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LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2009

OF THE CONDITION AND AFFAIRS OF THE

Allstate Life Insurance Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Internet Web Site Address Allstate.com

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

OFFICERS

President	GEORGE EDWARD RUEBENSON	Chief Financial Officer	JOHN CHARLES PINTOZZI
Secretary	SUSAN LeSUEUR LEES	Actuary	ERROL CRAMER

OTHER

DAVID ANDREW BIRD, Senior Vice President	MICHAEL BRIAN BOYLE, Senior Vice President	FREDERICK FLORIAN CRIPE, Executive Vice President
JUDITH PEPPLE GREFFIN, Senior Vice President	SAMUEL HENRY PILCH,* Group Vice President	JOHN ERIC SMITH, Senior Vice President
STEVEN CARL VERNEY, Treasurer		

DIRECTORS OR TRUSTEES

DAVID ANDREW BIRD	MICHAEL BRIAN BOYLE	DOGAN CIVGIN
FREDERICK FLORIAN CRIPE	MATTHEW STEPHEN EASLEY #	JUDITH PEPPLE GREFFIN
SUSAN LeSUEUR LEES	JOHN CHARLES PINTOZZI	GEORGE EDWARD RUEBENSON
JOHN ERIC SMITH #	THOMAS JOSEPH WILSON, II	

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.

GEORGE EDWARD RUEBENSON President	SUSAN LeSUEUR LEES Secretary	JOHN CHARLES PINTOZZI Chief Financial Officer

Subscribed and sworn to before me this
7th day of August 2009

Miguel Saucedo
Notary
11/04/2012

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	36,634,866,177		36,634,866,177	36,778,194,634
2.	Stocks:				
	2.1 Preferred stocks	58,788,492		58,788,492	1,776,235,321
	2.2 Common stocks	907,558,588	15,476,067	892,082,521	792,563,002
3.	Mortgage loans on real estate:				
	3.1 First liens	6,023,336,310		6,023,336,310	7,014,363,746
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 143,077,122), cash equivalents ($ 1,198,796,086) and short-term investments ($ 538,191,796)	1,880,065,004		1,880,065,004	3,258,389,275
6.	Contract loans, (including $ ..... premium notes)	768,653,926	1,176,724	767,477,202	775,732,912
7.	Other invested assets	1,199,612,198	1,949,802	1,197,662,396	1,364,875,718
8.	Receivables for securities	30,964,370	468,629	30,495,742	3,561,247
9.	Aggregate write-ins for invested assets	443,200,469		443,200,469	179,147,289
10.	Subtotals, cash and invested assets (Lines 1 to 9)	47,947,045,534	19,071,222	47,927,974,312	51,943,063,143
11.	Title plants less $ ..... charged off (for Title insurers only)				
12.	Investment income due and accrued	380,007,188	129,742	379,877,446	409,258,623
13.	Premiums and considerations:				
	13.1 Uncollected premiums and agents' balances in the course of collection	6,105,540		6,105,540	2,212,748
	13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	239,632,033		239,632,033	267,689,802
	13.3 Accrued retrospective premiums				
14.	Reinsurance:				
	14.1 Amounts recoverable from reinsurers	5,295,918		5,295,918	8,061,445
	14.2 Funds held by or deposited with reinsured companies				
	14.3 Other amounts receivable under reinsurance contracts	7,300,353		7,300,353	5,487,712
15.	Amounts receivable relating to uninsured plans				
16.1	Current federal and foreign income tax recoverable and interest thereon	90,381,246		90,381,246	538,189,553
16.2	Net deferred tax asset	883,867,748	429,102,587	454,765,161	420,849,444
17.	Guaranty funds receivable or on deposit	8,886,525		8,886,525	8,679,186
18.	Electronic data processing equipment and software	996,667	996,667		
19.	Furniture and equipment, including health care delivery assets ($ .....)	22,121	22,121		
20.	Net adjustment in assets and liabilities due to foreign exchange rates				
21.	Receivables from parent, subsidiaries and affiliates	4,673,323		4,673,323	4,305,885
22.	Health care ($ .....) and other amounts receivable	2,532,059	2,532,059		
23.	Aggregate write-ins for other than invested assets	546,161,349	493,476,749	52,684,600	52,778,752
24.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 to 23)	50,122,907,605	945,331,148	49,177,576,457	53,660,576,292
25.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	14,188,433,887		14,188,433,887	13,891,518,016
26.	Total (Lines 24 and 25)	64,311,341,492	945,331,148	63,366,010,344	67,552,094,308
	DETAILS OF WRITE-INS				
0901.	Derivative contracts	443,200,469		443,200,469	179,147,289
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)	443,200,469		443,200,469	179,147,289
2301.	Advanced benefits	40,099,627		40,099,627	46,622,273
2302.	Accounts receivable	13,017,701	432,822	12,584,879	5,737,034
2303.	Premium tax recoverable	88,053	87,960	93	419,445
2398.	Summary of remaining write-ins for Line 23 from overflow page	492,955,968	492,955,968		
2399.	Totals (Lines 2301 through 2303 plus 2398)(Line 23 above)	546,161,349	493,476,749	52,684,600	52,778,752

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 35,708,275,828 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	35,708,275,828	35,851,430,539
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)	159,289,358	152,198,129
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	7,661,211,020	11,991,473,533
4.	Contract claims:		
	4.1 Life	87,361,424	85,345,586
	4.2 Accident and health	10,569,744	9,044,510
5.	Policyholders' dividends $ 29 and coupons $ ..... due and unpaid	29	29
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
	6.1 Dividends apportioned for payment (including $ ..... Modco)	65,041	62,774
	6.2 Dividends not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)	35,207	24,720
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ 1,156,949 accident and health premiums	3,931,852	3,252,661
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including $ ..... accident and health experience rating refunds		
	9.3 Other amounts payable on reinsurance, including $ 88,121,525 assumed and $ 14,091,274 ceded	102,212,799	114,843,368
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 15,273,380 , accident and health $ 1,258,954 and deposit-type contract funds $	16,532,334	21,350,575
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	16,304,816	11,231,854
13.	Transfers to Separate Accounts due or accrued (net) (including $ (61,873,816) accrued for expense allowances recognized in reserves, net of reinsured allowances)	657,960,442	1,041,751,859
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	17,135,658	18,498,457
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,472,249	2,085,895
17.	Amounts withheld or retained by company as agent or trustee		295,232
18.	Amounts held for agents' account, including $ ..... agents' credit balances	753,552	1,505,122
19.	Remittances and items not allocated	57,268,602	48,953,166
20.	Net adjustment in assets and liabilities due to foreign exchange rates	195,052,309	145,743,243
21.	Liability for benefits for employees and agents if not included above	9,185,126	8,645,830
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.1 Asset valuation reserve	31,549,076	198,413,886
	24.2 Reinsurance in unauthorized companies		
	24.3 Funds held under reinsurance treaties with unauthorized reinsurers		
	24.4 Payable to parent, subsidiaries and affiliates	76,720,360	100,122,285
	24.5 Drafts outstanding		
	24.6 Liability for amounts held under uninsured plans		
	24.7 Funds held under coinsurance		
	24.8 Payable for securities	199,283,365	2,742,875
	24.9 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	758,943,360	602,672,043
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	45,772,113,551	50,411,688,172
27.	From Separate Accounts Statement	14,188,433,887	13,891,518,016
28.	Total liabilities (Lines 26 and 27)	59,960,547,438	64,303,206,188
29.	Common capital stock	5,402,600	5,402,600
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	400,000,000	400,000,000
33.	Gross paid in and contributed surplus	2,623,231,106	2,373,231,106
34.	Aggregate write-ins for special surplus funds	328,671,690	333,991,090
35.	Unassigned funds (surplus)	48,157,510	136,263,323
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	3,400,060,306	3,243,485,520
38.	Totals of Lines 29, 30 and 37	3,405,462,906	3,248,888,120
39.	Totals of Lines 28 and 38	63,366,010,344	67,552,094,308
	DETAILS OF WRITE-INS		
2501.	Securities lending collateral	482,188,353	202,633,302
2502.	Deferred basis adjustments on futures and liability swaps	165,820,093	331,715,612
2503.	Swap collateral	64,422,874	19,832,749
2598.	Summary of remaining write-ins for Line 25 from overflow page	46,512,041	48,490,380
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	758,943,360	602,672,043
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.	Deferred gains on reinsurance	328,671,690	333,991,090
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)	328,671,690	333,991,090

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	1,842,258,261	2,352,421,957	4,768,229,204
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,095,941,185	1,340,164,460	2,617,010,086
4.	Amortization of Interest Maintenance Reserve (IMR)	(284,999,302)	(42,992,177)	90,153,231
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	24,044,430	53,575,528	113,694,483
7.	Reserve adjustments on reinsurance ceded	(497,233,107)	(951,698,986)	(1,725,983,130)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	35,426,318	38,150,705	75,580,546
	8.2 Charges and fees for deposit-type contracts	3,767,343	3,349,269	8,782,716
	8.3 Aggregate write-ins for miscellaneous income	639,904	840,727	1,952,962
9.	Totals (Lines 1 to 8.3)	2,219,845,030	2,793,811,483	5,949,420,098
10.	Death benefits	292,781,200	283,686,769	564,083,270
11.	Matured endowments (excluding guaranteed annual pure endowments)	981,786	1,379,339	3,332,731
12.	Annuity benefits	818,835,524	853,285,124	1,642,809,823
13.	Disability benefits and benefits under accident and health contracts	18,401,380	21,108,467	36,233,073
14.	Coupons, guaranteed annual pure endowments and similar benefits	47,556	27,738	52,896
15.	Surrender benefits and withdrawals for life contracts	1,610,851,197	1,830,012,371	3,905,846,777
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	119,443,381	353,670,238	627,751,787
18.	Payments on supplementary contracts with life contingencies	70,992	71,143	123,146
19.	Increase in aggregate reserves for life and accident and health contracts	(136,063,483)	12,359,981	(4,156,261)
20.	Totals (Lines 10 to 19)	2,725,349,533	3,355,601,171	6,776,077,242
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	45,466,495	79,485,361	146,251,019
22.	Commissions and expense allowances on reinsurance assumed	70,591,574	123,567,368	242,118,874
23.	General insurance expenses	195,479,750	200,432,715	425,135,388
24.	Insurance taxes, licenses and fees, excluding federal income taxes	24,908,112	27,253,939	48,138,534
25.	Increase in loading on deferred and uncollected premiums	1,336,048	(2,794,554)	(6,855,385)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(558,447,776)	(766,795,262)	(31,221,484)
27.	Aggregate write-ins for deductions	(2,815)	13,802,114	13,791,311
28.	Totals (Lines 20 to 27)	2,504,680,922	3,030,552,852	7,613,435,498
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(284,835,892)	(236,741,369)	(1,664,015,399)
30.	Dividends to policyholders	35,074	31,183	59,887
31.	Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	(284,870,965)	(236,772,552)	(1,664,075,286)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(139,249,179)	(125,965,806)	(574,919,598)
33.	Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(145,621,787)	(110,806,746)	(1,089,155,688)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 24,993,839 (excluding taxes of $ (6,586,052) transferred to the IMR)	(563,203,077)	(302,081,319)	(858,037,670)
35.	Net income (Line 33 plus Line 34)	(708,824,864)	(412,888,065)	(1,947,193,359)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,248,888,120	2,622,498,777	2,622,498,777
37.	Net income (Line 35)	(708,824,864)	(412,888,065)	(1,947,193,359)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 47,883,726	192,899,028	(32,211,770)	(365,894,350)
39.	Change in net unrealized foreign exchange capital gain (loss)	(13,635,260)	1,872,944	371,494
40.	Change in net deferred income tax	111,211,453	214,316,477	(42,189,251)
41.	Change in non-admitted assets	171,982,252	(438,338,787)	(442,093,289)
42.	Change in liability for reinsurance in unauthorized companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(18,618,495)
44.	Change in asset valuation reserve	166,864,810	273,184,135	367,483,532
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	(8,603,233)		(152,615,551)
48.	Change in surplus notes			400,000,000
49.	Cumulative effect of changes in accounting principles			1,537,253,230
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	250,000,000	350,000,000	1,350,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(5,319,400)	(30,893,820)	(60,114,620)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	156,574,786	(74,958,887)	626,389,342
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,405,462,906	2,547,539,890	3,248,888,120
	DETAILS OF WRITE-INS			
08.301.	Fund manager fees	633,034	862,077	1,581,773
08.302.	Miscellaneous income	4,130	5,120	10,270
08.303.	Allocated share of gain (loss) on sale of fixed assets	1,818	(27,670)	(67,134)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	922	1,200	428,052
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	639,904	840,727	1,952,962
2701.	Net change in discontinued operations liability			(38,698)
2702.	Restructuring charge		961	
2703.	Maturities and other scheduled payments		13,790,701	13,790,701
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,815)	10,452	39,308
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	(2,815)	13,802,114	13,791,311
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)			

CASH FLOW

		1 Current Year To Date	2 Prior Year Ended December 31
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,865,766,380	4,761,866,745
2.	Net investment income	1,006,649,402	2,265,273,594
3.	Miscellaneous income	52,978,610	138,607,085
4.	Total (Lines 1 to 3)	2,925,394,392	7,165,747,424
5.	Benefit and loss related payments	3,247,166,168	7,882,272,565
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(161,420,616)	(2,208,285,125)
7.	Commissions, expenses paid and aggregate write-ins for deductions	337,758,534	885,287,064
8.	Dividends paid to policyholders	32,807	64,227
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	(568,649,699)	(108,782,819)
10.	Total (Lines 5 through 9)	2,854,887,194	6,450,555,912
11.	Net cash from operations (Line 4 minus Line 10)	70,507,198	715,191,512
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	6,111,915,748	12,125,059,894
	12.2 Stocks	1,731,785,014	906,337,434
	12.3 Mortgage loans	1,015,778,048	1,063,091,094
	12.4 Real estate		
	12.5 Other invested assets	27,598,362	260,489,717
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(86,955)	(13,313)
	12.7 Miscellaneous proceeds	160,318,637	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	9,047,308,854	14,354,964,826
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	6,162,652,659	6,106,922,428
	13.2 Stocks	23,371,665	611,331,652
	13.3 Mortgage loans	102,874,239	689,079,694
	13.4 Real estate		
	13.5 Other invested assets	119,320,723	578,412,669
	13.6 Miscellaneous applications		12,557,402
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,408,219,286	7,998,303,844
14.	Net increase (or decrease) in contract loans and premium notes	(8,260,105)	41,762,706
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	2,647,349,673	6,314,898,276
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		400,000,000
	16.2 Capital and paid in surplus, less treasury stock	250,000,000	1,350,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,444,288,609)	(4,664,192,471)
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	98,107,467	(1,208,026,128)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(4,096,181,142)	(4,122,218,599)
	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)	(1,378,324,271)	2,907,871,189
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	3,258,389,275	350,518,086
	19.2 End of period (Line 18 plus Line 19.1)	1,880,065,004	3,258,389,275

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

20.0001. Proceeds from bonds sold, matured or repaid	154,723,650	297,448,726
20.0002. Proceeds from equities sold	1,710,297,081	34,103,133
20.0003. Cost of bonds acquired	1,890,904,242	315,021,407
20.0004. Cost of equities acquired	9,208,643	56,160,612

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	299,529,344	298,179,872	609,591,913
3.	Ordinary individual annuities	340,211,106	685,953,013	1,245,984,466
4.	Credit life (group and individual)			
5.	Group life insurance	24,615,783	26,891,591	50,924,904
6.	Group annuities	220,293,276	329,061,061	691,692,057
7.	A & H - group	20,295,005	22,256,661	43,326,457
8.	A & H - credit (group and individual)			
9.	A & H - other	1,551,145	1,710,461	3,305,717
10.	Aggregate of all other lines of business			
11.	Subtotal	906,495,659	1,364,052,659	2,644,825,512
12.	Deposit-type contracts	71,856,019	4,216,386,774	4,314,125,057
13.	Total	978,351,678	5,580,439,434	6,958,950,570
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

There have been no material changes to the following December 31, 2008 Annual Statement notes: 1(B, C), 2-4, 5(A2-A5, A9, A10, A12, B, C, D1, D2, E-G), 6(A), 7, 8, 9(B, E, F), 10(D, F-L), 11, 12, 13(1-9, 11-13), 14(B-D), 15, 16(2), 17(A, B1, B3-B6), 18, 19, 20(A-G, H1, H2, H4, I), 21-23 and 25-34.

1. Summary of Significant Accounting Policies

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

The state of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual ("APPM"), which includes all Statements of Statutory Accounting Principles ("SSAPs), subject to any deviations prescribed or permitted by the IL DOI. The Company, with IL DOI approval, used two accounting permitted practices in preparing its statutory statements at June 30, 2009 and December 31, 2008.

The first permitted practice related to applying the book value method of accounting for market value adjusted annuities ("MVAA") whose related assets are held in a Separate Account. This permitted practice resulted in MVAA related investments being recorded at amortized cost, which is consistent with statutory accounting for other fixed income investments and the book value method of accounting required by the Illinois Administrative Code for MVAA investments held in a General Account. The permitted practice was requested because the Illinois Administrative Code is silent on MVAA's issued by a Separate Account.

In the extreme market conditions of the current economic crisis, the market value method of accounting greatly reduced surplus due to the unrealized losses on investments caused by wide credit spreads and the liquidity based dislocations in the investment markets that are not representative of the economics of the related liabilities. The permitted practice eliminated the inconsistent impacts in the amounts determined by the valuation methodologies for invested assets and insurance reserves and resulted in invested assets being valued at $8.49 billion and $8.07 billion at June 30, 2009 and December 31, 2008, respectively, and reserves at $9.23 billion and $9.17 billion at June 30, 2009 and December 31, 2008, respectively. If the Company had not obtained the permitted practice to use the book value method of accounting for MVAAs, statutory surplus would have been $828 million and $1.24 billion lower at June 30, 2009 and December 31, 2008, respectively. This permitted practice is reported as a change in accounting principle per SSAP No. 3, *Accounting Changes and Corrections of Errors* ("SSAP No. 3"), and accordingly, the cumulative effect of this change is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle.

The second permitted practice involves a modification to the accounting for deferred income taxes allowed in SSAP No. 10, *Income Taxes* ("SSAP No. 10"). The permitted practice increased the amount of deferred tax assets that can be recognized as an admitted asset and included in statutory surplus to the lesser of deferred taxes that can be realized within three years or 15% of adjusted statutory surplus. SSAP No. 10 provides for a one year realization limitation and a surplus limitation of 10%. Admitted deferred tax assets totaled $455 million and $421 million at June 30, 2009 and December 31, 2008 after the permitted practice, reflecting approximately 51% and 52% of total potential net deferred tax assets before non-admission limitations, respectively. This permitted practice is deemed a change in accounting principle per SSAP No. 3, and accordingly, the cumulative effect of this change is reported as an adjustment to unassigned funds (surplus) in the period of the change in accounting principle. If the Company had applied SSAP No. 10 guidance without regard to the permitted practice, statutory surplus would have been $152 million and $140 million lower at June 30, 2009 and December 31, 2008, respectively.

A reconciliation of the Company's surplus between the APPM and the two permitted practices approved by the IL DOI is shown below. These permitted practices had no impact on net income. If the Company had not obtained approval for these permitted practices, a risk-based capital regulatory event would not have been triggered.

(in millions)	June 30, 2009	December 31, 2008
Statutory surplus - Illinois basis	$ 3,400	$ 3,243
State permitted practices:		
MVAA impact	828	1,244
Deferred tax asset impact	152	140
Total permitted practice impact	980	1,384
Statutory surplus - APPM	$ 2,420	$ 1,859

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

1. The minimum and maximum lending rates for new mortgage loans for the first six months of 2009 and in 2008 were 5.12% and 7.50%, and 5.50% and 7.32%, respectively. All new mortgage loans in 2009 and 2008 were commercial.

(in millions)	June 30, 2009	December 31, 2008
6. Current year impaired loans with a related allowance for credit losses	$ 596	$ 54
a. Related allowance for credit losses	$ 37	$ 21
7. Impaired mortgage loans without an allowance for credit losses	$ 153	$ 6
8. Average recorded investment in impaired loans	$ 386	$ 12
11. Allowance for credit losses:		
a. Balance at beginning of period	$ 21	$ -
b. Additions charged to operations	36	21
c. Direct write-downs charged against the allowances	-	-
d. Recoveries of amounts previously charged off	(20)	-
e. Balance at end of period	$ 37	$ 21

D. Loan-backed Securities

3. At June 30, 2009 and December 31, 2008, the Company held loan-backed securities with statement values of $403 million and $233 million, respectively, where the valuation basis was changed from the retrospective to the prospective methodology due to the calculation of negative yields. For these specific securities, the statement value is equal to the undiscounted cash flows. The Company realized losses of $284 million during the first six months of 2009 related to the write-down of these securities. In 2008, the Company realized losses of $319 million during the fourth quarter of 2008 related to the write-down of these securities.

6. Joint Ventures, Partnerships and Limited Liability Companies

B. The Company recognized impairment write-downs of $91 million on thirty partnership investments in the first six months of 2009. Impairment write-downs of $74 million were recognized on twenty-three partnerships deemed to be other-than-temporarily impaired due to the length of time and extent to which fair values of their underlying investments were depressed. In addition, impairment write-downs of $9 million were recognized on two underperforming partnerships which experienced decreases in value due to market conditions. Impairment write-downs of $4 million were recognized on two partnerships that were nearing liquidation and the Company believes it to be unlikely it will recover its carrying value. The fair value of these twenty-seven partnerships was determined by assessing the market value of the investments that the

NOTES TO FINANCIAL STATEMENTS

partnerships were holding. There was also an impairment write-down of $3 million recognized on a limited liability company with significant exposure to the real estate market. In addition, an impairment write-down of $1 million was recognized on two partnerships with liquidity issues. The fair value of these three investments was determined by performing an updated cash flow analysis.

The Company did not recognize impairment write-downs in joint ventures, partnerships or limited liability companies in the first six months of 2008.

All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

9. Income Taxes

A. The components of the net deferred tax asset were as follows:

(in millions)	June 30, 2009	December 31, 2008
Total of gross deferred tax assets	$ 914	$ 1,011
Total of gross deferred tax liabilities	(30)	(195)
Net deferred tax asset	884	816
Deferred tax asset nonadmitted	429	395
Net admitted deferred tax asset	$ 455	$ 421
(Increase) decrease in nonadmitted asset	$ (34)	

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

(in millions)	2009	2008
Federal income tax – excluding net capital gains (losses)	$ (139)	$ (126)
Federal income tax on net capital gains (losses)	18	(20)
Federal income taxes incurred	$ (121)	$ (146)

The provision for income tax incurred did not include foreign income taxes for the six months ended June 30, 2009 or 2008.

The tax effects of temporary differences that gave rise to significant portions of deferred tax assets and deferred tax liabilities were as follows:

(in millions)	June 30, 2009	December 31, 2008
Deferred tax assets:		
Tax deferred acquisition costs	$ 371	$ 376
Reserves	204	80
Unrealized net losses	117	165
Sale of variable annuity business	99	99
Investments	46	-
Change in surplus related to Separate Accounts	45	40
Deferred gain	15	17
Nonadmitted assets	13	14
Other	4	14
Net operating loss carryforward	-	206
Total deferred tax assets	914	1,011
Nonadmitted deferred tax assets	429	395
Admitted deferred tax assets	485	616
Deferred tax liabilities:		
Interest expense	(21)	(8)
Prepaid commissions	(9)	(11)
Investments	-	(176)
Total deferred tax liabilities	(30)	(195)
Net admitted deferred tax asset	$ 455	$ 421

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

(in millions)	June 30, 2009	December 31, 2008	Change
Total deferred tax assets	$ 914	$ 1,011	$ (97)
Total deferred tax liabilities	(30)	(195)	165
Net deferred tax asset (liability)	$ 884	$ 816	68
Tax effect of unrealized gains (losses)			48
Tax effect of change in surplus related to Separate Accounts			(5)
Change in net deferred income tax			111
Tax effect of nonadmitted assets			1
Change in net deferred income tax relating to the provision			$ 112

(in millions)	June 30, 2008	December 31, 2007	Change
Total deferred tax assets	$ 854	$ 671	$ 183
Total deferred tax liabilities	(15)	(21)	6
Net deferred tax asset (liability)	$ 839	$ 650	189
Tax effect of unrealized gains (losses)			1
Tax effect of change in surplus related to Separate Accounts			-
Change in net deferred income tax			190
Tax effect of nonadmitted assets			(4)
Change in net deferred income tax relating to the provision			$ 186

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 June 30:

(in millions)	2009	Effective Tax Rate
Provision computed at statutory rate	$ (319)	35.0 %
Change in net deferred income taxes	112	(12.3)
Interest maintenance reserve amortization	100	(10.9)
Other	(14)	1.5
Total statutory income taxes	$ (121)	13.3 %

(in millions)	2008	Effective Tax Rate
Provision computed at statutory rate	$ (335)	35.0 %
Change in net deferred income taxes	186	(19.4)
Interest maintenance reserve amortization	15	(1.6)
Other	(12)	1.2
Total statutory income taxes	$ (146)	15.2 %

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

A.,
B. &
C. The following transactions were entered into by the Company with related parties in the first six months of 2009 and in 2008 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

Transactions with Allstate Insurance Company ("AIC")

On March 31, 2009, AIC contributed $250 million of cash to the Company.

On December 29, 2008, AIC canceled and forgave the principal amount of the $400 million surplus note ("Surplus Note 1") issued on August 29, 2008 by the Company to AIC, and converted the $400 million to a capital contribution to the Company. On November 17, 2008, AIC purchased, in cash, a $400 million surplus note ("Surplus Note 2") from the Company. Surplus Note 2 accrues interest at a rate of 7.00% annually, which will be due on the first day of April and October in each year beginning April 1, 2009 until maturity on November 17, 2028.

On September 10, 2008, the Company purchased certain investment assets with a fair value of $938 million plus accrued interest of $6 million from AIC for $944 million in cash.

In June 2008, the Company received a capital contribution of $350 million from AIC. The contribution consisted of securities with a fair value of $343 million which was paid on June 27 and cash of $7 million which was paid on June 30. On November 13, 2008, the Company received an additional cash capital contribution of $600 million from AIC.

The Company issued $20 million and $29 million of structured settlement annuities ("SSA"), a type of immediate annuity, in the first six months of 2009 and 2008, respectively, at prices determined based upon interest rates in effect at the time of issuance, to fund structured settlements in matters involving AIC. Of these amounts, $3 million and $4 million related to SSAs with life contingencies and were included in premium income for the six month periods ending June 30, 2009 and 2008. In most cases, these annuities were issued under a qualified assignment, whereby prior to July 1, 2001 Allstate Settlement Corporation ("ASC"), and on and subsequent to July 1, 2001 Allstate Assignment Company ("AACO"), both wholly-owned subsidiaries of the Company, purchased annuities from the Company and assumed AIC's obligation to make the future payments.

AIC issued surety bonds to guarantee the payment of structured settlement benefits assumed by ASC (from both AIC and non-related parties) and funded by certain annuity contracts issued by the Company through June 30, 2001. ASC entered into a General Indemnity Agreement pursuant to which it indemnified AIC for any liabilities associated with the surety bonds and gave AIC certain collateral security rights with respect to the annuities and certain other rights in the event of default covered by the surety bonds. For contracts written on or after July 1, 2001, AIC no longer issues surety bonds to guarantee the payment of structured settlement benefits. Alternatively, the Company guarantees the payment of structured settlement benefits on all contracts issued on or after July 1, 2001. Reserves recorded by the Company for annuities that are guaranteed by the surety bonds of AIC were $3.65 billion and $3.66 billion at June 30, 2009 and December 31, 2008, respectively.

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

On May 28, 2008, the Company purchased a $50 million surplus note, with a 5.93% interest rate, due June 1, 2038 from its wholly-owned subsidiary, ALIC Re. On June 30, 2008, the Company transferred the surplus note to an affiliate, Kennett. In return, Kennett issued a $50 million full recourse 5.73% note due on June 1, 2038. Kennett granted the Company a pledge of and security interest in its right, title and interest in the surplus note and its proceeds. The Company has an agreement with ALIC Re, whereby it may purchase up to $750 million of surplus notes from time to time. The Company also has an agreement with Kennett, whereby transactions similar to the one described may be entered into in the future.

At June 30, 2009 and December 31, 2008, the Company also held a $100 million full recourse 5.98% note due June 1, 2036 and a $100 million full recourse 4.86% note due July 1, 2035 issued by Kennett. These notes were issued as payments for a $100 million surplus note due June 1, 2036 with a 6.18% interest rate and a $100 million surplus note due July 1, 2035 with a 5.06% interest rate that ALIC Re issued to the Company and the Company transferred to Kennett. Kennett also granted the Company a pledge of and security interest in its right, title and interest in this surplus note and proceeds.

Transaction with The Allstate Corporation ("Corporation")

The Company entered into an intercompany loan agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation will have outstanding to all eligible subsidiaries at any given point in time is limited to $1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. At June 30, 2009 and December 31, 2008, the Company did not have intercompany loans with the Corporation outstanding.

Other

On July 28, 2008, the Company sold certain investment assets with a fair value of $197 million plus accrued interest of $2 million to Allstate Life Insurance Company of New York ("ALNY") for $199 million in cash.

E. Structured settlement guarantees

The Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations to injured parties and contingent recipients through certain reinsurance agreements in the event that Lincoln Benefit Life Company ("LBL") or ALNY is unable to make such payments. Reserves recorded by LBL and ALNY reinsurance contracts for obligations covered by this guarantee were $25 million and $29 million at June 30, 2009 and December 31, 2008, respectively.

NOTES TO FINANCIAL STATEMENTS

The Company has also agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be qualified assignments established by AACO through structured settlement agreements funded by annuities purchased from the Company in the event AACO is unable to make such payments. Reserves recorded for obligations covered by this guaranty were $2.88 billion and $2.79 billion at June 30, 2009 and December 31, 2008, respectively.

In addition, the Company has agreed to guarantee the payment of certain structured settlement arrangements and third party payment obligations intended to be nonqualified assignments established by Allstate International Assignments, Ltd. ("AIA"), formerly known as NABCO Assignments Ltd.. This guaranty applies only to those agreements and obligations funded by annuities or funding agreements purchased from the Company in the event AIA fails to make such payments. Reserves recorded for obligations covered by this guaranty were $514 million and $534 million at June 30, 2009 and December 31, 2008, respectively.

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

10. Cumulative unrealized gains and losses increased unassigned funds by $223 million and $32 million at June 30, 2009 and December 31, 2008, respectively.

14. Contingencies

A. Contingent Commitments

The Company made the following contingent commitments with external parties.

The Company made commitments to invest in limited partnerships interests of $937 million and $1.07 billion at June 30, 2009 and December 31, 2008, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company owns certain bonds under which it is obligated to exchange credit risk or forfeit principal due, depending on the nature or occurrence of specified credit events for the referenced entities. In the event all such specified credit events were to occur, the Company's maximum amount at risk on these bonds, as measured by the amount of the aggregate initial investment was $172 million and $195 million at June 30, 2009 and December 31, 2008, respectively. The obligations associated with these bonds expire at various dates during the next six years.

E. All Other Contingencies

Regulation

The Company is subject to changing social, economic and regulatory conditions. From time to time regulatory authorities or legislative bodies seek to impose additional regulations regarding agent and broker compensation and otherwise expand overall regulation of insurance products and the insurance industry. The ultimate changes and eventual effects of these initiatives on the Company's business, if any, are uncertain.

Legal and regulatory proceedings and inquiries

Background

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

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

- The outcome of these matters may also be affected by decisions, verdicts, and settlements, and the timing of such decisions, verdicts, and settlements, in other individual and class action lawsuits that involve the Company, other insurers, or other entities and by other legal, governmental, and regulatory actions that involve the Company, other insurers, or other entities.

- 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 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. In the Company's experience, when specific monetary demands are made in pleadings, they 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 often 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 provisions of SSAP No. 5, *Liabilities, Contingencies and Impairments of Assets*, when making accrual and disclosure decisions. When assessing reasonably possible and probable outcomes, the Company bases its decisions on its assessment of the ultimate outcome following all appeals.

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

Proceedings

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

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

- These matters include a lawsuit filed in 2001 by the U.S. Equal Employment Opportunity Commission ("EEOC") alleging retaliation under federal civil rights laws (the "EEOC I" suit) and a class action filed in 2001 by former employee agents alleging retaliation and age discrimination under the Age Discrimination in Employment Act ("ADEA"), breach of contract and Employee Retirement Income

NOTES TO FINANCIAL STATEMENTS

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

- The EEOC also filed another lawsuit in 2004 alleging age discrimination with respect to a policy limiting the rehire of agents affected by the agency program reorganization (the "EEOC II" suit). In EEOC II, in 2006, the court granted partial summary judgment to the EEOC. Although the court did not determine that AIC was liable for age discrimination under the ADEA, it determined that the rehire policy resulted in a disparate impact, reserving for trial the determination on whether AIC had reasonable factors other than age to support the rehire policy. AIC's interlocutory appeal from the partial summary judgment was granted. In June 2008, the U.S. Court of Appeals for the Eighth Circuit ("Eighth Circuit") affirmed summary judgment in the EEOC's favor. In September 2008, the Eighth Circuit granted AIC's petition for rehearing *en banc* and vacated its earlier decision affirming the trial court's grant of summary judgment in favor of the EEOC. The Eighth Circuit then dismissed AIC's appeal, determining that it lacked jurisdiction to consider the appeal at this stage of the litigation.

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

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

Other matters

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

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

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

Derivative financial instruments

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

The following tables summarize the notional amount, statement value and fair value of the Company's derivative financial instruments.

($ in millions)	June 30, 2009			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 6,307	n/a	$ 56	$ (205)
Financial futures contracts	n/a	3,227	-	-
Interest rate cap and floor agreements	2,760	n/a	(12)	(12)
Total interest rate contracts	9,067	3,227	44	(217)
Equity and index contracts				
Option contracts	103	42,800	115	115
Index futures contracts	n/a	347	-	-
Total equity and index contracts	103	43,147	115	115
Foreign currency contracts				
Foreign currency swap agreements	1,180	n/a	181	235
Foreign currency forward contracts	-	n/a	-	-
Total foreign currency contracts	1,180	n/a	181	235
Other derivative financial instruments				
Credit default swap agreements - buying protection	708	n/a	(13)	(13)
Credit default swap agreements - selling protection	396	n/a	(50)	(95)
Total other derivative financial instruments	1,104	n/a	(63)	(108)
Total derivative financial instruments	$ 11,454	46,374	$ 277	$ 25

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($ in millions)	December 31, 2008			
	Volume			
	Notional Amount	Number of Contracts	Statement Value	Fair Value
Interest rate contracts				
Interest rate swap agreements	$ 8,969	n/a	$ (370)	$ (650)
Financial futures contracts	n/a	9,246	-	(1)
Interest rate cap and floor agreements	2,762	n/a	(26)	(26)
Total interest rate contracts	11,731	9,246	(396)	(677)
Equity and index contracts				
Option contracts	88	40,400	49	49
Index futures contracts	n/a	923	-	(1)
Total equity and index contracts	88	41,323	49	48
Foreign currency contracts				
Foreign currency swap agreements	1,196	n/a	162	222
Foreign currency forward contracts	10	n/a	-	-
Total foreign currency contracts	1,206	n/a	162	222
Other derivative financial instruments				
Credit default swap agreements - buying protection	1,145	n/a	32	32
Credit default swap agreements - selling protection	417	n/a	-	(64)
Total other derivative financial instruments	1,562	n/a	32	(32)
Total derivative financial instruments	$ 14,587	50,569	$ (153)	$ (439)

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

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

(in millions)	June 30, 2009	December 31, 2008
Foreign currency swap agreements	$ 197	$ 179
Interest rate swap agreements	45	(104)
Interest rate cap and floor agreements	(3)	(9)
Credit default swap agreements - buying protection	3	16
Option contracts	1	-
Total derivative financial instruments	$ 243	$ 82

4. In general, the collateral pledged by the Company is in the custody of a counterparty or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For exchange traded derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. At June 30, 2009 and December 31, 2008, the Company pledged $15 million and $28 million, respectively, of securities in the form of margin deposits. Usually, the Company pledges U.S. Treasury bonds to satisfy this collateral requirement. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by the agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At June 30, 2009, counterparties pledged $64 million in cash and $13 million in securities to the Company, and the Company pledged $182 million in securities to counterparties. At December 31, 2008, counterparties pledged $20 million in cash to the Company, and the Company pledged $526 million in securities to counterparties.

Other than derivative financial instruments

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

(in millions)	June 30, 2009	December 31, 2008
Commitments to invest in limited partnership interests	$ 937	$ 1,074
Credit guarantees	172	195
Commitments to extend mortgage loans	3	3
Revolving loans	3	-
Private placement commitments	3	-
Commitments to invest - other	-	2

3. The contractual amounts presented in Part 1 above represent the amount at risk if the contract is fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.

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

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

B. Transfer and Servicing of Financial Assets

2. The Company entered into securities lending agreements using U.S. Treasury and corporate bonds within the General Account and Separate Accounts in 2009 and 2008. The same policies and procedures are used for General Account and Separate Accounts securities lending transactions. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. The fair values of securities loaned within the General Account were $349 million and $183 million at June 30, 2009 and December 31, 2008, respectively. The fair values of securities loaned within the Separate Accounts were $120 million and $10 million at June 30, 2009 and December 31, 2008, respectively. The Company receives collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of securities and records the related obligations to return the collateral within liabilities. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. None of the collateral was sold or repledged.

   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. Securities lending transactions are generally short-term in nature, usually 30 days or less.

NOTES TO FINANCIAL STATEMENTS

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 had the following wash sales for bonds rated NAIC 4 for the quarters ending June 30:

(in millions)	2009	2008
Number of transactions	3	7
Book value of securities sold	$ 4	$ 12
Cost of securities repurchased	$ 4	$ 12
Gain (loss)	$ (1)	$ (1)

The Company had no other wash sales during the second quarter of 2009 or 2008 that required disclosure per SSAP No. 91, *Accounting for Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*.

20. Other Items

H. Subprime Mortgage Related Risk Exposure

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

(in millions)	June 30, 2009			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,608	$ 1,482	$ 746	$ (3)
ABS CDO	2	1	2	6
Total	$ 1,610	$ 1,483	$ 748	$ 3

(in millions)	December 31, 2008			
Type of Investment	Actual Cost	Book/Adjusted Carrying Values	Fair Values	Other-Than-Temporary Losses
ABS RMBS	$ 1,749	$ 1,735	$ 991	$ 20
ABS CDO	12	6	2	23
Total	$ 1,761	$ 1,741	$ 993	$ 43

In addition, the Company had Alt-A residential mortgage-backed securities with the following actual cost, book/adjusted carrying values, fair values and other-than-temporary losses:

(in millions)	June 30, 2009	December 31, 2008
Actual cost	$ 399	$ 421
Book/adjusted carrying values	403	414
Fair values	263	267
Other-than-temporary losses	4	21

24. Change in Incurred Losses and Loss Adjustment Expenses

Life and accident and health insurance products within the Company's book of business for which incurred losses and loss adjustment expenses were accrued at June 30, 2009 and December 31, 2008 were immaterial.

GENERAL INTERROGATORIES

(Responses to these interrogatories should be based on changes that have occurred since the prior year end unless otherwise noted)

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 [X] No [ ]
If yes, complete the Schedule Y - Part 1 - organizational chart.

