,470)		10,114		16,391	16,391			L
778296-10-3	ROSS STORES, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,280.000	235,248		174,521	207,460	(32,939)			(32,939)		174,521		60,727	60,727	722		L
779376-10-2	ROVI CORP		03/29/2011	GOLDMAN, SACHS & CO.	2,500.000	137,384		151,874							151,874		(14,490)	(14,490)			L
G76891-11-1	ROYAL BANK OF SCO CMN STK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	151,760.000	112,032		69,285	92,443	(25,417)			(25,417)	2,259	69,285	1,267	41,480	42,747			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,200.000	451,367		264,026	479,400	(215,374)			(215,374)		264,026		187,341	187,341			L
780257-80-4	ROYAL DUTCH PETROLEUM CO.	F	03/31/2011	DISTRIBUTION	0.000	209											209	209			L
G7690A-61-3	ROYAL DUTCH SHELL A SHARE RIGHTS	D	03/25/2011	DIRECT	243,621.000																U
K1171Y-10-4	ROYAL UNIBREW A/S	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10.000	648		332	595	(202)			(202)	(62)	332	51	266	317			U
749660-10-6	RPC INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,740.000	32,344		12,472	31,529	(19,056)			(19,056)		12,472		19,871	19,871	122		L
74972L-10-2	RSC HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,300.000	17,666		9,439	12,662	(3,223)			(3,223)		9,439		8,227	8,227			L
781258-10-8	RUDDICK		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	4,381		3,421	4,421	(1,000)			(1,000)		3,421		960	960	16		L
781270-10-3	RUDOLPH TECHNOLOGIES		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,060.000	34,607		24,983	25,184	(201)			(201)		24,983		9,624	9,624			L
783859-10-1	S T BANCORP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,660.000	81,060		50,033	82,679	(32,646)			(32,646)		50,033		31,028	31,028	549		L
E6038H-11-8	SACYR VALLEHERMOSO	D	02/28/2011	Various	1.000	435		429	6	(2)			(2)		429		6	6			U
E6038H-25-8	SACYR VALLEHERMOSO SA RIGHTS	D	02/10/2011	MERRILL LYNCH INTERNATIONAL	11,013.000	609		424							424	(33)	219	185			U
78648T-10-0	SAFETY INS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	940.000	44,747		31,511	44,716	(13,205)			(13,205)		31,511		13,235	13,235	470		L
79377W-10-8	SAKS HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	30,982		16,211	26,964	(10,753)			(10,753)		16,211		14,771	14,771			L
80007P-30-7	SANDRIDGE ENERGY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	160.000	1,630		1,053	1,171	(118)			(118)		1,053		577	577			L
J68209-10-5	SANRIO CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	300.000	9,716		6,802	7,032	5			5	(234)	6,802	170	2,744	2,914			U
803111-10-3	SARA LEE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	15,800.000	270,538		230,670	276,658	(45,988)			(45,988)		230,670		39,869	39,869			L
804395-10-1	SAUL CENTERS		03/25/2011	Various	940.000	44,096		31,400	44,509	(14,144)			(14,144)		31,400		12,696	12,696	(169)		L
806037-10-7	SCANSOURCE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	120.000	4,320		3,253	3,828	(575)			(575)		3,253		1,067	1,067			L
806857-10-8	SCHLUMBERGER LTD		03/02/2011	Various	37,820.000	3,373,586		2,020,446	3,157,970	(1,137,524)			(1,137,524)		2,020,446		1,353,140	1,353,140	7,942		L
807863-10-5	SCHOOL SPECIALTY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,140.000	46,033		39,377	43,740	(4,364)			(4,364)		39,377		6,657	6,657			L

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
811904-10-1	SEACOR HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	100.000	9,568		7,604	10,109	(2,505)			(2,505)		7,604		1,964	1,964			L
81211K-10-0	SEALED AIR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,540.000	124,096		98,535	115,543	(17,008)			(17,008)		98,535		25,561	25,561			L
J7028D-10-4	SEGA SAMMY HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	11,800.000	244,043		144,661	224,547	(55,241)			(55,241)	(24,646)	144,661	3,343	96,039	99,382			U
Y79711-15-9	SEMBCORP INDUSTRIES	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	16,000.000	60,693		40,058	64,082	(19,325)			(19,325)	(4,699)	40,058	3,591	17,044	20,635			A
816851-10-9	SEMPRA ENERGY		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,060.000	163,191		157,075	160,589	(3,514)			(3,514)		157,075		6,116	6,116	1,193		L
81721M-10-9	SENIOR HOUSING PROPERTIES TRUST		03/25/2011	DISTRIBUTION	0.000	12,829		4,928							4,928		7,901	7,901			L
817337-40-5	SEQUENOM INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	860.000	5,257		2,978	6,897	(3,920)			(3,920)		2,978		2,280	2,280			L
817565-10-4	SERVICE CORP. INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,160.000	44,443		34,483	34,320	163			163		34,483		9,959	9,959	166		L
J7165H-10-8	SEVEN & I HOLDINGS NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	4,400.000	111,374		89,560	117,601	(14,619)			(14,619)	(13,422)	89,560	2,522	19,292	21,814			L
G8056D-15-9	SEVERN TRENT	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	12,136.000	292,462		202,988	279,654	(97,867)			(97,867)	21,202	202,988	(6,159)	95,633	89,474	5,016		U
G8063F-10-6	SHANGRI-LA ASIA HKD1	D	01/21/2011	DISTRIBUTION	0.000	1,827		1,827							1,827						U
G8063F-14-8	SHANGRI-LA ASIA LT RIGHT	D	01/26/2011	Various	10,333.330	1,364		1,827							1,827	(8)	(454)	(463)			U
J71434-11-2	SHARP CORP JPY50	D	02/28/2011	UBS WARBURG ASIA LIMITED	15,000.000	148,089			154,637	(109,296)			(109,296)	(45,341)			148,089	148,089			U
J7385L-10-3	SHINSEI BANK	D	02/28/2011	UBS WARBURG ASIA LIMITED	135,000.000	156,569		95,412	176,253	(61,603)			(61,603)	(19,238)	95,412	2,138	59,019	61,157			U
82568P-30-4	SHUTTERFLY INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	460.000	19,317		7,440	16,114	(8,674)			(8,674)		7,440		11,877	11,877			L
827048-10-9	SILGAN HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,000.000	36,388		27,323	35,810	(8,487)			(8,487)		27,323		9,065	9,065			L
82706L-10-8	SILICON GRAPHICS INTERNATIONAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,000.000	74,846		37,355	45,150	(7,795)			(7,795)		37,355		37,490	37,490			L
828336-10-7	SILVER WHEATON CORP	C	02/28/2011	ITG, INC CANADA	5,000.000	208,604		95,286	196,017	(89,226)			(89,226)	(11,505)	95,286	7,982	105,336	113,318			U
82835V-10-0	SILVERBIRCH ENERGY CORP	C	02/28/2011	ITG, INC CANADA	4,730.000	43,327		16,154	33,871	(15,728)			(15,728)	(1,988)	16,154	1,353	25,820	27,173			U
828806-10-9	SIMON PPTY GROUP INC		03/25/2011	Various	2,740.000	298,683		249,302	272,603	(26,919)			(26,919)		249,302		49,381	49,381	1,844		L
D69757-10-8	SINGULUS TECHNOLOGIES	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	8,260.000	46,170		51,977	49,560	7,661			7,661	(5,244)	51,977	8,099	(13,906)	(5,807)			U
G8167U-12-4	SINO-TECH INTERNATIONAL HOLD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,580,000.000	49,952		48,786	48,790	197			197	(202)	48,786	99	1,068	1,167			U
82967N-10-8	SIRIUS XM RADIO INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	28,340.000	49,495		30,307	46,478	(16,171)			(16,171)		30,307		19,188	19,188			L
W25381-14-1	SKAND ENSKILDA A	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	7,201.000	65,167		43,643	60,065	(11,862)			(11,862)	(4,560)	43,643	6,539	14,986	21,525			U
D6997G-10-2	SKY DEUTSCHLAND AG	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	7,633.000	31,241		11,367	17,279	(4,084)			(4,084)	(1,828)	11,367	1,771	18,103	19,874			U
83088M-10-2	SKYWORKS SOLUTIONS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,440.000	87,306		30,075	69,857	(39,782)			(39,782)		30,075		57,231	57,231			L
831865-20-9	SMITH (A.O.)		02/25/2011	CREDIT SUISSE INTERNATIONAL	480.000	19,313		13,792	18,278	(4,486)			(4,486)		13,792		5,520	5,520	67		L
832248-10-8	SMITHFIELD FOODS, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,960.000	180,213		111,711	164,215	(52,503)			(52,503)		111,711		68,501	68,501			L
832696-40-5	SMUCKER J M CO COM NEW		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,520.000	171,630		148,474	165,438	(16,964)			(16,964)		148,474		23,156	23,156	1,109		L
83272A-10-4	SMURFIT-STONE CONTAINER CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,060.000	41,045		27,044	27,136	(92)			(92)		27,044		14,001	14,001			L
F43638-14-1	SOCIETE GENERALE COMMON STOCK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	17,730.000	1,235,159		441,627	952,923	(431,572)			(431,572)	(79,724)	441,627	57,032	736,499	793,532			L
J75963-10-8	SOFTBANK CORP COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	7,700.000	287,144		187,658	266,593	(52,768)			(52,768)	(26,167)	187,658	1,829	97,658	99,486			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)
B82095-11-6	SOLVAY SA COMMON STOCK	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	61.000	7,080			6,501	(7,502)			(7,502)	1,001			7,080	7,080	73		U
J7620U-10-8	SO-NET ENTERTAINMENT CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	5.000	17,772		12,416	15,026	(992)			(992)	(1,618)	12,416	1,371	3,985	5,357			U
835460-10-6	SONIC SOLUTIONS		03/31/2011	DISTRIBUTION	0.000	1,052											1,052	1,052			L
J76337-10-4	SONY FINANCIAL HOLDINGS	D	02/28/2011	UBS WARBURG ASIA LIMITED	6.000	25,295		17,567	121	(20)	17,479		17,459	(13)	17,567	1,985	5,743	7,728			U
E6505G-14-8	SOS CORPORACION ALIMENTARIA SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	27,336.000	26,717		53,741	37,990	19,770			19,770	(4,020)	53,741	8,374	(35,398)	(27,023)			U
835898-10-7	SOTHEBY'S		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	3,763		1,519	3,600	(2,081)			(2,081)		1,519		2,244	2,244			L
838518-10-8	SOUTH JERSEY INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,820.000	205,735		140,044	201,772	(61,729)			(61,729)		140,044		65,691	65,691			L
844895-10-2	SOUTHWEST GAS CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,460.000	210,489		140,491	200,218	(59,727)			(59,727)		140,491		69,999	69,999	1,365		L
84610H-10-8	SOVRAN SELF STORAGE		03/25/2011	DISTRIBUTION	0.000	1,960		1,960							1,960						L
Q8604W-12-0	SPARK INFRASTRUCTURE GROUP	D	03/01/2011	MORGAN STANLEY CO. INC. NEW YORK	1.000	1		1	1						1						U
78462F-10-3	SPDR S&P 500 ETF TRUST		02/25/2011	CREDIT SUISSE INTERNATIONAL	287,479.000	37,966,249		33,835,466	32,615,634	(2,436,090)			(2,436,090)		33,835,466		4,130,783	4,130,783	166,466		L
847560-10-9	SPECTRA ENERGY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	13,000.000	341,230		276,185	324,870	(48,685)			(48,685)		276,185		65,045	65,045	3,380		L
W8615U-10-8	SSAB SVENSKT STAL B	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	10,185.000	140,298		157,334	150,148	9,732			9,732	(2,546)	157,334	12,759	(29,796)	(17,037)			U
790148-10-0	ST JOE CORP		02/28/2011	Various	3,320.000	91,782		63,042	72,542	(9,500)			(9,500)		63,042		28,740	28,740			L
790849-10-3	ST JUDE MEDICAL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,860.000	88,968		69,525	79,515	(9,990)			(9,990)		69,525		19,443	19,443			L
G84228-15-7	STANDARD CHARTERED ORD USD0.50	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	18,807.000	497,724		66,614	505,948	(585,727)			(585,727)	146,393	66,614	(13,034)	444,144	431,110			L
854502-10-1	STANLEY BLACK & DECKER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,740.000	355,524		260,869	316,964	(56,094)			(56,094)		260,869		94,655	94,655			L
855244-10-9	STARBUCKS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,240.000	202,123		150,602	200,491	(49,889)			(49,889)		150,602		51,521	51,521	811		L
Y7545N-10-9	STARHILL GLOBAL REIT	D	02/28/2011	DISTRIBUTION	0.000	286		286							286						U
Y8152F-13-2	STARHUB	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	7,000.000	14,269		10,364	14,345	(2,929)			(2,929)	(1,052)	10,364	929	2,976	3,905			U
J7665M-10-2	START TODAY CO LTD	D	02/28/2011	UBS WARBURG ASIA LIMITED	8,100.000	120,364		62,352	107,914	(33,939)			(33,939)	(11,623)	62,352	1,294	56,717	58,011			U
B5571B-10-5	STARWOOD PROPERTY TRUST INC		03/29/2011	DISTRIBUTION	0.000	2,339		2,339							2,339						L
857477-10-3	STATE STREET CORPORATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,180.000	52,755		50,853	54,681	(3,828)			(3,828)		50,853		1,902	1,902	12		L
858155-20-3	STEELCASE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	193		122	211	(89)			(89)		122		70	70	1		L
858912-10-8	STERICYCLE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,720.000	232,045		175,440	220,102	(44,663)			(44,663)		175,440		56,605	56,605			L
86074Q-10-2	STILLWATER MINING CORP	R	02/25/2011	CREDIT SUISSE INTERNATIONAL	2,960.000	69,820		23,837	63,196	(39,359)			(39,359)		23,837		45,983	45,983			L
G85080-10-2	STOLT-NIELSEN LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	699.000	18,429		8,961	17,071	(5,902)			(5,902)	(2,207)	8,961	1,689	7,779	9,468			U
X21349-11-7	STORA ENSO OYJ NPV SER'R'	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	32,021.000	362,739		194,922	328,841	(141,198)			(141,198)	7,280	194,922	3,112	164,705	167,817			U
Y81705-10-8	STRAITS ASIA RESOURCES LIMITED	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	49,000.000	90,772		67,917	95,071	(18,142)			(18,142)	(9,013)	67,917	7,845	15,010	22,855			U
862685-10-4	STRATASYS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	620.000	27,397		11,389	20,237	(8,848)			(8,848)		11,389		16,008	16,008			L
H8300N-11-9	STRAUMANN HOLDING	D	03/28/2011	DISTRIBUTION	0.000	1,707		1,708							1,708						U
863667-10-1	STRYKER CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,140.000	759,469		564,674	651,918	(87,244)			(87,244)		564,674		194,794	194,794	2,185		L
G8549P-10-8	SUBSEA 7 INC	D	01/10/2011	MERGER	5,999.000	161,820		84,922	156,168	(51,057)			(51,057)	(20,189)	84,922	10,347	66,551	76,898			U