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2003

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). 08/04/2005

6.4 By what department or departments?
DELAWARE, ILLINOIS AND MISSISSIPPI

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 [X] No [ ] N/A [ ]

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	544 LAKEVIEW PARKWAY, VERNON HILLS, IL 60061			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 INSTITUTIONAL ADVISORS, LLC	3100 SANDERS ROAD, NORTHBROOK, IL 60062					YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062					YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
$203,730,584 PLEDGED AS COLLATERAL, $165,288,655 LETTER STOCK OR SECURITIES RESTRICTED TO SALE, $19,519,668 ON DEPOSIT WITH STATE OR OTHER REGULATORY BODY.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $269,876,457

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	$ 750,000,932	$ 836,005,477
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 345,716,165	$ 352,342,179
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 1,095,717,097	$ 1,188,347,656
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	233 S. WACKER DR., 86TH FLOOR, CHICAGO, IL 60606
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: KEITH BEAR 312-827-1324	2 N. LASALLE STREET, SUITE 1020, CHICAGO, IL 60602

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

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

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

16.4 If yes, give full information relating thereto:

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

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

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

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

17.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - LIFE & HEALTH

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 6,023,336,310
	1.14 Total Mortgages in Good Standing	$ 6,023,336,310
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,023,336,310
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Location	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (Yes or No)

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

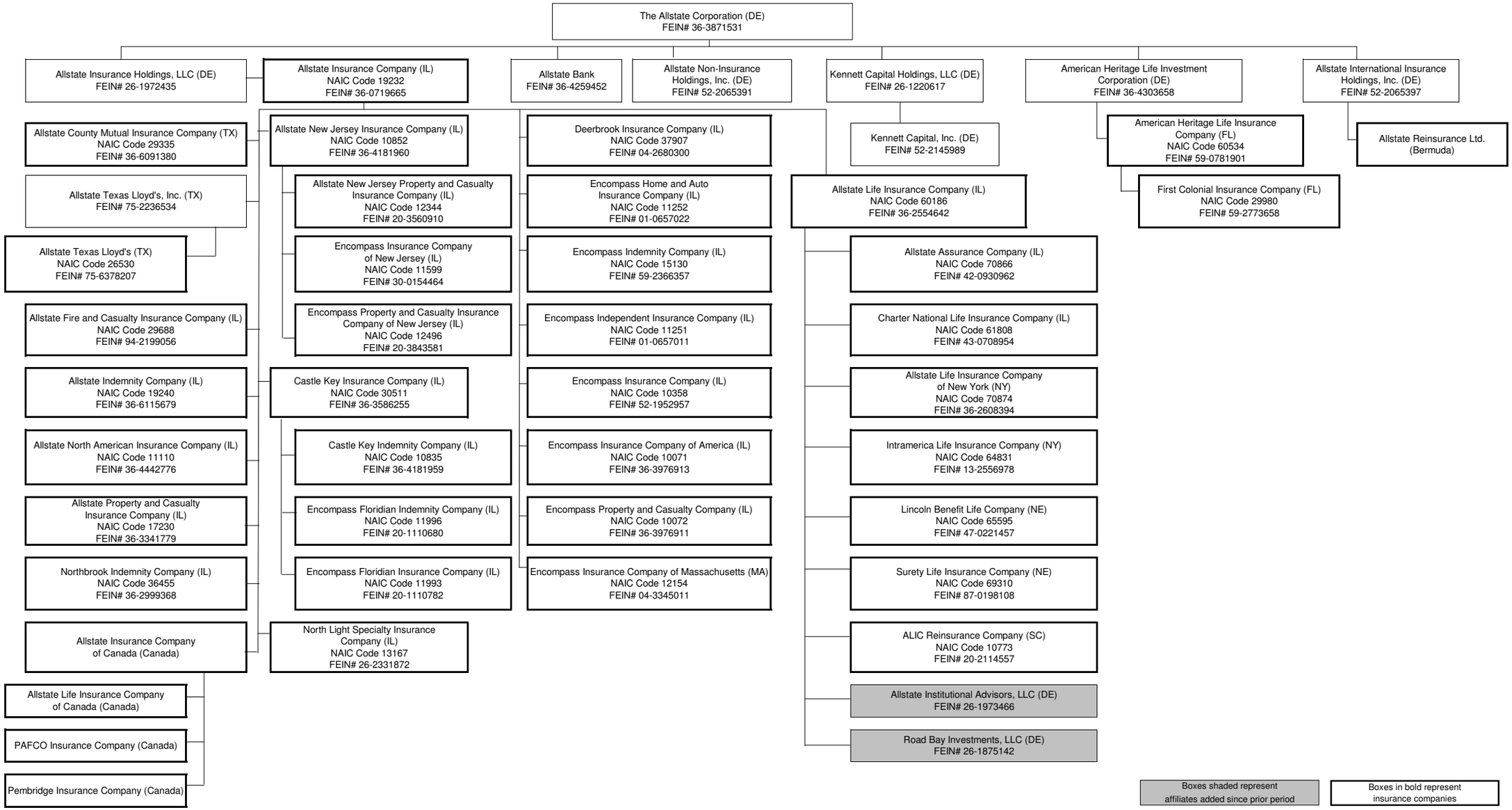
			1	Direct Business Only					
				Life Contracts		4	5	6	7
				2	3				
	States, Etc.		Active Status	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	4,622,617	2,524,372	413,354		7,560,342	
2.	Alaska	AK	L	887,858	1,292,538	69,476		2,249,871	
3.	Arizona	AZ	L	5,893,082	7,677,707	317,327		13,888,115	
4.	Arkansas	AR	L	2,015,604	1,465,266	334,450		3,815,320	
5.	California	CA	L	43,371,931	51,982,577	2,840,977		98,195,485	1,012,057
6.	Colorado	CO	L	4,193,887	5,189,430	279,485		9,662,802	120,469
7.	Connecticut	CT	L	5,019,959	7,655,911	236,885		12,912,754	
8.	Delaware	DE	L	869,058	7,047,501	54,639		7,971,198	
9.	District of Columbia	DC	L	325,328	3,456,821	29,444		3,811,594	
10.	Florida	FL	L	23,400,191	84,639,721	2,569,197		110,609,109	
11.	Georgia	GA	L	11,573,522	6,768,617	868,564		19,210,703	
12.	Hawaii	HI	L	1,650,994	4,672,194	256,143		6,579,331	
13.	Idaho	ID	L	1,982,170	3,149,665	88,797		5,220,633	
14.	Illinois	IL	L	26,919,185	31,587,744	883,572		59,390,502	
15.	Indiana	IN	L	10,933,866	11,916,250	405,170		23,255,287	
16.	Iowa	IA	L	1,653,915	2,849,455	116,119		4,619,489	
17.	Kansas	KS	L	1,588,200	1,753,759	179,372		3,521,332	
18.	Kentucky	KY	L	6,940,697	8,377,937	376,944		15,695,579	19,493
19.	Louisiana	LA	L	7,830,676	8,142,975	422,480		16,396,130	
20.	Maine	ME	L	942,907	855,150	54,007		1,852,063	
21.	Maryland	MD	L	9,620,222	7,605,590	336,020		17,561,832	15,000
22.	Massachusetts	MA	L	1,905,746	6,579,823	416,283		8,901,851	
23.	Michigan	MI	L	13,494,252	28,667,999	499,236		42,661,487	
24.	Minnesota	MN	L	2,809,921	20,879,992	242,422		23,932,336	
25.	Mississippi	MS	L	2,840,870	1,943,034	256,902		5,040,806	
26.	Missouri	MO	L	5,551,035	4,603,015	425,731		10,579,781	
27.	Montana	MT	L	714,698	364,895	68,994		1,148,587	
28.	Nebraska	NE	L	1,240,248	37,410,899	76,672		38,727,819	59,697,026
29.	Nevada	NV	L	3,955,745	3,919,218	169,905		8,044,867	
30.	New Hampshire	NH	L	1,336,851	2,777,726	76,409		4,190,986	
31.	New Jersey	NJ	L	6,678,241	38,489,572	1,019,860		46,187,673	
32.	New Mexico	NM	L	2,728,749	236,345	161,768		3,126,862	
33.	New York	NY	0	977,579	435,931	346,079		1,759,589	
34.	North Carolina	NC	L	9,736,254	8,999,995	586,493		19,322,742	
35.	North Dakota	ND	L	249,683	1,371,364	32,568		1,653,616	
36.	Ohio	OH	L	18,469,693	26,673,934	678,459		45,822,085	
37.	Oklahoma	OK	L	2,760,438	82,203	268,610		3,111,251	
38.	Oregon	OR	L	4,020,071	1,645,788	53,003		5,718,862	
39.	Pennsylvania	PA	L	18,470,636	27,203,669	1,232,701		46,907,006	
40.	Rhode Island	RI	L	1,165,426	2,840,608	58,069		4,064,103	
41.	South Carolina	SC	L	4,367,566	4,832,881	214,116		9,414,564	
42.	South Dakota	SD	L	279,370	2,562,404	43,743		2,885,516	
43.	Tennessee	TN	L	6,078,255	6,004,643	513,330		12,596,229	
44.	Texas	TX	L	31,657,391	35,452,123	1,435,267		68,544,782	
45.	Utah	UT	L	2,371,285	4,351,665	80,453		6,803,402	
46.	Vermont	VT	L	380,025	544,802	77,363		1,002,191	
47.	Virginia	VA	L	9,911,940	7,436,026	871,738		18,219,704	78,035
48.	Washington	WA	L	6,698,531	653,536	154,466		7,506,533	
49.	West Virginia	WV	L	1,543,099	1,192,806	112,168		2,848,073	
50.	Wisconsin	WI	L	3,344,671	21,120,985	264,282		24,729,938	
51.	Wyoming	WY	L	408,832	20,419	45,844		475,095	
52.	American Samoa	AS	N	188				188	
53.	Guam	GU	N	6,657		226		6,882	
54.	Puerto Rico	PR	L	26,583	1,000	7,184		34,768	
55.	U.S. Virgin Islands	VI	N	11,637		1,577		13,214	
56.	Northern Mariana Islands	MP	N	2,602		29		2,631	
57.	Canada	CN	N	25,955		2,175		28,130	
58.	Aggregate Other Aliens	OT	XXX	245,216	593,934	8,093		847,243	10,913,938
59.	Subtotal		(a) 51	338,701,807	560,504,413	21,634,641		920,840,861	71,856,019
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX						
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	650,833				650,833	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	339,352,640	560,504,413	21,634,641		921,491,693	71,856,019
96.	Plus Reinsurance Assumed		XXX	532,828,770	556,529,538	38,169,356		1,127,527,664	15,017,719
97	Totals (All Business)		XXX	872,181,410	1,117,033,951	59,803,996		2,049,019,357	86,873,738
98.	Less Reinsurance Ceded		XXX	142,654,557	19,924,281	20,273,693		182,852,530	
99.	Totals (All Business) less Reinsurance Ceded		XXX	729,526,853	1,097,109,670	39,530,304		1,866,166,827	86,873,738
	DETAILS OF WRITE-INS								
5801.	AFGHANISTAN		XXX	4,000				4,000	
5802.	AUSTRALIA		XXX	5,508				5,508	
5803.	BARBADOS		XXX		591,104			591,104	10,913,938
5898.	Summary of remaining write-ins for Line 58 from overflow page		XXX	235,708	2,830	8,093		246,631	
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)		XXX	245,216	593,934	8,093		847,243	10,913,938
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

STATEMENT AS OF JUNE 30, 2009 OF THE ALLSTATE LIFE INSURANCE COMPANY

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

PART 1 – ORGANIZATIONAL CHART



SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.

2.

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

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

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

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 23

2304.	Prepaid commissions	24,575,018	24,575,018		
2305.	Customer receivable	811,682	811,682		
2306.	Prepaid expenses	5,000,000	5,000,000		
2307.	Negative interest maintenance reserve	462,569,268	462,569,268		
2397.	Summary of remaining write-ins for Line 23 from overflow page	492,955,968	492,955,968		

Additional Write-ins for Liabilities Line 25

2504.	Deposit-type fund suspense	16,243,129	14,478,321
2505.	Reserve for uncashed checks	13,785,027	13,208,127
2506.	Accounts payable	12,186,488	16,358,018
2507.	Deferred fee income	4,039,584	4,188,102
2508.	Discontinued operations liability	257,812	257,812
2597.	Summary of remaining write-ins for Line 25 from overflow page	46,512,041	48,490,380

Additional Write-ins for Summary of Operations Line 8.3

08.304.	Service fees	922	3,978	5,914
08.305.	Gain on sale of business		(2,778)	422,138
08.397.	Summary of remaining write-ins for Line 5 from overflow page	922	1,200	428,052

Additional Write-ins for Summary of Operations Line 27

2704.	Fines and penalties	(2,815)	10,452	39,308
2797.	Summary of remaining write-ins for Line 27 from overflow page	(2,815)	10,452	39,308

Additional Write-ins for Schedule T Line 58

5804.	BELGIUM	XXX	217				217	
5805.	COLUMBIA	XXX	244				244	
5806.	CHINA	XXX	622				622	
5807.	ENGLAND	XXX	1,824				1,824	
5808.	FINLAND	XXX	73				73	
5809.	FRANCE	XXX	671				671	
5810.	GERMANY	XXX	704				704	
5811.	ISRAEL	XXX	1,204				1,204	
5812.	JAPAN	XXX	1,296				1,296	
5813.	KOREA	XXX	32				32	
5814.	SOUTH KOREA	XXX	9				9	
5815.	MEXICO	XXX	3,932				3,932	
5816.	NETHERLANDS	XXX	235				235	
5817.	NEW ZEALAND	XXX	258				258	
5818.	OTHER FOREIGN	XXX	179,820		4,674		184,494	
5819.	PHILIPPINES	XXX	810				810	
5820.	POLAND	XXX	595				595	
5821.	SWITZERLAND	XXX	1,305				1,305	
5822.	SWEDEN	XXX	226	830			1,056	
5823.	THAILAND	XXX	174				174	
5824.	UNITED KINGDOM	XXX	2,524				2,524	
5825.	ARMY & FLEET POST OFFICE	XXX	38,934	2,000	3,420		44,354	
5897.	Summary of remaining write-ins for Line 58 from overflow page	XXX	235,708	2,830	8,093		246,631	

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	7,035,306,082	7,432,100,872
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	74,939,884	633,266,405
	2.2 Additional investment made after acquisition	27,681,282	55,813,288
3.	Capitalized deferred interest and other	253,073	
4.	Accrual of discount	1,794,200	3,005,212
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(18,112,644)	(22,410,477)
7.	Deduct amounts received on disposals	1,015,778,048	1,063,091,094
8.	Deduct amortization of premium and mortgage interest points and commitment fees	4,316,919	2,505,126
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized	41,876,857	872,999
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,059,890,051	7,035,306,082
12.	Total valuation allowance	(36,553,741)	(20,942,335)
13.	Subtotal (Line 11 plus Line 12)	6,023,336,310	7,014,363,747
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	6,023,336,310	7,014,363,747

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,368,963,965	1,137,873,944
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,210,258	111,985,338
	2.2 Additional investment made after acquisition	107,877,549	447,905,338
3.	Capitalized deferred interest and other	7,232,916	18,521,992
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	(185,740,041)	(88,442,195)
6.	Total gain (loss) on disposals	368,496	5,024,041
7.	Deduct amounts received on disposals	11,487,570	179,287,926
8.	Deduct amortization of premium and depreciation	146,736	1,559,163
9.	Total foreign exchange change in book/adjusted carrying value	(1,653,350)	859,496
10.	Deduct current year's other than temporary impairment recognized	90,013,290	83,916,900
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,199,612,198	1,368,963,965
12.	Deduct total nonadmitted amounts	1,949,802	4,088,247
13.	Statement value at end of current period (Line 11 minus Line 12)	1,197,662,396	1,364,875,718

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	39,361,818,084	46,655,102,875
2.	Cost of bonds and stocks acquired	6,186,024,324	6,718,254,080
3.	Accrual of discount	126,802,530	281,765,229
4.	Unrealized valuation increase (decrease)	30,973,795	(100,485,331)
5.	Total gain (loss) on disposals	202,768,623	19,363,097
6.	Deduct consideration for bonds and stocks disposed of	7,843,700,763	13,031,397,328
7.	Deduct amortization of premium	45,826,867	77,009,108
8.	Total foreign exchange change in book/adjusted carrying value	14,373,298	(54,314,798)
9.	Deduct current year's other than temporary impairment recognized	432,019,765	1,049,460,630
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	37,601,213,260	39,361,818,084
11.	Deduct total nonadmitted amounts	15,476,067	14,825,126
12.	Statement value at end of current period (Line 10 minus Line 11)	37,585,737,192	39,346,992,958

SCHEDULE D - PART 1B

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

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a)	25,775,277,172	23,217,036,261	24,418,741,267	(623,795,825)	25,775,277,172	23,949,776,341		26,627,717,748
2. Class 2 (a)	10,859,756,926	353,032,356	673,054,462	218,883,099	10,859,756,926	10,758,617,920		10,612,619,129
3. Class 3 (a)	2,343,949,141	13,524,044	335,780,573	92,268,999	2,343,949,141	2,113,961,612		1,665,245,592
4. Class 4 (a)	1,056,079,152	51,538,300	260,053,151	(43,692,421)	1,056,079,152	803,871,880		810,503,068
5. Class 5 (a)	534,342,033	340,089	21,335,431	172,780,840	534,342,033	686,127,531		298,531,956
6. Class 6 (a)	45,469,764	2,589,100	24,939,032	36,378,946	45,469,764	59,498,777		23,099,947
7. Total Bonds	40,614,874,187	23,638,060,150	25,733,903,915	(147,176,363)	40,614,874,187	38,371,854,060		40,037,717,439
PREFERRED STOCK								
8. Class 1	28,889,835				28,889,835	28,889,835		569,684,103
9. Class 2	14,309,512			(26,017)	14,309,512	14,283,495		954,181,898
10. Class 3	6,010,645			7,952,653	6,010,645	13,963,298		240,596,161
11. Class 4								10,533,995
12. Class 5	1,239,163			9,701	1,239,163	1,248,864		1,239,163
13. Class 6	308,595	12,000,000		(11,905,595)	308,595	403,000		
14. Total Preferred Stock	50,757,750	12,000,000		(3,969,259)	50,757,750	58,788,491		1,776,235,320
15. Total Bonds and Preferred Stock	40,665,631,937	23,650,060,150	25,733,903,915	(151,145,621)	40,665,631,937	38,430,642,551		41,813,952,759

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 1,736,987,879 ; 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	538,191,796	XXX	537,810,828	58,571	

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	1,170,716,477	136,794,450
2.	Cost of short-term investments acquired	1,083,386,778	5,411,141,022
3.	Accrual of discount	2,822,998	3,371,633
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		(70,211)
6.	Deduct consideration received on disposals	1,718,664,197	4,380,520,416
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	70,261	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	538,191,796	1,170,716,477
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	538,191,796	1,170,716,477

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
037411C*4	APACHE CORP due 09/20/2009 CDS attached to Cash Security-PPL ELECTRIC UTILITIES	1	4,969,938	5,271,133	CDS SPJ6000K2 ON APACHE CORP	333	69351U-AM-5	PPL ELECTRIC UTILITIES	4,969,938	5,270,800	1FE
APPLIED	ALLSTATE BESPOKE AA due 06/20/2014 CDS attached to Cash Security-OHIO VALLEY ELECTRIC CORP. SER 2006-A	2Z	35,605,762	5,540,559	CDS CX4722570 ON ALLSTATE BESPOKE AA	(21,946,934)	67773#-AD-2	OHIO VALLEY ELECTRIC CORP. SER 2006-A	35,605,762	27,487,493	2
APPLIED	ALLSTATE BESPOKE AA due 06/20/2014 CDS attached to Cash Security-SANDVIK AB UNSECURED NOTES 12 YEAR	1Z	32,074,538	8,597,250	CDS CX4722570 ON ALLSTATE BESPOKE AA	(21,379,738)	W7468#-AD-3	SANDVIK AB UNSECURED NOTES 12 YEAR	32,074,538	29,976,988	1
205887X@6	CONAGRA FOODS INC due 12/20/2010 CDS attached to Cash Security-NEW YORK LIFE GLOBAL FDG	2	10,044,239	10,637,487	CDS SPG4025N1 ON CONAGRA FOODS INC	48,847	64952W-AJ-2	NEW YORK LIFE GLOBAL FDG	10,044,239	10,588,640	1FE
20825CA*5	CONOCO PHILLIPS due 03/20/2012 CDS attached to Cash Security-ANGLO IRISH BANK CORP. SUB NTS SER A	1	10,000,000	2,962,516	CDS SPS500V67 ON CONOCO PHILLIPS	(37,484)	G0350#-AF-2	ANGLO IRISH BANK CORP. SUB NTS SER A	10,000,000	3,000,000	1
244217B@3	JOHN DEERE CAPITAL CORP due 06/20/2012 CDS attached to Cash Security-IIRSA NORTE FINANCE LIMITED (PERU) SEN S	1	5,000,000	4,580,172	CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	(69,828)	451738-AA-6	IIRSA NORTE FINANCE LIMITED (PERU) SEN S	5,000,000	4,650,000	2FE
294549C*9	EQUITABLE RESOURCES INC due 12/20/2010 CDS attached to Cash Security-BSCMS 2005-T20, A3	2	10,011,806	8,878,928	CDS SPH4026I0 ON EQUITABLE RESOURCES INC	(233,409)	07387B-CJ-0	BSCMS 2005-T20, A3	10,011,806	9,112,337	1FE
30275#AA9	140,140,150,080,118 due 03/20/2010 CDS attached to Cash Security-ERIE CNTY NY TOBACCO ASSET SEC 05 E	1	9,899,920	7,115,592	CDS SPK4015X6 ON 140,140,150,080,118	(472,308)	295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E	9,899,920	7,587,900	2FE
30275#AB7	CAT,DD,GD,GE,IBM due 03/20/2010 CDS attached to Cash Security-PRINCIPAL LIFE INC FNDG	1	14,986,183	14,453,448	CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	(517,122)	74254P-AK-8	PRINCIPAL LIFE INC FNDG	14,986,183	14,970,570	1FE
30275#AC5	PX,PG,APA,ED,AIG due 03/20/2010 CDS attached to Cash Security-MERRILL LYNCH CREDIT-LINKED TRUST, SER.	1	15,000,000	13,134,102	CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	(1,765,212)	22544@-AA-3	MERRILL LYNCH CREDIT-LINKED TRUST, SER.	15,000,000	14,899,314	1
30275#AD3	140,000,080,080, 116 10 due 03/20/2010 CDS attached to Cash Security-AEGIS GROUP PLC SER A SR UNSEC NTS	1	10,000,000	9,427,408	CDS SPF401A57 ON 140,000,080,080, 116 10	(403,392)	00760H-B*-2	AEGIS GROUP PLC SER A SR UNSEC NTS	10,000,000	9,830,800	2
30275#AE1	SO,BHI,BDX,TJX,COST due 06/20/2010 CDS attached to Cash Security-UTAH STATE RETIREMENT INV. FUND SER. A,	1	15,000,000	15,055,461	CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	(174,034)	91756*-AA-3	UTAH STATE RETIREMENT INV. FUND SER. A,	15,000,000	15,229,496	2
30275#AF8	CVX,UPS,CLX,ADM, due 09/20/2010 CDS attached to Cash Security-SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	1	15,000,000	13,065,091	CDS SPH300L81 ON CVX,UPS,CLX,ADM,	(283,409)	82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005	15,000,000	13,348,500	1
30275#AK7	FTD BASKET due 07/20/2017 CDS attached to Cash Security-HENDERSON LAND DEVELOPMENT CO., LTD. 12-	1	23,467,083	10,478,022	CDS CN9297281 ON FTD BASKET	(8,834,857)	Y3175#-AD-4	HENDERSON LAND DEVELOPMENT CO., LTD. 12-	23,467,083	19,312,879	1
30275#AK7	FTD BASKET due 07/20/2017 CDS attached to Cash Security-PHHMC 2007-2 A1	1	25,871,388	12,185,852	CDS CN9297281 ON FTD BASKET	(9,670,824)	69337G-AA-1	PHHMC 2007-2 A1	25,871,388	21,856,676	1FE
30275#AK7	FTD BASKET due 07/20/2017 CDS attached to Cash Security-SOCIETE GENERALE	1	27,378,263	6,667,190	CDS CN9297281 ON FTD BASKET	(10,307,333)	83367T-AA-7	SOCIETE GENERALE	27,378,263	16,974,523	1FE
30275#AK7	FTD BASKET due 07/20/2017 CDS attached to Cash Security-STOCKLAND TRUST GROUP 2007 11-YR	1	23,467,083	10,438,682	CDS CN9297281 ON FTD BASKET	(8,834,857)	Q8773#-AS-5	STOCKLAND TRUST GROUP 2007 11-YR	23,467,083	19,273,539	1
369622@R7	GENERAL ELECTRIC CAPITAL due 06/20/2010 CDS attached to Cash Security-CREDIT SUISSE NEW YORK	1	9,989,988	10,058,467	CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	(330,933)	22546Q-AA-5	CREDIT SUISSE NEW YORK	9,989,988	10,389,400	1FE

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
					Derivative Instruments Open		Cash Instrument(s) Held				
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
370334E@9	GENERAL MILLS INC due 09/20/2012 CDS attached to Cash Security-PRINCIPAL LIFE GLOBAL	2	10,191,252	9,794,362	CDS SPH300MI8 ON GENERAL MILLS INC	31,122	7425A0-A5-9	PRINCIPAL LIFE GLOBAL	10,191,252	9,763,240	1FE
573284A@5	MARTIN MARIETTA MATERIAL due 09/20/2009 CDS attached to Cash Security-DOW CHEMICAL PASS THRU TRUST 2004	2	10,004,293	9,940,522	CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	(38,678)	260546-AA-4	DOW CHEMICAL PASS THRU TRUST 2004	10,004,293	9,979,200	1
574599C#1	MASCO CORP due 12/20/2010 CDS attached to Cash Security-SCHERING-PLOUGH	2	5,328,281	5,159,898	CDS SPM401X05 ON MASCO CORP	(210,872)	806605-AE-1	SCHERING-PLOUGH	5,328,281	5,370,770	2FE
701094B@2	PARKER HANNIFIN CORP due 09/20/2010 CDS attached to Cash Security-WAWA INC SR UNSEC. NTS	1	10,000,000	9,118,120	CDS SPG4023G8 ON PARKER HANNIFIN CORP	(62,880)	94403*-AY-2	WAWA INC SR UNSEC. NTS	10,000,000	9,181,000	2
717880A*9	110,130,160,140, 100 due 03/20/2010 CDS attached to Cash Security-CLARK CNTY NV G O TRANSN BABS 09B-1	1	15,000,000	14,506,731	CDS SPO100WP7 ON 110,130,160,140, 100	(686,469)	180848-DY-6	CLARK CNTY NV G O TRANSN BABS 09B-1	15,000,000	15,193,200	1FE
837004D*8	SOUTH CAROLINA ELECTRIC due 09/20/2010 CDS attached to Cash Security-NATIONAL CAPITAL TRST II	1	5,883,784	4,085,368	CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	(39,632)	635192-AA-5	NATIONAL CAPITAL TRST II	5,883,784	4,125,000	1FE
867229B#2	SUNCOR ENERGY INC. due 12/20/2009 CDS attached to Cash Security-IBERDROLA INTERNATIONAL BV 2005-C	1	5,000,000	4,808,503	CDS SPH4014W3 ON SUNCOR ENERGY INC.	(30,797)	N4345#-AF-4	IBERDROLA INTERNATIONAL BV 2005-C	5,000,000	4,839,300	1
867229B@4	SUNCOR ENERGY INC due 09/20/2009 CDS attached to Cash Security-UNION TANK CAR CO. SR NTS	1	5,000,000	4,554,449	CDS SPQ400NL8 ON SUNCOR ENERGY INC	(13,871)	908594-AC-8	UNION TANK CAR CO. SR NTS	5,000,000	4,568,320	1
929160B*9	VULCAN MATERIALS due 09/20/2009 CDS attached to Cash Security-URALITA S.A. (SPAIN) SER. A GTD SR NTS	2Z	5,000,000	4,922,130	CDS SPJ600N98 ON VULCAN MATERIALS	(16,876)	N9039*-AA-9	URALITA S.A. (SPAIN) SER. A GTD SR NTS	5,000,000	4,939,006	2
94106LD*7	WASTE MANAGEMENT INC due 06/20/2010 CDS attached to Cash Security-JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	2	5,000,000	5,090,403	CDS SP1500U34 ON WASTE MANAGEMENT INC	(748)	479142-B@-9	JOHNSON MATTHEY PLC (2006 TRANSACTION) 7	5,000,000	5,091,150	1
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017 CDS attached to Cash Security-NORTHGROUP PFD CAP CORP	1Z	9,954,446	4,142,904	CDS CS2275200 ON CITY OF NEW YORK RR40%	(3,324,524)	66644P-AA-5	NORTHGROUP PFD CAP CORP	9,954,446	7,467,427	1FE
62618#AL4	CITY OF NEW YORK RR40% due 12/20/2017 CDS attached to Cash Security-PORT OF SPAIN GOV'T OF TRINIDAD &	2Z	15,401,905	10,655,155	CDS CS2275200 ON CITY OF NEW YORK RR40%	(5,024,820)	P7906#-AA-7	PORT OF SPAIN GOV'T OF TRINIDAD &	15,401,905	15,679,975	2
9999999 - Totals			399,530,153	255,325,903	XXX	(94,631,537)	XXX	XXX	399,530,153	349,957,441	XXX

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-to-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory	44	414,210,621	39	449,202,664					44	414,210,621
2. Add: Opened or Acquired Transactions	6	98,131,009	3	29,959,926					9	128,090,934
3. Add: Increases in Replicated Asset Statement Value	XXX	5,152,267	XXX	1,428,159	XXX		XXX		XXX	6,580,426
4. Less: Closed or Disposed of Transactions	11	67,155,993	12	79,888,769					23	147,044,763
5. Less: Positions Disposed of For Failing Effectiveness Criteria										
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value	XXX	1,135,239	XXX	1,171,827	XXX		XXX		XXX	2,307,066
7. Ending Inventory	39	449,202,664	30	399,530,153					30	399,530,153

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	2,088,806,326	200,995,259
2.	Cost of cash equivalents acquired	40,433,370,091	124,983,306,889
3.	Accrual of discount	6,064,052	67,975,206
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	871	(30,604)
6.	Deduct consideration received on disposals	41,329,445,254	123,163,440,425
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,198,796,085	2,088,806,326
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,198,796,085	2,088,806,326

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
					0.000			
0199999. Mortgages in good standing - Farm Mortgages								
					0.000			
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed								
					0.000			
0399999. Mortgages in good standing - Residential mortgages-all other								
					0.000			
0499999. Mortgages in good standing - Commercial mortgages-insured or guaranteed								
122360	MESA	AZ		09/10/2003	5.250		800,563	19,233,241
122588	MESA	AZ		02/18/2005	5.300		379,104	17,164,710
122603	RICHARDSON	TX		04/29/2005	5.860		906,265	4,391,800
122959	NEW YORK	NY		07/19/2007	3.182		81,017	1,802,643
122960	NEW YORK	NY		07/19/2007	3.182		91,691	1,638,846
122992	FEDERAL WAY	WA		05/11/2007	6.100		1,059,511	30,576,794
123014	ONTARIO	CA		06/17/2007	6.150		896,577	15,843,925
123050	BROOKHAVEN	NY		07/23/2008	6.640		2,164,318	6,355,295
123193	VARIOUS	MI		05/29/2009	7.500	55,969,708		69,403,278
122464	ANTIOCH	TN		11/01/2004	5.240		1,494,537	22,071,100
0599999. Mortgages in good standing - Commercial mortgages-all other						55,969,708	7,873,582	188,481,633
					0.000			
0699999. Mortgages in good standing - Mezzanine Loans								
					0.000			
0799999. Mortgages in good standing not shown on Lines 0199999-0699999								
0899999. Total Mortgages in good standing						55,969,708	7,873,582	188,481,633
					0.000			
0999999. Restructured mortgages - Farm Mortgages								
					0.000			
1099999. Restructured mortgages - Residential mortgages-insured or guaranteed								
					0.000			
1199999. Restructured mortgages - Residential mortgages-all other								
					0.000			
1299999. Restructured mortgages - Commercial mortgages-insured or guaranteed								
					0.000			
1399999. Restructured mortgages - Commercial mortgages-all other								
					0.000			
1499999. Restructured mortgages - Mezzanine Loans								
					0.000			
1599999. Restructured mortgages not shown on Lines 0999999-1499999								
1699999. Total - Restructured Mortgages								
					0.000			
1799999. Mortgages with overdue interest over 90 days-Farm Mortgages								
					0.000			
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed								
					0.000			
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other								
					0.000			
2099999. Mortgages with overdue interest over 90 days-Commercial mortgages-insured or guaranteed								
					0.000			
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other								
					0.000			
2299999. Mortgages with overdue interest over 90 days - Mezzanine Loans								
					0.000			
2399999. Mortgages with overdue interest over 90 days-Not shown on Lines 1799999-2299999								
2499999. Total - Mortgages with overdue interest over 90 days								
					0.000			
2599999. Mortgages in process of foreclosure-Farm Mortgages								
					0.000			
2699999. Mortgages in process of foreclosure-Residential mortgages-insured or guaranteed								

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED 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
					0.000			
2799999. Mortgages in process of foreclosure-Residential mortgages-all other								
					0.000			
2899999. Mortgages in process of foreclosure-Commercial mortgages-insured or guaranteed								
					0.000			
2999999. Mortgages in process of foreclosure-Commercial mortgages-all other								
					0.000			
3099999. Mortgages in process of foreclosure - Mezzanine Loans								
					0.000			
3199999. Mortgages in the process of foreclosure not shown on Lines 2599999-3099999								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						55,969,708	7,873,582	188,481,633

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
121667	WILMINGTON	DE		10/19/1998	06/19/2009	11,653,879		(77,399)			(77,399)		11,576,480	11,576,480		(1,342,864)	(1,342,864)
121749	NAPLES	FL		07/07/1999	05/29/2009	15,829,055							15,829,055	15,829,055			
121808	NORFOLK	VA		12/23/1999	06/15/2009	6,300,699							6,300,699	6,300,699			
121894	CHASKA	MN		09/18/2001	06/30/2009	2,611,823							2,611,823	2,611,823			
122021	EDISON	NJ		05/25/2001	04/23/2009	7,139,202							7,139,202	7,139,202			
122151	SAN DIEGO	CA		04/04/2002	04/10/2009	44,309							44,309	44,309			
122188	RALEIGH	NC		09/05/2002	06/19/2009	4,773,765							4,773,765	4,773,765		(30,964)	(30,964)
122241	SKOKIE	IL		12/20/2002	06/30/2009	18,500,000							18,500,000	18,500,000			
122272	ENCINITAS	CA		05/09/2003	04/30/2009	1,796,480							1,796,480	1,796,480			
122365	GRAPEVINE	TX		11/19/2003	06/26/2009	1,942,406							1,942,406	1,942,406			
122464	ANTIOCH	TN		11/01/2004	03/31/2009								1,494,537			(1,494,537)	(1,494,537)
122478	SANTEE	CA		07/15/2004	06/23/2009	3,936,549		(3,785)			(3,785)		3,932,764	3,932,764		(1,121)	(1,121)
122524	WILMINGTON	DE		10/08/2004	06/19/2009	12,441,394							12,441,394	12,441,394			
122716	EDEN PRAIRIE	MN		07/21/2006	06/30/2009	3,530,942							3,530,942	3,530,942			
122930	BOSTON	MA		12/21/2006	06/30/2009	16,000,000							16,000,000	16,000,000			
122931	BOSTON	MA		12/21/2006	06/30/2009	4,640,989							4,640,989	4,640,989			
122932	BOSTON	MA		12/21/2006	06/30/2009	4,219,081							4,219,081	4,219,081			
0199999. Mortgages closed by repayment						115,360,572		(81,184)			(81,184)		116,773,925	115,279,388		(2,869,487)	(2,869,487)
102007	FARMINGDALE	NY		04/19/1990		86,325								86,325			
104000	PITTSBURGH	PA		08/27/1990		146,673		(1,067)			(1,067)			145,605			
111001	SAN DIEGO	CA		05/22/1990		50,559		1,507			1,507			49,052			
118035	WHITESTONE	NY		11/20/1998		106,866		2,179			2,179			104,687			
118038	NEW YORK	NY		10/02/1998		85,617		(1,873)			(1,873)			83,745			
121021	CUYAHOGA FALLS	OH		11/05/1990		108,162								108,162			
121022	PITTSBURGH	PA		11/05/1990		59,966								59,966			
121023	PITTSBURGH	PA		11/05/1990		32,213								32,213			
121024	PITTSBURGH	PA		11/05/1990		20,195								20,195			
121071	REDMOND	WA		01/23/1991		52,795								52,795			
121235	WEST LONG BRANCH	NJ		06/17/1993		449,984		8,360			8,360			441,624			
121281	CITY OF INDUSTRY	CA		06/30/1993		25,786								25,786			
121315	AUSTIN	TX		12/30/1993		141,154		522			522			140,632			
121330	HOUSTON	TX		03/30/1994		58,731		(149)			(149)			58,582			
121332	LEAWOOD	KS		06/30/1994		124,926		1,096			1,096			123,830			
121344	BOISE	ID		07/25/1994		30,156								30,156			

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
121347	BUTLER	PA		07/29/1994		252,361		32			32			252,328			
121355	SONOMA	CA		11/14/1994		53,286								53,286			
121361	BUTLER	PA		09/30/1994		32,628								32,628			
121367	OMAHA	NE		10/20/1994		32,478		(4)			(4)			32,474			
121371	IRVINE	CA		12/19/1994		29,412								29,412			
121374	WILMETTE	IL		05/15/1995		363,986		(963)			(963)			363,023			
121381	MUKILTEO	WA		01/18/1995		23,164								23,164			
121390	RENTON	WA		06/21/1995		39,887		799			799			39,089			
121408	NEW YORK	NY		10/23/1995		78,724		200			200			78,524			
121431	MENLO PARK	CA		09/18/1995		121,390		2,140			2,140			119,251			
121441	SAN DIEGO	CA		12/01/1995		88,486		(146)			(146)			88,340			
121446	AUSTIN	TX		01/12/1996		13,513		1,435			1,435			12,079			
121463	REDMOND	WA		05/15/1996		33,046								33,046			
121466	AUBURN	WA		05/03/1996		26,926		16			16			26,910			
121485	SALT LAKE CITY	UT		07/22/1996		37,629		(3,031)			(3,031)			34,598			
121489	LOS ANGELES	CA		07/18/1996		36,067		(859)			(859)			35,208			
121493	PHOENIX	AZ		08/07/1996		27,088								27,088			
121499	COLUMBIA	SC		08/30/1996		133,541		(897)			(897)			132,644			
121507	SAN DIEGO	CA		12/02/1996		44,658		(11)			(11)			44,647			
121544	SEATTLE	WA		09/05/1997		97,042		(951)			(951)			96,091			
121557	HAUPPAUGE	NY		09/30/1997		27,789		446			446			27,344			
121560	SHELTON	CT		09/11/1997		85,155		819			819			83,949			
121562	KANSAS CITY	MO		09/18/1997		48,420		1,161			1,161			47,258			
121563	CARROLLTON	TX		10/06/1997		120,221								120,221			
121567	CARSON	CA		12/12/1997		71,336								71,336			
121581	LAS VEGAS	NV		05/04/1998		94,763								94,763			
121583	LINCOLNSHIRE	IL		12/15/1997		27,228		(843)			(843)			26,386			
121587	VILLA PARK	IL		02/12/1998		29,279		(1,400)			(1,400)			27,879			
121594	O'HARA TOWNSHIP	PA		01/27/1998		63,518		(2,359)			(2,359)			61,159			
121596	SAN DIEGO	CA		07/02/1998		57,867		(1,414)			(1,414)			56,453			
121599	YORK	SC		06/03/1998		40,445		(21)			(21)			40,424			
121600	GREENWOOD VILLAGE	CO		03/26/1998		47,299		(387)			(387)			46,912			
121601	BURBANK	CA		04/08/1998		108,163		(2,841)			(2,841)			105,321			
121607	CHARLOTTE	NC		06/04/1998		32,072		144			144			31,928			
121609	GARDENA	CA		04/08/1998		22,994		(212)			(212)			22,781			
121611	BURLINGTON	MA		04/27/1998		40,795		(121)			(121)			40,674			
121623	SEATTLE	WA		05/29/1998		21,881		1,691			1,691			20,189			
121628	REDMOND	WA		05/22/1998		63,108		6,976			6,976			56,133			
121633	MIRA LOMA	CA		06/12/1998		91,444		3,932			3,932			86,402			
121651	SUNRISE	FL		08/25/1998		45,161		(1,313)			(1,313)			43,848			
121652	LOMBARD	IL		10/14/1998		42,089		(224)			(224)			41,864			
121656	IRWINDALE	CA		09/15/1998		31,197		(370)			(370)			30,827			
121658	RANCHO CUCAMONGA	CA		12/29/1998		34,022		149			149			33,873			
121659	IRWINDALE	CA		09/15/1998		30,940		13			13			30,927			
121665	FT. COLLINS	CO		08/27/1998		20,312		(15)			(15)			20,296			
121668	CROMWELL	CT		10/30/1998		58,493		(83)			(83)			58,411			
121674	SUNNYVALE	CA		12/09/1998		51,572		(715)			(715)			50,857			
121680	EDGEWATER	NJ		01/26/1999		225,692		(9,857)			(9,857)			215,836			
121685	BERLIN	CT		12/30/1998		50,210		(149)			(149)			50,061			
121688	SAN DIEGO	CA		03/01/1999		10,098		1,047			1,047			9,051			
121692	MIDDLETON	WI		02/19/1999		22,286								22,286			
121697	ALEXANDRIA	VA		03/30/1999		95,605		279			279			92,333			
121709	PITTSBURGH	PA		04/01/1999		342,556		(2,287)			(2,287)			340,269			
121713	KENT	WA		03/25/1999		64,887		1,964			1,964			62,923			
121714	GREENVILLE	SC		04/27/1999		69,967								69,967			
121715	CHARLOTTE	NC		04/15/1999		21,828		26			26			21,802			
121733	SEATTLE	WA		05/13/1999		63,314		1,686			1,686			61,628			
121734	PITTSBURGH	PA		06/30/1999		72,306								72,306			
121737	COLLEGE PARK	MD		02/17/2000		166,109		2,494			2,494			163,615			
121741	SECAUCUS	NJ		07/14/1999		27,520								27,520			
121742	DELANO	MN		07/21/1999		74,674								74,674			

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
121753	RANCHO CORDOVA	CA		09/03/1999		83,754		1,259			1,259			82,495			
121754	RANCHO CORDOVA	CA		09/02/1999		61,562								61,562			
121755	NEWARK	NJ		09/30/1999		42,811		200			200			42,610			
121757	READINGTON	NJ		10/01/1999		58,452		1,361			1,361			57,091			
121759	MINNEAPOLIS	MN		11/09/1999		65,303		298			298			65,006			
121766	CARSON	CA		11/10/1999		15,673		(139)			(139)			15,533			
121768	RANCHO DOMINGUEZ	CA		11/10/1999		54,242		496			496			52,779			
121769	BLOOMINGTON	MN		11/10/1999		56,447		727			727			54,737			
121785	ALPHARETTA	GA		12/22/1999		35,387		245			245			35,142			
121795	ROCK HILL	SC		02/18/2000		42,927								42,927			
121798	MIRA LOMA	CA		03/01/2000		37,697		(405)			(405)			35,957			
121802	AUBURN	WA		12/09/1999		55,911		(1,141)			(1,141)			54,771			
121806	PENNSAUKEN	NJ		01/07/2000		123,443								123,443			
121820	MILFORD	OH		01/20/2000		159,516		1,477			1,477			158,039			
121825	SAN DIEGO	CA		03/27/2000		103,499		(425)			(425)			103,074			
121835	COLUMBUS	OH		05/01/2000		15,036								15,036			
121836	CERITOS	CA		05/18/2000		41,099								41,099			
121838	EL PASO	TX		04/25/2000		26,662		1,071			1,071			25,591			
121840	EVERETT	WA		05/23/2000		66,634								66,634			
121843	FAIRFAX	VA		05/31/2000		121,725		2,740			2,740			118,985			
121844	FISHERS	IN		03/29/2000		37,776								37,776			
121852	CARLSBAD	CA		06/14/2000		70,219								70,219			
121854	MEMPHIS	TN		06/29/2000		897,375			868,560		(868,560)			28,814			
121855	MEMPHIS	TN		06/29/2000		637,911			627,443		(627,443)			10,468			
121859	BEACHWOOD	OH		07/18/2000		74,415								74,415			
121861	PROSPECT	KY		09/28/2000		98,874		3,771			3,771			95,103			
121870	WALTHAM	MA		09/27/2000		100,981		(1,434)			(1,434)			99,547			
121871	SUNNYVALE	CA		09/18/2000		38,095		(1,023)			(1,023)			37,072			
121873	MINNETONKA	MN		09/22/2000		57,101		(1,623)			(1,623)			55,478			
121874	PALO ALTO	CA		07/21/2000		42,324								42,324			
121876	ALEXANDRIA	VA		08/22/2000		49,220		(634)			(634)			48,587			
121885	TAMPA	FL		10/18/2000		81,282								81,282			
121888	LARGO	FL		10/05/2000		57,889		1,009			1,009			56,879			
121891	PINELLAS PARK	FL		10/05/2000		47,898								47,898			
121893	SUNNYVALE	CA		09/20/2000		51,381		174			174			51,208			
121897	COLUMBIA	MD		12/05/2000		256,987		(791)			(791)			256,195			
121898	COLUMBIA	SC		10/31/2000		42,670		(253)			(253)			42,418			
121900	PORT ORCHARD	WA		10/04/2000		54,018								54,018			
121910	RALEIGH	NC		04/25/2001		21,478								21,478			
121911	BRAINTREE	MA		12/28/2000		97,990								97,990			
121912	RALEIGH	NC		04/25/2001		60,175		1,137			1,137			59,039			
121931	SAN MARCOS	CA		01/05/2001		28,179								28,179			
121937	CLEVELAND	OH		01/19/2001		22,730								22,730			
121938	MENTOR	OH		01/19/2001		14,066		(508)			(508)			13,558			
121943	BUFFALO	NY		05/04/2001		57,002								57,002			
121945	FT COLLINS	CO		01/24/2001		83,025		(68)			(68)			82,957			
121946	BAINBRIDGE ISLAND	WA		03/14/2001		107,919								107,919			
121952	JERSEY CITY	NJ		09/20/2001		155,520								155,520			
121954	HAUPPAUGE	NY		02/09/2001		45,911								45,911			
121959	WARREN	OH		05/04/2001		23,405		(72)			(72)			23,332			
121962	MEMPHIS	TN		03/30/2001		22,975		186			186			22,788			
121970	LEVITTOWN	NY		03/15/2001		96,941								96,941			
121977	IRVING	TX		03/16/2001		35,744								35,744			
121980	PINEVILLE	NC		06/19/2001		89,646								89,646			
121987	DES MOINES	IA		05/23/2001		29,997								29,997			
121988	DUBUQUE	IA		05/23/2001		28,024								28,024			
122019	GARDENDALE	AL		12/11/2001		27,609								27,609			
122077	NASHVILLE	TN		09/04/2001		39,143								39,143			
122088	OVERLAND PARK	KS		11/20/2001		22,881								22,881			
122090	ROSCOE	IL		11/16/2001		24,621								24,621			
122091	APPLETON	WI		11/20/2001		33,127								33,127			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122092	BELOIT	WI		11/16/2001		33,179								33,179			
122093	GREEN BAY	WI		11/16/2001		32,134								32,134			
122101	BLOOMINGTON	MN		11/15/2001		30,761								30,761			
122106	FOUNTAIN VALLEY	CA		12/21/2001		68,097								68,097			
122112	SHAKOPEE	MN		12/20/2001		32,690								32,690			
122113	SHEBOYGAN	WI		12/20/2001		28,775								28,775			
122114	ST. ANTHONY	MN		12/20/2001		22,212								22,212			
122116	ALPHARETTA	GA		11/27/2001		24,968								24,968			
122117	WESLEY CHAPEL	FL		12/13/2001		17,298								17,298			
122118	DULUTH	GA		12/07/2001		18,628								18,628			
122119	LAWRENCEVILLE	GA		12/05/2001		27,942								27,942			
122122	ALEXANDRIA	VA		12/26/2001		35,090		(10,347)			(10,347)			24,743			
122123	BRIDGETON	MO		03/27/2002		29,094								29,094			
122132	DREXEL HILL	PA		02/01/2002		84,535								84,535			
122143	GRAPEVINE	TX		05/01/2002		3,358,366								3,358,366			
122146	MIDVALE	UT		04/15/2002		18,605								18,605			
122152	MONONA	WI		04/30/2002		41,926								41,926			
122158	TUCSON	AZ		05/03/2002		50,961								50,961			
122167	ISSAQUAH	WA		05/30/2002		27,215								27,215			
122168	PARSIPANNY	NJ		07/31/2002		126,717								126,717			
122171	PHILADELPHIA	PA		05/30/2002		34,499								34,499			
122173	BALTIMORE	MD		08/29/2002		58,240								58,240			
122174	GOLETA	CA		07/18/2002		23,833								23,833			
122183	PURCHASE	NY		08/16/2002		86,085								86,085			
122185	HIGHLAND HEIGHTS	OH		08/20/2002		28,998								28,998			
122186	SOLON	OH		08/20/2002		35,342								35,342			
122192	MEDFORD	NY		09/04/2002		22,535		1,761			1,761			20,774			
122197	FLORHAM PARK	NJ		12/16/2002		38,144								38,144			
122198	CHATAM	NJ		12/16/2002		64,108								64,108			
122207	STERLING HEIGHTS	MI		03/31/2003		48,463								48,463			
122208	SAN DIEGO	CA		10/01/2002		86,870		2,128			2,128			84,741			
122209	SAN DIEGO	CA		10/15/2002		37,319								37,319			
122212	BERWYN	PA		09/19/2002		17,986								17,986			
122215	ORLANDO	FL		10/25/2002		40,958								40,958			
122216	PORT ST. LUCIE	FL		10/29/2002		34,373								34,373			
122218	EL PASO	TX		10/10/2002		77,439								77,439			
122221	MIAMI	FL		10/29/2002		43,085								43,085			
122226	GREAT NECK	NY		12/10/2002		36,354								36,354			
122227	GREAT NECK	NY		12/19/2002		45,251								45,251			
122239	HUNTINGDON VALLEY	PA		12/16/2002		98,617								98,617			
122242	DANA POINT	CA		12/23/2002		9,161								9,161			
122244	MARLBOROUGH	MA		12/31/2002		88,215								88,215			
122245	ALEXANDRIA	VA		01/29/2003		26,320								26,320			
122250	AUBURN	WA		02/04/2003		42,757								42,757			
122252	ONTARIO	CA		04/24/2003		26,007								26,007			
122259	METTAWA	IL		03/06/2003		391,231								391,231			
122266	SAN JOSE	CA		04/21/2003		91,857								91,857			
122274	MACUNGIE	PA		05/01/2003		32,761								32,761			
122276	COLUMBIA	SC		05/29/2003		42,739								42,739			
122282	SHIRLEY	NY		08/08/2003		41,614								41,614			
122283	WEST JORDAN	UT		07/15/2003		90,717								90,717			
122284	WEST VALLEY CITY	UT		06/10/2003		32,882								32,882			
122287	STOCKTON	CA		02/04/2004		70,222								70,222			
122290	NAPLES	FL		09/29/2003		22,553								22,553			
122291	MARIETTA	GA		09/29/2003		79,470								79,470			
122293	BUFFALO	NY		11/25/2003		55,798								55,798			
122295	DRAPER	UT		09/04/2003		32,463								32,463			
122296	SALT LAKE CITY	UT		09/04/2003		31,038								31,038			
122298	CHICAGO	IL		07/31/2003		97,897								97,897			
122304	VANCOUVER	WA		06/19/2003		36,091								36,091			
122305	CERRITOS	CA		10/29/2003		12,638								12,638			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122307	HENDERSON	NV		07/01/2003		43,347		750			750			42,597			
122309	TINLEY PARK	IL		08/04/2003		42,248								42,248			
122315	LIBERTYVILLE	IL		07/31/2003		128,314								128,314			
122316	SAN DIEGO	CA		11/06/2003		14,357								14,357			
122324	SAN MARCOS	CA		12/09/2003		40,851								40,851			
122326	GREENSBORO	NC		03/09/2004		166,193								166,193			
122348	MACEDONIA	OH		09/08/2003		24,716								24,716			
122360	MESA	AZ		09/10/2003		3,321,045		17,282	3,143,561		(3,126,280)			160,201			
122362	MURFREESBORO	TN		02/13/2004		17,594								17,594			
122363	MURFREEBORO	TN		02/13/2004		23,180								23,180			
122369	AUSTIN	TX		11/24/2003		104,562								104,562			
122370	GLENDALE	WI		12/12/2003		117,805								117,805			
122372	SAN ANTONIO	TX		11/26/2003		41,634								41,634			
122376	HOUSTON	TX		12/03/2003		28,890								28,890			
122378	EDISON	NJ		01/14/2004		57,384								57,384			
122387	COLUMBUS	OH		02/20/2004		59,397		1,395			1,395			58,002			
122389	DARIEN	CT		03/17/2004		45,313								45,313			
122394	CHEEKTOWAGA	NY		03/18/2004		186,317								186,317			
122401	LOS ANGELES	CA		03/01/2004		37,575		(13,145)			(13,145)			24,430			
122405	SAN DIEGO	CA		06/21/2004		33,089								33,089			
122410	PITTSBURGH	PA		03/15/2004		90,599								90,599			
122414	HOUSTON	TX		08/10/2004		187,025								187,025			
122415	MENTOR	OH		05/11/2004		77,174								77,174			
122416	RENO	NV		04/15/2004		246,651		8,714			8,714			237,937			
122417	HARRISBURG	PA		04/15/2004		179,359		6,328			6,328			173,031			
122420	GREENVALE	NY		04/08/2004		56,919		(4,392)			(4,392)			52,527			
122421	BRYN MAWR	PA		01/04/2005		89,891								89,891			
122422	PHOENIXVILLE	PA		05/28/2004		31,744								31,744			
122424	LOS ANGELES	CA		03/31/2004		70,324		6,801			6,801			63,523			
122425	PALM HARBOR	FL		04/30/2004		87,624								87,624			
122429	SAN FRANCISCO	CA		09/01/2004		142,382		1,381			1,381			141,002			
122430	FREEHOLD	NJ		09/21/2004		37,404								37,404			
122431	BUTLER	PA		05/14/2004		33,528		(55)			(55)			33,473			
122433	HOUSTON	TX		05/26/2004		44,709								44,709			
122434	MAITLAND	FL		05/26/2004		90,822								90,822			
122435	PLEASANTON	CA		05/03/2004		65,760								65,760			
122441	PHOENIX	AZ		06/15/2004		152,708		(35,947)			(35,947)			116,761			
122444	LAS VEGAS	NV		05/27/2004		20,244								20,244			
122445	W. CHESTER TOWNSHIP	OH		12/15/2004		18,984								18,984			
122447	TEMPE	AZ		06/15/2004		18,757								18,757			
122451	MURRIETA	CA		06/28/2004		133,576								133,576			
122452	TEMPE	AZ		05/27/2004		78,143								78,143			
122453	ALEXANDRIA	VA		05/25/2004		17,034								17,034			
122454	HOUSTON	TX		05/19/2004		47,374								47,374			
122456	OCEAN	NJ		12/21/2004		189,673								189,673			
122457	MIDDLETOWN	NJ		04/29/2005		39,428								39,428			
122458	SEA GIRT	NJ		06/24/2004		45,671								45,671			
122459	DREXEL HILL	PA		06/11/2004		94,847								94,847			
122466	STERLING	VA		07/01/2004		105,171		1,271			1,271			103,899			
122480	ALLENTOWN	PA		07/01/2004		80,200								80,200			
122503	PHOENIX	AZ		08/25/2004		97,630		4,717			4,717			92,914			
122506	FRANKLIN PARK	PA		01/14/2005		13,874								13,874			
122514	MECHANICSBURG	PA		10/06/2004		181,902		33,360			33,360			148,542			
122515	MIAMI	FL		10/06/2004		73,201								73,201			
122523	MAITLAND	FL		09/07/2004		40,517								40,517			
122529	MAITLAND	FL		09/07/2004		17,898								17,898			
122530	SAN DIEGO	CA		11/22/2004		(13,620)		(10,920)		43,722	32,802			19,182			
122537	PALM SPRINGS	CA		04/01/2005		41,974								41,974			
122544	EDEN PRAIRE	MN		11/30/2004		74,225								74,225			
122545	STAMFORD	CT		11/22/2005		122,687								122,687			
122547	VIRGINIA BEACH	VA		08/01/2005		66,928								66,928			

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
122554	ROCKVILLE	MD		02/18/2005		52,215		9,287			9,287			42,928			
122555	ROCKVILLE	MD		02/18/2005		44,773								44,773			
122556	CHICAGO	IL		01/21/2005		76,282								76,282			
122560	KENOSHA	WI		01/26/2005		32,214								32,214			
122568	COLUMBUS	OH		04/28/2005		34,092		745			745			33,347			
122569	ONTARIO	CA		03/31/2005		28,129								28,129			
122581	SAN DIEGO	CA		04/15/2005		40,592								40,592			
122586	FEDERAL WAY	WA		04/22/2005		70,203								70,203			
122588	MESA	AZ		02/18/2005		639,104			327,729		(327,729)			311,375			
122594	WESTMONT	IL		03/04/2005		47,975								47,975			
122603	RICHARDSON	TX		04/29/2005		124,517								124,517			
122615	COSTA MESA	CA		05/31/2005		37,017								37,017			
122618	GREENSBORO	NC		08/02/2005		49,069								49,069			
122620	LONG BEACH	CA		04/06/2005		261,465		(152,510)			(152,510)			108,955			
122621	MAHWAH	NJ		06/17/2005		47,337		(16,985)			(16,985)			26,106			
122632	CHULA VISTA	CA		07/25/2005		47,522								47,522			
122634	PARK CITY	IL		09/06/2005		33,684								33,684			
122635	LAS VEGAS	NV		08/10/2005		39,644								39,644			
122640	FREEHOLD	NJ		07/25/2005		109,242								109,242			
122643	WILLIAMSBURG	VA		01/19/2006		67,476								67,476			
122645	NEWTOWN SQUARE	PA		08/22/2005		139,048								139,048			
122657	SACRAMENTO	CA		09/08/2005		322,740		172,061			172,061			150,679			
122658	TUSTIN	CA		08/31/2005		116,472								116,472			
122659	ROCHESTER	NY		03/07/2006		81,971								81,971			
122660	JACKSONVILLE	FL		08/22/2005		55,471								55,471			
122673	ADDISON	TX		10/17/2005		27,982								27,982			
122675	LOUISVILLE	KY		05/24/2006		86,236								86,236			
122677	MADISON	WI		12/01/2005		71,330								71,330			
122678	HERNDON	VA		11/01/2005		37,242								37,242			
122684	BLUE SPRINGS	MO		10/14/2005		36,464								36,464			
122694	DAVENPORT	IA		12/22/2005		47,808								47,808			
122697	ST. LOUIS	MO		12/08/2005		60,536								60,536			
122700	FAIRFAX	VA		11/23/2005		44,774								44,774			
122714	INDIO	CA		11/30/2005		30,273								30,273			
122715	TUALATIN	OR		11/15/2006		122,210								122,210			
122718	LOS ANGELES	CA		12/14/2005		22,047								22,047			
122719	AUSTIN	TX		12/30/2005		62,787								62,787			
122720	NAPERVILLE	IL		12/21/2005		51,501								51,501			
122722	SALT LAKE CITY	UT		03/23/2006		97,832								97,832			
122724	PEABODY	MA		12/28/2005		83,334								83,334			
122759	CHANDLER	AZ		02/08/2006		74,356								74,356			
122764	BALTIMORE	MD		01/20/2006		31,939								31,939			
122765	MORENO VALLEY	CA		05/04/2006		68,874								68,874			
122766	NORCROSS	GA		02/14/2006		294,136		(50,318)			(50,318)			243,817			
122776	LOS ANGELES	CA		03/28/2006		234,110		(151,801)			(151,801)			82,309			
122779	MIDDLETOWN	NJ		11/29/2006		22,694								22,694			
122782	NEW YORK	NY		01/05/2006		62,437								62,437			
122787	GREAT NECK	NY		05/17/2006		11,882								11,882			
122789	SACRAMENTO	CA		04/17/2006		30,024								30,024			
122791	FREEHOLD	NJ		05/01/2006		63,844								63,844			
122795	SHIREMANSTOWN	PA		05/15/2006		101,541								101,541			
122799	GLENVIEW	IL		03/22/2006		15,416		(560)			(560)			14,856			
122812	WOODINVILLE	WA		06/07/2006		214,939								214,939			
122818	CHICO	CA		05/19/2006		45,900								45,900			
122830	DENVER	CO		07/19/2006		72,484								72,484			
122834	PHOENIX	AZ		08/16/2006		94,290		(346)			(346)			93,945			
122836	GOSHEN	NY		08/30/2006		75,564								75,564			
122842	CITY OF INDUSTRY	CA		07/13/2006		12,015								12,015			
122849	BELLEVUE	WA		09/01/2006		24,619		10,836			10,836			13,783			
122850	SCOTTS VALLEY	CA		11/29/2006		19,498								19,498			
122856	STUDIO CITY	CA		08/15/2006		31,502								31,502			

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122863	MCLEAN	VA		10/12/2006		60,233								60,233			
122864	MCLEAN	VA		10/12/2006		76,143								76,143			
122865	MCLEAN	VA		10/12/2006		88,424								88,424			
122868	BOSTON	MA		09/28/2006		75,952		154			154			75,798			
122870	VENTURA	CA		11/20/2006		34,493								34,493			
122872	BOSTON	MA		09/28/2006		13,260		276			276			12,984			
122876	SEATTLE	WA		11/17/2006		97,522								97,522			
122878	BRAINTREE	MA		11/20/2006		9,366								9,366			
122879	BRAINTREE	MA		11/20/2006		12,818								12,818			
122880	BRAINTREE	MA		11/20/2006		22,128								22,128			
122881	BRAINTREE	MA		11/20/2006		13,031								13,031			
122882	BRAINTREE	MA		11/20/2006		8,950								8,950			
122890	WOOD DALE	IL		10/26/2006		83,272		17,308			17,308			65,964			
122891	SPRING VALLEY	CA		12/28/2006		77,774								77,774			
122896	HONOLULU	HI		01/25/2007		152,576								152,576			
122897	HONOLULU	HI		01/10/2007		76,642								76,642			
122898	ANNAPOLIS	MD		12/28/2006		54,275								54,275			
122899	CORONA	CA		12/06/2006		33,891								33,891			
122913	LOS ANGELES	CA		01/25/2007		161,926								161,926			
122914	SPARKS	NV		12/19/2006		67,396								67,396			
122917	KENOSHA	WI		02/07/2007		33,378								33,378			
122925	SAN DIEGO	CA		02/16/2007		35,060								35,060			
122947	HOUSTON	TX		03/30/2007		77,076								77,076			
122952	PORTLAND	ME		03/06/2007		27,977								27,977			
122953	MURRIETA	CA		04/26/2007		15,164								15,164			
122956	WINSTON-SALEM	NC		04/13/2007		230,985								230,985			
122957	EL PASO	TX		05/30/2007		22,599								22,599			
122958	EL PASO	TX		05/30/2007		43,283								43,283			
122961	BOCA RATON	FL		05/24/2007		33,045								33,045			
122962	VIRGINIA BEACH	VA		04/30/2007		7,820								7,820			
122964	MINNEAPOLIS	MN		04/09/2007		14,160		1,345			1,345			12,816			
122980	DALLAS	TX		04/20/2007		4,941								4,941			
122984	PORTLAND	OR		06/26/2007		25,388								25,388			
122985	HOUSTON	TX		05/18/2007		236,708		(120,450)			(120,450)			116,258			
122992	FEDERAL WAY	WA		05/11/2007		516,022								516,022			
122998	SAN DIEGO	CA		05/15/2007		6,036								6,036			
123008	NASHVILLE	TN		04/01/2008		12,464								12,464			
123010	THORNWOOD	NY		08/27/2007		75,386								75,386			
123011	EAST HANOVER	NJ		10/01/2007		39,458		11,716			11,716			27,742			
123014	ONTARIO	CA		06/12/2007		278,457								278,457			
123016	COLUMBUS	OH		09/28/2007		9,129								9,129			
123017	COLUMBUS	OH		09/28/2007		18,738								18,738			
123018	SAN DIEGO	CA		08/08/2007		35,839								35,839			
123019	SIMI VALLEY	CA		06/28/2007		23,111								23,111			
123031	HAWTHORNE	CA		06/28/2007		71,920		(1,491)			(1,491)			70,429			
123043	BRANCHBURG	NJ		10/25/2007		19,622								19,622			
123064	AURORA	OH		08/23/2007		80,832								80,832			
123067	MATAWAN	NJ		09/27/2007		18,753								18,753			
123068	WEYMOUTH	MA		10/12/2007		10,003								10,003			
123069	QUINCY	MA		10/12/2007		5,740								5,740			
123070	BIRMINGHAM	AL		10/02/2007		62,174								62,174			
123073	PASADENA	CA		10/09/2007		158,483		(57,966)			(57,966)			100,517			
123081	RALEIGH	NC		11/06/2007		45,909								45,909			
123084	SHREWSBURY	NJ		09/26/2007		193,835		(109,532)			(109,532)			84,302			
123090	CAMBRIDGE	MA		10/18/2007		18,921								18,921			
123097	VALLEY VIEW	OH		01/22/2008		31,762								31,762			
123104	SANDY	UT		11/20/2007		63,997								63,997			
123105	TEMPE	AZ		10/24/2007		20,676								20,676			
123108	EVERETT	WA		12/03/2007		20,342								20,342			
123109	FOSTER CITY	CA		09/27/2007		60,056								60,056			
123114	SALT LAKE CITY	UT		12/21/2007		197,888								197,888			

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
123117	FRANKLIN TOWNSHIP	NJ		12/20/2007		13,412								13,412			
123118	MIRA LOMA	CA		12/12/2007		19,573								19,573			
123124	BUFFALO GROVE	IL		11/15/2007		10,190		(3,706)			(3,706)			6,483			
123126	MEDFORD	MA		12/07/2007		29,016								29,016			
123127	VAILS GATE	NY		03/17/2008		7,958								7,958			
123128	LENEXA	KS		01/15/2008		48,563		2,619			2,619			45,944			
123129	SANFRANCISCO	CA		12/10/2007		42,384								42,384			
123130	OGDEN	UT		03/13/2008		50,737								50,737			
123133	VISTA	CA		01/24/2008		52,586		(888)			(888)			51,698			
123136	HOCKESSIN	DE		02/11/2008		74,380								74,380			
123137	RIVERSIDE	CA		01/10/2008		10,625								10,625			
123138	MIDDLEBURG HEIGHTS	OH		03/21/2008		29,032								29,032			
123139	TAMPA	FL		01/15/2008		55,357								55,357			
123140	PACOINA	CA		01/24/2008		15,912								15,912			
123141	BRANCHBURG	NJ		02/05/2008		42,526								42,526			
123145	BOSTON	MA		02/14/2008		162,734								162,734			
123146	LAYTON	UT		02/22/2008		32,846								32,846			
123149	WESTBURY	NY		02/28/2008		50,283								50,283			
123151	SHREWSBURY	NJ		02/13/2008		36,878								36,878			
123152	PHOENIX	AZ		01/31/2008		51,800								51,800			
123154	SAN MARCOS	CA		03/19/2008		15,233								15,233			
123158	SALT LAKE CITY	UT		04/01/2008		14,656								14,656			
123161	PHILADELPHIA	PA		03/31/2008		29,587								29,587			
123169	ALEXANDRIA CITY	VA		03/31/2008		37,373								37,373			
123173	WARMINSTER	PA		06/03/2008		29,662								29,662			
123174	BOUND BROOK	NJ		06/18/2008		29,227								29,227			
123178	TOWSON	MD		06/26/2008		110,487								110,487			
123184	WOODLAWN	MD		05/30/2008		21,033								21,033			
123190	HENDERSON	NV		09/11/2008		13,949								13,949			
123193	VARIOUS	MI		05/29/2009		3,162,859								3,162,859		(634,830)	(634,830)
325005	GREENSBORO	NC		09/20/1988		41,929		(588)			(588)			41,340			
500002	GLENDALE	CA		11/18/2005		92,112		9,332			9,332			82,780			
500004	TAMPA	FL		04/27/2006		777,851								777,851			
500006	LOS ANGELES	CA		12/14/2006		58,572		8,195			8,195			50,377			
550003	NEW YORK	NY		03/29/2007		43,078								43,078			
550005	NEW YORK	NY		06/29/2007		38,527								38,527			
0299999. Mortgages with partial repayments						39,798,020		(398,002)	4,967,294	43,722	(5,321,574)			33,690,375		(634,830)	(634,830)
121735	CLEARWATER	FL		06/25/1999		3,578,374		4,534			4,534			3,573,840			
121758	HOUSTON	TX		09/16/1999		10,394,170								10,394,170			
122177	CINCINNATI	OH		08/07/2002		4,827,525								4,827,525			
122353	MEMPHIS	TN		09/29/2003		12,876,800								12,876,800			
122495	TOWSON	MD		07/21/2004		15,663,491		(10,640)			(10,640)			15,652,851			
122520	SOUTHLAKE	TX		09/01/2004		18,187,246		(12,076)			(12,076)			18,175,170			
122578	CHICAGO	IL		02/01/2005		2,325,072								2,325,072			
122725	SACRAMENTO	CA		01/13/2006		25,400,000								25,400,000			
122726	SACRAMENTO	CA		01/13/2006		25,400,000								25,400,000			
122727	GOLD RIVER	CA		01/13/2006		15,905,000								15,905,000			
122728	GOLD RIVER	CA		01/13/2006		15,905,000								15,905,000			
122729	ROSEVILLE	CA		01/13/2006		11,745,000								11,745,000			
122730	ROSEVILLE	CA		01/13/2006		11,745,000								11,745,000			
122731	FAIRFIELD	CA		01/13/2006		9,075,000								9,075,000			
122732	FAIRFIELD	CA		01/13/2006		9,075,000								9,075,000			
122733	LIVERMORE	CA		01/13/2006		5,437,500								5,437,500			
122734	LIVERMORE	CA		01/13/2006		5,437,500								5,437,500			
122735	FOUNTAIN VALLEY	CA		01/13/2006		7,582,500								7,582,500			
122736	FOUNTAIN VALLEY	CA		01/13/2006		7,582,500								7,582,500			
122738	NORTH LAS VEGAS	NV		01/13/2006		5,520,000								5,520,000			
122739	BAKERSFIELD	CA		04/11/2006		28,215,000								28,215,000			
122741	FOUNTAIN VALLEY	CA		10/02/2006		4,372,500								4,372,500			
122742	FOUNTAIN VALLEY	CA		10/02/2006		4,372,500								4,372,500			
122745	ALISO VIEJO	CA		12/14/2006		13,520,000								13,520,000			

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
122746	ALISO VIEJO	CA		12/14/2006		13,520,000								13,520,000			
122775	DENVER	CO		02/01/2006		10,000,000								10,000,000			
122796	CHICAGO	IL		03/15/2006		50,775,000								50,775,000			
122806	CHICAGO	IL		05/25/2006		13,190,064								13,190,064			
122809	ASHEVILLE	NC		07/27/2006		7,280,795								7,280,795			
123044	WHITSETT	NC		08/27/2007		11,975,807								11,975,807			
500003	PORTLAND	ME		02/08/2006		19,477,648		17,656			17,656			19,495,303			
500007	HONOLULU	HI		12/20/2006		31,165,319								31,165,319			
0399999. Mortgages disposed						431,527,311		(526)			(526)			431,517,717			
0499999. Mortgages transferred																	
0599999 - Totals						586,685,903		(479,712)	4,967,294	43,722	(5,403,284)		116,773,925	580,487,481		(3,504,317)	(3,504,317)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	RP5A	09/03/2004			7,259		1,315,137	5.000
13139#-10-3	CALTIUS PARTNERS IV	Los Angeles	CA	Caltius Capital	RP6A	10/21/2008			1,706,651		27,751,584	6.120
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital G	RP6A	10/16/2008			2,106,054		24,505,941	2.500
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated									3,819,964		53,572,662	XXX
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital		01/02/2008			89,381		22,757,849	1.090
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Central	HK	Affinity Equity Part		01/29/2007			1		15,103,734	0.690
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital		05/24/2004			312,608		159,421	2.580
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital		05/25/2007			1,108,895		5,084,935	0.900
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008			222,095		17,265,541	0.180
03960#-10-8	ARCLIGHT ENERGY PARTNERS FUND I, LP	Boston	MA	ArcLight Partners		10/04/2002			1		2,759,175	2.630
000000-00-0	ARGAN CAPITAL LP	London	EG	Argan Capital		02/12/2007			353,290		1,865,124	2.870
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa		03/17/2006			2,904,837		898,455	2.560
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006			142,500		1,943,919	0.080
000000-00-0	BLACKSTONE CAPITAL PTR V-ADD ON	New York	NY	Blackstone Group		04/18/2007			90,735		1,373,615	0.070
11440#-10-1	BROOKS HOLDINGS, LLC	DOVER	DE	HANCOCK PARTNERS		04/28/2006			619			0.280
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		04/18/2008			697,203		12,760,310	1.010
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	New York	NY	DLJ Partners		11/23/1999			17,934		1,982,086	1.250
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa		04/18/2006			1,020		4,930,209	4.620
000000-00-0	ELEVATION PARTNERS, LP	Menlo Park	CA	Elevation Associates		12/13/2004			86,568		6,359,797	0.900
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management		06/22/2007			737,043		8,806,610	4.250
000000-00-0	EQT V FUND	Stockholm	SW	EQT		11/10/2006			75,049		8,259,998	0.150
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.		10/20/2006			539,076		3,496,285	2.340
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR Golder Rauner		12/01/2006			1,003,371		17,289,719	0.710
000000-00-0	HURON FUND III LP	Detroit	MI	Huron Capital Partne		03/28/2008			240,000		10,406,400	4.330
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co		12/28/2004			442,262		2,043,281	2.500
000000-00-0	KOHLBERG INVESTORS VI, LP	Mount Kisco	NY	Kohlberg & Co		06/20/2007			69,681		10,630,042	1.880
000000-00-0	KRG CAPITAL FUND III, LP	Denver	CO	KRG Capital Partners		06/08/2005			67,602		3,097,029	2.330
000000-00-0	KRG CAPITAL FUND IV, LP	Denver	CO	KRG Capital Partners		01/04/2008			(104,837)		20,425,828	1.250
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C		08/17/2006			38,671		4,126,877	0.550
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob		07/30/2007			991,500		5,985,000	0.480
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners		03/28/2008			76,677		8,615,611	0.270
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L		11/28/2007			787,912		17,184,894	4.490
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		03/11/2008			(125,560)		16,502,448	0.520
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	ODYSSEY PARTNERS		12/10/2008			(274,598)		15,081,179	1.800
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group		06/27/2006			290,878		6,753,451	3.630
000000-00-0	PATRIA III, LP	Sao Paulo	BR	Patria-Brazilian PE		10/16/2008			(89,236)		7,038,797	1.920
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners		09/30/2005			782,000		2,397,750	3.460
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa		03/16/2007			140,092		12,977,287	0.150
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G		04/28/2005			114,377		1,334,528	2.000
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group		02/28/2006			412,745		5,041,351	1.220
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor		04/28/2008			88,269		8,336,017	1.640
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007			145,159		12,483,211	0.190
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners		08/18/2005			396,562		995,363	2.930
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners		08/13/2007			571,161		9,103,216	1.420
000000-00-0	TERRA FIRMA CAPITAL PARTNERS III	London	GR	Terra Firma		11/02/2006			26,504		12,852,993	0.340
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group		06/27/2006			95,139		3,426,015	0.160
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group		05/22/2008			(7,763)		20,019,833	0.100
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	Vista Equity Partner		11/04/2008			(91,454)		10,741,167	1.750
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus		10/24/2007			1,211,250		20,268,250	0.180
000000-00-0	WIND POINT PARTNERS VI, LP	Southfield	MI	Wind Point Partners		02/15/2006			1,515,524		3,723,458	2.700
1599999. Joint Venture Interests - Common Stock - Unaffiliated									16,192,744		384,688,058	XXX
000000-00-0	AIP/MAI Holdings, LLC	DOVER	DE	HANCOCK PARTNERS		04/30/2009		52,319				10.080
000000-00-0	BRAZOS EQUITY FUND II	Dallas	TX	Brazos Partners		03/17/2006			8,269		3,896,601	4.910
000000-00-0	EXCELLERE CAPITAL FUND LP	Denver	CO	Excellere Partners,		03/27/2007			1,045,296		10,478,784	6.570
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS		12/13/2004			98,303		1,997,662	7.000
000000-00-0	LEHMAN CROSSROADS GROUP XVII	Dallas	TX	NB Alternative Advis		06/27/2005			360,000		2,640,000	16.000
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners		06/25/2004			280,793		3,829,554	6.010
000000-00-0	SUMMER STREET CAPITAL II LP	Buffalo	NY	Summer Street Capita		05/01/2007			415,088		8,336,249	7.520
000000-00-0	TPF GENCO CO-INVESTMENT FUND LP	Omaha	NE	Tenaska, Inc.		12/13/2006			(101,748)		52,797	7.410
02001@-AC-7	ROAD BAY INVESTMENTS, LLC	DOVER	DE	ROAD BAY INVESTMENTS		06/30/2008			21,600,000			0.000
02001@-AI-4	ALLSTATE INSTITUTIONAL ADVISORS	DOVER	DE	ALLSTATE INTSITUTIONAL ADVISORS		06/30/2008			1,200,000			0.000
1699999. Joint Venture Interests - Common Stock - Affiliated								52,319	24,906,001		31,231,647	XXX
000000-00-0	ASLAN REALTY PARTNERS III	Chicago	IL	Transwestern Inv		12/20/2005			3		2,240,000	2.000
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	BLACKSTONE GROUP		10/24/2008			(68,551)		24,724,480	1.000

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V	New York	NY	Blackstone Group		04/21/2006			4,446		3,649,714	0.430
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/27/2007			72,569		17,600,861	0.300
000000-00-0	BROADWAY PARTNERS REAL ESTATE FUND II, LP	New York	NY	Broadway Partners		07/31/2006			246,000			2.050
000000-00-0	CABOT INDUSTRIAL VALUE FUND III	Boston	MA	Cabot Properties		12/17/2008			294,500		19,116,500	2.900
000000-00-0	CABOT PROPERTIES VALUE FUND II	Boston	MA	Cabot Properties		11/15/2005			755,500		566,500	1.930
000000-00-0	JER FUND III	McLean	VA	JER Partners		01/05/2005			348,265		3,982,465	1.870
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners		07/09/2007			712,610		4,365,109	2.630
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS		10/24/2005			510,000		306,000	2.270
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS		07/27/2005			157,796		3,943,403	4.000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	NEW YORK	NY	Morgan Stanley Real		10/10/2006			2,209,864			1.070
000000-00-0	RLJ REAL ESTATE FUND III, LP	Bethesda	MD	RLJ Capital Partners		09/05/2008			84,296		15,433,645	2.180
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	San Francisco	CA	Rockpoint Group		09/28/2007			476,646		21,045,706	1.000
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			2,171,844		3,171,536	2.330
000000-00-0	STARWOOD HOSPITALITY I	Greenwich	CT	Starwood Capital		01/10/2006			1,904,000			2.590
000000-00-0	WALTON STREET REAL ESTATE FUND VI	CHICAGO	IL	Walton Street		05/11/2009		3,600,000			20,400,000	0.960
1799999. Joint Venture Interests - Real Estate - Unaffiliated								3,600,000	9,879,789		140,545,919	XXX
000000-00-0	GLOBAL PRIVATE EQUITY VI	Boston	MA	Advent Group		07/07/2008			921,000		12,510,250	0.230
000000-00-0	SIG INVESTORS LLC SERIES A1	NAPA	CA	HANCOCK MEZZ PARTNER		10/10/2007			104,067			3.030
1999999. Joint Venture Interests - Other - Unaffiliated									1,025,067		12,510,250	XXX
000000-00-0	CSFB GEORGIA STATE FUND I, LLC	NEW YORK	NY	CSFB		12/12/2006			6,600			2.320
3699999. All Other Low Income Housing Tax Credit - Affiliated									6,600			XXX
3999999. Total - Unaffiliated								3,600,000	30,917,564		591,316,889	XXX
4099999. Total - Affiliated								52,319	24,912,601		31,231,647	XXX
4199999 - Totals								3,652,319	55,830,165		622,548,536	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	H/2 SPECIAL OPPORTUNITIES	STAMFORD	CT	H/2 Secured Credit P	06/25/2008	05/01/2009	652,533	(102,450)				(102,450)		550,083	550,083				(10,887)
000000-00-0	HARTFORD MEZZANINE INVESTORS I, LLC	HARTFORD	CT	HIMCO & Key	01/22/2007	06/30/2009	(5,578)	(881)				(881)		(6,459)	(6,459)				5
40450#-AA-5	HD SUPPLY / HUGHES SUPPLY / MIAMI CTL, DUE 2024	MIAMI	FL	DIRECT	01/01/2008	06/30/2009	28,944							28,944	28,944				423
0999999. Fixed or Variable Rate - Mortgage Loans - Unaffiliated							675,899	(103,331)				(103,331)		572,568	572,568				(10,459)
000000-00-0	ALLBRIDGE INVESTMENTS FUND	New York	NY	Allied Capital Corp	12/20/2007	06/30/2009	269,895	183,887				183,887		453,782	453,782				(92,873)
1099999. Fixed or Variable Rate - Mortgage Loans - Affiliated							269,895	183,887				183,887		453,782	453,782				(92,873)
13138@-10-6	CALTIUS PARTNERS III	Los Angeles	CA	Caltius Capital	09/03/2004	05/11/2009	380,541	(2,613)				(2,613)		377,928	377,928				14,859
74461@-10-5	PRUDENTIAL CAPITAL PARTNERS III, LP	Chicago	IL	Prudential Capital G	10/16/2008	04/16/2009	420,541	(1,890)				(1,890)		418,651	418,651				
1399999. Joint Venture Interests - Other Fixed Income - Unaffiliated							801,082	(4,503)				(4,503)		796,579	796,579				14,859
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	EG	Actis Capital	01/02/2008	06/26/2009	16,845	(1,422)			2,090	668		17,514	17,514				
000000-00-0	AIG HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	06/26/2009	2,428	27			17	43		2,471	2,471				2
000000-00-0	AIG HIGHSTAR CAPITAL III	New York	NY	Highstar Capital	05/25/2007	06/26/2009	2,004,325	(9,442)			33,752	24,310		2,028,635	2,028,635				
000000-00-0	APOLLO INVESTMENT FUND VI	New York	NY	Apollo Management	05/11/2006	06/02/2009	30,857							30,857	30,857				
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management	01/28/2008	06/08/2009	632,378	(53,399)			10,536	(42,863)		589,515	589,515				
03928#-10-9	ARCAP HIGH YEILD CMBS FUND II	IRVING	TX	ARCAP REIT, INC	06/28/2004	05/21/2009	(268,262)	(7,058)				(7,058)		(275,319)	(135,531)		139,788	139,788	7,058
000000-00-0	ARCLIGHT ENERGY PARTNERS II, LP	Boston	MA	ArcLight Partners	12/16/2003	06/30/2009	(6,230)							(6,230)	(6,230)				6