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
L00306-10-7	SUBSEA 7 SA	D	02/04/2011	DIRECT	0.940	23		24							24	1	(1)				U
D82781-10-1	SUEDZUCKER AG NPV	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,983.000	139,373		70,712	132,111	(65,892)			(65,892)	4,492	70,712	(33)	68,695	68,662			U
J77067-10-6	SUMITOMO MITSUI FI COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	9,500.000	326,525		272,817	338,391	(29,128)			(29,128)	(36,446)	272,817	5,662	48,045	53,707			U
J77970-10-1	SUMITOMO TRUST & BANK	D	01/03/2011	VARIOUS	0.000	659,732				60,304			60,304	(60,304)	707,272	75,202	(122,742)	(47,540)			U
866674-10-4	SUN COMMUNITIES		03/25/2011	DISTRIBUTION	0.000	4,428		2,464							2,464		1,963	1,963			L
86677E-10-0	SUN HEALTHCARE GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	740.000	10,685		7,898	9,368	(1,470)			(1,470)		7,898		2,787	2,787			L
866942-10-5	SUN HYDRAULICS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	380.000	13,301		8,062	14,364	(6,302)			(6,302)		8,062		5,239	5,239	34		L
867652-10-9	SUNPOWER CORP		03/04/2011	Various	41,020.000	686,634		591,997	526,287	65,710			65,710		591,997		94,637	94,637			L
867652-30-7	SUNPOWER CORP CL B		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	18,863		14,903	13,403	1,500			1,500		14,903		3,960	3,960			L
867914-10-3	SUNTRUST B KS INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,180.000	128,668		98,968	123,352	(24,384)			(24,384)		98,968		29,701	29,701	42		L
86800U-10-4	SUPER MICRO COMPUTER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	360.000	5,418		3,000	4,154	(1,155)			(1,155)		3,000		2,418	2,418			L
869099-10-1	SUSQUEHANNA BANCSHARES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,200.000	79,385		49,521	79,376	(29,855)			(29,855)		49,521		29,864	29,864	82		L
W90152-12-0	SVENSKA CELLULOSA AB - B SHS	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	8,133.000	134,475		79,917	128,423	(37,553)			(37,553)	(10,953)	79,917	12,914	41,645	54,558			U
W3222Z-23-6	SWEDBANK AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	14,901.000	261,863		144,002	207,818	(61,735)			(61,735)	(2,082)	144,002	10,551	107,310	117,862			U
870738-10-1	SWIFT ENERGY CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	51,051		25,598	43,065	(17,467)			(17,467)		25,598		25,454	25,454			L
87157B-10-3	SYNCHRONOSS TECHNOLOGIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,280.000	42,863		16,504	34,189	(17,685)			(17,685)		16,504		26,358	26,358			L
87163F-10-6	SYNIVERSE HOLDINGS INC		01/13/2011	MERGER	8,760.000	271,560		189,834	270,246	(80,412)			(80,412)		189,834		81,726	81,726			U
87162H-10-3	SYNTEL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	920.000	48,279		32,183	43,967	(11,784)			(11,784)		32,183		16,096	16,096	55		L
87306E-10-7	T 3 ENERGY SERVICES INC		01/11/2011	Various	1,880.000	85,116		39,142	74,880	(35,738)			(35,738)		39,142		45,974	45,974			U
74144T-10-8	T. ROWE PRICE GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,520.000	302,641		243,336	291,721	(48,385)			(48,385)		243,336		59,305	59,305			L
874083-10-8	TALLY INDUSTRIES, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,500.000	51,664		22,362	46,305	(23,943)			(23,943)		22,362		29,302	29,302			L
875465-10-6	TANGER FACTORY OUTLETS		03/25/2011	DISTRIBUTION	0.000	3,671		3,671							3,671						L
87612E-10-6	TARGET CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,260.000	275,082		268,628	316,284	(47,656)			(47,656)		268,628		6,454	6,454	1,315		L
G86838-12-8	TATE & LYLE ORD GBP0.25	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	74,621.000	695,270		497,218	602,645	(58,236)			(58,236)	(47,192)	497,218	65,534	132,518	198,053	7,889		U
876664-10-3	TAUBMAN CENTERS INC		03/31/2011	DISTRIBUTION	0.000	993		657							657		335	335			L
87236Y-10-8	TD AMERITRADE HOLDING CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,600.000	34,363		28,374	30,384	(2,010)			(2,010)		28,374		5,989	5,989	80		L
878155-10-0	TEAM INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	400.000	10,562		6,401	9,680	(3,279)			(3,279)		6,401		4,162	4,162			L
F9062J-17-3	TECHNICOLOR EUR 0.1	D	02/08/2011	DIRECT	0.700	4		4	3	1			1		4	1	(1)				U
878742-20-4	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	C	02/28/2011	ITG, INC CANADA	4,700.000	260,282		142,844	292,078	(132,090)			(132,090)	(17,144)	142,844	11,967	105,471	117,438	1,200		U
J82270-11-7	TEIJIN	D	02/28/2011	UBS WARBURG ASIA LIMITED	11,000.000	52,639		30,427	47,013	(11,523)			(11,523)	(5,064)	30,427	3,361	18,851	22,212			U
W95878-11-7	TELE2 AB SER'B' SEK1.25	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	4,600.000	104,562		51,655	95,479	(57,481)			(57,481)	13,657	51,655	(3,639)	56,546	52,907			U
W95890-15-3	TELIASONERA AB RIGHTS	D	03/07/2011	ITG, INC.	216,484.000	13,146		8,779							8,779	675	3,692	4,367			U
W9588J-10-4	TELIASONERA AB SEK3.2	D	03/07/2011	DISTRIBUTION	0.000	8,779		8,779							8,779						U
87971M-10-3	TELUS CORP	C	02/28/2011	ITG, INC CANADA	3,100.000	153,053		103,173	141,796	(29,229)			(29,229)	(9,394)	103,173	9,548	40,331	49,880	1,385		U
88023U-10-1	TEMPUR PEDIC INTL		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,180.000	54,872		24,183	47,271	(23,088)			(23,088)		24,183		30,689	30,689			L
G87572-12-2	TENCENT HOLDINGS CMN STK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	14,400.000	376,142		233,154	312,907	(80,671)			(80,671)	919	233,154	(1,173)	144,161	142,988			U