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	ARGAN CAPITAL LP	London	EG	Argan Capital	02/12/2007	06/30/2009	9,960	(1,777)				(1,777)	(584)	7,599	7,599				(4)
000000-00-0	AUDAX MEZZANINE FUND II	Boston	MA	Audax Group	11/30/2006	04/15/2009	(14,584)	(2,008)			196	(1,812)		(16,396)	(16,396)				747
05069#-10-3	AUDAX MEZZANINE FUND, L.P.	Boston	MA	Audax Group	10/22/2001	04/15/2009	(294,667)	(30,008)			1,418	(28,591)		(323,258)	(323,258)				30,242
000000-00-0	BIRCH HILL EQUITY PARTNERS III, LP	Toronto	ON	Birch Hill Equity Pa	03/17/2006	05/11/2009	149,252	(9,466)			1,369	(8,097)	1,932	143,086	143,086				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	06/01/2009	14,971	(744)			17	(727)		14,243	14,243				
25588#-10-3	DLJ INVESTMENT PARTNERS II, L.P.	New York	NY	DLJ Partners	11/23/1999	06/03/2009	26,481	157		1,844		(1,687)		24,794	24,794				
000000-00-0	EDGESTONE CANADIAN CAPITAL EQUITY FUND III, LP	Toronto	ON	EdgeStone Capital Pa	04/18/2006	03/26/2009	25,668	(298)			1	(296)	15	25,387	25,387				
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	EnerVest Management	06/22/2007	06/30/2009	506,802	51,283			22,208	73,491		580,293	580,293				(1,019)
000000-00-0	ETHOS PE FUND V	Johannesburg	SF	Ethos Equity Ltd.	10/20/2006	06/18/2009	31,040	(6,233)				(6,233)		24,808	24,808				
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco	CA	Francisco Partners	07/10/2006	04/17/2009	(129,859)	(5,678)				(5,678)		(135,537)	(135,537)				6,225
000000-00-0	GLOBAL PRIVATE EQUITY II	BOSTON	MA	ADVENT GROUP	04/08/1994	05/05/2009	283,352	(330)				(330)		283,022	283,022				
000000-00-0	GTCR FUND VII	Chicago	IL	GTCR GOLDER RAUNER	03/27/2000	06/04/2009	(536,575)	(293,879)				(293,879)		(830,453)	(830,453)				485,717
000000-00-0	GTCR FUND VII/A	Chicago	IL	GTCR GOLDER RAUNER	01/19/2001	03/27/2009	(6,762)	(141)				(141)		(6,903)	(6,903)				235
45827@-10-4	INTEGRACOLOR LTD CLASS B LTD PTR INT	MESQUITE	TX	HANCOCK MEZZ PARTNER	02/01/2005	04/15/2009	22,457							22,457	22,457				
000000-00-0	LATIN AMERICAN DISTRIBUTORS LLC-BROOKS	TOTOWA	NY	HANCOCK PARTNERS	01/12/2007	06/29/2009	619							619	619				
000000-00-0	LEEDS WELD EQUITY PARTNERS IV	New York	NY	Leeds Weld Associate	07/21/2004	06/30/2009	513,474	125,969				125,969		639,443	639,443				(50,886)
000000-00-0	LEHMAN BROTHERS MERCHANT BANKING III, LP	NEW YORK	NY	Trilantic Capital Pa	11/17/2004	05/18/2009	(155,502)	(16,003)			865	(15,138)		(170,640)	(170,640)				3,382
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	Goldberg Lindsay & C	08/17/2006	04/24/2009	1,845	(4)				(4)		1,841	1,841				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MatlinPatterson Glob	07/30/2007	05/15/2009	177,133	(85,633)				(85,633)		91,500	91,500				
000000-00-0	MERIT MEZZANINE FUND IV	Chicago	IL	Merit Capital Partne	01/13/2005	04/08/2009	(40,241)							(40,241)	(40,240)				611
66705@-10-7	NORTHSTAR MEZZANINE PARTNER V	Minneapolis	MN	Northstar Capital, L	11/28/2007	04/30/2009	32,084	(9,272)				(9,272)		22,812	22,812				
000000-00-0	OAK HILL CAPITAL PARTNERS II, LP	Stamford	CT	Oak Hill Partners	12/28/2004	06/26/2009	222,865	(6,768)				(6,768)		216,098	216,097				367
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	03/31/2009	173,811	(16,937)				(16,937)		156,874	156,874				(1,490)
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 (B)	London	GR	Partners Group	06/27/2006	06/30/2009	572,946	(93,731)				(93,731)	2,926	482,141	482,141				(53,402)
70712#-10-8	PENINSULA FUND IV	Detroit	MI	Peninsula Partners	09/30/2005	06/30/2009	28,021	4,313				4,313		32,334	32,334				941
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	Providence Equity Pa	03/16/2007	06/12/2009	45,988	(3,829)			860	(2,968)		43,019	43,019				
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	Prudential Capital G	04/28/2005	06/05/2009	(129,712)	(1,995)				(1,995)		(131,707)	(131,707)				6,928
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	04/03/2009	263,113	(11,405)			3,623	(7,782)		255,331	255,331				
000000-00-0	SEGULAH IV, LP	Stockholm	SW	Segulah Advisor	04/28/2008	06/30/2009	71,470			16,394	4,679	(11,715)		59,755	59,755				(2,802)
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	06/15/2009	30,080	2,344				2,344		32,424	32,424				
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	08/18/2005	02/03/2009	35,524	(177)			328	150		35,675	35,675				(119)
000000-00-0	TENASKA POWER FUND, LP	Omaha	NE	Tenaska, Inc.	03/25/2005	03/26/2009	(518,987)	13				13		(518,974)	(518,974)				24,475
000000-00-0	TPG V	Fort Worth	TX	Texas Pacific Group	06/27/2006	05/18/2009	(210,353)	(18,838)				(18,838)		(229,191)	(229,191)				10,702
000000-00-0	TPG VI	Fort Worth	TX	Texas Pacific Group	05/22/2008	01/06/2009	72,494	16,532		42,561	24,472	(1,558)		70,936	70,936				(10,850)
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	06/04/2009	690	(25)				(25)		665	665				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	06/10/2009	2,817	(395)				(395)		2,422	2,422				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata	MN	Wayzata Partners	02/17/2006	06/08/2009	311,577	(39,079)				(39,079)		272,498	272,498				4,442
1599999. Joint Venture Interests - Common Stock - Unaffiliated							4,001,632	(525,338)		60,799	106,431	(479,706)	4,289	3,526,215	3,666,004		139,788	139,788	461,510
000000-00-0	CALTIUS MEZZANINE PARTNERS II-A, L.P. (FKA LIBRA)	Los Angeles	CA	Caltius Capital	08/16/2001	06/30/2009	142,633	(5,697)				(5,697)		136,936	136,936				3,500
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	IS	FIMI Opportunity LTD	10/11/2005	06/30/2009	29,521	1,479				1,479		31,000	31,000				(304)
000000-00-0	LEHMAN CROSSROADS GROUP XVII	Dallas	TX	NB Alternative Advis	06/27/2005	06/30/2009	216,995	(1,629)				(1,629)		215,366	215,366				(6,830)
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS	New York	NY	Lexington Partners	06/25/2004	06/30/2009	107,143	(14,301)			52	(14,249)		92,894	92,894				(419)
1699999. Joint Venture Interests - Common Stock - Affiliated							496,293	(20,148)			52	(20,096)		476,197	476,197				(4,052)
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	Beacon Capital Partn	06/22/2006	06/30/2009	(175,870)	39,817		90,500		(50,682)		(226,552)	(226,552)				6,551
000000-00-0	CB STRATEGIC PARTNERS IV, LP	Los Angeles	CA	CB Richard Ellis	12/07/2005	06/30/2009	379,009	18,196		80,976		(62,780)		316,229	316,229				(13,099)
000000-00-0	GEM REALTY FUND III	Chicago	IL	GEM Realty Capital,	10/26/2005	05/29/2009	336,345	(31,048)				(31,048)		305,297	305,297				(12,515)
000000-00-0	JER FUND III	McLean	VA	JER Partners	01/05/2005	06/30/2009	32,329	(4,045)				(4,045)		28,283	28,283				(110)
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	07/09/2007	04/30/2009	52,160	(7,290)				(7,290)		44,870	44,870				
000000-00-0	KEYSTONE INDUSTRIAL FUND, LP	New York	NY	KTR CAPITAL PARTNERS	10/24/2005	04/02/2009	21,125	(797)			81	(716)		20,409	20,409				32
000000-00-0	LEHMAN BROTHERS REAL ESTATE PARTNERS II, LP	New York	NY	Lehman Brothers Inve	08/26/2005	06/30/2009	198,720	25,547		36,219		(10,672)		188,048	188,048				(5,483)
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	NEW YORK	NY	MORGAN STANLEY RE GP	01/23/1995	06/30/2009	(564,705)	(202,199)				(202,199)		(766,904)	(766,904)				202,199
000000-00-0	MORGAN STANLEY REAL ESTATE FUND V - U.S	NEW YORK	NY	Morgan Stanley Real	10/10/2006	06/30/2009	(1)							(1)	(1)				
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	San Francisco	CA	Rockpoint Group	09/29/2005	06/30/2009	(149,343)	(13,215)			576	(12,639)		(161,982)	(161,982)				2,549

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	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007	06/30/2009	(420,781)	(150,539)			14,857	(135,683)		(556,464)	(556,464)				111,647
1799999. Joint Venture Interests - Real Estate - Unaffiliated							(291,013)	(325,573)		207,694	15,513	(517,754)		(808,767)	(808,767)				291,772
000000-00-0	MMA RENEWABLE VENTURES SOLAR FUND IV	NELLIS	NV	MMA RENEWABLE VENTUR	07/20/2007	04/01/2009	43,044	(550)				(550)		42,494	42,494				
2099999. Joint Venture Interests - Other - Affiliated							43,044	(550)				(550)		42,494	42,494				
00935Q-10-2	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	06/30/2009	71,330							71,330	71,330				
00935S-10-8	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	06/30/2009	59,350							59,350	59,350				
00935T-10-6	US AIRWAYS	WILMINGTON	DE	EXCHANGE	07/30/2003	06/30/2009	59,350							59,350	59,350				
3799999. Any Other Class of Assets - Unaffiliated							190,030							190,030	190,030				
3999999. Total - Unaffiliated							5,377,629	(958,745)		268,493	121,944	(1,105,294)	4,289	4,276,625	4,416,413		139,788	139,788	757,682
4099999. Total - Affiliated							809,232	163,189			52	163,241		972,473	972,473				(96,925)
4199999 - Totals							6,186,862	(795,557)		268,493	121,997	(942,052)	4,289	5,249,098	5,388,887		139,788	139,788	660,758

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)
31771K-AA-5	FICO STRIP PRINC 09/26/2019		06/01/2009	FTN FINANCIAL		10,055,500	17,000,000		1FE
31771E-AP-6	FICO STRIP PRN15 03/07/2019		06/01/2009	FTN FINANCIAL		12,342,600	20,000,000		1
31771E-AN-1	FINANCING CORP PRINCIPAL STRI 12/27/2018		06/01/2009	HSBC SECURITIES, INC.		14,623,362	23,400,000		1
76116F-AC-1	RESOLUTION TR 04/15/2030		05/29/2009	Various		67,401,850	195,000,000		1
76116E-CC-2	RESOLUTION TR CORP 04/15/2015		05/29/2009	HSBC SECURITIES, INC.		25,881,242	31,444,000		1
76116E-CE-8	RESOLUTION TR CORP 04/15/2016		05/29/2009	HSBC SECURITIES, INC.		34,446,277	44,597,000		1
76116E-CG-3	RESOLUTION TR CORP 04/15/2017		05/28/2009	CANTOR FITZGERALD		29,344,520	41,000,000		1
76116E-CJ-7	RESOLUTION TR CORP 04/15/2018		05/28/2009	HSBC SECURITIES, INC.		16,973,750	25,000,000		1
76116E-FS-4	RESOLUTION TR CORP 07/15/2018		05/29/2009	HSBC SECURITIES, INC.		9,054,398	13,443,000		1
76116E-GF-1	RESOLUTION TR CORP 01/15/2025		05/28/2009	HSBC SECURITIES, INC.		7,839,476	17,800,000		1
76116E-GG-9	RESOLUTION TR CORP 07/15/2025		05/29/2009	FTN FINANCIAL		7,715,857	17,792,000		1
76116E-HC-7	RESOLUTION TR CORP 10/15/2024		06/11/2009	Various		14,669,420	33,000,000		1
76116E-HD-5	RESOLUTION TR CORP 04/15/2025		06/09/2009	FTN FINANCIAL		7,164,464	16,566,000		1
76116E-HE-3	RESOLUTION TR CORP 10/15/2025		06/11/2009	FTN FINANCIAL		10,516,250	25,000,000		1
76116E-HF-0	RESOLUTION TR CORP 04/15/2026		06/09/2009	FTN FINANCIAL		2,112,694	5,142,000		1
76116E-HH-6	RESOLUTION TR CORP 04/15/2027		06/09/2009	FTN FINANCIAL		3,945,150	10,000,000		1
76116F-AD-9	RESOLUTION TR CORP 07/15/2020		06/03/2009	FTN FINANCIAL		17,711,100	30,000,000		1
76116F-AA-5	RFCO STRIP PRINC 10/15/2019		06/04/2009	Various		222,631,990	359,000,000		1
76116E-HG-8	RFCO STRIPS 10/15/2026		06/09/2009	FTN FINANCIAL		31,478,400	78,410,000		1
76116F-AB-3	RFCS 01/15/2030		06/03/2009	FTN FINANCIAL		14,423,600	40,000,000		1
912828-KM-1	TSY INFL IX N/B 04/15/2014		04/23/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		100,113,390	100,000,000	51,357	1
0399999. Bonds - U.S. Governments						660,445,289	1,143,594,000	51,357	XXX
D20659-CX-0	BUNDESOBLIGATION 04/12/2013	D	06/10/2009	GREENWICH CAPITAL MARKETS, INC.		29,134,644	28,163,020	172,836	1FE
D20659-PN-8	BUNDESOBLIGATION 04/11/2014	D	06/11/2009	MERRILL LYNCH CAPITAL MARKETS		34,066,480	35,072,175	175,121	1FE
135087-YN-8	CANADA GOVT 06/01/2013	C	06/10/2009	TORONTO DOMINION SECURITIES (USA) INC.		23,465,937	22,535,232	30,253	1FE
135087-YS-7	CANADA GOVT 06/01/2014	C	06/17/2009	TORONTO DOMINION SECURITIES (USA) INC.		17,803,848	17,489,045	30,187	1FE
105756-BJ-8	FED REPUBLIC OF BRAZIL 01/05/2016	D	06/30/2009	BARCLAYS BANK		9,089,197	8,170,065	314,469	2FE
500630-BQ-0	KOREA DEVELOPMENT BANK 01/23/2014	F	04/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,383,000	10,000,000	180,000	1FE
P9767G-UU-3	MEXICAN FIXED RATE BONDS 12/20/2012	D	06/30/2009	CITIBANK		10,636,488	9,895,338	17,317	1FE
R63339-FD-3	NORWEGIAN GOVERNMENT 05/15/2013	D	06/04/2009	GREENWICH CAPITAL MARKETS, INC.		22,482,194	19,925,723	88,710	1FE
R63339-FS-0	NORWEGIAN GOVERNMENT 05/15/2015	D	06/24/2009	GREENWICH CAPITAL MARKETS, INC.		20,848,919	19,434,116	119,799	1FE
040114-GL-8	REPUBLIC OF ARGENTINA 12/31/2033	F	12/31/2008	SCHEDULED PAY UP		130,543	130,543		4FE
P8055K-TM-7	REPUBLIC OF ARGENTINA 12/31/2033	D	12/31/2008	SCHEDULED PAY UP		61,798	61,798		4FE
X08158-BE-0	REPUBLIC OF BULGARIA 01/15/2015	F	05/29/2009	SALOMON SMITH BARNEY		7,490,000	7,000,000	221,375	2FE
445545-AC-0	REPUBLIC OF HUNGARY 02/03/2015	F	06/11/2009	MERRILL LYNCH CAPITAL MARKETS		4,600,000	5,000,000	87,743	2FE
50064F-AH-7	REPUBLIC OF KOREA 04/16/2014	F	04/08/2009	MERRILL LYNCH CAPITAL MARKETS		19,902,400	20,000,000		1FE
50064F-AJ-3	REPUBLIC OF KOREA 04/16/2019	F	05/29/2009	CHASE SECURITIES		10,681,100	10,000,000	93,021	1FE
X74344-DM-5	RUSSIA 5 03/31/30 03/31/2030	F	06/11/2009	Various		23,901,000	24,000,000	337,000	2FE
W9478G-GL-1	SGB 6.750 05/05/14 05/05/2014	D	06/24/2009	GREENWICH CAPITAL MARKETS, INC.		15,078,186	12,738,075	128,973	1FE
W9478G-LF-8	SWEDISH GOVERNMENT 10/08/2012	D	06/04/2009	GREENWICH CAPITAL MARKETS, INC.		21,931,287	19,796,975	728,914	1FE
W9478G-PS-6	SWEDISH GOVERNMENT 08/12/2015	D	06/30/2009	GREENWICH CAPITAL MARKETS, INC.		17,723,425	16,324,121	655,005	1FE
1099999. Bonds - All Other Governments						299,410,447	285,736,226	3,380,723	XXX
13063A-5G-5	CALIFORNIA ST G O BABS 09 04/01/2039		05/05/2009	Various		25,775,900	25,000,000	16,778	1FE
95640H-BV-9	WEST VLY MSN CA CCD BABS 04C 08/01/2035		05/19/2009	PIPER JAFFRAY INC.		25,000,000	25,000,000		1FE
115065-VV-3	BROWARD CNTY FL SCH COP BABS 07/01/2034		06/05/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		21,825,540	22,000,000		1FE
213185-BP-5	COOK CNTY IL G O BABS SER 200 11/15/2031		06/18/2009	LOOP CAPITAL MARKETS		35,000,000	35,000,000		1FE
10901R-AW-9	BRIER CREEK IN SCH BLDG BABS 01/15/2029		05/13/2009	OHIO COMPANY (THE)		1,000,000	1,000,000		1FE
455057-SV-2	INDIANA FIN AUTH CONV CTR EXP 02/01/2039		06/23/2009	MORGAN STANLEY DEAN WITTER		20,000,000	20,000,000		1FE
318045-MB-4	FINNEY CNTY KS USD NO 457 BAB 09/01/2034		06/02/2009	PIPER JAFFRAY INC.		9,020,000	9,020,000		1FE
49151E-2Q-5	KENTUCKY ST PPTY & BLDGS PROJ 08/01/2029		06/24/2009	MORGAN STANLEY DEAN WITTER		10,000,000	10,000,000		1FE
357334-JT-9	FREMONT MI PUB SCH DIST BABS 05/01/2039		06/05/2009	STIFEL NICOLAUS & CO, INC.		10,000,000	10,000,000		1FE
594610-3R-6	MICHIGAN ST G O SCH LOAN 2009 11/01/2019		04/02/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		18,928,560	19,000,000		1FE
920729-HE-3	VAN BUREN MI PUB SCHS BABS 09 05/01/2039		05/19/2009	Various		10,948,750	10,945,000		1FE
180848-DY-6	CLARK CNTY NV G O TRANSN BABS 11/01/2038		06/10/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		25,000,000	25,000,000		1FE
646136-WV-9	NEW JERSEY TRANSN BABS 09B 12/15/2039		05/28/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,920,200	5,000,000		1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						217,418,950	216,965,000	16,778	XXX
312964-FR-5	FED HOME LOAN MTG CORP GOLD # 01/01/2019		04/02/2009	BANK OF AMERICA		90,343	87,822	165	1
3128H4-R9-2	FED HOME LOAN MTG CORP GOLD # 06/01/2018		05/20/2009	DEUTSCHE BANK SECURITIES		207,690	200,523	418	1
3128H5-HJ-8	FED HOME LOAN MTG CORP GOLD # 07/01/2018		05/20/2009	DEUTSCHE BANK SECURITIES		14,949	14,433	30	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD # 10/01/2038		03/23/2009	DEUTSCHE BANK SECURITIES		4,266,116	4,147,050	6,912	1
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD # 03/01/2038		03/10/2009	BARCLAYS BANK		50,936,345	49,995,034	83,325	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD # 08/01/2038		03/23/2009	DEUTSCHE BANK SECURITIES		8,497,825	8,260,654	13,768	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD # 03/01/2038		03/23/2009	DEUTSCHE BANK SECURITIES		2,668,255	2,593,785	4,323	1

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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)
3128M1-F6-1	FED HOME LOAN MTG CORP GOLD # 11/01/2019		05/20/2009	DEUTSCHE BANK SECURITIES		60,949	58,846	123	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD # 06/01/2021		04/02/2009	BANK OF AMERICA		49,417	48,037	90	1
3128MB-GS-0	FED HOME LOAN MTG CORP GOLD # 07/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		1,808,224	1,745,824	3,637	1
3128MB-JW-8	FED HOME LOAN MTG CORP GOLD # 08/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		293,887	283,745	591	1
3128MB-KK-2	FED HOME LOAN MTG CORP GOLD # 09/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		7,105,529	6,860,326	14,292	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD # 11/01/2022		04/02/2009	BANK OF AMERICA		967,772	940,762	1,764	1
3128MB-NE-3	FED HOME LOAN MTG CORP GOLD # 12/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		80,469	77,692	162	1
3128MB-PU-5	FED HOME LOAN MTG CORP GOLD # 01/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		25,624	24,740	52	1
3128MB-RR-0	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		433,108	418,162	871	1
3128MB-UL-9	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,683,311	2,590,713	5,397	1
3128MB-US-4	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	SALOMON SMITH BARNEY		14,541,360	14,155,405	26,541	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		04/02/2009	BANK OF AMERICA		8,229,691	8,000,004	15,000	1
3128MB-ZD-2	FED HOME LOAN MTG CORP GOLD # 08/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		117,038	112,999	235	1
3128MB-ZU-4	FED HOME LOAN MTG CORP GOLD # 07/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		146,659	141,598	295	1
3128MB-3F-2	FED HOME LOAN MTG CORP GOLD # 10/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		288,379	278,428	580	1
3128MB-3N-5	FED HOME LOAN MTG CORP GOLD # 11/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,071,484	1,999,999	4,167	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD # 12/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		13,654,193	13,183,003	27,465	1
3128MC-BK-0	FED HOME LOAN MTG CORP GOLD # 01/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		29,254	28,245	59	1
3128MC-BV-6	FED HOME LOAN MTG CORP GOLD # 02/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		56,274	54,332	113	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD # 02/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		22,738,641	21,953,958	45,737	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD # 01/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		11,031,510	10,650,827	22,189	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		9,468,978	9,142,215	19,046	1
3128MC-FB-6	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	SALOMON SMITH BARNEY		3,648,080	3,551,253	6,659	1
3128MM-AF-0	FED HOME LOAN MTG CORP GOLD # 08/01/2019		05/20/2009	DEUTSCHE BANK SECURITIES		712,198	687,621	1,433	1
3128MM-AS-2	FED HOME LOAN MTG CORP GOLD # 10/01/2019		05/20/2009	DEUTSCHE BANK SECURITIES		201,165	194,223	405	1
3128MM-C3-5	FED HOME LOAN MTG CORP GOLD # 12/01/2020		05/20/2009	DEUTSCHE BANK SECURITIES		43,488	41,987	87	1
3128MM-FJ-7	FED HOME LOAN MTG CORP GOLD # 02/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		931,305	899,167	1,873	1
3128MM-FX-6	FED HOME LOAN MTG CORP GOLD # 05/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		446,444	431,038	898	1
3128MM-F7-3	FED HOME LOAN MTG CORP GOLD # 06/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		62,582	60,423	126	1
3128MM-GT-4	FED HOME LOAN MTG CORP GOLD # 10/01/2022		05/20/2009	DEUTSCHE BANK SECURITIES		68,979	66,598	139	1
3128MM-HF-3	FED HOME LOAN MTG CORP GOLD # 01/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,415,824	2,332,457	4,859	1
3128MM-HK-2	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,331,793	2,251,325	4,690	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD # 03/01/2023		04/02/2009	BANK OF AMERICA		876,018	851,569	1,597	1
3128MM-H5-5	FED HOME LOAN MTG CORP GOLD # 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		414,297	400,000	833	1
3128MM-JC-8	FED HOME LOAN MTG CORP GOLD # 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		2,651,896	2,560,382	5,334	1
3128MM-J4-6	FED HOME LOAN MTG CORP GOLD # 10/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		58,179	56,171	117	1
3128MM-J5-3	FED HOME LOAN MTG CORP GOLD # 11/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		75,520	72,914	152	1
3128MM-KV-4	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		197,810	190,984	398	1
3128MM-KY-8	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		2,216,791	2,140,293	4,459	1
3128MM-K4-4	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		156,743	151,334	315	1
3128PE-G8-5	FED HOME LOAN MTG CORP GOLD # 06/01/2021		05/20/2009	DEUTSCHE BANK SECURITIES		760,529	734,284	1,530	1
3128PG-CW-1	FED HOME LOAN MTG CORP GOLD # 04/01/2017		05/20/2009	DEUTSCHE BANK SECURITIES		476,973	460,513	959	1
3128PJ-R3-3	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		465,775	449,702	937	1
3128PJ-SV-0	FED HOME LOAN MTG CORP GOLD # 01/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		655,312	632,698	1,318	1
3128PJ-UV-7	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		94,970	91,692	191	1
3128PJ-YA-9	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		185,422	179,023	373	1
3128PJ-ZK-6	FED HOME LOAN MTG CORP GOLD # 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,683,576	1,625,478	3,386	1
3128PJ-5B-9	FED HOME LOAN MTG CORP GOLD # 03/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		32,972	31,834	66	1
3128PK-EW-0	FED HOME LOAN MTG CORP GOLD # 03/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		37,818	36,513	76	1
3128PK-MQ-4	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,803,413	1,741,179	3,627	1
3128PK-MY-7	FED HOME LOAN MTG CORP GOLD # 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		303,872	293,386	611	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD # 05/01/2023		04/02/2009	BANK OF AMERICA		74,887	72,797	136	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD # 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		3,924,411	3,788,985	7,894	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD # 05/01/2023		04/02/2009	BANK OF AMERICA		77,806	75,635	142	1
3128PK-7H-1	FED HOME LOAN MTG CORP GOLD # 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		805,979	778,166	1,621	1
3128PL-P7-1	FED HOME LOAN MTG CORP GOLD # 08/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		23,136	22,337	47	1
3128PL-7F-3	FED HOME LOAN MTG CORP GOLD # 11/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,943,951	1,876,868	3,910	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD # 02/01/2024		04/02/2009	BANK OF AMERICA		1,113,986	1,082,895	2,030	1
3128PM-KS-8	FED HOME LOAN MTG CORP GOLD # 02/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		66,283	63,996	133	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD # 02/01/2024		04/02/2009	BANK OF AMERICA		71,699	69,698	131	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD # 03/01/2024		04/02/2009	BANK OF AMERICA		903,315	878,103	1,646	1
3128PM-QU-7	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		499,655	482,413	1,005	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		11,315,830	11,000,009	20,625	1

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

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3128PM-Q8-6	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		113,069	109,167	227	1
3128PM-RY-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	SALOMON SMITH BARNEY		27,738,935	27,002,691	50,630	1
3128PM-R2-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		757,339	731,205	1,523	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		65,221	63,401	119	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		938,368	912,179	1,710	1
3128PM-SL-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		2,071,488	2,000,003	4,167	1
3128PM-SX-9	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		310,987	300,255	626	1
3128PM-V9-8	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	SALOMON SMITH BARNEY		22,158,868	21,570,729	40,445	1
3128PM-WE-6	FED HOME LOAN MTG CORP GOLD # 04/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		1,145,286	1,105,763	2,304	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD # 04/01/2024		04/02/2009	BANK OF AMERICA		943,437	917,106	1,720	1
3128PM-WR-7	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	SALOMON SMITH BARNEY		15,799,489	15,380,141	28,838	1
3128PM-Y6-1	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		107,307	103,604	216	1
3128PM-4V-9	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		166,764	162,338	304	1
3128PM-5F-3	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		3,082,105	3,000,300	5,626	1
3128PM-5L-0	FED HOME LOAN MTG CORP GOLD # 05/01/2024		05/20/2009	SALOMON SMITH BARNEY		1,887,972	1,837,862	3,446	1
3128PM-5V-8	FED HOME LOAN MTG CORP GOLD # 07/01/2024		05/20/2009	SALOMON SMITH BARNEY		2,054,531	2,000,000	3,750	1
3128PN-AA-6	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		10,169,727	9,899,803	18,562	1
3128PN-BG-2	FED HOME LOAN MTG CORP GOLD # 06/01/2024		05/20/2009	SALOMON SMITH BARNEY		1,488,761	1,449,246	2,717	1
31371N-MT-9	FED NATL MTG ASSOC #256970 10/01/2022		05/20/2009	BANK OF AMERICA		591,745	570,829	1,189	1
31371N-U9-4	FED NATL MTG ASSOC #257208 05/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		1,348,988	1,314,933	2,466	1
31371N-3T-0	FED NATL MTG ASSOC #257410 10/01/2023		04/02/2009	BANK OF AMERICA		584,837	563,571	1,174	1
31371N-5N-1	FED NATL MTG ASSOC #257453 11/01/2023		04/02/2009	BANK OF AMERICA		279,652	269,483	561	1
31376K-FE-1	FED NATL MTG ASSOC #357565 04/01/2019		05/20/2009	BANK OF AMERICA		653,054	629,972	1,312	1
31403D-4E-6	FED NATL MTG ASSOC #746121 04/01/2023		05/20/2009	BANK OF AMERICA		2,142,313	2,066,591	4,305	1
31406R-TW-5	FED NATL MTG ASSOC #817865 12/01/2021		05/20/2009	BANK OF AMERICA		662,996	639,562	1,332	1
31407J-XC-1	FED NATL MTG ASSOC #832375 08/01/2020		05/20/2009	BANK OF AMERICA		447,450	431,635	899	1
31408A-J9-2	FED NATL MTG ASSOC #845488 06/01/2021		05/20/2009	BANK OF AMERICA		266,260	256,849	535	1
31409G-XH-4	FED NATL MTG ASSOC #871080 11/01/2021		05/20/2009	BANK OF AMERICA		437,270	421,814	879	1
31409T-RY-6	FED NATL MTG ASSOC #878103 04/01/2036		03/13/2009	UNION BANK OF SWITZERLAND		1,023,316	1,000,110	1,667	1
31409V-GJ-6	FED NATL MTG ASSOC #879601 03/01/2021		04/02/2009	BANK OF AMERICA		285,377	275,000	573	1
31410A-EC-6	FED NATL MTG ASSOC #883131 03/01/2021		05/20/2009	BANK OF AMERICA		39,118	37,735	79	1
31410C-X3-1	FED NATL MTG ASSOC #885498 06/01/2021		05/20/2009	BANK OF AMERICA		430,693	415,470	866	1
31410G-EH-2	FED NATL MTG ASSOC #888536 07/01/2022		05/20/2009	BANK OF AMERICA		457,225	441,064	919	1
31410G-5Q-2	FED NATL MTG ASSOC #889255 03/01/2023		05/20/2009	BANK OF AMERICA		1,615,854	1,558,740	3,247	1
31410K-KL-7	FED NATL MTG ASSOC #889599 03/01/2023		05/20/2009	BANK OF AMERICA		288,586	278,385	580	1
31410U-EU-2	FED NATL MTG ASSOC #897547 01/01/2022		04/02/2009	BANK OF AMERICA		58,055	55,944	117	1
31410V-ZG-8	FED NATL MTG ASSOC #899043 02/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		951,687	927,662	1,739	1
31410V-ZH-6	FED NATL MTG ASSOC #899044 02/01/2022		04/02/2009	BANK OF AMERICA		1,511,953	1,456,975	3,035	1
31410W-EC-8	FED NATL MTG ASSOC #899331 05/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		2,051,797	2,000,000	3,750	1
31410W-GJ-1	FED NATL MTG ASSOC #899401 04/01/2022		05/20/2009	BANK OF AMERICA		2,285,313	2,204,537	4,593	1
31410W-JM-1	FED NATL MTG ASSOC #899468 06/01/2022		04/02/2009	BANK OF AMERICA		764,442	736,646	1,535	1
31410W-UP-1	FED NATL MTG ASSOC #899790 07/01/2022		05/20/2009	BANK OF AMERICA		2,011,252	1,940,163	4,042	1
31410X-2T-2	FED NATL MTG ASSOC #900886 01/01/2022		05/20/2009	BANK OF AMERICA		461,282	444,978	927	1
31410Y-R6-3	FED NATL MTG ASSOC #901509 12/01/2021		04/02/2009	BANK OF AMERICA		48,264	46,509	97	1
31411B-DA-8	FED NATL MTG ASSOC #902897 12/01/2021		05/20/2009	BANK OF AMERICA		683,403	659,248	1,373	1
31411D-B4-0	FED NATL MTG ASSOC #904659 11/01/2021		05/20/2009	BANK OF AMERICA		377,186	363,854	758	1
31411E-ZR-1	FED NATL MTG ASSOC #906252 01/01/2022		05/20/2009	BANK OF AMERICA		388,036	374,320	780	1
31411E-3M-7	FED NATL MTG ASSOC #906304 01/01/2022		04/02/2009	BANK OF AMERICA		29,950	28,861	60	1
31411J-H5-8	FED NATL MTG ASSOC #909352 02/01/2022		05/20/2009	BANK OF AMERICA		1,655,689	1,597,168	3,327	1
31411L-ED-9	FED NATL MTG ASSOC #911032 07/01/2022		05/20/2009	BANK OF AMERICA		387,870	374,161	780	1
31411L-FG-1	FED NATL MTG ASSOC #911067 11/01/2022		04/02/2009	BANK OF AMERICA		924,053	890,452	1,855	1
31411L-RL-7	FED NATL MTG ASSOC #911391 03/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,026,166	1,002,896	1,672	1
31411N-ZU-4	FED NATL MTG ASSOC #912555 02/01/2022		04/02/2009	BANK OF AMERICA		616,734	594,308	1,238	1
31411R-AD-0	FED NATL MTG ASSOC #912704 03/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,365,757	1,334,785	2,225	1
31411S-2R-6	FED NATL MTG ASSOC #914384 03/01/2022		05/20/2009	BANK OF AMERICA		1,576,649	1,520,921	3,169	1
31411U-BJ-9	FED NATL MTG ASSOC #914541 04/01/2022		05/20/2009	BANK OF AMERICA		376,081	362,789	756	1
31411U-UC-3	FED NATL MTG ASSOC #915079 04/01/2022		05/20/2009	BANK OF AMERICA		1,928,346	1,860,188	3,875	1
31411U-ZW-4	FED NATL MTG ASSOC #915257 05/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,364,826	1,333,876	2,223	1
31411V-P2-9	FED NATL MTG ASSOC #915841 03/01/2022		05/20/2009	BANK OF AMERICA		367,512	354,522	739	1
31411W-YF-8	FED NATL MTG ASSOC #917010 04/01/2022		05/20/2009	BANK OF AMERICA		2,320,961	2,238,925	4,664	1
31411X-3K-9	FED NATL MTG ASSOC #918002 05/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,727,915	1,688,731	2,815	1
31411Y-AD-5	FED NATL MTG ASSOC #918104 05/01/2022		05/20/2009	BANK OF AMERICA		2,970,437	2,864,390	5,967	1
31411Y-NN-9	FED NATL MTG ASSOC #918497 05/01/2022		05/20/2009	BANK OF AMERICA		1,607,016	1,550,215	3,230	1

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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)
31411Y-SB-0	FED NATL MTG ASSOC #918614 06/01/2022		04/02/2009	BANK OF AMERICA		382,821	368,901	769	1
31411Y-3F-8	FED NATL MTG ASSOC #918898 04/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		20,616	20,096	38	1
31411Y-3G-6	FED NATL MTG ASSOC #918899 04/01/2022		04/02/2009	BANK OF AMERICA		1,132,861	1,091,667	2,274	1
31411Y-3H-4	FED NATL MTG ASSOC #918900 04/01/2022		05/20/2009	BANK OF AMERICA		1,917,088	1,849,328	3,853	1
31412A-UV-4	FED NATL MTG ASSOC #919596 07/01/2022		05/20/2009	BANK OF AMERICA		653,622	630,519	1,314	1
31412A-VY-7	FED NATL MTG ASSOC #919631 08/01/2022		05/20/2009	BANK OF AMERICA		361,595	348,814	727	1
31412A-V5-0	FED NATL MTG ASSOC #919636 09/01/2022		05/20/2009	BANK OF AMERICA		421,368	406,474	847	1
31412B-KG-6	FED NATL MTG ASSOC #920195 12/01/2021		05/20/2009	BANK OF AMERICA		366,568	353,612	737	1
31412G-LC-3	FED NATL MTG ASSOC #924723 05/01/2022		05/20/2009	BANK OF AMERICA		791,756	763,771	1,591	1
31412L-SY-7	FED NATL MTG ASSOC #928535 07/01/2022		05/20/2009	BANK OF AMERICA		2,099,378	2,025,174	4,219	1
31412M-XL-7	FED NATL MTG ASSOC #929583 06/01/2023		05/20/2009	BANK OF AMERICA		473,909	457,159	952	1
31412N-CL-8	FED NATL MTG ASSOC #929875 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		7,154,646	6,958,398	13,047	1
31412N-FQ-4	FED NATL MTG ASSOC #929975 09/01/2023		05/20/2009	BANK OF AMERICA		421,574	406,673	847	1
31412N-G4-2	FED NATL MTG ASSOC #930019 10/01/2023		05/20/2009	BANK OF AMERICA		514,526	496,339	1,034	1
31412N-LF-1	FED NATL MTG ASSOC #930126 11/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		810,361	789,903	1,481	1
31412N-LG-9	FED NATL MTG ASSOC #930127 11/01/2023		05/20/2009	BANK OF AMERICA		1,371,284	1,322,816	2,756	1
31412N-RS-7	FED NATL MTG ASSOC #930297 12/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,152,427	1,120,816	2,102	1
31412N-W7-7	FED NATL MTG ASSOC #930470 01/01/2024		04/02/2009	BANK OF AMERICA		1,660,375	1,600,000	3,333	1
31412S-RH-0	FED NATL MTG ASSOC #933488 03/01/2023		04/02/2009	BANK OF AMERICA		619,096	596,584	1,243	1
31412S-Y3-3	FED NATL MTG ASSOC #933730 04/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		8,002,519	7,821,046	13,035	1
31412S-6X-8	FED NATL MTG ASSOC #933886 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		5,828,532	5,668,658	10,629	1
31412T-AQ-6	FED NATL MTG ASSOC #933915 06/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		685,336	668,035	1,253	1
31412T-PN-7	FED NATL MTG ASSOC #934329 07/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,024,184	1,000,959	1,668	1
31412T-UG-6	FED NATL MTG ASSOC #934483 10/01/2023		05/20/2009	BANK OF AMERICA		677,436	653,491	1,361	1
31412T-UZ-4	FED NATL MTG ASSOC #934500 10/01/2023		05/20/2009	BANK OF AMERICA		480,102	463,132	965	1
31412U-N2-2	FED NATL MTG ASSOC #935209 04/01/2024		05/20/2009	BANK OF AMERICA		395,826	381,836	795	1
31412W-PY-6	FED NATL MTG ASSOC #937039 04/01/2022		05/20/2009	BANK OF AMERICA		393,332	379,429	790	1
31412X-H8-0	FED NATL MTG ASSOC #937755 06/01/2037		03/13/2009	UNION BANK OF SWITZERLAND		1,027,959	1,004,648	1,674	1
31412X-JU-9	FED NATL MTG ASSOC #937775 06/01/2022		05/20/2009	BANK OF AMERICA		2,302,258	2,220,883	4,627	1
31412X-MT-8	FED NATL MTG ASSOC #937870 07/01/2022		05/20/2009	BANK OF AMERICA		446,246	430,474	897	1
31412X-XV-1	FED NATL MTG ASSOC #938192 07/01/2022		05/20/2009	BANK OF AMERICA		493,647	476,199	992	1
31412X-ZF-4	FED NATL MTG ASSOC #938242 07/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		969,903	945,418	1,773	1
31412X-2U-7	FED NATL MTG ASSOC #938287 07/01/2022		05/20/2009	BANK OF AMERICA		2,182,615	2,105,469	4,386	1
31412Y-GK-2	FED NATL MTG ASSOC #938602 05/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		61,020	59,479	112	1
31413B-H9-5	FED NATL MTG ASSOC #940456 06/01/2022		05/20/2009	BANK OF AMERICA		1,491,643	1,438,920	2,998	1
31413B-YL-9	FED NATL MTG ASSOC #940915 07/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		28,502	27,783	52	1
31413C-SV-2	FED NATL MTG ASSOC #941632 06/01/2022		04/02/2009	BANK OF AMERICA		311,320	299,999	625	1
31413D-HK-6	FED NATL MTG ASSOC #942234 07/01/2022		04/02/2009	BANK OF AMERICA		391,050	376,830	785	1
31413F-P8-9	FED NATL MTG ASSOC #944247 06/01/2022		05/20/2009	BANK OF AMERICA		773,362	746,027	1,554	1
31413K-GS-4	FED NATL MTG ASSOC #947609 10/01/2022		04/02/2009	BANK OF AMERICA		934,802	900,811	1,877	1
31413M-HW-0	FED NATL MTG ASSOC #949445 06/01/2023		04/02/2009	BANK OF AMERICA		943,624	909,312	1,894	1
31413S-S5-4	FED NATL MTG ASSOC #954240 01/01/2023		05/20/2009	BANK OF AMERICA		494,336	476,863	993	1
31413T-U4-2	FED NATL MTG ASSOC #955203 12/01/2022		04/02/2009	BANK OF AMERICA		791,624	762,839	1,589	1
31413T-3R-1	FED NATL MTG ASSOC #955408 12/01/2022		05/20/2009	BANK OF AMERICA		658,737	635,453	1,324	1
31413U-P4-5	FED NATL MTG ASSOC #955943 10/01/2022		05/20/2009	BANK OF AMERICA		481,383	464,368	967	1
31413U-VQ-9	FED NATL MTG ASSOC #956123 10/01/2022		05/20/2009	BANK OF AMERICA		445,869	430,109	896	1
31414B-WY-2	FED NATL MTG ASSOC #961563 02/01/2023		04/02/2009	BANK OF AMERICA		415,093	399,999	833	1
31414B-ZF-0	FED NATL MTG ASSOC #961642 02/01/2023		05/20/2009	BANK OF AMERICA		433,676	418,348	872	1
31414B-6U-9	FED NATL MTG ASSOC #961783 02/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		6,698,439	6,514,705	12,215	1
31414C-AV-0	FED NATL MTG ASSOC #961820 03/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		340,291	332,575	554	1
31414C-TX-6	FED NATL MTG ASSOC #962366 04/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		57,487	56,036	105	1
31414E-DA-9	FED NATL MTG ASSOC #963697 06/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		24,547	23,927	45	1
31414E-6F-6	FED NATL MTG ASSOC #964470 08/01/2023		05/20/2009	BANK OF AMERICA		711,753	686,595	1,430	1
31414F-GL-9	FED NATL MTG ASSOC #964703 08/01/2023		05/20/2009	BANK OF AMERICA		456,485	440,351	917	1
31414F-4K-4	FED NATL MTG ASSOC #965326 09/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		83,961	82,057	137	1
31414F-5Q-0	FED NATL MTG ASSOC #965355 10/01/2023		04/02/2009	BANK OF AMERICA		63,385	61,080	127	1
31414F-6Y-2	FED NATL MTG ASSOC #965387 10/01/2023		05/20/2009	BANK OF AMERICA		1,695,503	1,635,574	3,407	1
31414G-CB-3	FED NATL MTG ASSOC #965466 09/01/2022		03/23/2009	DEUTSCHE BANK SECURITIES		27,493	26,799	50	1
31414G-DY-2	FED NATL MTG ASSOC #965519 01/01/2023		05/20/2009	BANK OF AMERICA		758,966	731,793	1,525	1
31414G-ES-4	FED NATL MTG ASSOC #965545 01/01/2023		05/20/2009	BANK OF AMERICA		1,589,123	1,532,955	3,194	1
31414G-VM-8	FED NATL MTG ASSOC #966020 02/01/2023		05/20/2009	BANK OF AMERICA		654,979	631,829	1,316	1
31414H-M4-6	FED NATL MTG ASSOC #966679 02/01/2023		04/02/2009	BANK OF AMERICA		55,625	53,603	112	1
31414H-NE-3	FED NATL MTG ASSOC #966689 06/01/2023		05/20/2009	BANK OF AMERICA		759,348	732,508	1,526	1

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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)
31414H-PK-7	FED NATL MTG ASSOC #966726 12/01/2022		04/02/2009	BANK OF AMERICA		776,856	748,608	1,560	1
31414H-QF-7	FED NATL MTG ASSOC #966754 01/01/2023		05/20/2009	BANK OF AMERICA		1,499,882	1,446,868	3,014	1
31414J-H3-0	FED NATL MTG ASSOC #967450 12/01/2022		05/20/2009	BANK OF AMERICA		674,272	650,440	1,355	1
31414J-NW-9	FED NATL MTG ASSOC #967605 12/01/2022		05/20/2009	BANK OF AMERICA		656,626	633,417	1,320	1
31414J-SN-4	FED NATL MTG ASSOC #967725 01/01/2023		05/20/2009	BANK OF AMERICA		2,128,246	2,053,022	4,277	1
31414J-UC-5	FED NATL MTG ASSOC #967779 06/01/2023		05/20/2009	BANK OF AMERICA		371,736	358,597	747	1
31414J-3Y-7	FED NATL MTG ASSOC #968015 01/01/2023		05/20/2009	BANK OF AMERICA		1,844,203	1,779,019	3,706	1
31414K-GB-0	FED NATL MTG ASSOC #968294 02/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		378,577	369,992	617	1
31414L-P4-4	FED NATL MTG ASSOC #969443 01/01/2023		05/20/2009	BANK OF AMERICA		2,124,653	2,049,028	4,269	1
31414L-RA-8	FED NATL MTG ASSOC #969481 01/01/2023		05/20/2009	BANK OF AMERICA		669,306	645,649	1,345	1
31414L-3Y-2	FED NATL MTG ASSOC #969815 02/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		1,728,708	1,685,068	3,160	1
31414M-D5-2	FED NATL MTG ASSOC #970024 06/01/2023		04/02/2009	BANK OF AMERICA		338,787	326,468	680	1
31414N-GE-8	FED NATL MTG ASSOC #970997 01/01/2024		04/02/2009	BANK OF AMERICA		70,312	67,755	141	1
31414N-UT-9	FED NATL MTG ASSOC #971394 05/01/2023		04/02/2009	BANK OF AMERICA		104,756	100,947	210	1
31414N-VF-8	FED NATL MTG ASSOC #971414 05/01/2023		04/02/2009	BANK OF AMERICA		340,104	327,737	683	1
31414P-7G-8	FED NATL MTG ASSOC #972595 04/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		511,307	499,712	833	1
31414Q-LX-3	FED NATL MTG ASSOC #972942 02/01/2023		05/20/2009	BANK OF AMERICA		763,992	736,989	1,535	1
31414Q-RL-3	FED NATL MTG ASSOC #973091 03/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,535,342	1,500,525	2,501	1
31414Q-UR-6	FED NATL MTG ASSOC #973192 03/01/2023		05/20/2009	BANK OF AMERICA		676,936	653,009	1,360	1
31414Q-X2-8	FED NATL MTG ASSOC #973297 03/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		4,103,594	4,000,001	7,500	1
31414R-RN-7	FED NATL MTG ASSOC #973993 02/01/2023		05/20/2009	BANK OF AMERICA		2,192,292	2,114,804	4,406	1
31414S-JX-2	FED NATL MTG ASSOC #974678 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		3,913,613	3,806,265	7,137	1
31414S-LZ-4	FED NATL MTG ASSOC #974744 04/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,509,580	1,475,347	2,459	1
31414S-VL-4	FED NATL MTG ASSOC #975019 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,509,799	1,468,386	2,753	1
31414S-YM-9	FED NATL MTG ASSOC #975116 05/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,022,965	999,768	1,666	1
31414S-3Q-4	FED NATL MTG ASSOC #975207 03/01/2023		04/02/2009	BANK OF AMERICA		938,174	904,060	1,883	1
31414S-6Z-1	FED NATL MTG ASSOC #975288 05/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		81,249	79,198	149	1
31414T-7H-8	FED NATL MTG ASSOC #976196 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		3,152,985	3,066,500	5,750	1
31414U-G6-9	FED NATL MTG ASSOC #976421 03/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		37,326	36,384	68	1
31414U-LD-8	FED NATL MTG ASSOC #976524 05/01/2023		05/20/2009	BANK OF AMERICA		1,572,601	1,517,017	3,160	1
31414U-NY-0	FED NATL MTG ASSOC #976607 04/01/2023		05/20/2009	BANK OF AMERICA		1,577,255	1,521,506	3,170	1
31414U-R7-5	FED NATL MTG ASSOC #976710 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		1,864,689	1,813,541	3,400	1
31414U-UN-6	FED NATL MTG ASSOC #976789 04/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		36,886	35,954	67	1
31414X-S8-6	FED NATL MTG ASSOC #979443 08/01/2023		05/20/2009	BANK OF AMERICA		1,654,881	1,596,388	3,326	1
31415A-MG-3	FED NATL MTG ASSOC #981059 04/01/2023		04/02/2009	BANK OF AMERICA		40,172	38,711	81	1
31415A-T5-0	FED NATL MTG ASSOC #981272 04/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		22,908,560	22,280,190	41,775	1
31415A-W2-3	FED NATL MTG ASSOC #981365 04/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		190,991	186,170	349	1
31415B-AP-4	FED NATL MTG ASSOC #981614 06/01/2023		04/02/2009	BANK OF AMERICA		66,102	63,699	133	1
31415B-B3-2	FED NATL MTG ASSOC #981658 06/01/2023		05/20/2009	BANK OF AMERICA		462,038	445,707	929	1
31415B-DU-0	FED NATL MTG ASSOC #981715 07/01/2023		04/02/2009	BANK OF AMERICA		246,110	237,161	494	1
31415B-FP-9	FED NATL MTG ASSOC #981774 05/01/2023		05/20/2009	BANK OF AMERICA		492,405	475,000	990	1
31415B-FW-4	FED NATL MTG ASSOC #981781 04/01/2023		05/20/2009	BANK OF AMERICA		1,836,660	1,771,742	3,691	1
31415B-T3-3	FED NATL MTG ASSOC #982170 06/01/2023		04/02/2009	BANK OF AMERICA		295,754	285,000	594	1
31415B-4R-7	FED NATL MTG ASSOC #982432 05/01/2023		05/20/2009	BANK OF AMERICA		29,710	28,660	60	1
31415C-KK-2	FED NATL MTG ASSOC #982798 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		4,416,587	4,295,442	8,054	1
31415C-LL-9	FED NATL MTG ASSOC #982831 05/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,536,946	1,502,092	2,503	1
31415C-NH-6	FED NATL MTG ASSOC #982892 05/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		18,507,641	17,999,986	33,750	1
31415L-DH-7	FED NATL MTG ASSOC #983104 05/01/2023		04/02/2009	BANK OF AMERICA		51,296	49,430	103	1
31415L-EC-7	FED NATL MTG ASSOC #983131 05/01/2023		05/20/2009	BANK OF AMERICA		686,437	662,175	1,380	1
31415L-QX-8	FED NATL MTG ASSOC #983470 05/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		560,674	547,960	913	1
31415L-TF-4	FED NATL MTG ASSOC #983550 05/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		25,259	24,622	46	1
31415L-XC-6	FED NATL MTG ASSOC #983675 11/01/2023		05/20/2009	BANK OF AMERICA		459,755	443,505	924	1
31415M-FR-1	FED NATL MTG ASSOC #984076 06/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		9,837,213	9,567,383	17,939	1
31415P-AD-0	FED NATL MTG ASSOC #984804 06/01/2023		05/20/2009	BANK OF AMERICA		1,041,149	1,004,349	2,092	1
31415Q-CT-1	FED NATL MTG ASSOC #985782 08/01/2038		03/13/2009	UNION BANK OF SWITZERLAND		1,535,357	1,500,540	2,501	1
31415Q-M3-7	FED NATL MTG ASSOC #986078 09/01/2023		05/20/2009	BANK OF AMERICA		441,810	426,194	888	1
31415Q-NT-9	FED NATL MTG ASSOC #986102 09/01/2023		05/20/2009	BANK OF AMERICA		1,609,146	1,552,270	3,234	1
31415Q-N7-7	FED NATL MTG ASSOC #986114 10/01/2023		05/20/2009	BANK OF AMERICA		1,924,878	1,856,842	3,868	1
31415Q-XS-0	FED NATL MTG ASSOC #986389 07/01/2023		05/20/2009	BANK OF AMERICA		380,349	366,906	764	1
31415R-NN-0	FED NATL MTG ASSOC #986997 07/01/2023		05/20/2009	BANK OF AMERICA		1,863,034	1,797,184	3,744	1
31415R-QZ-0	FED NATL MTG ASSOC #987072 08/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		319,946	311,869	585	1
31415R-VF-8	FED NATL MTG ASSOC #987214 07/01/2023		05/20/2009	BANK OF AMERICA		513,813	495,652	1,033	1
31415R-6V-1	FED NATL MTG ASSOC #987484 08/01/2023		05/20/2009	BANK OF AMERICA		2,022,840	1,951,341	4,065	1

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)
31415S-HS-4	FED NATL MTG ASSOC #987741 08/01/2023		05/20/2009	BANK OF AMERICA		1,987,944	1,917,650	3,995	1
31415S-P5-5	FED NATL MTG ASSOC #987944 12/01/2023		05/20/2009	BANK OF AMERICA		1,731,697	1,670,490	3,480	1
31415S-6Z-0	FED NATL MTG ASSOC #988388 09/01/2023		04/02/2009	BANK OF AMERICA		671,669	647,245	1,348	1
31415T-NQ-9	FED NATL MTG ASSOC #988799 08/01/2023		05/20/2009	BANK OF AMERICA		2,068,221	1,995,119	4,156	1
31415T-SN-1	FED NATL MTG ASSOC #988925 08/01/2023		04/02/2009	BANK OF AMERICA		1,494,336	1,439,999	3,000	1
31415V-BG-9	FED NATL MTG ASSOC #990239 11/01/2023		05/20/2009	BANK OF AMERICA		1,592,307	1,535,958	3,200	1
31415V-ZW-8	FED NATL MTG ASSOC #990957 09/01/2023		04/02/2009	BANK OF AMERICA		2,043,709	1,969,395	4,103	1
31415V-Z2-4	FED NATL MTG ASSOC #990961 09/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		907,392	884,485	1,658	1
31415V-6B-6	FED NATL MTG ASSOC #991066 11/01/2023		04/02/2009	BANK OF AMERICA		969,501	934,247	1,946	1
31415W-FY-4	FED NATL MTG ASSOC #991283 09/01/2023		04/02/2009	BANK OF AMERICA		2,311,334	2,227,288	4,640	1
31415W-LM-3	FED NATL MTG ASSOC #991432 12/01/2023		04/02/2009	BANK OF AMERICA		178,142	171,665	358	1
31415W-4P-5	FED NATL MTG ASSOC #991930 12/01/2023		05/20/2009	BANK OF AMERICA		488,770	471,495	982	1
31415X-3S-8	FED NATL MTG ASSOC #992809 11/01/2023		04/02/2009	BANK OF AMERICA		207,547	200,000	417	1
31415Y-BZ-1	FED NATL MTG ASSOC #992956 12/01/2023		05/20/2009	BANK OF AMERICA		2,284,915	2,204,153	4,592	1
31415Y-5S-4	FED NATL MTG ASSOC #993757 11/01/2023		05/20/2009	BANK OF AMERICA		1,650,482	1,592,144	3,317	1
31416B-FM-5	FED NATL MTG ASSOC #994872 11/01/2023		05/20/2009	BANK OF AMERICA		431,317	416,072	867	1
31416B-HE-1	FED NATL MTG ASSOC #994929 12/01/2023		05/20/2009	BANK OF AMERICA		44,411	42,842	89	1
31416B-HJ-0	FED NATL MTG ASSOC #994933 09/01/2023		05/20/2009	BANK OF AMERICA		731,263	705,416	1,470	1
31416B-Z8-4	FED NATL MTG ASSOC #995467 09/01/2023		05/20/2009	DEUTSCHE BANK SECURITIES		5,347,243	5,200,570	9,751	1
31416B-2F-4	FED NATL MTG ASSOC #995474 02/01/2024		05/20/2009	BANK OF AMERICA		445,372	429,630	895	1
31416H-E5-0	FED NATL MTG ASSOC #AA0155 01/01/2024		05/20/2009	BANK OF AMERICA		1,838,714	1,773,724	3,695	1
31416H-PX-7	FED NATL MTG ASSOC #AA0437 12/01/2023		05/20/2009	BANK OF AMERICA		2,121,657	2,046,666	4,264	1
31416H-ZK-4	FED NATL MTG ASSOC #AA0745 03/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		1,471,478	1,431,116	2,683	1
31416J-BE-0	FED NATL MTG ASSOC #AA0936 12/01/2023		05/20/2009	BANK OF AMERICA		470,719	454,081	946	1
31416L-FM-3	FED NATL MTG ASSOC #AA2871 03/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		4,146,825	4,033,080	7,562	1
31416L-HN-9	FED NATL MTG ASSOC #AA2936 04/01/2024		03/10/2009	BANK OF AMERICA		25,481,445	25,000,000	46,875	1
31416M-U2-8	FED NATL MTG ASSOC #AA4200 03/01/2024		05/20/2009	DEUTSCHE BANK SECURITIES		4,909,660	4,774,991	8,953	1
31416M-WL-4	FED NATL MTG ASSOC #AA4250 04/01/2024		03/10/2009	BANK OF AMERICA		10,192,578	10,000,000	18,750	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606 10/01/2023		03/23/2009	DEUTSCHE BANK SECURITIES		919,323	896,115	1,680	1
31417Y-CP-0	FED NATL MTG ASSOC #MA0077 04/01/2024		03/10/2009	BANK OF AMERICA		10,192,578	10,000,000	18,750	1
3133TM-Z3-3	FHR 2205 ZA 08/15/2028		06/01/2009	SCHEDULED PAY UP		131,118	131,118		1
31339N-2C-9	FHR 2398 ZP 01/15/2032		04/01/2009	SCHEDULED PAY UP		112,488	112,488		1
31393Q-C3-4	FHR 2612 LN 12/15/2031		04/03/2009	STIFEL NICOLAUS & CO, INC.		29,754,527	28,705,000	27,908	1
31394G-HU-0	FHR 2649 OD 11/15/2031		04/03/2009	GREENWICH CAPITAL MARKETS, INC.		9,865,156	9,500,000	9,236	1
31394N-NJ-3	FHR 2727B UD 02/15/2032		04/03/2009	GREENWICH CAPITAL MARKETS, INC.		3,250,188	3,128,000	3,041	1
31394T-C7-8	FHR 2759E BD 08/15/2032		04/01/2009	SALOMON SMITH BARNEY		21,111,012	20,261,000	14,070	1
31395P-U6-7	FHR 2941C WC 10/15/2030		04/17/2009	BNP PARIBAS SECURITIES CORP		15,618,750	15,000,000	43,750	1
31396H-6D-6	FHR 3102 PH 07/15/2031		04/02/2009	BNP PARIBAS SECURITIES CORP		10,421,875	10,000,000	8,333	1
31393B-4Q-5	FNR 0305A QP 01/25/2032		04/03/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,341,797	10,000,000	9,722	1
31393D-ZD-6	FNR 0373A GA 05/25/2031		03/30/2009	CREDIT SUISSE FIRST BOSTON CORPORATION				(27)	1
743759-AH-5	PROVIDENCE HEALTH SYSTEM AK 2 10/01/2013		04/29/2009	VARIOUS		158,423	158,423		1FE
786005-PM-4	SACRAMENTO CA MUN UTIL BABS 0 05/15/2036		05/05/2009	GOLDMAN, SACHS & CO.		5,000,000	5,000,000		1FE
899124-HA-2	TULARE CITY CA SEWER BABS 200 11/15/2044		06/18/2009	STONE & YOUNGBERG		14,506,350	15,000,000		1FE
89978K-AV-8	TUOLUMNE WIND PROJ AUTH CA BA 01/01/2034		06/25/2009	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000		1FE
419800-DZ-7	HAWAII DEPT BDGT & FIN HAWAII 11/01/2020		04/09/2009	GOLDMAN, SACHS & CO.		17,746,200	20,000,000	329,333	2FE
452252-FH-7	ILLINOIS ST TOLL HWY AUTH BAB 01/02/2034		05/12/2009	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		1FE
560425-3P-3	MAINE HLTH & HIGHER EDL BOWDO 07/01/2039		05/05/2009	BARCLAYS BANK		4,797,025	4,750,000		1FE
276731-YG-5	EASTERN MI UNIV BABS 09 02/15/2038		05/29/2009	PIPER JAFFRAY INC.		5,625,000	5,625,000		1FE
594610-5T-0	MICHIGAN ST DEPT TRANS BABS 0 09/15/2027		06/17/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		43,701,240	44,000,000		1FE
646139-W3-5	NEW JERSEY TURNPIKE BABS 09 F 01/01/2040		04/20/2009	MORGAN STANLEY DEAN WITTER		5,000,000	5,000,000		1FE
59259N-ZH-9	METRO NY TRANS AUTH BABS 09 11/15/2039		04/23/2009	J. P. MORGAN SECURITIES, INC.		10,000,000	10,000,000		1FE
709223-VZ-1	PENNSYLVANIA TURNPIKE COMMN B 12/01/2039		06/22/2009	BARCLAYS BANK		10,000,000	10,000,000		1FE
235241-LS-3	DALLAS TX AREA RAPID TRANS BA 12/01/2044		06/17/2009	SEIBERT BRANFORD		15,000,000	15,000,000		1FE
235241-LT-1	DALLAS TX AREA RAPID TRANS BA 12/01/2034		06/17/2009	SEIBERT BRANFORD		30,000,000	30,000,000		1FE
41422E-BT-9	HARRIS CNTY TX TRANS BABS 09 11/01/2038		05/29/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		8,384,060	8,500,000		1FE
915137-X7-3	UNIVERSITY OF TX SYS REV FING 08/15/2041		06/10/2009	MORGAN STANLEY DEAN WITTER		12,000,000	12,000,000		1FE
735389-MT-2	PORT SEATTLE WASH REV TAXABLE 05/01/2036		06/25/2009	BARCLAYS BANK		19,377,400	20,000,000		1FE
743755-AF-7	PROVIDENCE HLTH SVCS GRP WA N 10/01/2019		05/06/2009	MERRILL LYNCH, PIERCE, FENNER, & SMITH		4,991,850	5,000,000		1FE
938782-CW-7	WASHINGTON DC MET TRAN BABS 0 07/01/2034		06/03/2009	GOLDMAN, SACHS & CO.		12,785,110	13,000,000		1FE
3199999. Bonds - U.S. Special Revenues						967,333,409	949,871,333	1,598,493	XXX
00440E-AM-9	ACE INA HOLDINGS 06/15/2019		06/03/2009	MORGAN STANLEY DEAN WITTER		9,904,600	10,000,000		1FE
01741R-AD-4	ALLEGHENY TECHNOLOGIES 4.2500 06/01/2014		06/30/2009	Various		7,297,819	6,750,000	17,944	2FE
01958X-BS-5	ALLIED WASTE NORTH AMER 06/01/2017		05/28/2009	BARCLAYS BANK		967,500	1,000,000	191	2FE

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

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026074-AA-2	AMERICAN FINANCIAL GROUP 06/15/2019		06/10/2009	BANK OF AMERICA		11,000,000	11,000,000		2FE
03938L-AM-6	ARCELORMITTAL 06/01/2019	F	05/13/2009	CITIBANK		3,900,880	4,000,000		2FE
039483-AW-2	ARCHER DANIELS .875000% 02/15 02/15/2014		05/22/2009	Various		11,965,227	11,850,000	27,293	1FE
040555-CF-9	ARIZONA PUB SERVICE CO 05/15/2033		04/20/2009	CANTOR, FITZGERALD & CO.		3,248,374	5,030,000	124,178	2FE
007036-UQ-7	ARMT 2005-11 5A1 02/25/2036		05/22/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,805,099	12,351,275	397	2FE
2254W0-MM-4	ARMT 2005-12 5A1 03/25/2036		05/27/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		6,220,303	13,794,158	1,285	2FE
00206R-AD-4	AT&T CORP 09/01/2037		04/24/2009	WALL STREET ACCESS		3,796,800	4,000,000	41,889	1FE
00206R-AG-7	AT&T INC 01/15/2038		04/28/2009	J. P. MORGAN SECURITIES, INC.		2,778,060	3,000,000	55,650	1FE
053332-AC-6	AUTOZONE INC 10/15/2012		04/20/2009	ROYAL BANK OF SCOTLAND PLC		2,769,186	2,780,000	3,629	2FE
053332-AK-8	AUTOZONE INC 01/15/2015		06/29/2009	WACHOVIA SECURITIES		4,997,950	5,000,000		2FE
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC 06/01/2019		06/01/2009	GOLDMAN, SACHS & CO.		7,972,080	8,000,000		2FE
06051G-DY-2	BANK OF AMERICA CORP 05/15/2014		05/08/2009	BANK OF AMERICA		4,972,250	5,000,000		1FE
06051G-DZ-9	BANK OF AMERICA CORP 06/01/2019		05/28/2009	BANK OF AMERICA		24,811,000	25,000,000		1FE
064057-AZ-5	BANK OF NEW YORK 12/01/2009		06/29/2009	VARIOUS		17,318			1FE
06406H-BM-0	BANK OF NEW YORK MELLON 05/15/2019		05/05/2009	BANK OF AMERICA		1,997,400	2,000,000		1FE
06739F-FS-5	BARCLAYS BANK PLC 05/22/2019		05/19/2009	BARCLAYS BANK		7,982,800	8,000,000		1FE
092113-AF-6	BLACK HILLS CORP 05/15/2014		05/11/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		2,000,000	2,000,000		2FE
100756-AA-3	BOST 2004-1A A 05/26/2016		06/26/2009	GOLDMAN, SACHS & CO.		4,131,435	4,889,272	5,140	1FE
05569A-AB-5	BP AMI LEASING INC 05/08/2019	F	05/01/2009	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000		1FE
11442#-AA-7	BROOKS PROVISIONS, LLC (14% S 04/28/2013		03/30/2009	SCHEDULED PAY UP		4,654	4,654		5
09250F-AA-2	BSIS 2005-2A, A1 05/25/2017	F	04/29/2009	SOUTHRIDGE INVESTMENT GROUP		6,358,820	8,593,000	24,684	1FE
119882-9J-9	BUFFET, INC FIRST LIEN TERM L 04/30/2012		05/11/2009	CREDIT SUISSE FIRST BOSTON		293,240	311,957		4FE
991173-9C-1	BUFFETS, INC 2ND LIEN EXIT TL 05/01/2013		04/28/2009	EXCHANGE		120,295	519,928		5Z
991173-9B-3	BUFFETS, INC. 2ND LIEN EXIT P 05/01/2013		04/28/2009	EXCHANGE		20,146	109,276		5Z
119882-9I-1	BUFFETS, INC. DIP PFLC 06/30/2009		03/31/2009	SCHEDULED PAY UP		333	333		4FE
119882-9F-7	BUFFETS, INC. DIP TERM LOAN B 06/30/2009		03/31/2009	SCHEDULED PAY UP		3,343	3,343		4FE
119883-A@-5	BUFFETS, INC. PRE-PETITION PF 05/01/2013		04/02/2009	SCHEDULED PAY UP		2,520	2,520		6*
119883-A*-7	BUFFETS, INC. PRE-PETITION TE 11/01/2013		03/31/2009	SCHEDULED PAY UP		6,953	6,953		6
13645R-AJ-3	CANADIAN PACIFIC RR CO 05/15/2019	A	05/12/2009	J. P. MORGAN SECURITIES, INC.		4,983,150	5,000,000		2FE
144141-CV-8	CAROLINA POWER & LIGHT 04/01/2035		04/29/2009	MORGAN KEEGAN & COMPANY, INC.		2,802,480	3,000,000	15,675	1FE
17309D-AQ-6	CGCMT 2006-C4, H 01/01/9999		06/29/2009	VARIOUS		1,164,011			4FE
125509-BL-2	CIGNA CORP 05/01/2019		05/04/2009	J. P. MORGAN SECURITIES, INC.		14,956,650	15,000,000		2FE
172895-A@-3	CITATION CORP. PIK TERM LOAN 04/06/2013		03/31/2009	SCHEDULED PAY UP		26,040	26,040		5
172967-EM-9	CITIGROUP INC 11/21/2017		05/27/2009	CITIBANK		1,773,480	2,000,000	3,403	1FE
172967-EV-9	CITIGROUP INC 05/22/2019		06/11/2009	CITIBANK		10,165,500	10,000,000	61,389	1FE
202795-HU-7	COMMONWEALTH EDISON 03/15/2018		04/30/2009	J. P. MORGAN SECURITIES, INC.		5,752,200	6,000,000	48,333	2FE
219868-BN-5	CORP ANDINA DE FOMENTO 06/04/2019	F	05/28/2009	MERRILL LYNCH CAPITAL MARKETS		44,921,250	45,000,000		1FE
126670-NY-0	COUNTRYWIDE ASSET-BACKED CERT 05/25/2036		05/20/2009	GOLDMAN, SACHS & CO.		6,874,535	20,521,000	80,787	3FE
22546Q-AA-5	CREDIT SUISSE NEW YORK 05/01/2014	F	04/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		9,989,700	10,000,000		1FE
126650-BE-9	CVS CORP 08/15/2016		04/30/2009	MORGAN KEEGAN & COMPANY, INC.		5,184,550	5,000,000	68,056	2FE
126670-QV-3	CWL 2005-17, 1AF5 05/25/2036		05/21/2009	12 STREET CAPITAL, LLC		6,869,005	14,851,903	59,682	3FE
25271C-AK-8	DIAMOND OFFSHORE DRILL 05/01/2019		04/29/2009	J. P. MORGAN SECURITIES, INC.		2,995,530	3,000,000		2FE
23311M-A*-8	DIVERSIFIED COLLECTION SERVIC 02/04/2011		06/15/2009	SCHEDULED PAY UP		24,200	24,200		5
23311M-A@-6	DIVERSIFIED COLLECTION SERVIC 08/04/2011		06/15/2009	SCHEDULED PAY UP		38,000	38,000		5
260546-AA-4	DOW CHEMICAL PASS THRU TRUST 09/30/2009		06/29/2009	VARIOUS		4,485	4,485		1
532457-BA-5	ELI LILLY & CO 03/15/2037		04/07/2009	J. P. MORGAN SECURITIES, INC.		3,437,506	3,670,000	15,842	1FE
29348Q-AA-0	ENOGEX LLC 07/15/2014		06/24/2009	WACHOVIA SECURITIES		3,990,720	4,000,000		2FE
29365P-AN-2	ENTERGY GULF STATES LA 05/01/2018		05/06/2009	ROYAL BANK OF SCOTLAND PLC		4,766,050	5,000,000	8,333	2FE
26875P-AD-3	EOG RESOURCES INC 06/01/2019		05/18/2009	J. P. MORGAN SECURITIES, INC.		17,966,880	18,000,000		1FE
26884L-AA-7	EQT CORP 06/01/2019		05/12/2009	J. P. MORGAN SECURITIES, INC.		3,986,720	4,000,000		2FE
340711-AQ-3	FLORIDA GAS TRANSMISSION 05/15/2019		04/30/2009	Various		8,120,300	8,000,000		2FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMA 10/31/2012		03/31/2009	SCHEDULED PAY UP		3,578	3,578		5
34382#-AD-5	FLUID ENTERPRISES CORP. (HOMA 11/02/2013		05/18/2009	SCHEDULED PAY UP		2,125	2,125		5
41641#-AF-2	FOREST RESOURCES, LLC (HANCOC 06/30/2012		03/30/2009	SCHEDULED PAY UP		56,885	56,885		5
35177P-AT-4	FRANCE TELECOM 07/08/2019	F	06/29/2009	BANK OF AMERICA		4,974,400	5,000,000		1FE
368710-AC-3	GENENTECH INC 07/15/2035		06/11/2009	BARCLAYS BANK		8,821,300	10,000,000	156,042	1FE
370334-BB-9	GENERAL MILLS INC 02/15/2017		04/21/2009	WALL STREET ACCESS		5,158,650	5,000,000	54,625	2FE
370334-BH-6	GENERAL MILLS INC 02/15/2019		05/22/2009	ROYAL BANK OF SCOTLAND PLC		3,035,430	3,000,000	54,146	2FE
38141E-A2-5	GOLDMAN SACHS GROUP INC 02/15/2019		05/27/2009	GOLDMAN, SACHS & CO.		5,199,400	5,000,000	122,917	1FE
392484-A@-0	GREEKTOWN HOLDINGS LLC DELAYE 09/01/2009		05/29/2009	Various		124,920	124,920		3
36228C-SG-9	GSMS 2004-C1, A2 10/10/2028		04/29/2009	VARIOUS		761,110	761,110		1FE
36228C-SH-7	GSMS 2004-C1, B 10/10/2028		04/29/2009	VARIOUS		190,277	190,277		1FE
402740-AC-8	GULFSTREAM NATURAL GAS 06/01/2016		05/21/2009	ROYAL BANK OF SCOTLAND PLC		3,987,040	4,000,000		2FE