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
88076W-10-3	TERADATA C ORP DEL COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,500.000	354,825		230,246	308,700	(78,454)			(78,454)		230,246		124,579	124,579			L
881448-20-3	TERREMARK WORLDWIDE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,980.000	94,340		32,402	64,491	(32,089)			(32,089)		32,402		61,937	61,937			L
G87621-10-1	TESCO	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	110,523.000	724,615		350,009	732,340	(571,799)			(571,799)	189,468	350,009	(59,936)	434,542	374,606			U
88157K-10-1	TESCO CORP	I	02/25/2011	CREDIT SUISSE INTERNATIONAL	20.000	324		241	318	(76)			(76)		241		82	82			L
881609-10-1	TESORO CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	25,678		14,385	20,023	(5,638)			(5,638)		14,385		11,294	11,294			L
881624-20-9	TEVA PHARMACEUTICAL-ADR	R	03/03/2011	Various	18,026.010	916,087		839,728	117,657	(28,593)			(28,593)		839,728		76,359	76,359	(790)		L
882508-10-4	TEXAS INST RS INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	30,880.000	1,098,553		798,097	1,003,600	(205,503)			(205,503)		798,097		300,457	300,457	4,014		L
882681-10-9	TEXAS RODAHOUSE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	40.000	670		424	687	(263)			(263)		424		246	246			L
883203-10-1	TEXTRON IN C COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	260.000	6,982		5,169	6,146	(977)			(977)		5,169		1,813	1,813	5		L
87240R-10-7	TFS FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	940.000	9,692		8,713	8,479	234			234		8,713		979	979			L
M8785N-10-9	THE ISRAEL CORPORATION LTD.	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	192.000	225,169		126,473	232,932	(86,207)			(86,207)	(20,252)	126,473	9,210	89,486	98,696			U
J95238-10-1	THE YACHIYO BANK LIMITED	D	02/28/2011	UBS WARBURG ASIA LIMITED	5,000.000	164,093		98,452	130,866	(18,234)			(18,234)	(14,180)	98,452	2,116	63,524	65,641			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,860.000	381,002		313,637	379,770	(66,133)			(66,133)		313,637		67,365	67,365			L
884315-10-2	THOMAS & BETTS CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	4,372		3,218	3,864	(646)			(646)		3,218		1,153	1,153			L
886320-10-3	TIBCO SOFTWARE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	8,315		3,964	6,701	(2,737)			(2,737)		3,964		4,351	4,351			L
886547-10-8	TIFFANY + CO NEW COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,040.000	63,407		43,924	64,761	(20,836)			(20,836)		43,924		19,483	19,483	260		L
887100-10-5	TIMBERLAND COMPANY - CL A		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,100.000	39,600		15,830	27,049	(11,219)			(11,219)		15,830		23,770	23,770			L
88732J-20-7	TIME WARNER CABLE INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,460.000	175,327		134,267	162,434	(28,167)			(28,167)		134,267		41,061	41,061	1,181		L
887317-30-3	TIME WARNER INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,780.000	331,753		271,068	282,453	(11,384)			(11,384)		271,068		60,684	60,684	2,063		L
G8878S-10-3	TINGYI (CAYMAN ISLN) HLDG CO	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	204,000.000	459,629		391,673	522,283	(132,143)			(132,143)	1,533	391,673	(1,971)	69,927	67,956			L
872540-10-9	TJX COMPANIES INC		03/01/2011	Various	50,140.000	2,515,243		1,313,925	2,225,715	(911,790)			(911,790)		1,313,925		1,201,318	1,201,318	6,771		L
87261X-10-8	TMX GROUP INC	C	02/28/2011	ITG, INC CANADA	800.000	33,200		20,701	29,738	(7,291)			(7,291)	(1,745)	20,701	1,734	10,765	12,499	280		U
MM0002-6E-8	TNT NV RIGHTS	D	03/14/2011	DIRECT	33,136.000																U
J86914-10-8	TOKYO ELECTRIC POW COMMON STOCK	D	02/28/2011	UBS WARBURG ASIA LIMITED	2,700.000	64,029		66,248	65,945	6,299			6,299	(5,996)	66,248	126	(2,346)	(2,220)			U
J88849-12-0	TOKYU LAND CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	8,000.000	41,475		28,185	40,202	(7,688)			(7,688)	(4,330)	28,185	585	12,706	13,291			U
890516-10-7	TOOTSIE ROLL INDUSTRIES, INC.		03/16/2011	DISTRIBUTION	0.000	2,668		2,668							2,668						L
891027-10-4	TORCHMARK INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,460.000	157,727		125,298	146,960	(21,662)			(21,662)		125,298		32,428	32,428	394		L
891092-10-8	TORO CO.		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	3,590		2,312	3,698	(1,386)			(1,386)		2,312		1,278	1,278	12		L
891160-50-9	TORONTO-DOMINION COM NPV	C	02/28/2011	ITG, INC CANADA	600.000	50,055		38,467	44,805	(3,369)			(3,369)	(2,969)	38,467	3,560	8,027	11,587	311		L
J89752-11-7	TOSHIBA CORP NPV	D	02/28/2011	UBS WARBURG ASIA LIMITED	45,000.000	267,981		136,755	244,981	(57,964)			(57,964)	(50,262)	136,755	9,168	122,058	131,226			L
F92124-10-0	TOTAL SA EUR 2.5	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	18,986.000	1,156,660		227,885	1,005,967	(674,931)			(674,931)	(103,150)	227,885	34,548	894,226	928,774			L
Q9155R-10-6	TOWER AUSTRALIA GROUP LTD	D	03/01/2011	Various	21,942.000	87,785		39,500	86,851	(29,936)			(29,936)	(17,416)	39,500	9,685	38,600	48,285			U
J92676-11-3	TOYOTA MOTOR	D	02/28/2011	UBS WARBURG ASIA LIMITED	25,200.000	1,161,018		622,031	999,434	(51,762)			(51,762)	(325,641)	622,031	292,501	246,487	538,988			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)
08702T-15-1	TPG TELECOM LTD	D	03/01/2011	Various	29,878.000	42,040		51,797	49,811	11,974			11,974	(9,988)	51,797	12,700	(22,457)	(9,757)			U
89417E-10-9	TRAVELERS COS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	10,460.000	622,568		522,485	582,727	(60,241)			(60,241)		522,485		100,083	100,083			L
89469A-10-4	TREEHOUSE FOODS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,920.000	98,867		67,753	98,093	(30,340)			(30,340)		67,753		31,114	31,114			L
895945-10-3	TRICAN WELL SERVICE LTD	C	02/28/2011	ITG, INC CANADA	9,800.000	229,118		122,928	198,504	(66,054)			(66,054)	(9,522)	122,928	8,797	97,393	106,190	421		U
896239-10-0	TRIMBLE NAVIGATION		02/25/2011	CREDIT SUISSE INTERNATIONAL	280.000	13,317		8,478	11,180	(2,702)			(2,702)		8,478		4,839	4,839			L
89708X-10-5	TROPICANA ENTERTAINMENT INC		01/21/2011	CITIBANK	68,943.000	1,166,046		838,017	1,051,381	(213,364)			(213,364)		838,017		328,029	328,029			U
87264S-10-6	TRW AUTOMOTIVE HOLDINGS		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,700.000	436,077		254,897	405,790	(150,893)			(150,893)		254,897		181,180	181,180			L
D8484K-16-6	TUI AG NPV	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,735.000	22,687		11,139	24,194	(17,561)			(17,561)	4,506	11,139	(1,434)	12,982	11,548			U
D8484K-27-3	TUI AG RIGHTS	D	03/25/2011	DIRECT	15,792.000																U
H89128-10-4	TYCO INTER NATIONAL LTD BERMUDASHS		02/25/2011	CREDIT SUISSE INTERNATIONAL	6,140.000	275,143		227,997	254,442	(26,444)			(26,444)		227,997		47,146	47,146	1,452		L
902252-10-5	TYLER TECHNOLOGIES		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	1,335		1,032	1,246	(214)			(214)		1,032		303	303			L
90384S-30-3	ULTA US		02/25/2011	CREDIT SUISSE INTERNATIONAL	60.000	2,481		1,417	2,040	(623)			(623)		1,417		1,064	1,064			L
903002-10-3	UMH PROPERTIES INC		03/25/2011	DISTRIBUTION	0.000	(17)											(17)	(17)			U
N8981F-58-6	UNILEVER NV RIGHTS	D	03/14/2011	DIRECT	163,790.000																U
G92087-16-5	UNILEVER PLC ORD GBP0.031111	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	32,724.000	973,761		217,447	1,001,516	(1,102,509)			(1,102,509)	318,441	217,447	(45,448)	801,762	756,314	9,306		U
907818-10-8	UNION PACIFIC CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,580.000	807,457		633,841	795,023	(161,181)			(161,181)		633,841		173,615	173,615	3,260		L
909214-30-6	UNISYS CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	620.000	22,670		15,622	16,052	(430)			(430)		15,622		7,048	7,048			L
909218-10-9	UNIT CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	420.000	24,637		17,929	19,522	(1,592)			(1,592)		17,929		6,708	6,708			L
909907-10-7	UNITED BANKSHARES		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,440.000	153,796		101,881	158,848	(56,967)			(56,967)		101,881		51,914	51,914	1,632		L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,680.000	113,442		35,697	111,478	(75,780)			(75,780)		35,697		77,745	77,745			L
911163-10-3	UNITED NATURAL FOODS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,720.000	112,885		65,032	99,770	(34,737)			(34,737)		65,032		47,852	47,852			L
Y9299W-10-3	UNITED OVERSEAS LAND	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	42,000.000	147,070		103,491	155,453	(40,330)			(40,330)	(11,631)	103,491	9,492	34,087	43,579			U
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,080.000	300,436		263,279	296,126	(32,847)			(32,847)		263,279		37,157	37,157	2,122		L
912909-10-8	UNITED STATES STEEL CORP		02/01/2011	LAZARD FRERES & COMPANY	20,000.000	1,185,053		970,023	1,168,400	(198,378)			(198,378)		970,023		215,030	215,030			L
913004-10-7	UNITED STATIONERS, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	460.000	30,134		22,965	29,353	(6,388)			(6,388)		22,965		7,170	7,170			L
913017-10-9	UNITED TECHNOLOGIES CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,480.000	706,602		599,739	667,546	(67,807)			(67,807)		599,739		106,863	106,863	3,604		L
J9427E-10-5	UNITED URBAN INVESTMENT	D	02/28/2011	UBS WARBURG ASIA LIMITED	52.000	63,144		47,203	66,481	(12,118)			(12,118)	(7,160)	47,203	980	14,961	15,941	1,568		U
91324P-10-2	UNITEDHEALTH GROUP INC		02/25/2011	Various	22,420.000	1,122,285		717,570	809,586	(92,016)			(92,016)		717,570		404,715	404,715			L
913377-10-7	UNIVERSAL AMERICAN CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,360.000	69,666		33,024	68,712	(35,688)			(35,688)		33,024		36,642	36,642			L
91347P-10-5	UNIVERSAL DISPLAY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,400.000	58,158		19,417	42,910	(23,493)			(23,493)		19,417		38,741	38,741			L
91359E-10-5	UNIVERSAL HEALTH RLTY INCOME		03/31/2011	DISTRIBUTION	0.000	2,169		2,169							2,169						L
91529Y-10-6	UNUM GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	11,280.000	298,392		235,223	273,202	(37,979)			(37,979)		235,223		63,169	63,169	1,043		L
91701P-10-5	URANIUM ONE INC	C	02/28/2011	ITG, INC CANADA	24,800.000	161,971		62,655	118,725	(49,101)			(49,101)	(6,969)	62,655	5,249	94,066	99,315			U
917017-10-5	URANIUM PARTICIPATION CORP	C	02/28/2011	ITG, INC CANADA	3,300.000	30,707		17,529	26,286	(7,214)			(7,214)	(1,543)	17,529	1,468	11,709	13,178			U
917286-20-5	URSTADT BIDDLE CL A		03/25/2011	DISTRIBUTION	0.000	297											297	297			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)
90341W-10-8	US AIRWAYS GROUP INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	500.000	4,266		2,240	5,005	(2,765)			(2,765)		2,240		2,026	2,026			L
902973-30-4	US BANCORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	33,000.000	912,502		739,030	890,010	(150,980)			(150,980)		739,030		173,472	173,472	1,650		L
91911K-10-2	VALEANT PHARMACEUTICALS INTERNATIONAL	I	02/25/2011	CREDIT SUISSE INTERNATIONAL	14,020.000	565,211		369,427	396,626	(27,199)			(27,199)		369,427		195,784	195,784			L
91911K-99-5	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	02/28/2011	ITG, INC CANADA	11,000.000	438,726		152,603	312,863	(141,897)			(141,897)	(18,364)	152,603	12,784	273,338	286,122			U
F96221-12-6	VALEO SA	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	2,018.000	125,197		56,637	114,514	(45,759)			(45,759)	(12,118)	56,637	8,826	59,735	68,561			U
91913Y-10-0	VALERO ENERGY CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	15,060.000	422,369		256,297	348,187	(91,890)			(91,890)		256,297		166,072	166,072	753		L
918905-10-0	VALHI, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	320.000	7,245		4,106	7,075	(2,969)			(2,969)		4,106		3,139	3,139			L
920253-10-1	VALMONT INDUSTRIES INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	80.000	8,237		6,421	7,098	(678)			(678)		6,421		1,816	1,816	13		L
92220P-10-5	VARIAN MEDICAL SYST		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,300.000	89,349		72,249	90,064	(17,815)			(17,815)		72,249		17,100	17,100			L
922207-10-5	VARIAN SEMICONDUCTOR EQUIPMENT		02/25/2011	CREDIT SUISSE INTERNATIONAL	340.000	16,290		10,870	12,570	(1,699)			(1,699)		10,870		5,420	5,420			L
92277D-10-4	VENTANA GOLD CORP	C	01/03/2011	VARIOUS	0.000	94,943				5,883			5,883	(5,883)	64,095	5,227	25,620	30,847			U
92342Y-10-9	VERIFONE SYSTEMS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,420.000	65,183		21,182	54,755	(33,573)			(33,573)		21,182		44,001	44,001			L
92343V-10-4	VERIZON COMMUNICATIONS		02/25/2011	CREDIT SUISSE INTERNATIONAL	48,500.000	1,740,840		1,458,002	1,735,330	(277,328)			(277,328)		1,458,002		282,838	282,838	23,644		L
923725-10-5	VERMILION ENERGY INC	C	02/28/2011	ITG, INC CANADA	2,300.000	118,852		64,806	106,915	(36,980)			(36,980)	(5,129)	64,806	4,638	49,408	54,046	1,129		U
92532F-10-0	VERTEX PHARMACEUTICALS		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,060.000	46,910		36,548	37,132	(583)			(583)		36,548		10,361	10,361			L
918204-10-8	VF CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,840.000	177,017		141,354	158,571	(17,217)			(17,217)		141,354		35,663	35,663			L
92553P-20-1	VIACOM INC NEW CL B		02/25/2011	CREDIT SUISSE INTERNATIONAL	14,500.000	643,608		472,655	574,345	(101,690)			(101,690)		472,655		170,953	170,953			L
925815-10-2	VICOR CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,940.000	43,955		22,993	48,216	(25,223)			(25,223)		22,993		20,962	20,962			L
92672A-10-1	VIEWPOINT FINANCIAL GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,200.000	42,161		32,483	37,408	(4,925)			(4,925)		32,483		9,678	9,678	160		L
92826C-83-9	VISA INC		02/03/2011	DISTRIBUTION	0.000	136,769											136,769	136,769			L
928298-10-8	VISHAY INTERTECHNOLOGY, INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	2,980.000	52,844		25,869	43,746	(17,877)			(17,877)		25,869		26,975	26,975			L
92835K-10-3	VISHAY PRECISION GROUP		02/25/2011	CREDIT SUISSE INTERNATIONAL	320.000	5,235		4,342	6,029	(1,687)			(1,687)		4,342		894	894			L
92849T-10-8	VITERRA INC	C	02/28/2011	ITG, INC CANADA	400.000	4,841		2,910	3,733	(604)			(604)	(219)	2,910	244	1,686	1,930	17		U
92857W-20-9	VODAFONE AIRTOUCH ADR	R	02/28/2011	MERRILL LYNCH, PIERCE, FENNER AND SMITH	75,783.000	2,167,807		1,758,404	2,002,945	(244,541)			(244,541)		1,758,404		409,403	409,403	33,780		L
928645-10-0	VOLCANO CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	260.000	6,913		4,135	7,101	(2,965)			(2,965)		4,135		2,778	2,778			L
928856-20-2	VOLVO A	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	25,533.000	435,268		266,725	436,582	(165,484)			(165,484)	(4,373)	266,725	19,543	149,000	168,544			U
928856-30-1	VOLVO AB-B SHS NPV	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	9,233.000	158,157		82,011	162,677	(91,680)			(91,680)	11,014	82,011	(398)	76,544	76,145			L
929042-10-9	VORNADO RLTY TR		03/30/2011	DISTRIBUTION	0.000	4,775		4,045							4,045		729	729			L
G93886-13-6	VOSTOK NAFTA INVESTMENT LTD	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	16,546.000	100,370		55,055	91,763	(21,131)			(21,131)	(15,577)	55,055	15,402	29,912	45,314			U
92922P-10-6	W & T OFFSHORE		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,080.000	27,058		10,808	19,300	(8,492)			(8,492)		10,808		16,250	16,250			L
930059-10-0	WADDELL & REED FINANCIAL		02/25/2011	CREDIT SUISSE INTERNATIONAL	860.000	35,089		25,405	30,349	(4,945)			(4,945)		25,405		9,685	9,685	172		L
931422-10-9	WALGREEN CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	14,080.000	588,754		510,525	548,557	(38,031)			(38,031)		510,525		78,228	78,228	2,464		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)
W9898E-13-4	WALLENSTAM AB	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,749.000	101,681		59,582	98,663	(22,333)			(22,333)	(16,748)	59,582	16,669	25,431	42,099			U
931142-10-3	WAL-MART STORES		02/25/2011	CREDIT SUISSE INTERNATIONAL	32,680.000	1,689,537		1,648,422	1,762,432	(114,011)			(114,011)		1,648,422		41,115	41,115	9,886		L
G9431R-10-3	WANT WANT CHINA HOLDINGS LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	608,000.000	454,136		364,703	532,687	(169,444)			(169,444)	1,460	364,703	(1,765)	91,198	89,433			L
X98155-11-6	WARTSILA B	D	03/14/2011	DISTRIBUTION	0.000	173,227		173,227							173,227						U
939653-10-1	WASHINGTON REAL ESTATE		03/31/2011	DISTRIBUTION	0.000	4,747		2,966							2,966		1,781	1,781			L
942683-10-3	WATSON PHARMACEUTICALS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	8,120.000	451,962		348,267	419,398	(71,131)			(71,131)		348,267		103,695	103,695			L
H27013-10-3	WEATHERFORD INTERNATIONAL LTD		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,960.000	94,822		61,638	90,288	(28,650)			(28,650)		61,638		33,184	33,184			L
947890-10-9	WEBSTER FINANCIAL CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,700.000	130,828		77,381	112,290	(34,909)			(34,909)		77,381		53,447	53,447	57		L
948626-10-6	WEIGHT WATCHERS INTL INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	180.000	10,924		4,976	6,748	(1,773)			(1,773)		4,976		5,948	5,948	32		L
G95248-13-7	WEIR GROUP PLC (THE)	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	3,828.000	106,039		49,967	106,234	(47,948)			(47,948)	(8,319)	49,967	6,586	49,486	56,071			U
94946T-10-6	WELLCARE HEALTH PLANS		02/25/2011	CREDIT SUISSE INTERNATIONAL	220.000	8,275		6,107	6,648	(541)			(541)		6,107		2,168	2,168			L
94973V-10-7	WELLPOINT INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	9,520.000	632,109		491,900	541,307	(49,407)			(49,407)		491,900		140,209	140,209			L
949746-10-1	WELLS FARGO CO		02/25/2011	CREDIT SUISSE INTERNATIONAL	56,100.000	1,827,389		1,457,450	1,738,539	(281,089)			(281,089)		1,457,450		369,939	369,939	2,805		L
G9529Y-10-1	WELLSTREAM HOLDINGS PLC	D	02/25/2011	MERGER	10,740.000	135,003		78,530	132,283	(43,393)			(43,393)	(10,359)	78,530	9,539	46,934	56,473	1,042		U
Q95870-10-3	WESFARMERS	D	03/01/2011	Various	10,311.000	347,122		275,166	337,474	(33,980)			(33,980)	(28,328)	275,166	23,858	48,098	71,956			U
Q95870-18-6	WESFARMERS PPS	D	03/01/2011	Various	5,065.000	172,074		135,760	167,329	(17,524)			(17,524)	(14,046)	135,760	11,771	24,543	36,314			U
959319-10-4	WESTERN REFINING INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,980.000	31,780		9,321	20,948	(11,627)			(11,627)		9,321		22,459	22,459			L
959802-10-9	WESTERN UN CO COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	21,120.000	456,078		353,854	392,198	(38,344)			(38,344)		353,854		102,224	102,224			L
962166-10-4	WEYERHAEUSER CO		03/25/2011	Various	28,920.000	699,692		462,221	547,456	(87,364)			(87,364)		462,221		237,471	237,471	3,057		L
Y9551M-10-8	WHARF HOLDINGS	D	02/28/2011	DISTRIBUTION	0.000	20,697		20,697							20,697						U
Y8800U-14-3	WHARF RIGHTS	D	03/03/2011	ITG HONG KONG LIMITED	12,500.000	20,476		20,697							20,697	(104)	(117)	(221)			U
Q9763G-10-4	WHITE ENERGY CO LTD	D	03/01/2011	Various	17,155.000	49,678		47,960	60,359	(295)			(295)	(12,103)	47,960	11,759	(10,041)	1,718			U
966612-10-3	WHITNEY HOLDING CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,900.000	68,864		50,335	69,335	(19,000)			(19,000)		50,335		18,530	18,530	13		L
966837-10-6	WHOLE FOODS MKT INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	5,900.000	341,549		213,954	298,481	(84,527)			(84,527)		213,954		127,595	127,595	590		L
W9899S-10-8	WIHLBORGS FASTIGHETER	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	1,514.000	43,427		26,347	43,896	(10,097)			(10,097)	(7,451)	26,347	7,371	9,709	17,080			U
969457-10-0	WILLIAMS COS INC		03/11/2011	Various	85,240.000	2,553,173		1,841,850	2,107,133	(265,283)			(265,283)		1,841,850		711,323	711,323	3,750		L
Y9588K-10-9	WING HANG BANK	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	1,000.000	12,705		9,327	13,830	(4,537)			(4,537)	34	9,327	(42)	3,421	3,378			U
Y97973-10-7	WING TAI	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	3,000.000	3,498		3,257	3,951	(319)			(319)	(375)	3,257	376	(135)	241			U
981419-10-4	WORLD ACCEPTANCE CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,040.000	62,476		28,353	54,912	(26,559)			(26,559)		28,353		34,122	34,122			L
981475-10-6	WORLD FUEL SERVICES CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	280.000	11,326		7,179	10,125	(2,946)			(2,946)		7,179		4,146	4,146	11		L
Q9857K-10-2	WORLEY PARSONS LTD NPV	D	03/01/2011	Various	19,624.000	602,760		506,428	536,709	9,984			9,984	(40,265)	506,428	38,768	57,564	96,332	7,273		L
981811-10-2	WORTHINGTON INDUSTRIES, INC.		02/25/2011	CREDIT SUISSE INTERNATIONAL	200.000	3,826		2,746	3,680	(934)			(934)		2,746		1,079	1,079			L
983134-10-7	WYNN RESOR TS LTD COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	900.000	109,723		78,231	93,456	(15,225)			(15,225)		78,231		31,492	31,492			L
G9826X-10-3	XCHANGING PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	61,832.000	55,962		102,011	120,984	(19,214)			(19,214)	241	102,011	4,192	(50,241)	(46,049)			U
983919-10-1	XILINX INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,260.000	42,351		31,812	36,515	(4,703)			(4,703)		31,812		10,539	10,539	202		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)
G9828G-10-8	XINYI GLASS HOLDING CO LTD	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	32,000.000	25,744		12,153	26,348	(14,086)			(14,086)	(109)	12,153	25	13,566	13,590			U
G98290-10-2	XL GROUP PLC		02/25/2011	CREDIT SUISSE INTERNATIONAL	7,620.000	176,606		137,785	166,268	(28,484)			(28,484)		137,785		38,821	38,821			L
G9826T-10-2	XSTRATA PLC ORD USD0.50	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	39,838.000	910,568		368,077	935,081	(698,577)			(698,577)	131,574	368,077	(31,456)	573,946	542,491			L
984332-10-6	YAHOO INC COM		02/25/2011	CREDIT SUISSE INTERNATIONAL	3,140.000	52,071		45,032	52,218	(7,186)			(7,186)		45,032		7,038	7,038			L
Y9729A-10-1	YANLORD LAND GROUP	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	8,000.000	8,569		9,059	10,473	(421)			(421)	(993)	9,059	1,046	(1,536)	(490)			U
G9835W-10-4	YELL GROUP PLC	D	02/28/2011	MORGAN STANLEY CO. INC. NEW YORK	214,324.000	24,882		48,452	48,452	3,794			3,794	(3,794)	48,452	6,386	(29,955)	(23,569)			L
988498-10-1	YUM! BRANDS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	12,400.000	618,411		506,896	608,220	(101,324)			(101,324)		506,896		111,515	111,515	3,100		L
989207-10-5	ZEBRA TECHNOLOGIES CORP.		02/25/2011	CREDIT SUISSE INTERNATIONAL	300.000	11,216		8,571	11,397	(2,826)			(2,826)		8,571		2,645	2,645			L
J56644-12-3	ZEON CORP	D	02/28/2011	UBS WARBURG ASIA LIMITED	11,000.000	102,360		64,060	92,130	(18,147)			(18,147)	(9,923)	64,060	1,330	36,971	38,300			U
98956P-10-2	ZIMMER HOLDINGS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	320.000	19,788		16,519	17,178	(658)			(658)		16,519		3,268	3,268			L
989922-10-9	ZOLL MED CORP		02/25/2011	CREDIT SUISSE INTERNATIONAL	1,840.000	85,561		40,174	68,503	(28,329)			(28,329)		40,174		45,387	45,387			L
98975W-10-4	ZOLTEK COS INC		02/25/2011	CREDIT SUISSE INTERNATIONAL	4,820.000	69,116		49,040	55,671	(6,631)			(6,631)		49,040		20,076	20,076			L
Y0004F-10-5	ZTE CORP-H	D	02/28/2011	CITIGROUP GLOBAL MARKETS INC	72,600.000	329,871		247,587	288,614	(41,874)			(41,874)	847	247,587	(1,246)	83,530	82,284			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						575,470,360	XXX	451,178,747	543,336,686	(106,887,860)	528,532		(106,359,327)	(2,838,548)	453,716,926	2,314,633	119,438,801	121,753,434	1,263,726	XXX	XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		03/31/2011	VARIOUS	0.000	4,877		4,877							4,877						U
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						4,877	XXX	4,877							4,877					XXX	XXX
9799997. Total - Common Stocks - Part 4						575,475,237	XXX	451,183,624	543,336,686	(106,887,860)	528,532		(106,359,327)	(2,838,548)	453,721,803	2,314,633	119,438,801	121,753,434	1,263,726	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						575,475,237	XXX	451,183,624	543,336,686	(106,887,860)	528,532		(106,359,327)	(2,838,548)	453,721,803	2,314,633	119,438,801	121,753,434	1,263,726	XXX	XXX
9899999. Total - Preferred and Common Stocks						648,852,970	XXX	518,985,272	601,888,865	(107,698,458)	348,476		(107,349,982)	(2,833,170)	521,246,230	2,311,558	125,295,182	127,606,740	2,240,274	XXX	XXX
9999999 - Totals						6,244,282,456	XXX	6,054,866,020	5,924,601,118	(93,755,671)	3,010,491	456,645	(91,201,824)	(7,230,248)	6,066,493,834	6,708,525	171,080,099	177,788,623	40,871,253	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 335