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)
40536Y-AJ-3	HALCYON CLO II CLASS B 04/24/2021	F	04/24/2009	SCHEDULED PAY UP		83,181	83,181		4FE
406216-AX-9	HALLIBURTON COMPANY 09/15/2019		04/21/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		5,268,450	5,000,000	35,021	1FE
406216-AY-7	HALLIBURTON COMPANY 09/15/2039		04/21/2009	Various		5,319,830	5,000,000	42,424	1FE
413875-AL-9	HARRIS CORPORATION 06/15/2019		06/04/2009	SALOMON SMITH BARNEY		4,984,550	5,000,000		2FE
418056-AR-8	HASBRO INC 05/15/2014		05/08/2009	BANK OF AMERICA		2,997,930	3,000,000		2FE
990983-9A-8	HAWAIIAN TELECOM COMM. TERM C 06/01/2014		04/30/2009	SCHEDULED PAY UP		3,250	3,250		4FE
806407-A@-1	HENRY SCHEIN INC. GTD SR NTS 06/30/2009		06/29/2009	VARIOUS		10,728	10,728		1
441520-AA-1	HOUGHTON INTL 14.25% SR SUB N 12/19/2014		04/08/2009	SCHEDULED PAY UP		11,768	11,768		4
448055-AF-0	HUSKY ENERGY INC 12/15/2019	A	05/06/2009	CITIBANK		7,981,360	8,000,000		2FE
456036-AE-2	INDUSTRIAL BANK OF KOREA 04/23/2014	F	04/17/2009	Various		14,876,500	15,000,000	990	1FE
45683#-AB-1	INFRASTRUX GROUP, INC. TERM L 11/03/2012		05/29/2009	SCHEDULED PAY UP		5,566	5,566		5
45687A-AD-4	INGERSOLL-RAND CO LTD 4.50000 04/15/2012	F	06/30/2009	GOLDMAN, SACHS & CO.		1,350,840	1,000,000	11,250	2FE
45111#-AA-5	INTERCONNECT DEVICES 14% SR S 05/11/2014		03/30/2009	SCHEDULED PAY UP		12,856	12,856		5
459902-AR-3	INTL GAME TECHNOLOGY 06/15/2019		06/10/2009	GOLDMAN, SACHS & CO.		14,917,950	15,000,000		2FE
459902-AQ-5	INTL GAME TECHNOLOGY 3.250000 05/01/2014		06/17/2009	Various		5,168,430	5,000,000	9,028	2FE
450679-BW-4	ITT CORP 05/01/2014		04/28/2009	J. P. MORGAN SECURITIES, INC.		6,986,490	7,000,000		2FE
450679-BX-2	ITT CORP 05/01/2019		04/28/2009	J. P. MORGAN SECURITIES, INC.		4,993,000	5,000,000		2FE
46625H-HL-7	JPMORGAN CHASE & CO 04/23/2019		04/16/2009	J. P. MORGAN SECURITIES, INC.		22,968,030	23,000,000		1FE
485260-BL-6	KANSAS GAS & ELECTRIC CO 06/15/2019		06/08/2009	CITIBANK		6,987,330	7,000,000		2FE
487836-BB-3	KELLOGG CO 05/30/2016		05/18/2009	J. P. MORGAN SECURITIES, INC.		5,984,160	6,000,000		1FE
494550-BA-3	KINDER MORGAN ENER PART 02/15/2015		05/07/2009	WACHOVIA SECURITIES		3,997,680	4,000,000		2FE
494550-BB-1	KINDER MORGAN ENER PART 02/15/2020		05/07/2009	WACHOVIA SECURITIES		4,983,450	5,000,000		2FE
500255-AF-1	KOHLS CORPORATION 06/01/2029		05/28/2009	J. P. MORGAN SECURITIES, INC.		4,450,000	5,000,000	1,007	2FE
50075N-AU-8	KRAFT FOODS INC 02/01/2018		04/22/2009	ROYAL BANK OF SCOTLAND PLC		4,013,800	4,000,000	58,528	2FE
501044-CH-2	KROGER CO. 01/15/2020		04/14/2009	CANTOR, FITZGERALD & CO.		9,109,686	8,995,000	141,371	2FE
54265S-AA-3	LGCLO 2004-1A A 05/26/2016		06/05/2009	ICP CAPITAL LLC		5,373,725	6,493,928	2,817	1FE
559080-AE-6	MAGELLAN MIDSTREAM PARTN 07/15/2019		06/19/2009	J. P. MORGAN SECURITIES, INC.		4,982,650	5,000,000		2FE
57037@-AE-5	MARK ANDY 15% SR SUB NOTES (H 04/08/2014		06/15/2009	SCHEDULED PAY UP		6,825	6,825		4
58013M-EH-3	MCDONALD'S CORP 02/01/2039		04/07/2009	BANK OF AMERICA		9,567,100	10,000,000	137,750	1FE
55382*-AB-8	MCNEIL TECH SR SUB (HANCOCK M 09/13/2013		04/01/2009	SCHEDULED PAY UP		5,837	5,837		5
61915R-AK-2	MHL 2005-3 A1 08/25/2035		06/24/2009	RAYMOND JAMES & ASSOCIATES, INC.		428,305	839,815	57	1FE
59023B-AM-6	MLMT 2006-C1, E 05/12/2039		06/29/2009	VARIOUS		2,072,331	2,072,331		1FE
61747Y-CF-0	MORGAN STANLEY 05/13/2014		05/08/2009	MORGAN STANLEY DEAN WITTER		2,989,530	3,000,000		1FE
57060N-AA-4	MSCLO 2005-1A A 04/20/2017	F	05/26/2009	KEYBANK NATIONAL ASSOCIATION		8,694,401	11,146,668	16,506	1FE
55276V-AA-0	MUBADALA DEVELOPMENT CO 05/06/2014	F	05/28/2009	Various		17,935,950	18,000,000	36,896	1FE
55406*-AA-2	MULTIAD SVC INC 14.5% SR SUB 11/07/2014		04/30/2009	SCHEDULED PAY UP		6,676	6,676		5
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER 12/31/2010		06/19/2009	Various		53,602	53,602		2
636274-AC-6	NATL GRID PLC 08/01/2016	F	05/14/2009	J. P. MORGAN SECURITIES, INC.		2,011,120	2,000,000	37,800	2FE
641423-BW-7	NEVADA POWER CO 08/01/2018		06/10/2009	BANK OF AMERICA		992,050	1,000,000	24,194	2FE
641423-BY-3	NEVADA POWER CO 03/15/2019		04/09/2009	WALL STREET ACCESS		111,611	115,000	979	2FE
654902-AB-1	NOKIA CORP 05/15/2019	F	04/30/2009	BANK OF AMERICA		3,963,000	4,000,000		1FE
655844-BC-1	NORFOLK SOUTHERN CORP 06/15/2019		05/27/2009	BANK OF AMERICA		1,995,000	2,000,000		2FE
665859-AK-0	NORTHERN TRUST CORP 05/01/2014		04/28/2009	MORGAN STANLEY DEAN WITTER		15,000,000	15,000,000		1FE
669729-B#-1	NORWOOD PROM. PRODUCTS TERM A 08/16/2009		03/31/2009	SCHEDULED PAY UP		18,495	18,495		6
66989G-AA-8	NOVARTIS SECS INVEST LTD 02/10/2019		04/09/2009	ROYAL BANK OF SCOTLAND PLC		4,061,720	4,000,000	37,014	1FE
68268N-AC-7	ONEOK PARTNERS LP 10/01/2036		05/12/2009	J. P. MORGAN SECURITIES, INC.		2,380,500	3,000,000	24,383	2FE
68268N-AD-5	ONEOK PARTNERS LP 10/15/2037		05/12/2009	J. P. MORGAN SECURITIES, INC.		3,660,750	4,500,000	25,688	2FE
68389X-AH-8	ORACLE CORP 07/08/2039		06/30/2009	BANK OF AMERICA		6,953,380	7,000,000		1FE
690113-A*-6	OUTLOOK (FKA - VISTA) GROUP C 07/26/2014		03/30/2009	SCHEDULED PAY UP		5,144	5,144		5
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) 01/03/2014		04/02/2009	VARIOUS		475,837	475,837		1Z
698455-AA-0	PANHANDLE EAST PIPE LINE 11/01/2017		04/22/2009	J. P. MORGAN SECURITIES, INC.		4,370,250	5,000,000	151,556	2FE
Q7325*-AB-1	PAPERLINX LTD/PAPER AUSTRALIA 02/11/2014	D	05/27/2009	EXCHANGE		32,344,738	32,500,000	335,634	4Z
P78954-AA-5	PETRO CO TRIN/TOBAGO LTD 05/08/2022	F	06/01/2009	FAHNESTOCK & CO., INC.		4,065,000	5,000,000	16,333	2FE
743873-BX-8	PFMLT 2005-2 2A1B 10/25/2035		06/04/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,495,829	6,473,757	6,759	1FE
69337M-AA-8	PHHAM 2007-3 A1 07/25/2037		06/16/2009	SALOMON SMITH BARNEY		13,250,275	16,511,247	4,609	4FE
500472-AC-9	PHILIPS ELECTRONICS NV 03/11/2038	F	06/12/2009	CANTOR, FITZGERALD & CO.		2,048,220	2,000,000	36,667	1FE
736508-BQ-4	PORTLAND GENERAL ELEC 04/15/2019		04/13/2009	DEUTSCHE BANK SECURITIES		9,992,600	10,000,000		2FE
73755L-AE-7	POTASH CORP-SASKATCHEWAN 05/15/2014	A	04/28/2009	BANK OF AMERICA		2,992,710	3,000,000		2FE
69351U-AM-5	PPL ELECTRIC UTILITIES 05/15/2039		05/19/2009	MORGAN STANLEY DEAN WITTER		6,957,860	7,000,000		1FE
744448-CC-3	PUBLIC SERVICE COLORADO 06/01/2019		05/28/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,978,400	4,000,000		1FE
745332-BZ-8	PUGET SOUND ENERGY INC 01/15/2016		04/28/2009	WALL STREET ACCESS		5,160,000	5,000,000	91,875	2FE
74733L-AA-0	QTEL INTERNATIONAL FIN 06/10/2014	F	06/02/2009	CHASE SECURITIES		2,977,980	3,000,000		1FE
74733L-AB-8	QTEL INTERNATIONAL FIN 06/10/2019	F	06/05/2009	CHASE SECURITIES		2,472,350	2,500,000		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)
68578@-AA-5	RBS ORECK TERM LOAN 02/02/2012		05/29/2009	SCHEDULED PAY UP		8,579	8,579		5*
76009N-AE-0	RENT A CENTER 05/01/2010		04/28/2009	CIBC WORLD MARKETS		4,414,496	4,383,000	162,761	4FE
774341-AB-7	ROCKWELL COLLINS INC 07/15/2019		05/01/2009	J. P. MORGAN SECURITIES, INC.		12,931,230	13,000,000		1FE
803111-AM-5	SARA LEE CORP 11/01/2032		05/04/2009	J. P. MORGAN SECURITIES, INC.		2,557,770	3,000,000	3,063	2FE
816851-AJ-8	SEMPRA ENERGY 06/15/2018		05/28/2009	WALL STREET ACCESS		474,305	500,000	14,265	2FE
816851-AN-9	SEMPRA ENERGY 06/01/2016		05/12/2009	CITIBANK		1,995,560	2,000,000		2FE
822582-AD-4	SHELL INTERNATIONAL FIN 12/15/2038		04/06/2009	WALL STREET ACCESS		5,226,500	5,000,000	104,479	1FE
826200-AD-9	SIEMENS FINANCIERINGSMAT 08/17/2026		05/08/2009	J. P. MORGAN SECURITIES, INC.		4,177,374	4,350,000	63,258	1FE
826418-BE-4	SIERRA PACIFIC POWER CO 07/01/2037		05/15/2009	WACHOVIA SECURITIES		4,439,150	5,000,000	130,313	2FE
826418-BH-7	SIERRA PACIFIC POWER CO 09/01/2013		04/03/2009	CANTOR, FITZGERALD & CO.		3,928,480	4,000,000	22,406	2FE
83238P-AA-2	SMITHS GROUP PLC 05/15/2014	F	05/07/2009	MORGAN STANLEY DEAN WITTER		4,991,700	5,000,000		2FE
995242-9H-9	SMURFIT STONE CONTAINER - CAN 11/01/2009		01/31/2009	EXCHANGE		581,016	580,246		6FE
995242-9G-1	SMURFIT STONE CONTAINER US RE 11/01/2009		01/31/2009	EXCHANGE		1,752,084	1,749,763		6FE
995242-9F-3	SMURFIT STONE CONTAINER-CANAD 11/01/2011		01/31/2009	EXCHANGE		228,032	227,729		6FE
837004-CB-4	SOUTH CAROLINA ELEC&GAS 01/15/2038		06/11/2009	DEUTSCHE BANK SECURITIES		3,096,240	3,000,000	76,129	1FE
85771S-AA-4	STATOILHYDRO ASA 04/15/2019	F	04/16/2009	BANK OF AMERICA		2,994,270	3,000,000		1FE
861763-AD-2	STCLO 2007-7A A3 08/30/2021	F	06/10/2009	Various		2,156,265	4,229,000	14,751	1FE
86959L-AA-1	SVENSKA HANDELSBANKEN AB 06/10/2014	F	06/03/2009	CITIBANK		2,991,840	3,000,000		1FE
87938W-AH-6	TELEFONICA SA 07/15/2019	F	06/22/2009	MORGAN STANLEY DEAN WITTER		7,000,000	7,000,000		1FE
87938W-AJ-2	TELEFONICA SA 01/15/2015	F	06/22/2009	GOLDMAN, SACHS & CO.		3,000,000	3,000,000		1FE
881575-AC-8	TESCO PLC 11/15/2037	F	05/04/2009	J. P. MORGAN SECURITIES, INC.		2,821,290	3,000,000	88,150	1FE
88732J-AU-2	TIME WARNER CABLE INC 06/15/2039		06/24/2009	BANK OF AMERICA		7,770,480	8,000,000		2FE
872540-AM-1	TJX COS INC 04/15/2019		05/14/2009	ROYAL BANK OF SCOTLAND PLC		5,364,200	5,000,000	40,542	1FE
89352H-AD-1	TRANS-CANADA PIPELINES 10/15/2037	A	05/11/2009	BARCLAYS BANK		4,591,650	5,000,000	24,972	1FE
893830-AV-1	TRANSOCEAN INC 1.500000% 12/1 12/15/2037		05/22/2009	Various		2,239,375	2,500,000	16,479	2FE
Q9194#-AJ-4	TRANSURBAN 5-YR PIK; 2018 FIN 11/14/2018	F	05/14/2009	SCHEDULED PAY UP		263,103	263,103		1
91019P-CR-1	UNITED DOMINION RLTY TR 06/01/2013		04/29/2009	VARIOUS		2,629,428	2,629,428		2FE
91324P-AQ-5	UNITEDHEALTH GROUP 03/15/2016		05/20/2009	BANK OF AMERICA		2,802,570	3,000,000	31,802	2FE
991841-9C-3	US SHIPPING PARTNERS L.P. TER 08/06/2012		03/31/2009	SCHEDULED PAY UP		16,469	16,469		5FE
920355-AF-1	VALSPAR CORP 06/15/2019		06/16/2009	BANK OF AMERICA		5,974,440	6,000,000		2FE
66859B-AC-2	WOODS 2006-7A, A2 10/22/2021	F	05/15/2009	SOUTHRIDGE INVESTMENT GROUP		7,200,000	10,000,000	10,583	1FE
988498-AD-3	YUM! BRANDS INC 11/15/2037		04/29/2009	WALL STREET ACCESS		1,778,520	2,000,000	64,549	2FE
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						781,169,422	843,556,019	3,207,144	XXX
749770-AQ-6	RABOBANK NEDERLAND 12/29/2049		06/04/2009	Various		17,500,000	17,500,000		1FE
4899999. Bonds - Hybrid Securities						17,500,000	17,500,000		XXX
8399997. Total - Bonds - Part 3						2,943,277,518	3,457,222,578	8,254,494	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						2,943,277,518	3,457,222,578	8,254,494	XXX
15188@-AA-8	CENTERLINE HIGH YIELD FUND III LOAN		04/16/2009	VARIOUS	0.000	12,000,000	12,000,000.00		RP6L
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						12,000,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						12,000,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						12,000,000	XXX		XXX
11988P-10-7	BUFFETS INC		04/28/2009	EXCHANGE	24,000.000	230,229			U
464287-43-2	ISHARES BARLCAYS 20+ YR TR ETF		05/18/2009	JESUP & LAMONT SEC GROUP	546.000	53,273			L
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		05/18/2009	JESUP & LAMONT SEC GROUP	195.000	9,475			L
50540R-40-9	LABORATORY CORP AMER HLDGS COM NEW		06/30/2009	CONVERSION	7,708.000	472,661			U
999999-9*-8	MARK ANDY LLC (HNCK MEZZ)		10/08/2008	EXCHANGE	(5,232.000)	(52,319)			U
78462F-10-3	SPDR S&P DEP RCPT TRADES AND QUOTES		06/24/2009	Various	22,424.000	2,020,901			L
872540-10-9	TJX COS IN C NEW COM		05/08/2009	CONVERSION	331,570.000	8,030,941			L
92342Y-10-9	VERIFONE HOLDINGS INC		06/04/2009	DISTRIBUTION	25,600.000	193,792			L
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						10,958,952	XXX		XXX
261934-10-3	DREYFUS MONEY MARKET		06/01/2009	DIRECT	72.720	73			L
9399999. Common Stocks - Money Market Mutual Funds						73	XXX		XXX
9799997. Total - Common Stocks - Part 3						10,959,025	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						10,959,025	XXX		XXX
9899999. Total - Preferred and Common Stocks						22,959,025	XXX		XXX
9999999 - Totals						2,966,236,543	XXX	8,254,494	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 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)
91274E-AA-5	EXIM BANK/US TRADE 4.26% TRUST CERT.		05/15/2009	SCHEDULED REDEMPTION		500,527	500,527	500,527	500,527						500,527				10,602	11/15/2014	1
31771E-AL-5	FINANCING CORP FICO PRIN STRIP		06/01/2009	HSBC SECURITIES, INC.		44,720,457	68,133,000	8,786,432	32,462,863		1,127,954		1,127,954		33,590,817		11,129,640	11,129,640		02/08/2018	1
31771E-AN-1	FINANCING CORP PRINCIPAL STRIP		06/04/2009	Various		62,557,200	100,000,000	12,102,000	44,528,325		1,553,874		1,553,874		46,082,199		16,475,001	16,475,001		12/27/2018	1
36209V-6W-9	GOVT NATL MTG ASSN #483385		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2029	1
362076-7M-7	GOVT NATL MTG ASSOC I # 45900		06/01/2009	SCHEDULED REDEMPTION		323	323	313	318		5		5		323				21	06/15/2011	1
362077-VP-1	GOVT NATL MTG ASSOC I # 46522		06/01/2009	SCHEDULED REDEMPTION		105	105	107	106		(1)		(1)		105				6	04/15/2011	1
362079-3Y-9	GOVT NATL MTG ASSOC I # 48515		06/01/2009	SCHEDULED REDEMPTION		259	259	256	258		1		1		259				17	06/15/2011	1
362058-ZS-1	GOVT NATL MTG ASSOC I #029553		04/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					09/15/2009	1
362060-BT-1	GOVT NATL MTG ASSOC I #030650		05/01/2009	SCHEDULED REDEMPTION		347	347	382	357		(10)		(10)		347				10	08/15/2009	1
362060-RG-2	GOVT NATL MTG ASSOC I #031087		04/01/2009	SCHEDULED REDEMPTION		60	60	66	60						60				1	06/15/2009	1
362062-5G-2	GOVT NATL MTG ASSOC I #033247		06/01/2009	SCHEDULED REDEMPTION		234	234	258	235		(1)		(1)		234				8	08/15/2009	1
362096-M2-2	GOVT NATL MTG ASSOC I #063377		06/01/2009	SCHEDULED REDEMPTION		413	413	463	435		(22)		(22)		413				10	04/15/2013	1
36214E-DR-3	GOVT NATL MTG ASSOC I #103712		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					10/15/2013	1
36214U-F2-0	GOVT NATL MTG ASSOC I #116385		04/01/2009	SCHEDULED REDEMPTION		114	114	116	115		(1)		(1)		114				5	07/15/2014	1
36215H-U8-8	GOVT NATL MTG ASSOC I #135707		06/01/2009	SCHEDULED REDEMPTION		195	195	242	227		(32)		(32)		195				9	02/15/2016	1
36215N-3T-9	GOVT NATL MTG ASSOC I #140410		06/01/2009	SCHEDULED REDEMPTION		32	32	35	34		(2)		(2)		32				2	03/15/2016	1
362153-NM-6	GOVT NATL MTG ASSOC I #152596		06/01/2009	SCHEDULED REDEMPTION		228	228	249	244		(15)		(15)		228				9	06/15/2016	1
362157-XA-2	GOVT NATL MTG ASSOC I #156473		06/01/2009	SCHEDULED REDEMPTION		6	6	7	7		(1)		(1)		6					05/15/2016	1
36216A-N9-8	GOVT NATL MTG ASSOC I #158916		06/01/2009	SCHEDULED REDEMPTION		1,014	1,014	1,054	1,040		(26)		(26)		1,014				43	09/15/2016	1
36216N-A9-4	GOVT NATL MTG ASSOC I #169332		06/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	10/15/2016	1
36216V-HR-9	GOVT NATL MTG ASSOC I #175840		06/01/2009	SCHEDULED REDEMPTION		59	59	70	68		(10)		(10)		59				3	01/15/2020	1
362164-R8-0	GOVT NATL MTG ASSOC I #183311		06/01/2009	SCHEDULED REDEMPTION		21	21	24	23		(2)		(2)		21				1	09/15/2016	1
362165-KQ-4	GOVT NATL MTG ASSOC I #184003		06/01/2009	SCHEDULED REDEMPTION		895	895	980	961		(66)		(66)		895				34	06/15/2017	1
362167-D8-8	GOVT NATL MTG ASSOC I #185627		06/01/2009	SCHEDULED REDEMPTION		67	67	69	69		(3)		(3)		67				2	03/15/2017	1
362169-JT-2	GOVT NATL MTG ASSOC I #186674		06/01/2009	SCHEDULED REDEMPTION		161	161	168	166		(5)		(5)		161				8	12/15/2016	1
362169-TR-5	GOVT NATL MTG ASSOC I #186960		06/01/2009	SCHEDULED REDEMPTION		566	566	559	559		7		7		566				17	08/15/2029	1
36217D-3Z-5	GOVT NATL MTG ASSOC I #190816		06/01/2009	SCHEDULED REDEMPTION		772	772	802	794		(22)		(22)		772				33	03/15/2017	1
36217G-W7-8	GOVT NATL MTG ASSOC I #193370		06/01/2009	SCHEDULED REDEMPTION		46	46	52	52		(5)		(5)		46				2	09/15/2017	1
36217J-PK-1	GOVT NATL MTG ASSOC I #194926		06/01/2009	SCHEDULED REDEMPTION		31	31	31	31						31				1	02/15/2017	1
36217J-P9-6	GOVT NATL MTG ASSOC I #194948		06/01/2009	SCHEDULED REDEMPTION		18	18	21	20		(2)		(2)		18				1	07/15/2017	1
36217M-C7-7	GOVT NATL MTG ASSOC I #197294		06/01/2009	SCHEDULED REDEMPTION		75	75	83	81		(6)		(6)		75				3	01/15/2017	1
36217W-YC-0	GOVT NATL MTG ASSOC I #206007		06/01/2009	SCHEDULED REDEMPTION		543	543	595	583		(39)		(39)		543				21	06/15/2017	1
362171-K6-6	GOVT NATL MTG ASSOC I #209217		06/01/2009	SCHEDULED REDEMPTION		859	859	941	923		(63)		(63)		859				32	03/15/2017	1
362171-UB-4	GOVT NATL MTG ASSOC I #209478		06/01/2009	SCHEDULED REDEMPTION		921	921	1,008	990		(69)		(69)		921				35	06/15/2017	1
362172-CW-6	GOVT NATL MTG ASSOC I #209885		06/01/2009	SCHEDULED REDEMPTION		421	421	418	419		3		3		421				17	02/15/2017	1
362172-DF-2	GOVT NATL MTG ASSOC I #209902		06/01/2009	SCHEDULED REDEMPTION		283	283	310	304		(21)		(21)		283				11	05/15/2017	1
362172-V4-7	GOVT NATL MTG ASSOC I #210435		06/01/2009	SCHEDULED REDEMPTION		760	760	832	815		(55)		(55)		760				29	05/15/2017	1
36218E-B5-9	GOVT NATL MTG ASSOC I #219760		06/01/2009	SCHEDULED REDEMPTION		1,930	1,930	2,113	2,070		(140)		(140)		1,930				73	05/15/2017	1
36218F-NG-9	GOVT NATL MTG ASSOC I #220991		06/01/2009	SCHEDULED REDEMPTION		176	176	204	205		(29)		(29)		176				8	12/15/2017	1
36218K-UL-9	GOVT NATL MTG ASSOC I #224787		06/01/2009	SCHEDULED REDEMPTION		56,236	56,236	61,493	61,085		(4,849)		(4,849)		56,236				2,242	03/15/2023	1
36218L-M9-3	GOVT NATL MTG ASSOC I #225484		06/01/2009	SCHEDULED REDEMPTION		235	235	274	276		(40)		(40)		235				11	11/15/2018	1
36218P-LY-0	GOVT NATL MTG ASSOC I #228143		06/01/2009	SCHEDULED REDEMPTION		58	58	60	59		(1)		(1)		58				2	08/15/2017	1
36218R-H9-6	GOVT NATL MTG ASSOC I #229856		06/01/2009	SCHEDULED REDEMPTION		30	30	32	33		(2)		(2)		30				1	09/15/2019	1
36218R-N6-5	GOVT NATL MTG ASSOC I #230013		06/01/2009	SCHEDULED REDEMPTION		391	391	431	421		(31)		(31)		391				16	07/15/2017	1
36218S-TK-6	GOVT NATL MTG ASSOC I #231054		06/01/2009	SCHEDULED REDEMPTION		27	27	30	30		(2)		(2)		27				1	11/15/2021	1
362181-AD-1	GOVT NATL MTG ASSOC I #237704		06/01/2009	SCHEDULED REDEMPTION		294	294	324	320		(26)		(26)		294				12	06/15/2020	1
36219H-R5-4	GOVT NATL MTG ASSOC I #249908		06/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15				1	08/15/2018	1
36219N-ND-8	GOVT NATL MTG ASSOC I #254288		06/01/2009	SCHEDULED REDEMPTION		485	485	546	536		(51)		(51)		485				19	08/15/2018	1
36219Q-V9-1	GOVT NATL MTG ASSOC I #256340		06/01/2009	SCHEDULED REDEMPTION		79	79	87	86		(7)		(7)		79				3	11/15/2022	1
36219Q-XU-2	GOVT NATL MTG ASSOC I #256391		06/01/2009	SCHEDULED REDEMPTION		390	390	426	423		(33)		(33)		390				15	04/15/2023	1
36219T-CP-0	GOVT NATL MTG ASSOC I #258478		06/01/2009	SCHEDULED REDEMPTION		178	178	226	216		(38)		(38)		178				8	06/15/2018	1
36219W-ZT-0	GOVT NATL MTG ASSOC I #261854		06/01/2009	SCHEDULED REDEMPTION		241	241	252	248		(7)		(7)		241				11	02/15/2019	1
362191-PL-6	GOVT NATL MTG ASSOC I #264227		06/01/2009	SCHEDULED REDEMPTION		13,185	13,185	12,698	12,650		535		535		13,185				494	09/15/2023	1
362196-Y8-4	GOVT NATL MTG ASSOC I #269035		06/01/2009	SCHEDULED REDEMPTION		66	66	68	68		(3)		(3)		66				3	12/15/2018	1
362196-ZF-7	GOVT NATL MTG ASSOC I #269042		06/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					12/15/2018	1
36220J-HM-1	GOVT NATL MTG ASSOC I #279336		06/01/2009	SCHEDULED REDEMPTION		130	130	150	147		(18)		(18)		130				6	08/15/2019	1
36220J-QZ-2	GOVT NATL MTG ASSOC I #279572		06/01/2009	SCHEDULED REDEMPTION		967	967	1,196	1,150		(182)		(182)		967				41	12/15/2019	1
36220M-3L-1	GOVT NATL MTG ASSOC I #282603		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					01/15/2023	1
36220X-CN-3	GOVT NATL MTG ASSOC I #290877		06/01/2009	SCHEDULED REDEMPTION		38	38	37	37		1		1		38				2	07/15/2020	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)
362200-BM-8	GOVT NATL MTG ASSOC I #292644		06/01/2009	SCHEDULED REDEMPTION		71	71	78	78		(6)		(6)		71				3	04/15/2021	1
362200-JU-2	GOVT NATL MTG ASSOC I #292875		05/01/2009	SCHEDULED REDEMPTION		7,393	7,393	7,273	7,287		106		106		7,393				292	08/15/2020	1
362200-J3-2	GOVT NATL MTG ASSOC I #292882		06/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					08/15/2020	1
362204-Z6-9	GOVT NATL MTG ASSOC I #296965		06/01/2009	SCHEDULED REDEMPTION		464	464	495	492		(29)		(29)		464				15	10/15/2023	1
362208-PS-3	GOVT NATL MTG ASSOC I #300233		06/01/2009	SCHEDULED REDEMPTION		84	84	88	88		(4)		(4)		84				4	12/15/2020	1
36223A-S6-0	GOVT NATL MTG ASSOC I #302141		06/01/2009	SCHEDULED REDEMPTION		82	82	85	85		(3)		(3)		82				4	04/15/2021	1
36223N-X4-1	GOVT NATL MTG ASSOC I #313099		05/01/2009	SCHEDULED REDEMPTION		7,891	7,891	8,326	8,352		(461)		(461)		7,891				230	10/15/2022	1
36223S-WZ-2	GOVT NATL MTG ASSOC I #316664		06/01/2009	SCHEDULED REDEMPTION		108	108	118	117		(9)		(9)		108				4	03/15/2023	1
36223W-EJ-9	GOVT NATL MTG ASSOC I #319737		06/01/2009	SCHEDULED REDEMPTION		651	651	715	710		(59)		(59)		651				26	01/15/2022	1
36224A-RK-9	GOVT NATL MTG ASSOC I #322790		06/01/2009	SCHEDULED REDEMPTION		185	185	190	189		(4)		(4)		185				7	03/15/2022	1
36224C-Y4-3	GOVT NATL MTG ASSOC I #324831		06/01/2009	SCHEDULED REDEMPTION		18	18	19	19		(1)		(1)		18				1	10/15/2022	1
36224H-NH-5	GOVT NATL MTG ASSOC I #328992		06/01/2009	SCHEDULED REDEMPTION		447	447	489	485		(38)		(38)		447				16	02/15/2023	1
36224J-BK-7	GOVT NATL MTG ASSOC I #329542		06/01/2009	SCHEDULED REDEMPTION		238	238	260	258		(20)		(20)		238				9	07/15/2022	1
36224J-2K-7	GOVT NATL MTG ASSOC I #330278		06/01/2009	SCHEDULED REDEMPTION		101	101	110	109		(8)		(8)		101				4	08/15/2023	1
36224K-EQ-8	GOVT NATL MTG ASSOC I #330543		06/01/2009	SCHEDULED REDEMPTION		60	60	66	65		(5)		(5)		60				2	10/15/2022	1
36224N-3N-1	GOVT NATL MTG ASSOC I #333905		06/01/2009	SCHEDULED REDEMPTION		11	11	12	12		(1)		(1)		11					08/15/2022	1
36224N-4F-7	GOVT NATL MTG ASSOC I #333922		06/01/2009	SCHEDULED REDEMPTION		58	58	64	63		(5)		(5)		58				2	09/15/2022	1
36224Q-ZK-5	GOVT NATL MTG ASSOC I #335646		06/01/2009	SCHEDULED REDEMPTION		480	480	525	521		(41)		(41)		480				18	03/15/2023	1
36224Q-ZL-3	GOVT NATL MTG ASSOC I #335647		06/01/2009	SCHEDULED REDEMPTION		9,699	9,699	10,606	10,518		(819)		(819)		9,699				287	03/15/2023	1
36224Q-2T-2	GOVT NATL MTG ASSOC I #335686		06/01/2009	SCHEDULED REDEMPTION		29,040	29,040	31,754	31,470		(2,430)		(2,430)		29,040				970	05/15/2023	1
36224S-YF-3	GOVT NATL MTG ASSOC I #337410		06/01/2009	SCHEDULED REDEMPTION		5,320	5,320	5,307	5,308		12		12		5,320				199	05/15/2023	1
36224V-CS-2	GOVT NATL MTG ASSOC I #339481		06/01/2009	SCHEDULED REDEMPTION		389	389	425	422		(33)		(33)		389				15	03/15/2023	1
36224V-7K-5	GOVT NATL MTG ASSOC I #340298		06/01/2009	SCHEDULED REDEMPTION		10	10	11	10						10					02/15/2023	1
36224W-GP-2	GOVT NATL MTG ASSOC I #340506		06/01/2009	SCHEDULED REDEMPTION		238	238	238	238		1		1		238				8	04/15/2023	1
36203C-KB-7	GOVT NATL MTG ASSOC I #345090		06/01/2009	SCHEDULED REDEMPTION		38,579	38,579	34,618	33,818		4,761		4,761		38,579				1,156	11/15/2023	1
36203E-AY-4	GOVT NATL MTG ASSOC I #346623		06/01/2009	SCHEDULED REDEMPTION		160	160	160	160						160				5	06/15/2023	1
36203M-L7-3	GOVT NATL MTG ASSOC I #353250		06/01/2009	SCHEDULED REDEMPTION		458	458	501	497		(39)		(39)		458				17	04/15/2023	1
36203N-3U-0	GOVT NATL MTG ASSOC I #354611		06/01/2009	SCHEDULED REDEMPTION		1,668	1,668	1,603	1,609		59		59		1,668				54	07/15/2023	1
36203N-5U-8	GOVT NATL MTG ASSOC I #354659		06/01/2009	SCHEDULED REDEMPTION		115	115	126	125		(10)		(10)		115				4	09/15/2023	1
36203N-6W-3	GOVT NATL MTG ASSOC I #354685		06/01/2009	SCHEDULED REDEMPTION		3,957	3,957	3,552	3,551		406		406		3,957				131	11/15/2023	1
36203P-AV-5	GOVT NATL MTG ASSOC I #354720		06/01/2009	SCHEDULED REDEMPTION		2,972	2,972	3,028	3,023		(51)		(51)		2,972				98	01/15/2024	1
36203P-BA-0	GOVT NATL MTG ASSOC I #354733		06/01/2009	SCHEDULED REDEMPTION		2,216	2,216	2,181	2,181		34		34		2,216				68	01/15/2024	1
36203P-CA-9	GOVT NATL MTG ASSOC I #354765		06/01/2009	SCHEDULED REDEMPTION		10,434	10,434	9,381	9,388		1,046		1,046		10,434				325	02/15/2024	1
36203S-TE-7	GOVT NATL MTG ASSOC I #357949		06/01/2009	SCHEDULED REDEMPTION		5,460	5,460	5,834	5,799		(339)		(339)		5,460				163	10/15/2023	1
36203T-P6-6	GOVT NATL MTG ASSOC I #358745		06/01/2009	SCHEDULED REDEMPTION		186	186	204	202		(16)		(16)		186				7	09/15/2023	1
36203X-G6-7	GOVT NATL MTG ASSOC I #362121		06/01/2009	SCHEDULED REDEMPTION		3,714	3,714	3,575	3,601		113		113		3,714				132	10/15/2023	1
36203X-JV-9	GOVT NATL MTG ASSOC I #362176		06/01/2009	SCHEDULED REDEMPTION		3,966	3,966	4,094	4,066		(100)		(100)		3,966				139	01/15/2024	1
36204C-QH-7	GOVT NATL MTG ASSOC I #365956		06/01/2009	SCHEDULED REDEMPTION		434	434	464	461		(27)		(27)		434				14	10/15/2023	1
36204D-AC-3	GOVT NATL MTG ASSOC I #366403		06/01/2009	SCHEDULED REDEMPTION		5,456	5,456	5,369	5,369		87		87		5,456				167	01/15/2024	1
36204D-GR-4	GOVT NATL MTG ASSOC I #366608		06/01/2009	SCHEDULED REDEMPTION		149	149	134	136		14		14		149				5	02/15/2024	1
36204G-PV-8	GOVT NATL MTG ASSOC I #369536		06/01/2009	SCHEDULED REDEMPTION		3,202	3,202	3,286	3,277		(75)		(75)		3,202				115	09/15/2024	1
36204H-LR-9	GOVT NATL MTG ASSOC I #370336		06/01/2009	SCHEDULED REDEMPTION		710	710	721	720		(9)		(9)		710				17	04/15/2024	1
36204H-MN-7	GOVT NATL MTG ASSOC I #370365		06/01/2009	SCHEDULED REDEMPTION		5,508	5,508	5,037	4,988		520		520		5,508				195	10/15/2023	1
36204H-6E-5	GOVT NATL MTG ASSOC I #370869		06/01/2009	SCHEDULED REDEMPTION		4,031	4,031	4,307	4,280		(249)		(249)		4,031				139	10/15/2023	1
36204J-DK-9	GOVT NATL MTG ASSOC I #371006		06/01/2009	SCHEDULED REDEMPTION		964	964	982	979		(15)		(15)		964				32	01/15/2024	1
36204J-5P-7	GOVT NATL MTG ASSOC I #371754		06/01/2009	SCHEDULED REDEMPTION		19,016	19,016	17,482	17,599		1,417		1,417		19,016				568	04/15/2024	1
36204J-6D-3	GOVT NATL MTG ASSOC I #371768		05/01/2009	SCHEDULED REDEMPTION		52	52	49	52						52				1	05/15/2009	1
36204N-S5-7	GOVT NATL MTG ASSOC I #375040		05/01/2009	SCHEDULED REDEMPTION		200	200	192	199						200				3	06/15/2009	1
36204Q-DD-9	GOVT NATL MTG ASSOC I #376400		06/01/2009	SCHEDULED REDEMPTION		10,175	10,175	9,943	9,970		204		204		10,175				290	02/15/2024	1
36204Q-HD-5	GOVT NATL MTG ASSOC I #376528		04/01/2009	SCHEDULED REDEMPTION		9	9	8	9						9					05/15/2009	1
36204Q-MK-3	GOVT NATL MTG ASSOC I #376662		06/01/2009	SCHEDULED REDEMPTION		192	192	195	194		(3)		(3)		192				6	02/15/2024	1
36204R-B7-2	GOVT NATL MTG ASSOC I #377262		06/01/2009	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				3	08/15/2026	1
36204R-RQ-3	GOVT NATL MTG ASSOC I #377695		06/01/2009	SCHEDULED REDEMPTION		222	222	222	223		(1)		(1)		222				8	02/15/2026	1
36204U-SE-2	GOVT NATL MTG ASSOC I #380417		06/01/2009	SCHEDULED REDEMPTION		63,916	63,916	65,133	65,086		(1,170)		(1,170)		63,916				2,212	01/15/2024	1
36204X-WC-5	GOVT NATL MTG ASSOC I #383243		06/01/2009	SCHEDULED REDEMPTION		309	309	277	284		25		25		309				10	05/15/2024	1
36205C-QY-9	GOVT NATL MTG ASSOC I #386671		06/01/2009	SCHEDULED REDEMPTION		297	297	308	308		(11)		(11)		297				13	02/15/2025	1
36205E-K3-9	GOVT NATL MTG ASSOC I #388314		06/01/2009	SCHEDULED REDEMPTION		20,111	20,111	19,796	19,852		259		259		20,111				641	02/15/2024	1
36205J-RF-4	GOVT NATL MTG ASSOC I #392086		04/01/2009	SCHEDULED REDEMPTION		56	56	51	56						56					04/15/2009	1
36205J-U3-7	GOVT NATL MTG ASSOC I #392202		06/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	05/15/2024	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)
36205L-JN-1	GOVT NATL MTG ASSOC I #393669		06/01/2009	SCHEDULED REDEMPTION		1,505	1,505	1,556	1,565		(60)		(60)		1,505				57	01/15/2025	1
36205M-BN-7	GOVT NATL MTG ASSOC I #394345		04/01/2009	SCHEDULED REDEMPTION		348	348	325	347		1		1		348				2	06/15/2009	1
36205M-PA-0	GOVT NATL MTG ASSOC I #394717		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					03/15/2030	1
36205R-T9-8	GOVT NATL MTG ASSOC I #398476		06/01/2009	SCHEDULED REDEMPTION		2,772	2,772	2,772	2,756		17		17		2,772				76	03/15/2026	1
36205S-BB-0	GOVT NATL MTG ASSOC I #398834		06/01/2009	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				2	08/15/2026	1
36205X-WP-5	GOVT NATL MTG ASSOC I #403954		06/01/2009	SCHEDULED REDEMPTION		145	145	150	151		(5)		(5)		145				6	09/15/2024	1
36205X-2N-3	GOVT NATL MTG ASSOC I #404081		06/01/2009	SCHEDULED REDEMPTION		6,851	6,851	7,537	7,497		(646)		(646)		6,851				290	04/15/2025	1
36206A-QK-2	GOVT NATL MTG ASSOC I #405558		06/01/2009	SCHEDULED REDEMPTION		777	777	780	783		(5)		(5)		777				29	01/15/2026	1
36206C-E8-8	GOVT NATL MTG ASSOC I #407059		06/01/2009	SCHEDULED REDEMPTION		286	286	273	286						286				9	09/15/2009	1
36206F-QA-3	GOVT NATL MTG ASSOC I #410049		06/01/2009	SCHEDULED REDEMPTION		617	617	676	672		(55)		(55)		617				23	07/15/2025	1
36206H-5L-8	GOVT NATL MTG ASSOC I #412251		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					11/15/2030	1
36206N-E3-5	GOVT NATL MTG ASSOC I #416054		06/01/2009	SCHEDULED REDEMPTION		180	180	180	181		(1)		(1)		180				6	01/15/2026	1
36206T-KY-7	GOVT NATL MTG ASSOC I #420711		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					02/15/2026	1
36206U-HB-8	GOVT NATL MTG ASSOC I #421526		06/01/2009	SCHEDULED REDEMPTION		189	189	191	191		(2)		(2)		189				7	01/15/2027	1
36206V-KT-3	GOVT NATL MTG ASSOC I #422506		06/01/2009	SCHEDULED REDEMPTION		1,467	1,467	1,467	1,458		9		9		1,467				41	03/15/2026	1
36206V-TC-1	GOVT NATL MTG ASSOC I #422747		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					05/15/2026	1
36206V-VU-8	GOVT NATL MTG ASSOC I #422827		06/01/2009	SCHEDULED REDEMPTION		131	131	132	133		(3)		(3)		131				5	06/15/2026	1
36206V-YJ-0	GOVT NATL MTG ASSOC I #422913		06/01/2009	SCHEDULED REDEMPTION		45	45	45	45		(1)		(1)		45				2	06/15/2026	1
36206V-YY-7	GOVT NATL MTG ASSOC I #422927		06/01/2009	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	06/15/2026	1
36206W-B2-0	GOVT NATL MTG ASSOC I #423157		06/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	10/15/2029	1
36206W-NP-6	GOVT NATL MTG ASSOC I #423498		06/01/2009	SCHEDULED REDEMPTION		355	355	355	353		2		2		355				11	02/15/2026	1
36206W-7M-1	GOVT NATL MTG ASSOC I #424000		06/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	09/15/2026	1
36206X-6F-5	GOVT NATL MTG ASSOC I #424870		06/01/2009	SCHEDULED REDEMPTION		139	139	136	135		4		4		139				5	11/15/2027	1
36206Y-6M-8	GOVT NATL MTG ASSOC I #425776		06/01/2009	SCHEDULED REDEMPTION		40	40	40	40						40				1	09/15/2026	1
36207A-K6-8	GOVT NATL MTG ASSOC I #426117		06/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19				1	06/15/2026	1
36207A-LG-5	GOVT NATL MTG ASSOC I #426127		06/01/2009	SCHEDULED REDEMPTION		90	90	90	90		(1)		(1)		90				3	07/15/2026	1
36207E-AZ-7	GOVT NATL MTG ASSOC I #429424		06/01/2009	SCHEDULED REDEMPTION		278	278	279	280		(2)		(2)		278				10	04/15/2026	1
36207J-VR-1	GOVT NATL MTG ASSOC I #433624		06/01/2009	SCHEDULED REDEMPTION		862	862	825	831		31		31		862				26	02/15/2028	1
36207J-YS-6	GOVT NATL MTG ASSOC I #433721		06/01/2009	SCHEDULED REDEMPTION		3,160	3,160	3,282	3,212		(53)		(53)		3,160				53	04/15/2013	1