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	04/01/2010	04/01/2011		1,000,000,000	4.56	16,375,000						(821,300)						0001
3M USD LIBOR PAYER SWAPTION	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	01/27/2011	04/27/2011		500,000,000	5.30		1,050,000					(1,050,000)						0001
0089999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										16,375,000	1,050,000			XXX		(1,871,300)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other										16,375,000	1,050,000			XXX		(1,871,300)					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										16,375,000	1,050,000			XXX		(1,871,300)					XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options										16,375,000	1,050,000			XXX		(1,871,300)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
INT RATE SWAP1007 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BARCLAY'S CAPITAL	05/28/2009	06/01/2019		75,000,000	MUNIPSA(US0003M)			1,858	(950,931)		(950,931)	(700,206)				1,072,221		0003
INT RATE SWAP1042 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/04/2010	02/08/2020		50,000,000	MUNIPSA(US0003M)			3,940	168,236		168,236	(507,233)				744,385		0003
INT RATE SWAP1043 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	BANK OF AMERICA	02/11/2010	05/17/2015		250,000,000	US0003M(2.9475%)			(1,655,754)	(8,938,891)		(8,938,891)	2,012,497				2,540,764		0002
INT RATE SWAP1045 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	UBS	02/11/2010	05/17/2015		150,000,000	US0003M(2.9400%)			(990,640)	(5,318,421)		(5,318,421)	1,204,718				1,524,458		0002
INT RATE SWAP1046 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	02/11/2010	05/17/2015		150,000,000	US0003M(2.9400%)			(990,640)	(5,318,421)		(5,318,421)	1,204,718				1,524,458		0002
INT RATE SWAP1047 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	US0003M(2.8510%)			(1,914,773)	(9,561,408)		(9,561,408)	2,345,955				3,049,927		0002
INT RATE SWAP1048 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	02/16/2010	05/18/2015		300,000,000	US0003M(2.8610%)			(1,922,273)	(9,681,255)		(9,681,255)	2,353,370				3,049,927		0002
INT RATE SWAP1096 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	CITIBANK	01/07/2011	01/11/2021		100,000,000	MUNIPSA(US0003M)			(10,720)	(1,283,054)		(1,283,054)	(1,283,054)				1,564,591		0003
INT RATE SWAP1097 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	MORGAN STANLEY	01/11/2011	01/13/2021		100,000,000	MUNIPSA(US0003M)			693	(1,432,658)		(1,432,658)	(1,432,658)				1,565,029		0003