36207J-5P-4	GOVT NATL MTG ASSOC I #433854		06/01/2009	SCHEDULED REDEMPTION		4,666	4,666	4,847	4,746		(80)		(80)		4,666				78	06/15/2013	1
36207J-7J-6	GOVT NATL MTG ASSOC I #433897		06/01/2009	SCHEDULED REDEMPTION		1,259	1,259	1,307	1,280		(21)		(21)		1,259				21	07/15/2013	1
36207K-HU-7	GOVT NATL MTG ASSOC I #434143		06/01/2009	SCHEDULED REDEMPTION		3,216	3,216	3,215	3,215		2		2		3,216				94	01/15/2029	1
36207K-RX-0	GOVT NATL MTG ASSOC I #434402		06/01/2009	SCHEDULED REDEMPTION		418	418	418	418						418				12	06/15/2029	1
36207K-TU-4	GOVT NATL MTG ASSOC I #434463		06/01/2009	SCHEDULED REDEMPTION		17	17	17	17						17				1	07/15/2029	1
36207L-BK-3	GOVT NATL MTG ASSOC I #434842		06/01/2009	SCHEDULED REDEMPTION		1,823	1,823	1,865	1,865		(42)		(42)		1,823				64	08/15/2030	1
36207L-W9-5	GOVT NATL MTG ASSOC I #435472		06/01/2009	SCHEDULED REDEMPTION		221	221	226	231		(10)		(10)		221				9	07/15/2026	1
36207M-RP-3	GOVT NATL MTG ASSOC I #436194		06/01/2009	SCHEDULED REDEMPTION		295	295	295	293		2		2		295				9	02/15/2028	1
36207N-4P-6	GOVT NATL MTG ASSOC I #437430		06/01/2009	SCHEDULED REDEMPTION		170	170	166	167		3		3		170				6	11/15/2027	1
36207N-6M-1	GOVT NATL MTG ASSOC I #437476		06/01/2009	SCHEDULED REDEMPTION		32	32	31	31						32				1	03/15/2029	1
36207Q-MB-0	GOVT NATL MTG ASSOC I #438754		06/01/2009	SCHEDULED REDEMPTION		590	590	604	600		(10)		(10)		590				20	10/15/2028	1
36207U-BG-2	GOVT NATL MTG ASSOC I #442039		06/01/2009	SCHEDULED REDEMPTION		359	359	360	361		(2)		(2)		359				13	10/15/2026	1
36207V-6C-5	GOVT NATL MTG ASSOC I #443767		06/01/2009	SCHEDULED REDEMPTION		2,035	2,035	2,041	2,041		(6)		(6)		2,035				67	12/15/2027	1
36207W-XQ-2	GOVT NATL MTG ASSOC I #444487		06/01/2009	SCHEDULED REDEMPTION		358	358	350	351		7		7		358				12	10/15/2027	1
36207Y-J3-5	GOVT NATL MTG ASSOC I #445882		06/01/2009	SCHEDULED REDEMPTION		223	223	220	220		3		3		223				7	04/15/2029	1
36207Y-MM-9	GOVT NATL MTG ASSOC I #445964		06/01/2009	SCHEDULED REDEMPTION		229	229	229	229						229				6	01/15/2029	1
36207Y-ZN-3	GOVT NATL MTG ASSOC I #446349		06/01/2009	SCHEDULED REDEMPTION		657	657	671	672		(15)		(15)		657				23	09/15/2027	1
36208D-MD-4	GOVT NATL MTG ASSOC I #447756		06/01/2009	SCHEDULED REDEMPTION		26	26	26	26						26				1	07/15/2027	1
36208D-NL-5	GOVT NATL MTG ASSOC I #447795		06/01/2009	SCHEDULED REDEMPTION		3,853	3,853	4,003	3,907		(53)		(53)		3,853				64	05/15/2013	1
36208E-TY-9	GOVT NATL MTG ASSOC I #448867		06/01/2009	SCHEDULED REDEMPTION		348	348	340	342		6		6		348				11	10/15/2027	1
36208E-ZF-3	GOVT NATL MTG ASSOC I #449042		06/01/2009	SCHEDULED REDEMPTION		31	31	31	31		(1)		(1)		31				1	06/15/2028	1
36208F-J7-6	GOVT NATL MTG ASSOC I #449486		06/01/2009	SCHEDULED REDEMPTION		6,847	6,847	6,965	6,934		(87)		(87)		6,847				236	11/15/2027	1
36208F-ME-7	GOVT NATL MTG ASSOC I #449557		06/01/2009	SCHEDULED REDEMPTION		3,758	3,758	3,904	3,831		(72)		(72)		3,758				64	06/15/2013	1
36208G-H2-7	GOVT NATL MTG ASSOC I #450349		06/01/2009	SCHEDULED REDEMPTION		3,458	3,458	3,518	3,500		(42)		(42)		3,458				111	06/15/2028	1
36208H-LA-2	GOVT NATL MTG ASSOC I #451321		06/01/2009	SCHEDULED REDEMPTION		240	240	246	246		(6)		(6)		240				8	07/15/2027	1
36208H-LB-0	GOVT NATL MTG ASSOC I #451322		06/01/2009	SCHEDULED REDEMPTION		38	38	39	39						38				1	07/15/2027	1
36208H-R5-7	GOVT NATL MTG ASSOC I #451508		06/01/2009	SCHEDULED REDEMPTION		135	135	138	139		(4)		(4)		135				5	10/15/2027	1
36208L-AV-9	GOVT NATL MTG ASSOC I #453720		06/01/2009	SCHEDULED REDEMPTION		11,631	11,631	11,387	11,452		179		179		11,631				406	10/15/2027	1
36208L-LZ-8	GOVT NATL MTG ASSOC I #454044		06/01/2009	SCHEDULED REDEMPTION		40	40	40	40		(1)		(1)		40				1	04/15/2028	1
36208L-SE-8	GOVT NATL MTG ASSOC I #454217		06/01/2009	SCHEDULED REDEMPTION		9,045	9,045	8,893	8,916		129		129		9,045				246	10/15/2028	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)
36208M-Z2-4	GOVT NATL MTG ASSOC I #455361		06/01/2009	SCHEDULED REDEMPTION		899	899	858	863		36		36		899				31	12/15/2027	1
36208N-JX-2	GOVT NATL MTG ASSOC I #455778		06/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					09/15/2027	1
36208P-E7-9	GOVT NATL MTG ASSOC I #456558		06/01/2009	SCHEDULED REDEMPTION		128	128	126	126		3		3		128				4	10/15/2027	1
36208P-NW-4	GOVT NATL MTG ASSOC I #456805		06/01/2009	SCHEDULED REDEMPTION		766	766	733	738		28		28		766				24	04/15/2028	1
36208P-S2-5	GOVT NATL MTG ASSOC I #456937		06/01/2009	SCHEDULED REDEMPTION		1,179	1,179	1,224	1,200		(21)		(21)		1,179				20	05/15/2013	1
36208P-7M-4	GOVT NATL MTG ASSOC I #457300		06/01/2009	SCHEDULED REDEMPTION		1,117	1,117	1,061	1,065		52		52		1,117				34	02/15/2028	1
36208Q-YL-4	GOVT NATL MTG ASSOC I #458015		06/01/2009	SCHEDULED REDEMPTION		16	16	16	16						16				1	02/15/2029	1
36208Q-ZR-0	GOVT NATL MTG ASSOC I #458052		06/01/2009	SCHEDULED REDEMPTION		224	224	224	224						224				6	02/15/2029	1
36208R-FN-9	GOVT NATL MTG ASSOC I #458373		06/01/2009	SCHEDULED REDEMPTION		329	329	341	335		(6)		(6)		329				12	01/15/2013	1
36208R-U8-5	GOVT NATL MTG ASSOC I #458807		06/01/2009	SCHEDULED REDEMPTION		535	535	512	516		19		19		535				17	02/15/2028	1
36208R-YY-4	GOVT NATL MTG ASSOC I #458927		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2028	1
36208T-CP-3	GOVT NATL MTG ASSOC I #460078		06/01/2009	SCHEDULED REDEMPTION		2,926	2,926	3,039	2,990		(64)		(64)		2,926				49	05/15/2013	1
36208T-R3-6	GOVT NATL MTG ASSOC I #460506		06/01/2009	SCHEDULED REDEMPTION		988	988	987	987		1		1		988				28	01/15/2029	1
36208V-QV-0	GOVT NATL MTG ASSOC I #462268		06/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					11/15/2027	1
36208V-TU-9	GOVT NATL MTG ASSOC I #462363		06/01/2009	SCHEDULED REDEMPTION		1,411	1,411	1,445	1,439		(27)		(27)		1,411				49	11/15/2027	1
36208V-UH-6	GOVT NATL MTG ASSOC I #462384		06/01/2009	SCHEDULED REDEMPTION		304	304	298	298		6		6		304				9	11/15/2027	1
36208V-XZ-3	GOVT NATL MTG ASSOC I #462496		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					01/15/2028	1
36208X-GV-7	GOVT NATL MTG ASSOC I #463812		06/01/2009	SCHEDULED REDEMPTION		969	969	969	964		5		5		969				30	04/15/2028	1
36208X-TY-7	GOVT NATL MTG ASSOC I #464167		06/01/2009	SCHEDULED REDEMPTION		118	118	119	119		(2)		(2)		118				4	09/15/2028	1
36208Y-C6-4	GOVT NATL MTG ASSOC I #464593		06/01/2009	SCHEDULED REDEMPTION		13,062	13,062	13,055	13,056		6		6		13,062				329	02/15/2029	1
36208Y-SE-0	GOVT NATL MTG ASSOC I #465017		06/01/2009	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				1	03/15/2029	1
36208Y-2G-3	GOVT NATL MTG ASSOC I #465275		06/01/2009	SCHEDULED REDEMPTION		276	276	272	272		4		4		276				9	04/15/2029	1
36208Y-6L-8	GOVT NATL MTG ASSOC I #465375		06/01/2009	SCHEDULED REDEMPTION		2,369	2,369	2,367	2,368		1		1		2,369				59	01/15/2029	1
36209A-EE-6	GOVT NATL MTG ASSOC I #465533		06/01/2009	SCHEDULED REDEMPTION		225	225	228	228		(3)		(3)		225				7	06/15/2028	1
36209B-C9-7	GOVT NATL MTG ASSOC I #466396		06/01/2009	SCHEDULED REDEMPTION		2,912	2,912	2,863	2,872		40		40		2,912				81	10/15/2028	1
36209C-RS-7	GOVT NATL MTG ASSOC I #467697		06/01/2009	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	03/15/2028	1
36209C-5K-8	GOVT NATL MTG ASSOC I #468050		06/01/2009	SCHEDULED REDEMPTION		1,138	1,138	1,082	1,080		58		58		1,138				35	07/15/2028	1
36209C-6T-8	GOVT NATL MTG ASSOC I #468082		06/01/2009	SCHEDULED REDEMPTION		7,845	7,845	7,713	7,743		102		102		7,845				247	07/15/2028	1
36209D-B8-6	GOVT NATL MTG ASSOC I #468163		06/01/2009	SCHEDULED REDEMPTION		1,093	1,093	1,108	1,104		(11)		(11)		1,093				36	08/15/2028	1
36209E-WG-3	GOVT NATL MTG ASSOC I #469647		06/01/2009	SCHEDULED REDEMPTION		3,125	3,125	3,072	3,082		43		43		3,125				86	10/15/2028	1
36209E-6U-1	GOVT NATL MTG ASSOC I #469883		06/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15				1	01/15/2029	1
36209F-A2-5	GOVT NATL MTG ASSOC I #469925		06/01/2009	SCHEDULED REDEMPTION		113	113	115	115		(3)		(3)		113				4	01/15/2029	1
36209F-CV-9	GOVT NATL MTG ASSOC I #469984		06/01/2009	SCHEDULED REDEMPTION		1,215	1,215	1,177	1,194		21		21		1,215				36	02/15/2029	1
36209F-DS-5	GOVT NATL MTG ASSOC I #470013		06/01/2009	SCHEDULED REDEMPTION		156	156	160	160		(4)		(4)		156				5	02/15/2029	1
36209F-E8-8	GOVT NATL MTG ASSOC I #470059		06/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					02/15/2029	1
36209F-LS-6	GOVT NATL MTG ASSOC I #470237		06/01/2009	SCHEDULED REDEMPTION		330	330	325	325		5		5		330				11	04/15/2029	1
36209F-L3-1	GOVT NATL MTG ASSOC I #470246		06/01/2009	SCHEDULED REDEMPTION		812	812	860	858		(46)		(46)		812				28	04/15/2029	1
36209F-N4-7	GOVT NATL MTG ASSOC I #470311		06/01/2009	SCHEDULED REDEMPTION		6,421	6,421	6,336	6,330		91		91		6,421				174	05/15/2029	1
36209F-VJ-5	GOVT NATL MTG ASSOC I #470517		06/01/2009	SCHEDULED REDEMPTION		165	165	168	169		(4)		(4)		165				5	06/15/2029	1
36209F-ZX-0	GOVT NATL MTG ASSOC I #470658		06/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					07/15/2029	1
36209J-MC-2	GOVT NATL MTG ASSOC I #472955		06/01/2009	SCHEDULED REDEMPTION		2,705	2,705	2,768	2,769		(63)		(63)		2,705				94	11/15/2029	1
36209K-Y5-1	GOVT NATL MTG ASSOC I #474232		06/01/2009	SCHEDULED REDEMPTION		1,518	1,518	1,574	1,544		(26)		(26)		1,518				25	04/15/2013	1
36209L-3H-7	GOVT NATL MTG ASSOC I #475200		06/01/2009	SCHEDULED REDEMPTION		361	361	370	368		(6)		(6)		361				12	07/15/2028	1
36209M-EK-6	GOVT NATL MTG ASSOC I #475438		06/01/2009	SCHEDULED REDEMPTION		219	219	227	223		(4)		(4)		219				4	06/15/2013	1
36209M-JF-2	GOVT NATL MTG ASSOC I #475562		06/01/2009	SCHEDULED REDEMPTION		5,958	5,958	5,701	5,746		212		212		5,958				182	09/15/2028	1
36209M-K3-7	GOVT NATL MTG ASSOC I #475614		06/01/2009	SCHEDULED REDEMPTION		75	75	74	74		1		1		75				2	10/15/2028	1
36209M-3X-0	GOVT NATL MTG ASSOC I #476114		06/01/2009	SCHEDULED REDEMPTION		522	522	513	514		8		8		522				16	07/15/2028	1
36209M-4L-5	GOVT NATL MTG ASSOC I #476127		06/01/2009	SCHEDULED REDEMPTION		1,869	1,869	1,913	1,900		(31)		(31)		1,869				62	12/15/2028	1
36209N-DX-7	GOVT NATL MTG ASSOC I #476318		06/01/2009	SCHEDULED REDEMPTION		351	351	359	357		(7)		(7)		351				12	05/15/2028	1
36209N-3W-0	GOVT NATL MTG ASSOC I #477013		06/01/2009	SCHEDULED REDEMPTION		258	258	266	268		(9)		(9)		258				9	10/15/2029	1
36209P-MJ-3	GOVT NATL MTG ASSOC I #477461		06/01/2009	SCHEDULED REDEMPTION		20,708	20,708	21,058	21,036		(328)		(328)		20,708				666	09/15/2028	1
36209Q-3F-0	GOVT NATL MTG ASSOC I #478798		06/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					10/15/2029	1
36209R-XR-9	GOVT NATL MTG ASSOC I #479588		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					09/15/2030	1
36209W-HW-5	GOVT NATL MTG ASSOC I #483645		06/01/2009	SCHEDULED REDEMPTION		2,516	2,516	2,474	2,481		35		35		2,516				69	10/15/2028	1
36209W-H7-0	GOVT NATL MTG ASSOC I #483654		06/01/2009	SCHEDULED REDEMPTION		432	432	424	426		6		6		432				13	10/15/2028	1
36209X-YS-3	GOVT NATL MTG ASSOC I #485021		06/01/2009	SCHEDULED REDEMPTION		73	73	71	72		1		1		73				2	10/15/2028	1
36209X-2C-3	GOVT NATL MTG ASSOC I #485071		06/01/2009	SCHEDULED REDEMPTION		130	130	128	128		2		2		130				4	11/15/2028	1
36210A-L5-4	GOVT NATL MTG ASSOC I #486448		06/01/2009	SCHEDULED REDEMPTION		2,197	2,197	2,235	2,227		(29)		(29)		2,197				66	08/15/2028	1
36210A-RV-1	GOVT NATL MTG ASSOC I #486600		06/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	10/15/2028	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36210A-SJ-7	GOVT NATL MTG ASSOC I #486621		06/01/2009	SCHEDULED REDEMPTION		2,856	2,856	2,808	2,815		41		41		2,856				78	10/15/2028	1
36210A-XN-2	GOVT NATL MTG ASSOC I #486785		06/01/2009	SCHEDULED REDEMPTION		192	192	197	197		(4)		(4)		192				6	12/15/2028	1
36210B-BW-4	GOVT NATL MTG ASSOC I #487053		06/01/2009	SCHEDULED REDEMPTION		66	66	69	69		(3)		(3)		66				2	03/15/2029	1
36210B-QZ-1	GOVT NATL MTG ASSOC I #487472		06/01/2009	SCHEDULED REDEMPTION		50	50	47	47		3		3		50				1	04/15/2029	1
36210B-TT-2	GOVT NATL MTG ASSOC I #487562		06/01/2009	SCHEDULED REDEMPTION		873	873	888	886		(12)		(12)		873				26	07/15/2029	1
36210E-DM-8	GOVT NATL MTG ASSOC I #489808		06/01/2009	SCHEDULED REDEMPTION		38	38	37	37						38				1	06/15/2029	1
36210E-EC-9	GOVT NATL MTG ASSOC I #489831		06/01/2009	SCHEDULED REDEMPTION		33	33	35	35		(2)		(2)		33				1	07/15/2029	1
36210E-SB-6	GOVT NATL MTG ASSOC I #490214		06/01/2009	SCHEDULED REDEMPTION		77	77	76	76		1		1		77				2	07/15/2029	1
36210F-EQ-5	GOVT NATL MTG ASSOC I #490743		06/01/2009	SCHEDULED REDEMPTION		1,147	1,147	1,172	1,167		(19)		(19)		1,147				38	12/15/2028	1
36210F-FH-4	GOVT NATL MTG ASSOC I #490768		06/01/2009	SCHEDULED REDEMPTION		237	237	233	233		3		3		237				7	10/15/2028	1
36210F-RG-3	GOVT NATL MTG ASSOC I #491087		06/01/2009	SCHEDULED REDEMPTION		333	333	323	328		5		5		333				9	01/15/2029	1
36210F-ZG-4	GOVT NATL MTG ASSOC I #491343		06/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(2)		(2)		56				2	03/15/2029	1
36210F-6Q-4	GOVT NATL MTG ASSOC I #491479		06/01/2009	SCHEDULED REDEMPTION		1,375	1,375	1,356	1,358		17		17		1,375				38	06/15/2029	1
36210J-JB-2	GOVT NATL MTG ASSOC I #493587		06/01/2009	SCHEDULED REDEMPTION		283	283	278	279		4		4		283				9	10/15/2028	1
36210J-WB-0	GOVT NATL MTG ASSOC I #493942		06/01/2009	SCHEDULED REDEMPTION		1,298	1,298	1,258	1,275		23		23		1,298				37	05/15/2029	1
36210J-XJ-2	GOVT NATL MTG ASSOC I #493981		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/15/2029	1
36210J-2P-2	GOVT NATL MTG ASSOC I #494082		06/01/2009	SCHEDULED REDEMPTION		137	137	140	141		(4)		(4)		137				5	08/15/2029	1
36210K-AC-9	GOVT NATL MTG ASSOC I #494203		06/01/2009	SCHEDULED REDEMPTION		689	689	680	680		9		9		689				21	03/15/2029	1
36210K-KQ-7	GOVT NATL MTG ASSOC I #494503		06/01/2009	SCHEDULED REDEMPTION		595	595	587	587		9		9		595				18	04/15/2029	1
36210K-WR-2	GOVT NATL MTG ASSOC I #494856		06/01/2009	SCHEDULED REDEMPTION		251	251	248	248		3		3		251				8	07/15/2029	1
36210L-MR-1	GOVT NATL MTG ASSOC I #495468		06/01/2009	SCHEDULED REDEMPTION		15	15	16	16						15				1	01/15/2030	1
36210L-TZ-6	GOVT NATL MTG ASSOC I #495668		06/01/2009	SCHEDULED REDEMPTION		28	28	28	29		(1)		(1)		28				1	08/15/2029	1
36210M-6E-6	GOVT NATL MTG ASSOC I #496869		06/01/2009	SCHEDULED REDEMPTION		65	65	64	64		1		1		65				2	04/15/2029	1
36210N-NR-6	GOVT NATL MTG ASSOC I #497300		06/01/2009	SCHEDULED REDEMPTION		134	134	138	137		(2)		(2)		134				4	12/15/2028	1
36210P-N3-4	GOVT NATL MTG ASSOC I #498210		06/01/2009	SCHEDULED REDEMPTION		469	469	455	457		12		12		469				13	05/15/2031	1
36210Q-HM-7	GOVT NATL MTG ASSOC I #498936		04/01/2009	SCHEDULED REDEMPTION		8,019	8,019	7,912	7,916		103		103		8,019				174	02/15/2031	1
36210R-M2-3	GOVT NATL MTG ASSOC I #499977		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/15/2029	1
36210S-C5-5	GOVT NATL MTG ASSOC I #500592		06/01/2009	SCHEDULED REDEMPTION		1,813	1,813	1,751	1,768		45		45		1,813				56	02/15/2029	1
36210T-EV-4	GOVT NATL MTG ASSOC I #501548		06/01/2009	SCHEDULED REDEMPTION		182	182	180	180		2		2		182				6	03/15/2029	1
36210T-SE-7	GOVT NATL MTG ASSOC I #501917		06/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	05/15/2029	1
36210U-N5-8	GOVT NATL MTG ASSOC I #502712		06/01/2009	SCHEDULED REDEMPTION		75	75	74	74		1		1		75				2	06/15/2029	1
36210U-W4-1	GOVT NATL MTG ASSOC I #502967		06/01/2009	SCHEDULED REDEMPTION		665	665	670	669		(4)		(4)		665				22	03/15/2029	1
36210V-EH-0	GOVT NATL MTG ASSOC I #503336		06/01/2009	SCHEDULED REDEMPTION		137	137	142	142		(4)		(4)		137				5	01/15/2030	1
36210V-GA-3	GOVT NATL MTG ASSOC I #503393		06/01/2009	SCHEDULED REDEMPTION		16,140	16,140	15,588	15,673		468		468		16,140				475	03/15/2029	1
36210V-MQ-1	GOVT NATL MTG ASSOC I #503567		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2029	1
36210V-WJ-6	GOVT NATL MTG ASSOC I #503849		06/01/2009	SCHEDULED REDEMPTION		184	184	182	182		2		2		184				6	04/15/2029	1
36210W-FX-2	GOVT NATL MTG ASSOC I #504282		06/01/2009	SCHEDULED REDEMPTION		123	123	121	121		1		1		123				4	04/15/2029	1
36210W-KC-2	GOVT NATL MTG ASSOC I #504391		06/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					06/15/2029	1
36210W-NT-2	GOVT NATL MTG ASSOC I #504502		06/01/2009	SCHEDULED REDEMPTION		17	17	18	18						17				1	08/15/2029	1
36210W-QU-6	GOVT NATL MTG ASSOC I #504567		06/01/2009	SCHEDULED REDEMPTION		104	104	106	107		(2)		(2)		104				4	09/15/2029	1
36210X-VB-0	GOVT NATL MTG ASSOC I #505610		06/01/2009	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				2	04/15/2029	1
36210X-2N-6	GOVT NATL MTG ASSOC I #505781		06/01/2009	SCHEDULED REDEMPTION		163	163	166	166		(3)		(3)		163				6	08/15/2029	1
36210X-5M-5	GOVT NATL MTG ASSOC I #505852		06/01/2009	SCHEDULED REDEMPTION		197	197	201	202		(4)		(4)		197				7	09/15/2029	1
36210Y-UV-5	GOVT NATL MTG ASSOC I #506496		06/01/2009	SCHEDULED REDEMPTION		3,331	3,331	3,287	3,287		44		44		3,331				108	04/15/2029	1
36210Y-YH-2	GOVT NATL MTG ASSOC I #506612		06/01/2009	SCHEDULED REDEMPTION		3,333	3,333	3,219	3,234		99		99		3,333				102	03/15/2029	1
36210Y-YP-4	GOVT NATL MTG ASSOC I #506618		06/01/2009	SCHEDULED REDEMPTION		221	221	225	225		(4)		(4)		221				8	03/15/2029	1
36210Y-2E-4	GOVT NATL MTG ASSOC I #506673		06/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	04/15/2029	1
36211A-N8-5	GOVT NATL MTG ASSOC I #507215		06/01/2009	SCHEDULED REDEMPTION		1,793	1,793	1,790	1,790		3		3		1,793				55	04/15/2029	1
36211A-4P-8	GOVT NATL MTG ASSOC I #507630		06/01/2009	SCHEDULED REDEMPTION		169	169	164	166		3		3		169				5	06/15/2029	1
36211B-YB-4	GOVT NATL MTG ASSOC I #508406		06/01/2009	SCHEDULED REDEMPTION		24	24	24	24						24				1	12/15/2030	1
36211B-ZM-9	GOVT NATL MTG ASSOC I #508448		06/01/2009	SCHEDULED REDEMPTION		219	219	216	217		2		2		219				7	02/15/2031	1
36211D-DV-9	GOVT NATL MTG ASSOC I #509616		06/01/2009	SCHEDULED REDEMPTION		259	259	275	274		(15)		(15)		259				9	07/15/2029	1
36211D-UK-4	GOVT NATL MTG ASSOC I #510086		06/01/2009	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				1	07/15/2029	1
36211E-EP-9	GOVT NATL MTG ASSOC I #510542		06/01/2009	SCHEDULED REDEMPTION		86	86	88	88		(2)		(2)		86				3	10/15/2029	1
36211E-E7-9	GOVT NATL MTG ASSOC I #510558		06/01/2009	SCHEDULED REDEMPTION		12,382	12,382	12,637	12,745		(363)		(363)		12,382				359	10/15/2029	1
36211E-LK-2	GOVT NATL MTG ASSOC I #510730		06/01/2009	SCHEDULED REDEMPTION		114	114	113	113		2		2		114				4	11/15/2029	1
36211E-SM-1	GOVT NATL MTG ASSOC I #510924		06/01/2009	SCHEDULED REDEMPTION		703	703	745	743		(39)		(39)		703				25	06/15/2029	1
36211F-PN-9	GOVT NATL MTG ASSOC I #511729		06/01/2009	SCHEDULED REDEMPTION		50	50	53	53		(3)		(3)		50				2	10/15/2030	1
36211G-C5-0	GOVT NATL MTG ASSOC I #512292		06/01/2009	SCHEDULED REDEMPTION		48	48	49	48		(1)		(1)		48				2	01/15/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36211G-UU-5	GOVT NATL MTG ASSOC I #512795		06/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					06/15/2029	1
36211G-3H-4	GOVT NATL MTG ASSOC I #513000		06/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14				1	07/15/2029	1
36211H-G6-2	GOVT NATL MTG ASSOC I #513321		06/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	08/15/2029	1
36211H-U4-1	GOVT NATL MTG ASSOC I #513703		06/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					06/15/2029	1
36211H-U6-6	GOVT NATL MTG ASSOC I #513705		06/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					07/15/2029	1
36211H-VR-9	GOVT NATL MTG ASSOC I #513724		06/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13				1	07/15/2029	1
36211H-XQ-9	GOVT NATL MTG ASSOC I #513787		06/01/2009	SCHEDULED REDEMPTION		26	26	26	27		(1)		(1)		26				1	07/15/2029	1
36211J-PM-3	GOVT NATL MTG ASSOC I #514428		06/01/2009	SCHEDULED REDEMPTION		62	62	64	64		(2)		(2)		62				2	08/15/2029	1
36211L-EQ-1	GOVT NATL MTG ASSOC I #515943		06/01/2009	SCHEDULED REDEMPTION		226	226	223	222		3		3		226				7	08/15/2029	1
36211M-ZQ-6	GOVT NATL MTG ASSOC I #517451		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					12/15/2029	1
36211N-5L-8	GOVT NATL MTG ASSOC I #518451		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					09/15/2029	1
36211P-BN-2	GOVT NATL MTG ASSOC I #518545		06/01/2009	SCHEDULED REDEMPTION		78	78	80	80		(2)		(2)		78				3	10/15/2029	1
36211Q-GQ-8	GOVT NATL MTG ASSOC I #519607		06/01/2009	SCHEDULED REDEMPTION		85	85	91	91		(6)		(6)		85				3	08/15/2030	1
36211Q-YE-5	GOVT NATL MTG ASSOC I #520109		06/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					04/15/2030	1
36211R-FN-4	GOVT NATL MTG ASSOC I #520473		06/01/2009	SCHEDULED REDEMPTION		54	54	58	58		(4)		(4)		54				2	01/15/2030	1
36211R-H4-4	GOVT NATL MTG ASSOC I #520551		06/01/2009	SCHEDULED REDEMPTION		18	18	18	18						18				1	02/15/2030	1
36211R-Q7-7	GOVT NATL MTG ASSOC I #520778		06/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	07/15/2030	1
36211S-RY-5	GOVT NATL MTG ASSOC I #521703		06/01/2009	SCHEDULED REDEMPTION		92	92	97	97		(5)		(5)		92				3	12/15/2029	1
36211T-SX-4	GOVT NATL MTG ASSOC I #522634		06/01/2009	SCHEDULED REDEMPTION		15	15	16	16		(1)		(1)		15					01/15/2030	1
36211T-4V-4	GOVT NATL MTG ASSOC I #522936		06/01/2009	SCHEDULED REDEMPTION		189	189	200	200		(11)		(11)		189				6	12/15/2030	1
36211U-HC-9	GOVT NATL MTG ASSOC I #523227		06/01/2009	SCHEDULED REDEMPTION		154	154	166	165		(11)		(11)		154				5	10/15/2030	1
36211U-XU-1	GOVT NATL MTG ASSOC I #523691		06/01/2009	SCHEDULED REDEMPTION		123	123	125	125		(2)		(2)		123				4	12/15/2029	1
36211U-5G-3	GOVT NATL MTG ASSOC I #523847		06/01/2009	SCHEDULED REDEMPTION		268	268	283	283		(15)		(15)		268				9	03/15/2030	1
36211W-V2-1	GOVT NATL MTG ASSOC I #525433		06/01/2009	SCHEDULED REDEMPTION		1,111	1,111	1,136	1,131		(20)		(20)		1,111				45	02/15/2030	1
36212A-4M-4	GOVT NATL MTG ASSOC I #528328		06/01/2009	SCHEDULED REDEMPTION		1,472	1,472	1,557	1,553		(82)		(82)		1,472				51	02/15/2030	1
36212B-HG-1	GOVT NATL MTG ASSOC I #528631		06/01/2009	SCHEDULED REDEMPTION		950	950	972	975		(25)		(25)		950				33	02/15/2030	1
36212B-KW-2	GOVT NATL MTG ASSOC I #528709		06/01/2009	SCHEDULED REDEMPTION		5,628	5,628	5,758	5,762		(135)		(135)		5,628				189	04/15/2030	1
36212B-LJ-0	GOVT NATL MTG ASSOC I #528729		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/15/2030	1
36212C-CV-1	GOVT NATL MTG ASSOC I #529384		06/01/2009	SCHEDULED REDEMPTION		82	82	81	81		1		1		82				2	04/15/2031	1
36212D-KK-4	GOVT NATL MTG ASSOC I #530498		06/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					09/15/2030	1
36212D-L9-8	GOVT NATL MTG ASSOC I #530552		06/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					01/15/2031	1
36212E-H5-9	GOVT NATL MTG ASSOC I #531352		06/01/2009	SCHEDULED REDEMPTION		7,769	7,769	8,017	8,033		(264)		(264)		7,769				243	09/15/2030	1
36212J-5T-9	GOVT NATL MTG ASSOC I #535558		06/01/2009	SCHEDULED REDEMPTION		82	82	87	86		(5)		(5)		82				3	12/15/2030	1
36212K-L7-6	GOVT NATL MTG ASSOC I #535950		06/01/2009	SCHEDULED REDEMPTION		77	77	81	81		(4)		(4)		77				3	11/15/2030	1
36212L-AJ-0	GOVT NATL MTG ASSOC I #536509		06/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					02/15/2031	1
36212L-7F-2	GOVT NATL MTG ASSOC I #537394		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					01/15/2031	1
36212Q-HT-0	GOVT NATL MTG ASSOC I #540342		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					04/15/2031	1
36212Q-YQ-7	GOVT NATL MTG ASSOC I #540819		06/01/2009	SCHEDULED REDEMPTION		56	56	58	58		(2)		(2)		56				2	10/15/2030	1
36212S-KZ-8	GOVT NATL MTG ASSOC I #542212		06/01/2009	SCHEDULED REDEMPTION		20	20	21	21		(1)		(1)		20				1	12/15/2030	1
36212U-AC-5	GOVT NATL MTG ASSOC I #543703		06/01/2009	SCHEDULED REDEMPTION		5	5	6	6						5					11/15/2030	1
36212U-ZM-6	GOVT NATL MTG ASSOC I #544448		06/01/2009	SCHEDULED REDEMPTION		60	60	61	61		(2)		(2)		60				2	04/15/2031	1
36212Y-ZR-7	GOVT NATL MTG ASSOC I #548052		06/01/2009	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12					02/15/2031	1
36213A-H9-8	GOVT NATL MTG ASSOC I #548456		06/01/2009	SCHEDULED REDEMPTION		72	72	74	74		(1)		(1)		72				2	02/15/2031	1
36213B-DS-8	GOVT NATL MTG ASSOC I #549213		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					03/15/2031	1
36213E-AE-6	GOVT NATL MTG ASSOC I #551805		06/01/2009	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	05/15/2032	1
36213F-XE-8	GOVT NATL MTG ASSOC I #553377		06/01/2009	SCHEDULED REDEMPTION		186	186	192	191		(5)		(5)		186				5	07/15/2033	1
36213H-GU-7	GOVT NATL MTG ASSOC I #554711		06/01/2009	SCHEDULED REDEMPTION		19	19	19	19		(1)		(1)		19				1	03/15/2031	1
36213H-6A-2	GOVT NATL MTG ASSOC I #555365		06/01/2009	SCHEDULED REDEMPTION		14	14	14	14						14				1	06/15/2031	1
36213J-3S-2	GOVT NATL MTG ASSOC I #556209		06/01/2009	SCHEDULED REDEMPTION		1,697	1,697	1,680	1,687		11		11		1,697				55	06/15/2031	1
36213K-E7-3	GOVT NATL MTG ASSOC I #556458		06/01/2009	SCHEDULED REDEMPTION		97	97	100	101		(4)		(4)		97				3	03/15/2031	1
36213U-JF-8	GOVT NATL MTG ASSOC I #564662		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					06/15/2031	1
36201G-4T-9	GOVT NATL MTG ASSOC I #583234		06/01/2009	SCHEDULED REDEMPTION		1,604	1,604	1,649	1,648		(44)		(44)		1,604				49	04/15/2032	1
36201K-D6-0	GOVT NATL MTG ASSOC I #585225		06/01/2009	SCHEDULED REDEMPTION		1,186	1,186	1,228	1,218		(31)		(31)		1,186				39	05/15/2032	1
36201V-3G-5	GOVT NATL MTG ASSOC I #594899		06/01/2009	SCHEDULED REDEMPTION		22	22	22	22		(1)		(1)		22				1	09/15/2032	1
36200C-5U-5	GOVT NATL MTG ASSOC I #597659		06/01/2009	SCHEDULED REDEMPTION		118,095	118,095	122,763	122,240		(4,146)		(4,146)		118,095				3,641	08/15/2036	1
36200G-CU-8	GOVT NATL MTG ASSOC I #600483		06/01/2009	SCHEDULED REDEMPTION		1,508	1,508	1,568	1,566		(57)		(57)		1,508				46	01/15/2036	1
36201X-RM-2	GOVT NATL MTG ASSOC I #606292		06/01/2009	SCHEDULED REDEMPTION		78,289	78,289	80,326	79,881		(1,592)		(1,592)		78,289				2,301	05/15/2036	1
36291A-R5-0	GOVT NATL MTG ASSOC I #622508		06/01/2009	SCHEDULED REDEMPTION		87	87	89	89		(2)		(2)		87				3	10/15/2033	1
36291Q-4V-3	GOVT NATL MTG ASSOC I #635436		06/01/2009	SCHEDULED REDEMPTION		60	60	61	61		(1)		(1)		60				2	12/15/2035	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)
36291S-2K-5	GOVT NATL MTG ASSOC I #637178		06/01/2009	SCHEDULED REDEMPTION		57	57	59	58		(1)		(1)		57				2	06/15/2035	1
36292D-RJ-3	GOVT NATL MTG ASSOC I #645889		06/01/2009	SCHEDULED REDEMPTION		12,980	12,980	13,340	13,272		(292)		(292)		12,980				331	02/15/2036	1
36292H-FE-8	GOVT NATL MTG ASSOC I #649165		06/01/2009	SCHEDULED REDEMPTION		776	776	798	794		(18)		(18)		776				25	01/15/2036	1
36292K-6T-8	GOVT NATL MTG ASSOC I #651682		06/01/2009	SCHEDULED REDEMPTION		1,076	1,076	1,106	1,101		(25)		(25)		1,076				35	01/15/2036	1
36292L-BY-9	GOVT NATL MTG ASSOC I #651755		06/01/2009	SCHEDULED REDEMPTION		33,995	33,995	34,880	34,711		(716)		(716)		33,995				992	03/15/2036	1
36292L-DV-3	GOVT NATL MTG ASSOC I #651816		06/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	05/15/2036	1
36294N-ZY-7	GOVT NATL MTG ASSOC I #655159		06/01/2009	SCHEDULED REDEMPTION		82,824	82,824	86,098	85,852		(3,028)		(3,028)		82,824				2,687	06/15/2036	1
36294P-PF-4	GOVT NATL MTG ASSOC I #655722		06/01/2009	SCHEDULED REDEMPTION		1,410	1,410	1,389	1,390		20		20		1,410				33	04/15/2038	1
36294P-5V-1	GOVT NATL MTG ASSOC I #656160		06/01/2009	SCHEDULED REDEMPTION		329,802	329,802	342,840	341,700		(11,898)		(11,898)		329,802				10,109	07/15/2036	1
36294Q-6F-3	GOVT NATL MTG ASSOC I #657070		06/01/2009	SCHEDULED REDEMPTION		6,278	6,278	6,442	6,399		(121)		(121)		6,278				204	08/15/2036	1
36294S-D3-8	GOVT NATL MTG ASSOC I #658122		06/01/2009	SCHEDULED REDEMPTION		10,558	10,558	10,832	10,754		(196)		(196)		10,558				338	10/15/2036	1
36294V-6F-2	GOVT NATL MTG ASSOC I #661570		06/01/2009	SCHEDULED REDEMPTION		6,150	6,150	6,321	6,268		(118)		(118)		6,150				188	12/15/2036	1
36295A-B7-9	GOVT NATL MTG ASSOC I #664362		06/01/2009	SCHEDULED REDEMPTION		24,086	24,086	25,038	24,846		(760)		(760)		24,086				659	09/15/2037	1
36295M-ZW-2	GOVT NATL MTG ASSOC I #674957		06/01/2009	SCHEDULED REDEMPTION		11,978	11,978	12,452	12,354		(376)		(376)		11,978				355	11/15/2037	1
36295N-GR-2	GOVT NATL MTG ASSOC I #675308		06/01/2009	SCHEDULED REDEMPTION		9,663	9,663	9,514	9,522		140		140		9,663				235	04/15/2038	1
36295N-JV-0	GOVT NATL MTG ASSOC I #675376		06/01/2009	SCHEDULED REDEMPTION		31,326	31,326	30,845	30,873		454		454		31,326				749	05/01/2038	1
36295Q-B7-4	GOVT NATL MTG ASSOC I #676962		06/01/2009	SCHEDULED REDEMPTION		11,595	11,595	11,417	11,428		168		168		11,595				289	05/15/2038	1
36295S-W9-3	GOVT NATL MTG ASSOC I #679372		06/01/2009	SCHEDULED REDEMPTION		186,741	186,741	189,775	189,543		(2,802)		(2,802)		186,741				4,824	04/01/2038	1
36295U-3V-1	GOVT NATL MTG ASSOC I #681312		06/01/2009	SCHEDULED REDEMPTION		5,151	5,151	5,072	5,077		75		75		5,151				122	05/01/2038	1
36295X-A5-4	GOVT NATL MTG ASSOC I #683228		06/01/2009	SCHEDULED REDEMPTION		754,205	754,205	766,460	765,521		(11,316)		(11,316)		754,205				19,972	04/15/2038	1
36295Y-DA-8	GOVT NATL MTG ASSOC I #684197		06/01/2009	SCHEDULED REDEMPTION		2,036	2,036	2,005	2,007		29		29		2,036				48	05/15/2038	1
36295Y-J3-8	GOVT NATL MTG ASSOC I #684382		06/01/2009	SCHEDULED REDEMPTION		1,600	1,600	1,575	1,577		23		23		1,600				38	04/15/2038	1
36296B-XN-7	GOVT NATL MTG ASSOC I #686585		06/01/2009	SCHEDULED REDEMPTION		24,569	24,569	24,192	24,213		356		356		24,569				517	05/01/2038	1
36296B-5G-3	GOVT NATL MTG ASSOC I #686747		06/01/2009	SCHEDULED REDEMPTION		954	954	940	941		14		14		954				23	05/15/2038	1
36296C-NA-4	GOVT NATL MTG ASSOC I #687185		06/01/2009	SCHEDULED REDEMPTION		19,836	19,836	19,531	19,548		288		288		19,836				490	04/15/2038	1
36225A-M7-2	GOVT NATL MTG ASSOC I #780382		06/01/2009	SCHEDULED REDEMPTION		31,662	31,662	30,609	31,057		605		605		31,662				1,343	08/15/2020	1
36225A-M8-0	GOVT NATL MTG ASSOC I #780383		06/01/2009	SCHEDULED REDEMPTION		5,769	5,769	5,569	5,633		136		136		5,769				258	08/15/2020	1
36225A-UR-9	GOVT NATL MTG ASSOC I #780592		05/01/2009	SCHEDULED REDEMPTION		594	594	616	594						594				5	10/15/2009	1
36225A-VL-1	GOVT NATL MTG ASSOC I #780619		06/01/2009	SCHEDULED REDEMPTION		13,068	13,068	13,223	13,143		(75)		(75)		13,068				426	08/15/2012	1
36225A-XC-9	GOVT NATL MTG ASSOC I #780675		06/01/2009	SCHEDULED REDEMPTION		197	197	202	201		(4)		(4)		197				7	09/15/2024	1
36225A-3H-1	GOVT NATL MTG ASSOC I #780800		06/01/2009	SCHEDULED REDEMPTION		20,878	20,878	21,688	21,223		(345)		(345)		20,878				309	04/15/2013	1
36225B-CN-6	GOVT NATL MTG ASSOC I #780977		06/01/2009	SCHEDULED REDEMPTION		1,367	1,367	1,395	1,396		(29)		(29)		1,367				48	12/15/2028	1
36225B-C3-0	GOVT NATL MTG ASSOC I #780990		06/01/2009	SCHEDULED REDEMPTION		101	101	104	104		(3)		(3)		101				4	12/15/2028	1
36225B-DT-2	GOVT NATL MTG ASSOC I #781014		06/01/2009	SCHEDULED REDEMPTION		5,357	5,357	5,190	5,269		88		88		5,357				149	04/15/2029	1
36225B-EG-9	GOVT NATL MTG ASSOC I #781035		06/01/2009	SCHEDULED REDEMPTION		805	805	795	795		10		10		805				25	05/15/2029	1
36202A-B9-7	GOVT NATL MTG ASSOC II # 64		06/01/2009	SCHEDULED REDEMPTION		2	2	1	1						2					01/20/2014	1