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s)	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Prior Year Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
INT RATE SWAP1098 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	GOLDMAN SACHS	01/13/2011	01/18/2021		50,000,000	MUNIPSA(US0003M)			479	(754,533)		(754,533)	(754,533)				783,061		0003
INT RATE SWAP1099 ON FIXED RATE SECURITIES	DEBT SECURITIES	SCHEDULE D	Interest	JP MORGAN CHASE BANK	01/14/2011	01/18/2021		50,000,000	MUNIPSA(US0003M)			95	(942,321)		(942,321)	(942,321)				783,061		0003
0919999. Subtotal - Swaps - Hedging Other - Interest Rate												(7,477,735)	(44,013,657)	XXX	(44,013,657)	3,501,253				18,201,882	XXX	XXX
CDS CS2170245 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	06/20/2007	09/20/2014		10,000,000	0.0000%(0.5950%)			(14,875)	(69,944)		(69,944)	20,031					2FE	0004
CDS CS2282891 ON FELCOR LODGING LIMITED	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,000,000	0.0000%(2.2000%)			(5,500)	(7,284)		(7,284)	(44,333)					5FE	0004
CDS CS2282909 ON ARCH WESTERN RESOURCES	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	11/30/2007	12/20/2012		1,500,000	0.0000%(2.8000%)			(10,500)	(53,558)		(53,558)	(5,871)					4FE	0004
CDS CS2308480 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6600%)			(8,250)	(28,216)		(28,216)	(4,637)					2FE	0004
CDS CS2308498 ON CYTEC INDUSTRIES INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/16/2008	03/20/2013		5,000,000	0.0000%(0.7700%)			(9,625)	(17,827)		(17,827)	(3,613)					2FE	0004
CDS CS2308514 ON ROHM & HAAS CO	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/16/2008	03/20/2013		5,000,000	0.0000%(0.6800%)			(8,500)	(50,332)		(50,332)	(1,339)					2FE	0004
CDS CS2336648 ON RPMINT 150 03/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/14/2008	03/20/2013		5,000,000	0.0000%(1.5000%)			(18,750)	(86,724)		(86,724)	10,689					2FE	0004
CDS CS2367411 ON NEM 95 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	03/26/2008	06/20/2013		5,000,000	0.0000%(0.9500%)			(11,875)	(65,688)		(65,688)	2,430					2FE	0004
CDS CS2377600 ON NORDSTROM INC	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	04/04/2008	06/20/2013		5,000,000	0.0000%(1.0000%)			(12,500)	(70,511)		(70,511)	(15,197)					1FE	0004
CDS CS2382725 ON PPG INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	04/09/2008	06/20/2013		5,000,000	0.0000%(0.8100%)			(10,125)	(53,808)		(53,808)	11,474					2FE	0004
CDS CS2390413 ON AMERICAN ELECTRIC POWER	BOND PORTFOLIO	Schedule D	Credit	UBS	04/15/2008	06/20/2015		5,000,000	0.0000%(0.5800%)			(7,250)	(3,903)		(3,903)	12,632					2FE	0004
CDS CS2400659 ON RPMINT 92 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	UBS	04/23/2008	06/20/2013		5,000,000	0.0000%(0.9200%)			(11,500)	(28,633)		(28,633)	905					2FE	0004
CDS CS2405807 ON RPMINT 80 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	04/30/2008	06/20/2013		5,000,000	0.0000%(0.8000%)			(10,000)	(15,379)		(15,379)	(533)					2FE	0004
CDS CS2405815 ON DOW CHEMICAL COMPANY, T	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	04/30/2008	06/20/2013		5,000,000	0.0000%(0.4700%)			(5,875)	(8,290)		(8,290)	(9,956)					2FE	0004
CDS CS2410880 ON MOHAWK INDUSTRIES, INC.	BOND PORTFOLIO	Schedule D	Credit	UBS	05/06/2008	06/20/2013		5,000,000	0.0000%(1.5700%)			(19,625)	(66,885)		(66,885)	(7,624)					3FE	0004
CDS CS2416002 ON SANTNDR 51 06/20/2013	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	05/08/2008	06/20/2013		5,000,000	0.0000%(0.5100%)			(6,375)	77,118		77,118	(119,104)					1FE	0004
CDS CS2416010 ON LLOYDS TSB BANK PLC	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/08/2008	06/20/2013		5,000,000	0.0000%(0.4900%)			(6,125)	87,146		87,146	(49,530)					1FE	0004
CDS CS2421127 ON XL CAP LTD	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/13/2008	06/20/2018		5,000,000	0.0000%(1.4000%)			(17,500)	13,919		13,919	(19,389)					2FE	0004
CDS CS2433924 ON BOEING CAP CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/23/2008	06/20/2013		3,000,000	0.0000%(0.7700%)			(5,775)	(27,486)		(27,486)	(2,973)					1FE	0004
CDS CS2459531 ON WYETH	BOND PORTFOLIO	Schedule D	Credit	UBS	07/07/2008	09/20/2013		5,000,000	0.0000%(0.3700%)			(4,625)	(36,893)		(36,893)	676					1FE	0004
CDS CS2469761 ON CSX CORP	BOND PORTFOLIO	Schedule D	Credit	UBS	07/09/2008	09/20/2013		5,000,000	0.0000%(1.5200%)			(19,000)	(149,697)		(149,697)	20,774					2FE	0004
CDS CS2474902 ON HARTFORD FINANCIAL SERV	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	07/17/2008	09/20/2013		5,000,000	0.0000%(1.2000%)			(15,000)	(33,180)		(33,180)	(40,852)					2FE	0004
CDS CS2477442 ON COMMERCIAL METALS CO.	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	07/17/2008	09/20/2013		5,000,000	0.0000%(0.7500%)			(9,375)	83,338		83,338	(136,539)					2FE	0004
CDS CS2487680 ON TYSON FOODS INC.	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	07/29/2008	09/20/2013		3,000,000	0.0000%(2.8000%)			(21,000)	(149,122)		(149,122)	(14,457)					2FE	0004
CDS CS2495360 ON ALLTEL CORPORATION	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	08/01/2008	09/20/2013		5,000,000	0.0000%(0.8600%)			(10,750)	(93,153)		(93,153)	6,568					1FE	0004
CDS CS2497929 ON SOCIETE GENERALE	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(0.8100%)			(10,125)	492		492	(58,207)					1FE	0004
CDS CS2497937 ON UBS AG	BOND PORTFOLIO	Schedule D	Credit	CITIBANK	08/07/2008	09/20/2013		5,000,000	0.0000%(1.0300%)			(12,875)	(5,874)		(5,874)	(39,792)					1FE	0004
CDS CS2508162 ON CARDINAL HEALTH, INC.	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	08/14/2008	09/20/2013		5,000,000	0.0000%(0.6700%)			(8,375)	(38,121)		(38,121)	5,477					2FE	0004

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CDS CS2518468 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	09/18/2008	12/20/2013		1,000,000	0.0000%(3.2000%)			(8,000)	(38,778)		(38,778)	10,142					4FE	0004
CDS CS2518484 ON CITIZENS COMMUNICATIONS	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	09/18/2008	09/20/2013		1,000,000	0.0000%(3.5200%)			(8,800)	(45,249)		(45,249)	17,818					3FE	0004
CDS CS2554299 ON WINDSTREAM CORP	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/08/2008	12/20/2013		2,000,000	0.0000%(3.5500%)			(17,750)	(96,095)		(96,095)	21,989					4FE	0004
CDS CS2574727 ON HEINZ	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	10/21/2008	12/20/2013		5,000,000	0.0000%(0.7200%)			(9,000)	(53,179)		(53,179)	13,271					2FE	0004
CDS CS2579866 ON CENTEX CORPORATION	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/23/2008	12/20/2013		2,000,000	0.0000%(5.8000%)			(29,000)	(231,787)		(231,787)	(2,545)					3FE	0004
CDS CS2648976 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/05/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	212,500		(45,587)	(161,386)		(161,386)	24,164		(14,337)			3FE	0004
CDS CS2651525 ON HOSHOT-HST 500 09/20/20	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	01/06/2009	09/20/2012		2,500,000	0.0000%(5.0000%)	175,000		(43,065)	(161,386)		(161,386)	21,643		(11,815)			3FE	0004
CDS CS2654081 ON FCX 700 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	01/07/2009	03/20/2014		3,000,000	0.0000%(7.0000%)			(52,500)	(555,387)		(555,387)	40,697					2FE	0004
CDS CS2728323 ON FCX 650 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/20/2009	03/20/2014		3,000,000	0.0000%(6.5000%)			(48,750)	(511,498)		(511,498)	37,156					2FE	0004
CDS CS2738561 ON TSN 425 03/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/27/2009	03/20/2014		5,000,000	0.0000%(4.2500%)			(53,125)	(488,925)		(488,925)	(14,555)					2FE	0004
CDS CS2969000 ON MONTE 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	0.0000%(1.0000%)	(52,588)		(4,980)	111,355		111,355	(45,684)		2,520			1FE	0004
CDS CS2997126 ON ECACN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	(158,336)		(17,297)	(182,549)		(182,549)	(53,700)		7,703			2FE	0004
CDS CS2997134 ON HSECN 100 12/20/2014	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/29/2009	12/20/2014		10,000,000	0.0000%(1.0000%)	(119,551)		(19,184)	(156,297)		(156,297)	(84,082)		5,816			2FE	0004
CDS CS3066244 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	CREDIT SUISSE FB	01/25/2010	03/20/2015		5,000,000	0.0000%(1.0000%)	35,394		(14,249)	(8,175)		(8,175)	(1,025)		(1,749)			2FE	0004
CDS CS3068802 ON FCX 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/26/2010	03/20/2015		5,000,000	0.0000%(1.0000%)	44,737		(14,713)	(8,175)		(8,175)	(562)		(2,213)			2FE	0004
CDS CS3102080 ON ORCLE 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/08/2010	03/20/2015		10,000,000	0.0000%(1.0000%)	(301,298)		(9,747)	(275,576)		(275,576)	7,273		15,253			1FE	0004
CDS CS3117468 ON CMZB 100 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	0.0000%(1.0000%)	(51,440)		(9,928)	57,115		57,115	(14,774)		2,572			1FE	0004
CDS CS3140486 ON COF-BNKNA 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/20/2010	06/20/2017		10,000,000	0.0000%(1.0000%)	(158,830)		(19,346)	(123,700)		(123,700)	(48,621)		5,654			2FE	0004
CDS CS3143043 ON WLP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	04/21/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	18,999		(25,956)	(146,511)		(146,511)	(57,351)		(956)			2FE	0004
CDS CS3155955 ON EMN 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	0.0000%(1.0000%)	(23,809)		(11,303)	(28,758)		(28,758)	19,644		1,197			2FE	0004
CDS CS3163561 ON AXP 100 06/20/2017	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/18/2010	06/20/2017		10,000,000	0.0000%(1.0000%)	31,153		(26,121)	(100,860)		(100,860)	7,265		(1,121)			2FE	0004
CDS CS3166085 ON WFC 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	37,607		(26,923)	(143,093)		(143,093)	(124,857)		(1,923)			1FE	0004
CDS CS3166101 ON AXP 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	139,754		(32,146)	(153,120)		(153,120)	(27,855)		(7,146)			2FE	0004
CDS CS3166119 ON COF-BNKNA 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	05/20/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	107,454		(30,495)	(167,594)		(167,594)	(53,836)		(5,495)			2FE	0004
CDS CS3173768 ON LOW 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	(113,993)		(19,265)	(201,995)		(201,995)	12,594		5,735			1FE	0004
CDS CS3173776 ON HD 100 06/20/2015	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	05/25/2010	06/20/2015		10,000,000	0.0000%(1.0000%)	(118,791)		(19,024)	(191,455)		(191,455)	31,519		5,976			2FE	0004
CDS CS3217326 ON MRHMC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	UBS	07/21/2010	09/20/2015		3,300,000	0.0000%(1.0000%)	340,122		(25,396)	178,258		178,258	(37,382)		(17,146)			4FE	0004
CDS CS3232655 ON WFC 100 09/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/02/2010	09/20/2015		5,000,000	0.0000%(1.0000%)	47,244		(14,962)	(65,976)		(65,976)	(61,692)		(2,462)			1FE	0004
CDS CS3258254 ON GS 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BNPPARIBAS	09/23/2010	12/20/2015		5,000,000	0.0000%(1.0000%)	134,927		(19,211)	14,977		14,977	(25,801)		(6,711)			1FE	0004
CDS CS3268485 ON JCP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/08/2010	12/20/2015		2,500,000	0.0000%(1.0000%)	173,048		(15,017)	84,121		84,121	(12,167)		(8,767)			3FE	0004
CDS CS3273618 ON TIN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		5,000,000	0.0000%(1.0000%)	279,796		(26,571)	155,924		155,924	(57,073)		(14,071)			3FE	0004

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CDS CS3273626 ON TIN 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	10/13/2010	12/20/2015		10,000,000	0.0000%(1.0000%)	559,593		(53,143)	311,849		311,849	(114,147)		(28,143)			3FE	0004
CDS CS3273642 ON CAG 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BARCLAY'S CAPITAL	10/13/2010	12/20/2015		10,000,000	0.0000%(1.0000%)	(123,949)		(18,766)	44,898		44,898	44,402		6,234			2FE	0004
CDS CS3276173 ON DHI 500 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	10/20/2010	12/20/2015		5,000,000	0.0000%(5.0000%)	(284,231)		(48,150)	(650,154)		(650,154)	(61,886)		14,350			3FE	0004
CDS CS3278724 ON BACF 100 12/20/2012	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	10/21/2010	12/20/2012		28,000,000	0.0000%(1.0000%)	311,971		(107,558)	(276,645)		(276,645)	(274,479)		(37,558)			1FE	0004
CDS CS3281280 ON BHP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	10/27/2010	12/20/2015		5,000,000	0.0000%(1.0000%)	(34,252)		(10,782)	(74,289)		(74,289)	(10,331)		1,718			1FE	0004
CDS CS3283849 ON BACORP 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	11/02/2010	12/20/2015		20,000,000	0.0000%(1.0000%)	797,292		(89,687)	218,161		218,161	(411,552)		(39,687)			1FE	0004
CDS CS3288970 ON CAH 100 12/20/2015	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	11/23/2010	12/20/2015		5,000,000	0.0000%(1.0000%)	(85,004)		(8,310)	(71,993)		(71,993)	25,493		4,190			2FE	0004
CDS CS3291537 ON CB 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/14/2010	03/20/2016		5,000,000	0.0000%(1.0000%)	(61,964)		(9,557)	(22,140)		(22,140)	8,503		2,943			1FE	0004
CDS CS3294093 ON CAH 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	0.0000%(1.0000%)	(178,508)		(16,509)	(138,651)		(138,651)	56,693		8,491			2FE	0004
CDS CS3294101 ON LLY 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	12/17/2010	03/20/2016		10,000,000	0.0000%(1.0000%)	(229,075)		(14,103)	(217,700)		(217,700)	14,359		10,897			1FE	0004
CDS CS3299209 ON CSC 5% 15-MAR-2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	01/06/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		106,684	(16,451)	98,873		98,873	(3,026)		(4,785)			2FE	0004
CDS CS3304322 ON NOKIA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/12/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		(36,473)	(9,310)	33,370		33,370	68,319		1,524			2FE	0004
CDS CS3306889 ON HNZ 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	01/21/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		(117,713)	(5,212)	(101,248)		(101,248)	12,093		4,371			2FE	0004
CDS CS3314560 ON ARW 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	BANK OF AMERICA	02/09/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		44,570	(8,180)	39,237		39,237	(4,097)		(1,235)			2FE	0004
CDS CS3314586 ON ARW 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	HSBC	02/09/2011	03/20/2016		10,000,000	0.0000%(1.0000%)		70,489	(15,843)	78,474		78,474	9,939		(1,954)			2FE	0004
CDS CS3317134 ON LMT 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	02/11/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		(150,266)	(2,661)	(144,410)		(144,410)	1,850		4,006			1FE	0004
CDS CS3319700 ON AA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	02/15/2011	03/20/2016		5,000,000	0.0000%(1.0000%)		135,797	(9,443)	126,344		126,344	(6,121)		(3,332)			2FE	0004
CDS CS3327364 ON NOKIA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	02/28/2011	03/20/2016		10,000,000	0.0000%(1.0000%)		88,751	(10,075)	66,740		66,740	(20,547)		(1,464)			2FE	0004
CDS CS3329923 ON FRCA 100 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	GOLDMAN SACHS	03/08/2011	03/20/2016		6,000,000	0.0000%(1.0000%)		482,964	(9,700)	552,700		552,700	75,604		(5,867)			3FE	0004
CDS CS3332489 ON DISHN-DDBS 500 03/20/2016	BOND PORTFOLIO	Schedule D	Credit	JP MORGAN CHASE BANK	03/09/2011	03/20/2016		7,000,000	0.0000%(5.0000%)		(654,325)	(13,797)	(680,500)		(680,500)	(33,766)		7,592			3FE	0004
CDS CS3332505 ON DISHN-DDBS 500 03/20/2015	BOND PORTFOLIO	Schedule D	Credit	MORGAN STANLEY	03/09/2011	03/20/2015		2,500,000	0.0000%(5.0000%)		(233,332)	(4,259)	(240,310)		(240,310)	(10,357)		3,379			3FE	0004
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/26/2011	12/20/2015		250,000,000	0.0000%(1.0000%)		(2,024,799)	(370,941)	(1,795,695)		(1,795,695)	155,601		73,504			2FE	0004
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	01/27/2011	12/20/2015		250,000,000	0.0000%(1.0000%)		(1,963,632)	(367,291)	(1,795,695)		(1,795,695)	97,728		70,209			2FE	0004
CDS CXB671779 ON CDX.NA.IG.15-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	DEUTSCHE BANK	09/21/2010	12/20/2015		100,000,000	0.0000%(1.0000%)	380,786		(268,535)	(718,278)		(718,278)	(4,572)		(18,535)			2FE	0004
CDS CXB777881 ON CDX.NA.IG.16-V1 5Y	BOND PORTFOLIO	Schedule D	Credit	ROYAL BANK OF SCTLND	03/22/2011	06/20/2016		250,000,000	0.0000%(1.0000%)		(412,123)	(67,697)	(505,470)		(505,470)	(95,094)		1,747			2FE	0004
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,731,758	(4,663,408)	(2,585,022)	(10,456,778)	XXX	(10,456,778)	(1,420,072)		29,110			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										1,731,758	(4,663,408)	(10,062,756)	(54,470,435)	XXX	(54,470,435)	2,081,181		29,110		18,201,882	XXX	XXX
CDS CS2236806 ON FLORDIA STATE GO 85%			Credit	CITIBANK	09/18/2007	09/20/2017		20,000,000	0.1600%(0.0000%)			8,000			(892,147)					20,000,000	1FE	
CDS CS2259840 ON MBIA INSURANCE CORPORAT			Credit	BANK OF AMERICA	10/25/2007	12/20/2012		5,000,000	2.2000%(0.0000%)			27,500			(990,386)					5,000,000	4FE	
CDS CS2275218 ON STATE OF TEXAS RR85%			Credit	BANK OF AMERICA	11/08/2007	12/20/2017		15,000,000	0.2500%(0.0000%)			9,375			(392,711)					15,000,000	1FE	
CDS CS2298244 ON BA 36 03/20/2013			Credit	BANK OF AMERICA	01/04/2008	03/20/2013		3,000,000	0.3600%(0.0000%)			2,700			6,618					3,000,000	1FE	

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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CDS CS2318729 ON HOUSTON TEXAS RR 85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4800%(0.0000%)			30,000			(1,800,361)					25,000,000	1FE	
CDS CS2318737 ON PHOENIX ARIZONA RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4500%(0.0000%)			28,125			(1,771,445)					25,000,000	1FE	
CDS CS2318745 ON SHELBY TENNESSEE RR85%			Credit	GOLDMAN SACHS	01/28/2008	03/20/2018		25,000,000	0.4000%(0.0000%)			25,000			(1,784,803)					25,000,000	1FE	
CDS CS2369920 ON ENTRPA 185 06/20/2013			Credit	BANK OF AMERICA	03/28/2008	06/20/2013		5,000,000	1.8500%(0.0000%)			23,125			153,530					5,000,000	2FE	
CDS CS2974109 ON BACR-BANK 100 12/20/2014			Credit	GOLDMAN SACHS	10/01/2009	12/20/2014		3,000,000	1.0000%(0.0000%)	(38,923)		9,365	(27,752)		(112,976)			1,865		3,000,000	1FE	
CDS CS3102098 ON CSCO 100 03/20/2015			Credit	GOLDMAN SACHS	03/08/2010	03/20/2015		10,000,000	1.0000%(0.0000%)	237,850		12,959	187,680		190,219			(12,041)		10,000,000	1FE	
CDS CS3117476 ON HBOS-SCOTB 100 03/20/2015			Credit	GOLDMAN SACHS	03/19/2010	03/20/2015		5,000,000	1.0000%(0.0000%)	(86,716)		16,836	(68,843)		(90,007)			4,336		5,000,000	1FE	
CDS CS3143050 ON UNH 100 06/20/2015			Credit	JP MORGAN CHASE BANK	04/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)	(140,959)		32,091	(115,240)		118,211			7,091		10,000,000	2FE	
CDS CS3155948 ON LZ 100 06/20/2015			Credit	MORGAN STANLEY	05/07/2010	06/20/2015		5,000,000	1.0000%(0.0000%)	(93,284)		17,191	(76,926)		70,873			4,691		5,000,000	2FE	
CDS CS3158405 ON XL 100 06/20/2015			Credit	MORGAN STANLEY	05/12/2010	06/20/2015		5,000,000	1.0000%(0.0000%)	(81,497)		16,649	(67,389)		(24,701)			4,149		5,000,000	2FE	
CDS CS3168651 ON GE-CAPCORP 100 06/20/2015			Credit	DEUTSCHE BANK	05/21/2010	06/20/2015		10,000,000	1.0000%(0.0000%)	(628,339)		57,149	(522,126)		(11,342)			32,149		10,000,000	1FE	
CDS CS3196801 ON CAT-FINSER 100 06/20/2015			Credit	MORGAN STANLEY	06/17/2010	06/20/2015		10,000,000	1.0000%(0.0000%)			25,000			131,332					10,000,000	1FE	
CDS CS3232648 ON BACF 100 09/20/2015			Credit	MORGAN STANLEY	09/02/2010	09/20/2015		5,000,000	1.0000%(0.0000%)	(170,965)		21,409	(151,394)		(40,226)			8,909		5,000,000	1FE	
CDS CS3258247 ON MWD 100 12/20/2015			Credit	BNPPARIBAS	09/23/2010	12/20/2015		5,000,000	1.0000%(0.0000%)	(199,998)		22,447	(180,168)		(67,954)			9,947		5,000,000	1FE	
CDS CS3273634 ON WY 100 12/20/2015			Credit	DEUTSCHE BANK	10/13/2010	12/20/2015		5,000,000	1.0000%(0.0000%)	(207,954)		22,958	(189,343)		(70,187)			10,458		5,000,000	3FE	
CDS CS3278732 ON BACF 100 12/20/2015			Credit	GOLDMAN SACHS	10/21/2010	12/20/2015		20,000,000	1.0000%(0.0000%)	(983,168)		99,666	(899,033)		(218,161)			49,666		20,000,000	1FE	
CDS CS3281298 ON NUE 100 12/20/2015			Credit	GOLDMAN SACHS	10/27/2010	12/20/2015		5,000,000	1.0000%(0.0000%)	44,112		10,287	40,468		60,946			(2,213)		5,000,000	1FE	
CDS CS3288962 ON BSX 100 12/20/2015			Credit	BANK OF AMERICA	11/23/2010	12/20/2015		5,000,000	1.0000%(0.0000%)	(47,475)		14,840	(44,173)		(8,785)			2,340		5,000,000	3FE	
CDS CS3291529 ON AOC 100 03/20/2016			Credit	GOLDMAN SACHS	12/14/2010	03/20/2016		5,000,000	1.0000%(0.0000%)	(67,841)		15,722	(64,046)		(10,032)			3,222		5,000,000	2FE	
CDS CS3291545 ON CMCSA 100 12/20/2015			Credit	GOLDMAN SACHS	12/14/2010	12/20/2015		10,000,000	1.0000%(0.0000%)	89,965		20,514	84,682		61,615			(4,486)		10,000,000	2FE	
CDS CS3294085 ON DELLN 100 03/20/2016			Credit	BANK OF AMERICA	12/17/2010	03/20/2016		5,000,000	1.0000%(0.0000%)	(9,749)		12,964	(9,218)		20,981			464		5,000,000	1FE	
CDS CS3296643 ON PBI 100 03/20/2016			Credit	BNPPARIBAS	12/17/2010	03/20/2016		10,000,000	1.0000%(0.0000%)	(206,151)		34,806	(194,928)		(174,496)			9,806		10,000,000	2FE	
CDS CS3301765 ON AVT 100 03/20/2016			Credit	BNPPARIBAS	01/06/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		(111,321)	16,659	(106,328)		(99,088)			4,993		5,000,000	2FE	
CDS CS3306897 ON CPB 100 03/20/2016			Credit	CREDIT SUISSE FB	01/21/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		85,362	6,414	82,192		61,464			(3,170)		5,000,000	1FE	
CDS CS3309446 ON BRITEL-BRI 100 03/20/2016			Credit	DEUTSCHE BANK	01/26/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		33,815	7,721	32,647		22,757			(1,168)		5,000,000	2FE	
CDS CS3314578 ON XRX 100 03/20/2016			Credit	HSBC	02/09/2011	03/20/2016		10,000,000	1.0000%(0.0000%)		(70,489)	15,843	(68,535)		(118,181)			1,954		10,000,000	2FE	
CDS CS3317126 ON BA-CAPCORP 100 03/20/2016			Credit	JP MORGAN CHASE BANK	02/11/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		81,449	4,495	79,278		74,259			(2,171)		5,000,000	1FE	
CDS CS3319684 ON ARMLL 100 03/20/2016			Credit	GOLDMAN SACHS	02/15/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		(224,174)	11,611	(218,674)		(241,769)			5,500		5,000,000	2FE	
CDS CS3324809 ON XRX 100 03/20/2016			Credit	JP MORGAN CHASE BANK	02/25/2011	03/20/2016		5,000,000	1.0000%(0.0000%)		(49,057)	5,664	(48,116)		(59,091)			941		5,000,000	2FE	
CDS CS3329949 ON AVT 100 06/20/2016			Credit	MORGAN STANLEY	03/08/2011	06/20/2016		10,000,000	1.0000%(0.0000%)		(182,948)	8,507	(180,831)		(230,086)			2,117		10,000,000	2FE	

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)
0989999. Subtotal - Swaps - Replication - Credit Default										(2,591,092)	(437,363)	693,593	(2,726,118)	XXX	(8,236,129)			139,350		306,000,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										(2,591,092)	(437,363)	693,593	(2,726,118)	XXX	(8,236,129)			139,350		306,000,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate												(7,477,735)	(44,013,657)	XXX	(44,013,657)	3,501,253				18,201,882	XXX	XXX
1169999. Total Swaps - Credit Default										(859,334)	(5,100,771)	(1,891,429)	(13,182,896)	XXX	(18,692,907)	(1,420,072)		168,460		306,000,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										(859,334)	(5,100,771)	(9,369,164)	(57,196,553)	XXX	(62,706,564)	2,081,181		168,460		324,201,882	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										18,106,758	(3,613,408)	(10,062,756)	(54,470,435)	XXX	(54,470,435)	209,881		29,110		18,201,882	XXX	XXX
1419999. Subtotal - Replication										(2,591,092)	(437,363)	693,593	(2,726,118)	XXX	(8,236,129)			139,350		306,000,000	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										15,515,666	(4,050,771)	(9,369,164)	(57,196,553)	XXX	(62,706,564)	209,881		168,460		324,201,882	XXX	XXX

(a)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin				19	20
														15	16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or 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)
BLM1	273		INDEX FUTURES - EMINI MSCI EAFE	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	CME	03/15/2011	1,635.8000	1,687.0000	698,238		698,238	698,238			2,730,000	100.00/100.00
ESM1	37		INDEX FUTURES - EMINI S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	CME	03/15/2011	1,290.5500	1,321.0000	56,246		56,246	56,246			208,125	100.00/100.00
RTAM1	500		INDEX FUTURES - EMINI RUSSELL 2000	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	ICE	03/15/2011	796.5000	841.7000	2,258,825		2,258,825	2,258,825			1,450,000	100.00/100.00
SPM1	180		INDEX FUTURES - S & P 500	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/17/2011	CME	03/15/2011	1,255.1500	1,321.0000	2,962,584		2,962,584	2,962,584			5,062,500	100.00/100.00
1279999. Subtotal - Long Futures - Hedging Effective												5,975,893		5,975,893	5,975,893			9,450,625	XXX
1329999. Subtotal - Long Futures												5,975,893		5,975,893	5,975,893			9,450,625	XXX
1389999. Subtotal - Short Futures																			XXX
1399999. Subtotal - Hedging Effective												5,975,893		5,975,893	5,975,893			9,450,625	XXX
1409999. Subtotal - Hedging Other																			XXX
1419999. Subtotal - Replication																			XXX
1429999. Subtotal - Income Generation																			XXX
1439999. Subtotal - Other																			XXX
1449999 - Totals												5,975,893		5,975,893	5,975,893			9,450,625	XXX

NONE

Broker Name	Net Cash Deposits
Total Net Cash Deposits	

(a)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX				5,975,893		5,975,893	9,450,625	9,450,625
BANK OF AMERICA	Y	Y		155,945	(10,107,919)		337,074	(11,446,409)		40,540,764	30,588,790
BARCLAY'S CAPITAL	Y	Y		129,019	(1,763,776)		129,019	(1,763,776)		1,072,221	
BNPPARIBAS	Y	Y		14,977	(481,425)		14,977	(341,538)		20,000,000	19,533,552
CITIBANK	Y	Y		77,610	(1,288,928)		77,610	(2,181,075)		21,564,591	20,353,273
CREDIT SUISSE FB	Y	Y		82,192	(82,153)	39	61,464	(82,153)		5,000,000	5,000,000
DEUTSCHE BANK	Y	Y		99,387	(3,143,114)		89,497	(2,513,174)		20,000,000	16,956,273
GOLDMAN SACHS	Y	Y		1,360,281	(10,052,257)		1,360,232	(14,803,465)		140,307,519	131,615,544
HSBC	Y	Y		78,474	(68,535)	9,939	78,474	(118,181)		10,000,000	10,000,000
JP MORGAN CHASE BANK	Y	Y		79,278	(2,927,229)		192,470	(2,822,963)		20,783,061	17,935,110
MORGAN STANLEY	Y	Y		636,009	(24,140,739)		838,214	(23,959,211)		43,409,268	19,904,538
ROYAL BANK OF SCTLND	Y	Y		218,161	(645,636)		218,161	(645,636)			
UBS AG	Y	Y		178,258	(5,604,433)		178,258	(5,604,433)		1,524,458	
0299999. Total NAIC 1 Designation				3,109,591	(60,306,144)	9,978	3,575,451	(66,282,015)		324,201,882	271,887,080
0899999 - Totals				3,109,591	(60,306,144)	9,978	9,551,344	(66,282,015)	5,975,893	333,652,507	281,337,705

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

NONE

General Interrogatory:

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

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 NAIC Designation/ Market Indicator	4 Fair Value	5 Book/Adjusted Carrying Value	6 Maturity Dates
0599999. Total - U.S. Government Bonds					XXX
1099999. Total - All Other Government Bonds					XXX
1799999. Total - U.S. States, Territories and Possessions Bonds					XXX
2499999. Total - U.S. Political Subdivisions Bonds					XXX
3199999. Total - U.S. Special Revenues Bonds					XXX
825252-72-9	INVESCO AIM ADVISORS LIQUID ASSETS PORTFOLIO-INSTITUTIONAL	1	9,901,096	9,901,096	12/31/2012
00915T-R1-0	AIR PRODUCTS AND CHEMICALS	1	5,999,964	6,000,000	04/01/2011
05361M-R1-3	AVERY DENNISON CORP	1	1,999,986	2,000,000	04/01/2011
09248U-61-9	BLACKROCK LIQUIDITY TEMP FUND - INSTITUTIONAL SHARES	1	2,582,382	2,582,382	12/31/2012
2331A3-R1-9	DCP MIDSTREAM LLC	1	19,999,860	20,000,000	04/01/2011
24902U-R1-2	DENTSPLY INTL INC	1	19,999,860	20,000,000	04/01/2011
26882S-R1-6	ENTERPRISE RENT-A-CAR COMPANY	1	3,999,972	4,000,000	04/01/2011
36161B-R5-5	GDF SUEZ	1	4,999,895	4,999,872	04/05/2011
38141W-23-2	GOLDMAN SACHS FINANCIAL SQUARE MONEY MARKET FUND	1	3,260,501	3,260,501	12/31/2012
4812A2-60-3	J.P. MORGAN PRIME MONEY MARKET-INSTITUTIONAL SHARES	1	6,877	6,877	12/31/2012
57978D-R1-9	MCCORMICK & COMPANY	1	34,999,790	35,000,000	04/01/2011
66522U-R1-3	NORTHERN ILLINOIS GAS	1	36,999,889	37,000,000	04/01/2011
6701X3-R1-4	NSTAR	1	29,999,880	30,000,000	04/01/2011
67021K-R1-9	NSTAR ELECTRIC	1	39,999,840	40,000,000	04/01/2011
74835K-RD-5	QUESTAR CORP	1	4,499,618	4,499,595	04/13/2011
8522W3-R1-3	ST.JUDE MEDICAL INC.	1	4,999,970	5,000,000	04/01/2011
97670S-R1-3	WISCONSIN GAS CO	1	1,899,989	1,900,000	04/01/2011
	CARGIL INC	1	5,000,000	5,000,000	04/18/2011
	NATIONAL RURAL UTILITIES	1	2,000,000	2,000,000	04/19/2011
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			233,149,369	233,150,324	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds			233,149,369	233,150,324	XXX
4199999. Total - Credit Tenant Loans					XXX
4899999. Total - Hybrid Securities					XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					XXX
7799999. Total - Issuer Obligations			233,149,369	233,150,324	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			233,149,369	233,150,324	XXX
8999999. Total - Preferred Stocks					XXX
9799999. Total - Common Stocks					XXX
9899999. Total - Preferred and Common Stocks					XXX
9999999 - Totals			233,149,369	233,150,324	XXX

General Interrogatory:

1. Total activity for the year to date Fair Value $ 233,149,369 Book/Adjusted Carrying Value $ 233,150,324
2. Average balance for the year to date Fair Value $ 233,149,369 Book/Adjusted Carrying Value $ 233,150,324
3. Grand Total Schedule DL Part 1 and Part 2 Fair Value $ 233,149,369 Book/Adjusted Carrying Value $ 233,150,324

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Allstate Bank	Northbrook, Illinois					77,931,146	128,870,668	47,445,662	XXX
Bank of America, N.A.	New York, New York					(728,790,128)	(752,701,054)	(708,811,876)	XXX
Bank of Montreal	Toronto, Canada		3.000	1,203		491,359	254,796	(40,736)	XXX
Bank of New York Mellon	New York, New York		0.010	5,591		5,763,902	15,095,777	4,086,140	XXX
Bank of Oklahoma	Tulsa, Oklahoma					823,371	378,172	517,921	XXX
Citibank, N.A.	New York, New York		0.050	123		2,625,684	675,629	1,065,272	XXX
Commerce Bank, N.A.	Kansas City, Missouri					409,187	255,805	257,059	XXX
Fifth Third Bank	Cincinnati, Ohio					24,494,668	24,577,400	15,498,102	XXX
First Hawaiian Bank	Honolulu, Hawaii					1,058,643	167,267	65,009	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					776,272	1,058,402	1,000,254	XXX
First Tennessee Bank	Memphis, Tennessee					5,288,030	5,410,882	5,191,177	XXX
Branch Banking and Trust Co.	Richmond, Virginia					15,906,131	19,066,058	16,185,775	XXX
Harris N.A.	Chicago, Illinois					1,287,325	1,864,694	3,016,685	XXX
Capital One N.A.	New Orleans, Louisiana					14,923,927	15,757,369	10,757,114	XXX
Huntington National Bank	Columbus, Ohio					490,330	335,396	460,110	XXX
JP Morgan Chase Bank, N.A.	New York, New York		1.750	157		24,488,188	34,448,451	8,278,462	XXX
KeyBank National Association	Cleveland, Ohio					16,864,118	16,908,445	15,660,883	XXX
M&I Marshall Ilsley	Milwaukee, Wisconsin					2,828,185	128,033	61,818	XXX
HSBC Bank, USA	Buffalo, New York					12,665,810	12,686,648	7,498,269	XXX
RBC Global Services	Toronto, Canada					6,605	3,888	3,896	XXX
PNC Financial Services	Cherry Hill, New Jersey					2,053,099	1,567,985	1,133,858	XXX
Regions Bank	Birmingham, Alabama					36,902,532	18,074,714	36,643,484	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					10,847,750	920,096	794,649	XXX
Wells Fargo Bank, N.A.	San Francisco, California					(87,084,113)	(112,766,922)	(74,307,445)	XXX
Bank of Alaska	Anchorage, Alaska		0.300	202	222	266,709	266,709	266,709	XXX
									XXX
									XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	7,275	222	(556,681,270)	(566,694,690)	(607,271,749)	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	7,275	222	(556,681,270)	(566,694,690)	(607,271,749)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	1,708,891	2,020,575	1,427,161	XXX
0599999. Total - Cash		XXX	XXX	7,275	222	(554,972,379)	(564,674,115)	(605,844,589)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL	C	03/17/2011	0.000	04/21/2011	3,499,894		80
TREASURY BILL	C	03/28/2011	0.000	04/28/2011	5,199,864		20
0199999. U.S. Governments - Issuer Obligations					8,699,758		100
0599999. Total - U.S. Government Bonds					8,699,758		100
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AIR PRODUCTS AND CHEMICALS		03/31/2011	0.000	04/01/2011	6,000,000		20
AVERY DENNISON CORP		03/31/2011	0.000	04/01/2011	2,000,000		17
DCP MIDSTREAM LLC		03/31/2011	0.000	04/01/2011	20,000,000		166
DENTSPLY INTL INC		03/31/2011	0.000	04/01/2011	20,000,000		178
ENTERPRISE RENT-A-CAR COMPANY		03/18/2011	0.000	04/01/2011	4,000,000		544
GDF SUEZ		03/16/2011	0.000	04/05/2011	4,999,872		511
JP MORGAN CHASE & CO		03/31/2011	0.000	04/01/2011	17,081,000		5
MCCORMICK & COMPANY		03/31/2011	0.000	04/01/2011	35,000,000		175
NORTHERN ILLINOIS GAS		03/31/2011	0.000	04/01/2011	37,000,000		163
NSTAR		03/31/2011	0.000	04/01/2011	30,000,000		99
NSTAR ELECTRIC		03/31/2011	0.000	04/01/2011	40,000,000		132
QUESTAR CORP		03/16/2011	0.000	04/13/2011	4,499,595		540
ST.JUDE MEDICAL INC.		03/17/2011	0.000	04/01/2011	5,000,000		479
WISCONSIN GAS CO		03/31/2011	0.000	04/01/2011	1,900,000		8
CARGIL INC		03/16/2011	0.270	04/18/2011	5,000,000	600	
NATIONAL RURAL UTILITIES		03/18/2011	0.300	04/19/2011	2,000,000	233	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					234,480,467	833	3,037
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					234,480,467	833	3,037
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					243,180,225	833	3,137
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8399999. Total Bonds					243,180,225	833	3,137
8699999 - Total Cash Equivalents					243,180,225	833	3,137