36202A-M4-6	GOVT NATL MTG ASSOC II # 379		06/01/2009	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	08/20/2015	1
36202A-PY-7	GOVT NATL MTG ASSOC II # 439		06/01/2009	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	11/20/2015	1
36202A-Q6-7	GOVT NATL MTG ASSOC II # 477		06/01/2009	SCHEDULED REDEMPTION		105	105	108	106		(1)		(1)		105				5	01/20/2016	1
36202A-RR-0	GOVT NATL MTG ASSOC II # 496		06/01/2009	SCHEDULED REDEMPTION		1,514	1,514	1,548	1,532		(18)		(18)		1,514				75	02/20/2016	1
36202A-SA-6	GOVT NATL MTG ASSOC II # 513		06/01/2009	SCHEDULED REDEMPTION		4,047	4,047	4,077	4,073		(26)		(26)		4,047				202	03/20/2016	1
36202A-SB-4	GOVT NATL MTG ASSOC II # 514		06/01/2009	SCHEDULED REDEMPTION		1,474	1,474	1,510	1,474						1,474				73	03/20/2016	1
36202A-VS-3	GOVT NATL MTG ASSOC II # 625		06/01/2009	SCHEDULED REDEMPTION		41	41	39	39		2		2		41				2	09/20/2016	1
36202A-XW-2	GOVT NATL MTG ASSOC II # 693		06/01/2009	SCHEDULED REDEMPTION		6	6	5	5						6					01/20/2017	1
36202A-XX-0	GOVT NATL MTG ASSOC II # 694		06/01/2009	SCHEDULED REDEMPTION		153	153	143	146		7		7		153				6	01/20/2017	1
36202A-Y3-5	GOVT NATL MTG ASSOC II # 730		06/01/2009	SCHEDULED REDEMPTION		11	11	10	10		1		1		11				1	03/20/2017	1
36202A-Y4-3	GOVT NATL MTG ASSOC II # 731		06/01/2009	SCHEDULED REDEMPTION		200	200	185	189		12		12		200				8	03/20/2017	1
36202A-ZM-2	GOVT NATL MTG ASSOC II # 748		06/01/2009	SCHEDULED REDEMPTION		358	358	332	340		18		18		358				15	04/20/2017	1
36202A-Z5-9	GOVT NATL MTG ASSOC II # 764		06/01/2009	SCHEDULED REDEMPTION		495	495	446	458		37		37		495				20	05/20/2017	1
36202A-2P-1	GOVT NATL MTG ASSOC II # 782		06/01/2009	SCHEDULED REDEMPTION		176	176	163	163		13		13		176				8	06/20/2017	1
36202A-3G-0	GOVT NATL MTG ASSOC II # 799		06/01/2009	SCHEDULED REDEMPTION		27	27	25	25		2		2		27				1	07/20/2017	1
36202A-3Z-8	GOVT NATL MTG ASSOC II # 816		06/01/2009	SCHEDULED REDEMPTION		133	133	124	128		5		5		133				6	08/20/2017	1
36202A-4U-8	GOVT NATL MTG ASSOC II # 835		06/01/2009	SCHEDULED REDEMPTION		3,681	3,681	3,431	3,590		90		90		3,681				164	09/20/2017	1
36202A-5N-3	GOVT NATL MTG ASSOC II # 853		06/01/2009	SCHEDULED REDEMPTION		76	76	71	69		7		7		76				3	10/20/2017	1
36202A-6F-9	GOVT NATL MTG ASSOC II # 870		06/01/2009	SCHEDULED REDEMPTION		288	288	268	262		26		26		288				12	11/20/2017	1
36202A-6Y-8	GOVT NATL MTG ASSOC II # 887		06/01/2009	SCHEDULED REDEMPTION		1,015	1,015	948	945		70		70		1,015				43	12/20/2017	1
36202B-AF-2	GOVT NATL MTG ASSOC II # 906		06/01/2009	SCHEDULED REDEMPTION		152	152	142	149		3		3		152				6	01/20/2018	1
36202A-WC-7	GOVT NATL MTG ASSOC II #000643		06/01/2009	SCHEDULED REDEMPTION		48	48	53	52		(4)		(4)		48				2	10/20/2016	1
36202B-A4-7	GOVT NATL MTG ASSOC II #000927		06/01/2009	SCHEDULED REDEMPTION		33	33	38	37		(4)		(4)		33				2	02/20/2018	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)
36202B-JN-6	GOVT NATL MTG ASSOC II #001169		06/01/2009	SCHEDULED REDEMPTION		20	20	20	20		(1)		(1)		20				1	04/20/2019	1
36202B-VR-3	GOVT NATL MTG ASSOC II #001524		06/01/2009	SCHEDULED REDEMPTION		67	67	75	73		(6)		(6)		67				3	12/20/2020	1
36202B-XZ-3	GOVT NATL MTG ASSOC II #001596		06/01/2009	SCHEDULED REDEMPTION		132	132	136	135		(3)		(3)		132				6	04/20/2021	1
36202B-Z9-9	GOVT NATL MTG ASSOC II #001668		06/01/2009	SCHEDULED REDEMPTION		183	183	188	187		(5)		(5)		183				8	08/20/2021	1
36202C-A6-0	GOVT NATL MTG ASSOC II #001829		06/01/2009	SCHEDULED REDEMPTION		542	542	597	591		(50)		(50)		542				19	05/20/2022	1
36215X-5T-5	GOVT NATL MTG ASSOC II #148558		06/01/2009	SCHEDULED REDEMPTION		704	704	706	704						704				35	01/20/2016	1
36216G-TY-4	GOVT NATL MTG ASSOC II #164467		06/01/2009	SCHEDULED REDEMPTION		103	103	95	99		5		5		103				4	09/20/2016	1
383752-EH-1	GTC ISRAEL		06/03/2009	CANTOR FITZGERALD		6,820,310	7,000,000	2,159,500	5,976,857		171,604		171,604		6,148,461		671,849	671,849		05/15/2011	1
465138-QU-2	ISRAEL ST BDS	F	05/28/2009	HSBC SECURITIES, INC.		13,398,043	23,050,000	4,119,460	10,133,741		310,647		310,647		10,444,387		2,953,656	2,953,656		02/15/2020	1
465138-QY-4	ISRAEL ST BDS	F	05/28/2009	HSBC SECURITIES, INC.		14,159,411	28,064,000	4,397,842	10,797,566		326,000		326,000		11,123,566		3,035,845	3,035,845		02/15/2022	1
76116E-BQ-2	RESOLUTION TR CORP		04/15/2009	MATURED		500,000	500,000	95,705	487,261		12,739		12,739		500,000					04/15/2009	1
76116E-CD-0	RESOLUTION TR CORP		05/28/2009	FTN FINANCIAL		17,688,684	22,350,000	3,671,136	12,978,583		431,676		431,676		13,410,259		4,278,425	4,278,425		10/15/2015	1
76116E-CK-4	RESOLUTION TR CORP		05/29/2009	FTN FINANCIAL		16,580,750	25,000,000	4,015,837	12,295,062		377,121		377,121		12,672,183		3,908,567	3,908,567		10/15/2018	1
76116E-FM-7	RESOLUTION TR CORP		06/09/2009	FTN FINANCIAL		36,961,980	48,000,000	8,648,210	28,016,578		934,221		934,221		28,950,798		8,011,182	8,011,182		01/15/2016	1
76116E-FN-5	RESOLUTION TR CORP		05/28/2009	FTN FINANCIAL		10,053,172	13,455,000	2,285,601	7,550,748		240,205		240,205		7,790,953		2,262,219	2,262,219		07/15/2016	1
76116E-FP-0	RESOLUTION TR CORP		06/11/2009	FTN FINANCIAL		84,268,104	116,755,000	23,383,341	64,192,851		2,082,959		2,082,959		66,275,809		17,992,294	17,992,294		01/15/2017	1
76116E-FQ-8	RESOLUTION TR CORP		05/29/2009	HSBC SECURITIES, INC.		106,363,500	150,000,000	19,648,500	74,229,443		2,592,721		2,592,721		76,822,164		29,541,336	29,541,336		07/15/2017	1
76116E-FR-6	RESOLUTION TR CORP		05/29/2009	HSBC SECURITIES, INC.		60,792,468	88,455,000	13,548,491	44,450,862		1,432,787		1,432,787		45,883,650		14,908,818	14,908,818		01/15/2018	1
465139-BC-6	STATE OF ISRAEL GOVT LOAN TR	F	05/28/2009	CANTOR FITZGERALD		3,995,672	4,752,000	927,400	3,065,717		97,775		97,775		3,163,492		832,180	832,180		09/15/2014	1
465139-BP-7	STATE OF ISRAEL GOVT LOAN TR	F	05/28/2009	HSBC SECURITIES, INC.		25,495,536	44,052,000	5,686,232	18,799,928		592,965		592,965		19,392,892		6,102,643	6,102,643		03/15/2020	1
465139-CY-7	STATE OF ISRAEL GOVT LOAN TR	F	05/28/2009	CANTOR FITZGERALD		12,264,381	14,585,000	3,214,430	9,327,007		303,381		303,381		9,630,388		2,633,993	2,633,993		09/15/2014	1
465139-DM-2	STATE OF ISRAEL GOVT LOAN TR	F	05/28/2009	HSBC SECURITIES, INC.		20,935,200	39,000,000	6,068,497	16,658,673		481,248		481,248		17,139,921		3,795,279	3,795,279		03/15/2021	1
465139-HM-8	STATE OF ISRAEL GOVT LOAN TR	F	05/28/2009	CANTOR FITZGERALD		21,935,515	26,300,000	5,502,486	16,528,603		543,043		543,043		17,071,647		4,863,868	4,863,868		11/15/2014	1
465139-HW-6	STATE OF ISRAEL GOVT LOAN TR	F	05/28/2009	HSBC SECURITIES, INC.		2,092,367	3,394,000	638,377	1,660,928		39,713		39,713		1,700,642		391,725	391,725		05/15/2019	1
465139-HY-2	STATE OF ISRAEL GOVT LOAN TR	F	05/28/2009	HSBC SECURITIES, INC.		21,395,904	37,600,000	6,438,624	16,395,004		496,366		496,366		16,891,370		4,504,534	4,504,534		05/15/2020	1
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		06/29/2009	AMERICAN HERITAGE LIFE INSURANCE COMPANY		4,030,319	4,010,267	4,048,325	4,037,634		(515)		(515)		4,037,119		(6,800)	(6,800)	196,622	01/15/2021	1FE
912833-GE-4	U S TREAS STRIP		05/15/2009	MATURED		4,350,000	4,350,000	877,960	4,220,279		129,721		129,721		4,350,000					05/15/2009	1
0399999. Bonds - U.S. Governments						594,335,419	871,781,715	143,285,699	441,809,789		14,239,377		14,239,377		456,049,165		138,286,253	138,286,253	279,557	XXX	XXX
105756-AP-5	BRAZIL REP OF	F	04/16/2009	Various		4,833,750	3,750,000	4,953,750	12,182,957		(55,687)		(55,687)		4,844,213		(10,463)	(10,463)	664,583	08/17/2040	2FE
G1980#-AA-9	CAYMAN ISLANDS 5.30% SER A NTS	F	04/08/2009	SCHEDULED REDEMPTION		833,333	833,333	833,333	833,333						833,333				22,083	04/08/2018	1
105756-BC-3	FED REPUBLIC OF BRAZIL	F	06/29/2009	MATURED		3,000,000	3,000,000	2,977,350	2,997,249		2,751		2,751		3,000,000				54,723	06/29/2009	2FE
470160-AW-2	GOVERNMENT OF JAMAICA	F	05/07/2009	FAHNESTOCK & CO., INC.		2,803,500	4,000,000	3,773,000	3,779,485		4,710		4,710		3,784,195		(980,695)	(980,695)	120,356	06/24/2019	4FE
040114-GK-0	REPUBLIC OF ARGENTINA	F	05/05/2009	Various		1,957,500	10,000,000	1,693,313	1,750,000						1,750,000		207,500	207,500	22,917	12/31/2038	4FE
040114-GL-8	REPUBLIC OF ARGENTINA	F	05/31/2009	Various		2,081,617	6,188,212	1,959,853	1,938,454		352,446		352,446		1,857,392		224,225	224,225	126,955	12/31/2033	4FE
P8055K-TM-7	REPUBLIC OF ARGENTINA	D	05/31/2009	Various		1,055,741	3,236,569	797,265	1,016,049		(46,787)		(46,787)	45,250	752,690	(33,721)	336,772	303,051	(84,370)	12/31/2033	4FE
455780-AZ-9	REPUBLIC OF INDONESIA	F	06/04/2009	LIBERTAS		2,917,500	3,000,000	2,865,000	2,865,594		523		523		2,866,118		51,383	51,383	207,958	01/17/2038	3FE
698299-AD-6	REPUBLIC OF PANAMA	F	05/19/2009	GREENWICH CAPITAL MARKETS, INC.		1,176,500	1,000,000	1,246,250	1,236,860		(2,551)		(2,551)		1,234,309		(57,809)	(57,809)	57,194	09/30/2027	3FE
698299-AU-8	REPUBLIC OF PANAMA	F	05/19/2009	GREENWICH CAPITAL MARKETS, INC.		1,076,000	1,000,000	1,095,640	1,089,042		(4,773)		(4,773)		1,084,269		(8,269)	(8,269)	49,743	03/15/2015	3FE
718286-AY-3	REPUBLIC OF PHILIPPINES	F	05/19/2009	MORGAN STANLEY DEAN WITTER		2,480,000	2,000,000	2,592,500	2,575,432		(4,887)		(4,887)		2,570,545		(90,545)	(90,545)	153,056	02/02/2030	3FE
900123-AW-0	REPUBLIC OF TURKEY	F	05/19/2009	Various		7,990,000	8,000,000	8,342,200	8,331,360		(4,499)		(4,499)		8,326,861		(336,861)	(336,861)	470,361	02/05/2025	3FE
900123-BB-5	REPUBLIC OF TURKEY	F	06/30/2009	BARCLAYS BANK		2,891,250	3,000,000	2,856,570	2,857,623		702		702		2,858,325		32,925	32,925	181,854	03/05/2038	3FE
900123-BD-1	REPUBLIC OF TURKEY	F	05/19/2009	BARCLAYS BANK		4,987,500	5,000,000	4,981,650	4,982,019		482		482		4,982,501		4,999	4,999	244,028	03/11/2019	3FE
X74344-DM-5	RUSSIA 5 03/31/30	F	03/31/2009	SCHEDULED REDEMPTION		1,354,000	1,354,000	1,513,582	1,504,808		(150,808)		(150,808)		1,354,000				50,775	03/31/2030	2FE
92670L-AD-1	SOCIALIST REP OF VIETNAM		05/20/2009	BARCLAYS BANK		5,910,000	6,000,000	6,127,500	6,110,761		(5,090)		(5,090)		6,105,672		(195,672)	(195,672)	356,354	01/15/2016	3FE
Y9374M-AD-5	SOCIALIST REP OF VIETNAM		05/20/2009	MERRILL LYNCH CAPITAL MARKETS		6,643,420	6,779,000	6,727,210	6,730,305		2,195		2,195		6,732,500		(89,080)	(89,080)	401,093	01/15/2016	3FE
903724-AA-0	UKRAINE GOVERNMENT	F	05/27/2009	Various		4,057,438	5,000,000	2,263,588	4,906,986		4,427		4,427		2,275,000		1,782,438	1,782,438		06/11/2013	4FE
X54003-AD-4	UKRAINE GOVERNMENT	F	06/01/2009	Various		8,082,431	12,000,000	5,480,429	11,580,191		9,363		9,363		5,498,484		2,583,947	2,583,947	36,007	11/21/2016	4FE
X9292Z-AS-3	UKRAINE GOVERNMENT	F	04/23/2009	MERRILL LYNCH CAPITAL MARKETS		3,246,088	5,000,000	2,449,008	5,224,144		(11,052)		(11,052)		2,375,000		871,088	871,088	56,100	06/11/2013	4FE
X9292Z-BF-0	UKRAINE GOVERNMENT	D	05/27/2009	Various		6,177,145	9,650,231	3,783,535	9,335,298		15,500		15,500	(190,618)	3,884,218	50,261	2,242,666	2,292,927		10/13/2015	4FE
1099999. Bonds - All Other Governments						75,554,713	99,791,345	69,312,526	93,827,952		106,966		106,966	(145,368)	68,969,625	16,540	6,568,548	6,585,088	3,191,770	XXX	XXX
13067E-AK-8	CALIFORNIA ST COP JUDGEMENT TRUST 2005		06/01/2009	CALLED @ 100.00		2,000,000	2,000,000	2,064,800	2,037,236		(4,410)		(4,410)		2,032,826		(32,826)	(32,826)	20,849	06/01/2015	2FE
642713-P4-7	NEW BRITAIN CT G O PENSION 2005		06/01/2009	CALLED @ 100.00		60,000	60,000	60,000	60,000						60,000				1,479	06/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
515074-AA-0	LOUISIANA ST COP LANDMARK LSG 04		04/01/2009	SCHEDULED REDEMPTION		168,488	168,488	168,488	168,488						168,488				5,223	10/01/2022	1FE
85088P-AA-8	SPRINGFIELD MO CTR CITY DEV JORDAN 02B		06/01/2009	CALLED @ 100.00		65,000	65,000	65,000	65,000						65,000				2,444	06/01/2028	1FE
85088P-AB-6	SPRINGFIELD MO CTR CITY DEV JORDAN 02C		06/01/2009	CALLED @ 100.00		115,000	115,000	115,000	115,000						115,000				4,324	06/01/2028	1FE
232263-CT-8	CUYAHOGA CNTY OH ECON DEV BROWNFIELD 04C		06/01/2009	MATURED		805,000	805,000	802,279	804,765		235		235		805,000				14,088	06/01/2009	1FE
232263-CL-5	CUYAHOGA CNTY OH ECON DEV GATEWAY 04A		06/01/2009	MATURED		1,570,000	1,570,000	1,564,693	1,569,542		458		458		1,570,000				27,475	06/01/2009	1FE
20281P-BB-7	PENNSYLVANIA COMWLTH FIN AUTH 2006 B		06/01/2009	CALLED @ 100.00		2,305,000	2,305,000	2,305,000	2,305,000						2,305,000				64,897	06/01/2023	1FE
2499999. Bonds - U.S. Political Subdivisions of States, Territories and Possessions						7,088,488	7,088,488	7,145,260	7,125,031		(3,717)		(3,717)		7,121,314		(32,826)	(32,826)	140,779	XXX	XXX
313401-GW-5	FED HOME LOAN MTG CORP #160092		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2009	1
313401-HA-2	FED HOME LOAN MTG CORP #160096		06/01/2009	SCHEDULED REDEMPTION		26	26	27	26						26				1	11/01/2009	1
313401-JP-7	FED HOME LOAN MTG CORP #170027		06/01/2009	SCHEDULED REDEMPTION		77	77	93	77						77				5	03/01/2010	1
313401-KD-2	FED HOME LOAN MTG CORP #170039		05/01/2009	SCHEDULED REDEMPTION		15	15	14	15						15				1	11/01/2010	1
313401-NB-3	FED HOME LOAN MTG CORP #170095		06/01/2009	SCHEDULED REDEMPTION		188	188	184	183		4		4		188				12	05/01/2014	1
31340R-AR-5	FED HOME LOAN MTG CORP #184516		06/01/2009	SCHEDULED REDEMPTION		473	473	467	471		2		2		473				20	12/01/2010	1
31340W-5G-4	FED HOME LOAN MTG CORP #189847		05/01/2009	SCHEDULED REDEMPTION		33	33	33	33						33				1	12/01/2009	1
31343A-6P-8	FED HOME LOAN MTG CORP #270878		06/01/2009	SCHEDULED REDEMPTION		699	699	694	699						699				34	06/01/2010	1
31344L-EK-5	FED HOME LOAN MTG CORP #281938		06/01/2009	SCHEDULED REDEMPTION		61	61	69	67		(6)		(6)		61				3	11/01/2016	1
313446-F2-7	FED HOME LOAN MTG CORP #296485		06/01/2009	SCHEDULED REDEMPTION		80	80	90	89		(8)		(8)		80				4	07/01/2017	1
313401-U2-5	FED HOME LOAN MTG CORP #360088		06/01/2009	SCHEDULED REDEMPTION		60	60	59	57		3		3		60				3	01/01/2020	1
313401-Y8-8	FED HOME LOAN MTG CORP #360101		06/01/2009	SCHEDULED REDEMPTION		27	27	27	26		1		1		27				1	04/01/2020	1
31353G-PF-3	FED HOME LOAN MTG CORP #884022		06/01/2009	SCHEDULED REDEMPTION		8,911	8,911	9,556	9,400		(489)		(489)		8,911				490	06/01/2019	1
312910-HS-4	FED HOME LOAN MTG CORP 1289 PZ		06/01/2009	SCHEDULED REDEMPTION		126,419	126,419	114,522	124,978		1,440		1,440		126,419				4,505	06/15/2022	1
312910-PH-9	FED HOME LOAN MTG CORP 1302 PZ		06/01/2009	SCHEDULED REDEMPTION		179,779	179,779	167,218	178,594		1,186		1,186		179,779				6,997	06/15/2022	1
312911-4L-1	FED HOME LOAN MTG CORP 1376 Z		06/01/2009	SCHEDULED REDEMPTION		173,478	173,478	157,074	168,376		5,101		5,101		173,478				6,370	09/15/2022	1
31337S-CW-1	FED HOME LOAN MTG CORP 1725 Z		06/01/2009	SCHEDULED REDEMPTION		106,004	106,004	91,894	99,814		6,190		6,190		106,004				3,603	04/15/2024	1
31337S-LA-9	FED HOME LOAN MTG CORP 1730 Z		06/01/2009	SCHEDULED REDEMPTION		290,057	290,057	227,416	273,989		16,068		16,068		290,057				9,536	05/15/2024	1
31295V-7C-8	FED HOME LOAN MTG CORP GOLD #A00891		06/01/2009	SCHEDULED REDEMPTION		87	87	92	94		(7)		(7)		87				4	04/01/2020	1
31295W-NQ-7	FED HOME LOAN MTG CORP GOLD #A01299		06/01/2009	SCHEDULED REDEMPTION		846	846	894	913		(67)		(67)		846				37	04/01/2021	1
31296K-P6-4	FED HOME LOAN MTG CORP GOLD #A11345		06/01/2009	SCHEDULED REDEMPTION		13,072	13,072	13,412	13,370		(298)		(298)		13,072				328	07/01/2033	1
31296L-6B-2	FED HOME LOAN MTG CORP GOLD #A12666		06/01/2009	SCHEDULED REDEMPTION		85	85	87	87		(2)		(2)		85				2	06/01/2033	1
31296N-SQ-1	FED HOME LOAN MTG CORP GOLD #A14127		06/01/2009	SCHEDULED REDEMPTION		98	98	101	100		(2)		(2)		98				3	10/01/2033	1
31296N-T9-8	FED HOME LOAN MTG CORP GOLD #A14176		06/01/2009	SCHEDULED REDEMPTION		6,025	6,025	6,156	6,149		(125)		(125)		6,025				167	10/01/2033	1
31296N-UA-3	FED HOME LOAN MTG CORP GOLD #A14177		06/01/2009	SCHEDULED REDEMPTION		82,548	82,548	84,351	83,322		(773)		(773)		82,548				2,294	10/01/2033	1
31296P-VB-5	FED HOME LOAN MTG CORP GOLD #A15110		06/01/2009	SCHEDULED REDEMPTION		367,492	367,492	380,412	376,840		(9,347)		(9,347)		367,492				10,121	10/01/2033	1
31296Q-YK-0	FED HOME LOAN MTG CORP GOLD #A16114		06/01/2009	SCHEDULED REDEMPTION		12,720	12,720	12,871	12,840		(120)		(120)		12,720				331	12/01/2033	1
31296R-ZA-9	FED HOME LOAN MTG CORP GOLD #A17037		06/01/2009	SCHEDULED REDEMPTION		2,787	2,787	2,847	2,844		(58)		(58)		2,787				79	12/01/2033	1
31296T-RC-0	FED HOME LOAN MTG CORP GOLD #A18583		06/01/2009	SCHEDULED REDEMPTION		55,753	55,753	56,887	56,775		(1,022)		(1,022)		55,753				1,667	02/01/2034	1
31296X-XY-6	FED HOME LOAN MTG CORP GOLD #A21595		06/01/2009	SCHEDULED REDEMPTION		317	317	324	323		(6)		(6)		317				9	02/01/2034	1
31296X-5S-0	FED HOME LOAN MTG CORP GOLD #A21757		06/01/2009	SCHEDULED REDEMPTION		853	853	871	870		(17)		(17)		853				26	05/01/2034	1
31297A-4X-9	FED HOME LOAN MTG CORP GOLD #A23538		06/01/2009	SCHEDULED REDEMPTION		4,420	4,420	4,281	4,294		126		126		4,420				97	06/01/2034	1
31297B-ZH-8	FED HOME LOAN MTG CORP GOLD #A24344		06/01/2009	SCHEDULED REDEMPTION		9,196	9,196	9,383	9,365		(169)		(169)		9,196				231	07/01/2034	1
31297C-FJ-4	FED HOME LOAN MTG CORP GOLD #A24669		06/01/2009	SCHEDULED REDEMPTION		9,021	9,021	9,222	9,203		(182)		(182)		9,021				269	07/01/2034	1
31297C-T8-3	FED HOME LOAN MTG CORP GOLD #A25075		06/01/2009	SCHEDULED REDEMPTION		92,191	92,191	94,067	93,886		(1,695)		(1,695)		92,191				2,761	07/01/2034	1
31297D-AM-0	FED HOME LOAN MTG CORP GOLD #A25412		06/01/2009	SCHEDULED REDEMPTION		6,249	6,249	6,386	6,372		(122)		(122)		6,249				175	08/01/2034	1
31297D-E8-7	FED HOME LOAN MTG CORP GOLD #A25559		06/01/2009	SCHEDULED REDEMPTION		313	313	320	319		(6)		(6)		313				9	08/01/2034	1
31297E-GP-5	FED HOME LOAN MTG CORP GOLD #A26506		06/01/2009	SCHEDULED REDEMPTION		799	799	816	814		(15)		(15)		799				23	09/01/2034	1
31297F-DG-5	FED HOME LOAN MTG CORP GOLD #A27303		06/01/2009	SCHEDULED REDEMPTION		5,592	5,592	5,714	5,699		(107)		(107)		5,592				166	10/01/2034	1
31297K-JG-8	FED HOME LOAN MTG CORP GOLD #A30263		06/01/2009	SCHEDULED REDEMPTION		8,147	8,147	8,068	8,081		66		66		8,147				187	12/01/2034	1
31297L-WK-2	FED HOME LOAN MTG CORP GOLD #A31550		06/01/2009	SCHEDULED REDEMPTION		20,113	20,113	19,482	19,567		546		546		20,113				450	03/01/2035	1
31297N-GW-0	FED HOME LOAN MTG CORP GOLD #A32913		06/01/2009	SCHEDULED REDEMPTION		9,504	9,504	9,711	9,672		(169)		(169)		9,504				284	05/01/2035	1
31297N-LE-4	FED HOME LOAN MTG CORP GOLD #A33025		06/01/2009	SCHEDULED REDEMPTION		18,014	18,014	18,224	18,209		(195)		(195)		18,014				462	08/01/2035	1
31297N-PS-9	FED HOME LOAN MTG CORP GOLD #A33133		06/01/2009	SCHEDULED REDEMPTION		5,393	5,393	5,511	5,495		(102)		(102)		5,393				161	01/01/2035	1
31297Q-3B-3	FED HOME LOAN MTG CORP GOLD #A35294		06/01/2009	SCHEDULED REDEMPTION		37,995	37,995	38,490	38,455		(460)		(460)		37,995				936	06/01/2035	1
31297S-A9-6	FED HOME LOAN MTG CORP GOLD #A36332		06/01/2009	SCHEDULED REDEMPTION		37,400	37,400	37,970	37,929		(529)		(529)		37,400				1,025	08/01/2035	1
31297S-UF-0	FED HOME LOAN MTG CORP GOLD #A36882		06/01/2009	SCHEDULED REDEMPTION		14,988	14,988	15,187	15,173		(185)		(185)		14,988				378	08/01/2035	1
31297U-YR-5	FED HOME LOAN MTG CORP GOLD #A38820		06/01/2009	SCHEDULED REDEMPTION		2,405	2,405	2,432	2,430		(25)		(25)		2,405				63	05/01/2035	1
3128K0-6R-9	FED HOME LOAN MTG CORP GOLD #A40880		06/01/2009	SCHEDULED REDEMPTION		2,739	2,739	2,771	2,768		(29)		(29)		2,739				70	12/01/2035	1
3128K1-RK-9	FED HOME LOAN MTG CORP GOLD #A41390		06/01/2009	SCHEDULED REDEMPTION		2,095	2,095	2,119	2,117		(22)		(22)		2,095				57	01/01/2036	1
3128K1-YG-0	FED HOME LOAN MTG CORP GOLD #A41611		06/01/2009	SCHEDULED REDEMPTION		13,298	13,298	13,467	13,455		(157)		(157)		13,298				352	01/01/2036	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128K1-ZF-1	FED HOME LOAN MTG CORP GOLD #A41642		06/01/2009	SCHEDULED REDEMPTION		3,075	3,075	3,122	3,119		(44)		(44)		3,075				82	01/01/2036	1
3128K1-3Y-5	FED HOME LOAN MTG CORP GOLD #A41715		06/01/2009	SCHEDULED REDEMPTION		19,268	19,268	19,562	19,542		(273)		(273)		19,268				488	01/01/2036	1
3128K1-5P-2	FED HOME LOAN MTG CORP GOLD #A41754		06/01/2009	SCHEDULED REDEMPTION		9,599	9,599	9,724	9,715		(116)		(116)		9,599				255	01/01/2036	1
3128K2-AA-7	FED HOME LOAN MTG CORP GOLD #A41801		06/01/2009	SCHEDULED REDEMPTION		4,939	4,939	5,011	5,006		(67)		(67)		4,939				135	01/01/2036	1
3128K2-HZ-5	FED HOME LOAN MTG CORP GOLD #A42048		06/01/2009	SCHEDULED REDEMPTION		3,880	3,880	3,939	3,935		(55)		(55)		3,880				100	01/01/2036	1
3128K2-H2-8	FED HOME LOAN MTG CORP GOLD #A42049		06/01/2009	SCHEDULED REDEMPTION		4,801	4,801	4,874	4,869		(68)		(68)		4,801				118	01/01/2036	1
3128K2-LH-0	FED HOME LOAN MTG CORP GOLD #A42128		06/01/2009	SCHEDULED REDEMPTION		4,866	4,866	4,940	4,935		(69)		(69)		4,866				125	01/01/2036	1
3128K2-LR-8	FED HOME LOAN MTG CORP GOLD #A42136		06/01/2009	SCHEDULED REDEMPTION		10,779	10,779	10,901	10,892		(114)		(114)		10,779				276	01/01/2036	1
3128K2-MY-2	FED HOME LOAN MTG CORP GOLD #A42175		06/01/2009	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				3	01/01/2036	1
3128K2-MZ-9	FED HOME LOAN MTG CORP GOLD #A42176		06/01/2009	SCHEDULED REDEMPTION		10,234	10,234	10,390	10,379		(145)		(145)		10,234				271	01/01/2036	1
3128K2-N7-0	FED HOME LOAN MTG CORP GOLD #A42214		06/01/2009	SCHEDULED REDEMPTION		6,702	6,702	6,804	6,797		(95)		(95)		6,702				180	01/01/2036	1
3128K2-PQ-6	FED HOME LOAN MTG CORP GOLD #A42231		06/01/2009	SCHEDULED REDEMPTION		4,221	4,221	4,269	4,266		(45)		(45)		4,221				97	02/01/2036	1
3128K2-Q3-6	FED HOME LOAN MTG CORP GOLD #A42274		06/01/2009	SCHEDULED REDEMPTION		441	441	448	448		(6)		(6)		441				12	01/01/2036	1
3128K2-Q6-9	FED HOME LOAN MTG CORP GOLD #A42277		06/01/2009	SCHEDULED REDEMPTION		1,397	1,397	1,413	1,412		(15)		(15)		1,397				37	01/01/2036	1
3128K2-RW-1	FED HOME LOAN MTG CORP GOLD #A42301		06/01/2009	SCHEDULED REDEMPTION		7,681	7,681	7,768	7,762		(81)		(81)		7,681				208	02/01/2036	1
3128K2-V2-2	FED HOME LOAN MTG CORP GOLD #A42433		06/01/2009	SCHEDULED REDEMPTION		52,505	52,505	53,167	53,122		(616)		(616)		52,505				1,411	02/01/2036	1
3128K2-3W-7	FED HOME LOAN MTG CORP GOLD #A42613		06/01/2009	SCHEDULED REDEMPTION		3,253	3,253	3,302	3,299		(46)		(46)		3,253				89	02/01/2036	1
3128K2-5L-9	FED HOME LOAN MTG CORP GOLD #A42651		06/01/2009	SCHEDULED REDEMPTION		8,469	8,469	8,598	8,589		(120)		(120)		8,469				232	02/01/2036	1
3128K3-KL-0	FED HOME LOAN MTG CORP GOLD #A42999		06/01/2009	SCHEDULED REDEMPTION		3,733	3,733	3,790	3,786		(53)		(53)		3,733				102	01/01/2036	1
3128K4-VC-6	FED HOME LOAN MTG CORP GOLD #A44211		06/01/2009	SCHEDULED REDEMPTION		129,183	129,183	125,348	125,787		3,396		3,396		129,183				3,328	03/01/2036	1
3128K6-FQ-8	FED HOME LOAN MTG CORP GOLD #A45575		06/01/2009	SCHEDULED REDEMPTION		36,696	36,696	37,497	37,339		(644)		(644)		36,696				1,036	06/01/2035	1
3128K6-XX-3	FED HOME LOAN MTG CORP GOLD #A46094		06/01/2009	SCHEDULED REDEMPTION		431	431	437	437		(6)		(6)		431				11	07/01/2035	1
3128K7-BF-4	FED HOME LOAN MTG CORP GOLD #A46338		06/01/2009	SCHEDULED REDEMPTION		9,548	9,548	9,656	9,648		(101)		(101)		9,548				262	08/01/2035	1
3128K7-NF-1	FED HOME LOAN MTG CORP GOLD #A46690		06/01/2009	SCHEDULED REDEMPTION		890	890	901	900		(9)		(9)		890				23	08/01/2035	1
3128K8-6K-7	FED HOME LOAN MTG CORP GOLD #A48074		06/01/2009	SCHEDULED REDEMPTION		2,968	2,968	3,013	3,010		(42)		(42)		2,968				76	01/01/2036	1
3128K8-7D-2	FED HOME LOAN MTG CORP GOLD #A48092		06/01/2009	SCHEDULED REDEMPTION		19,756	19,756	19,980	19,964		(208)		(208)		19,756				543	01/01/2036	1
3128K9-AE-4	FED HOME LOAN MTG CORP GOLD #A48105		06/01/2009	SCHEDULED REDEMPTION		3,165	3,165	3,211	3,205		(40)		(40)		3,165				87	01/01/2036	1
312964-FR-5	FED HOME LOAN MTG CORP GOLD #B11976		06/01/2009	SCHEDULED REDEMPTION		7,386	7,386	7,598			(212)		(212)		7,386				55	01/01/2019	1
312964-LA-5	FED HOME LOAN MTG CORP GOLD #B12121		06/01/2009	SCHEDULED REDEMPTION		390	390	377	381		10		10		390				7	01/01/2019	1
312965-CV-6	FED HOME LOAN MTG CORP GOLD #B12784		06/01/2009	SCHEDULED REDEMPTION		13,606	13,606	13,123	13,265		341		341		13,606				262	03/01/2019	1
312966-P3-2	FED HOME LOAN MTG CORP GOLD #B14042		06/01/2009	SCHEDULED REDEMPTION		753	753	727	734		19		19		753				14	05/01/2019	1
312966-UB-8	FED HOME LOAN MTG CORP GOLD #B14178		06/01/2009	SCHEDULED REDEMPTION		4,196	4,196	4,055	4,095		101		101		4,196				81	05/01/2019	1
312967-HM-7	FED HOME LOAN MTG CORP GOLD #B14736		06/01/2009	SCHEDULED REDEMPTION		17,181	17,181	16,581	16,750		432		432		17,181				330	05/01/2019	1
312967-KE-1	FED HOME LOAN MTG CORP GOLD #B14793		06/01/2009	SCHEDULED REDEMPTION		22,905	22,905	22,104	22,327		578		578		22,905				449	06/01/2019	1
31292G-BY-1	FED HOME LOAN MTG CORP GOLD #C00005		06/01/2009	SCHEDULED REDEMPTION		75	75	84	83		(8)		(8)		75				3	08/01/2021	1
31292G-BL-9	FED HOME LOAN MTG CORP GOLD #C00043		06/01/2009	SCHEDULED REDEMPTION		654	654	790	776		(122)		(122)		654				29	06/01/2021	1
31292G-C4-6	FED HOME LOAN MTG CORP GOLD #C00091		06/01/2009	SCHEDULED REDEMPTION		211	211	223	224		(13)		(13)		211				9	12/01/2021	1
31292G-4U-7	FED HOME LOAN MTG CORP GOLD #C00835		06/01/2009	SCHEDULED REDEMPTION		4,608	4,608	4,543	4,546		62		62		4,608				141	07/01/2029	1
31292G-4V-5	FED HOME LOAN MTG CORP GOLD #C00836		06/01/2009	SCHEDULED REDEMPTION		5,096	5,096	5,150	5,147		(50)		(50)		5,096				166	07/01/2029	1
31292G-5V-4	FED HOME LOAN MTG CORP GOLD #C00860		06/01/2009	SCHEDULED REDEMPTION		2,244	2,244	2,283	2,280		(36)		(36)		2,244				76	09/01/2029	1
31292G-6K-7	FED HOME LOAN MTG CORP GOLD #C00874		06/01/2009	SCHEDULED REDEMPTION		42	42	42	42						42				1	10/01/2029	1
31292G-6S-0	FED HOME LOAN MTG CORP GOLD #C00881		06/01/2009	SCHEDULED REDEMPTION		119	119	120	120		(1)		(1)		119				4	11/01/2029	1
31292G-7H-3	FED HOME LOAN MTG CORP GOLD #C00896		06/01/2009	SCHEDULED REDEMPTION		702	702	729	726		(23)		(23)		702				26	12/01/2029	1
31292H-AK-0	FED HOME LOAN MTG CORP GOLD #C00910		06/01/2009	SCHEDULED REDEMPTION		225	225	231	232		(7)		(7)		225				8	01/01/2030	1
31292H-GR-9	FED HOME LOAN MTG CORP GOLD #C01108		06/01/2009	SCHEDULED REDEMPTION		59	59	62	63		(3)		(3)		59				2	12/01/2030	1
31292H-G4-0	FED HOME LOAN MTG CORP GOLD #C01119		06/01/2009	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				1	11/01/2030	1
31292H-LB-8	FED HOME LOAN MTG CORP GOLD #C01222		06/01/2009	SCHEDULED REDEMPTION		501	501	506	505		(4)		(4)		501				16	09/01/2031	1
31292H-L3-6	FED HOME LOAN MTG CORP GOLD #C01246		06/01/2009	SCHEDULED REDEMPTION		39,029	39,029	39,575	39,494		(465)		(465)		39,029				1,357	10/01/2031	1
31292H-MW-1	FED HOME LOAN MTG CORP GOLD #C01273		06/01/2009	SCHEDULED REDEMPTION		744	744	767	761		(17)		(17)		744				28	10/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2009	SCHEDULED REDEMPTION		5,401	5,401	5,468	5,455		(54)		(54)		5,401				179	02/01/2032	1
31292H-P3-2	FED HOME LOAN MTG CORP GOLD #C01342		06/01/2009	SCHEDULED REDEMPTION		248	248	255	253		(6)		(6)		248				8	02/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2009	SCHEDULED REDEMPTION		5,772	5,772	5,691	5,708		64		64		5,772				177	05/01/2032	1
31292H-RR-7	FED HOME LOAN MTG CORP GOLD #C01396		06/01/2009	SCHEDULED REDEMPTION		1,925	1,925	1,898	1,905		19		19		1,925				60	09/01/2032	1
31292H-SD-7	FED HOME LOAN MTG CORP GOLD #C01416		06/01/2009	SCHEDULED REDEMPTION		1,268	1,268	1,282	1,278		(10)		(10)		1,268				43	09/01/2032	1
31292H-UQ-5	FED HOME LOAN MTG CORP GOLD #C01491		06/01/2009	SCHEDULED REDEMPTION		1,374	1,374	1,410	1,404		(31)		(31)		1,374				39	02/01/2033	1
31292H-YU-2	FED HOME LOAN MTG CORP GOLD #C01623		06/01/2009	SCHEDULED REDEMPTION		45,233	45,233	45,750	45,705		(472)		(472)		45,233				1,181	09/01/2033	1
31292V-B7-7	FED HOME LOAN MTG CORP GOLD #C10962		06/01/2009	SCHEDULED REDEMPTION		18,412	18,412	18,677	17,793		619		619		18,412				544	05/01/2028	1
31293D-Y4-8	FED HOME LOAN MTG CORP GOLD #C17931		06/01/2009	SCHEDULED REDEMPTION		12	12	12	12						12					11/01/2028	1
31293D-3X-8	FED HOME LOAN MTG CORP GOLD #C18014		06/01/2009	SCHEDULED REDEMPTION		999	999	963	968		31		31		999				26	11/01/2028	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)
31293E-AG-5	FED HOME LOAN MTG CORP GOLD #C18107		06/01/2009	SCHEDULED REDEMPTION		120	120	115	116		4		4		120				3	11/01/2028	1
31293E-J8-4	FED HOME LOAN MTG CORP GOLD #C18387		06/01/2009	SCHEDULED REDEMPTION		1,280	1,280	1,234	1,245		35		35		1,280				33	11/01/2028	1
31293K-AX-4	FED HOME LOAN MTG CORP GOLD #C21822		06/01/2009	SCHEDULED REDEMPTION		30	30	30	30		(1)		(1)		30				1	02/01/2029	1
31293M-ZH-8	FED HOME LOAN MTG CORP GOLD #C24344		06/01/2009	SCHEDULED REDEMPTION		61	61	60	60		1		1		61				2	04/01/2029	1
31293P-3M-5	FED HOME LOAN MTG CORP GOLD #C26204		06/01/2009	SCHEDULED REDEMPTION		405	405	376	377		27		27		405				13	05/01/2029	1
31293P-7D-1	FED HOME LOAN MTG CORP GOLD #C26292		06/01/2009	SCHEDULED REDEMPTION		1,263	1,263	1,182	1,186		77		77		1,263				39	05/01/2029	1
31293Q-E3-3	FED HOME LOAN MTG CORP GOLD #C26454		06/01/2009	SCHEDULED REDEMPTION		344	344	324	325		19		19		344				11	05/01/2029	1
31293Q-2Y-8	FED HOME LOAN MTG CORP GOLD #C27091		06/01/2009	SCHEDULED REDEMPTION		314	314	310	310		4		4		314				10	06/01/2029	1
31293Q-6Q-1	FED HOME LOAN MTG CORP GOLD #C27179		06/01/2009	SCHEDULED REDEMPTION		9,472	9,472	8,844	8,872		600		600		9,472				307	06/01/2029	1
31293R-BA-8	FED HOME LOAN MTG CORP GOLD #C27233		06/01/2009	SCHEDULED REDEMPTION		291	291	272	273		18		18		291				9	06/01/2029	1
31293R-KF-7	FED HOME LOAN MTG CORP GOLD #C27494		06/01/2009	SCHEDULED REDEMPTION		213	213	199	200		13		13		213				7	06/01/2029	1
31293S-BL-2	FED HOME LOAN MTG CORP GOLD #C28143		06/01/2009	SCHEDULED REDEMPTION		738	738	691	693		44		44		738				23	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2009	SCHEDULED REDEMPTION		21	21	21	21						21				1	06/01/2029	1
31293S-E8-8	FED HOME LOAN MTG CORP GOLD #C28259		06/01/2009	SCHEDULED REDEMPTION		9,753	9,753	9,617	9,623		130		130		9,753				266	06/01/2029	1
31293S-FH-7	FED HOME LOAN MTG CORP GOLD #C28268		06/01/2009	SCHEDULED REDEMPTION		19,196	19,196	17,889	17,950		1,246		1,246		19,196				573	06/01/2029	1
31293S-XL-8	FED HOME LOAN MTG CORP GOLD #C28783		06/01/2009	SCHEDULED REDEMPTION		65	65	65	65		(1)		(1)		65				2	07/01/2029	1
31293T-AT-4	FED HOME LOAN MTG CORP GOLD #C29018		06/01/2009	SCHEDULED REDEMPTION		12	12	13	13						12					07/01/2029	1
31293T-A6-4	FED HOME LOAN MTG CORP GOLD #C29029		06/01/2009	SCHEDULED REDEMPTION		574	574	566	567		7		7		574				19	07/01/2029	1
31293V-H7-0	FED HOME LOAN MTG CORP GOLD #C30254		06/01/2009	SCHEDULED REDEMPTION		763	763	770	770		(7)		(7)		763				27	08/01/2029	1
31293W-DN-7	FED HOME LOAN MTG CORP GOLD #C31009		06/01/2009	SCHEDULED REDEMPTION		44	44	45	44		(1)		(1)		44				1	09/01/2029	1
31293W-HV-5	FED HOME LOAN MTG CORP GOLD #C31144		06/01/2009	SCHEDULED REDEMPTION		215	215	217	217		(2)		(2)		215				7	09/01/2029	1
31293X-BE-7	FED HOME LOAN MTG CORP GOLD #C31837		06/01/2009	SCHEDULED REDEMPTION		345	345	353	353		(8)		(8)		345				14	10/01/2029	1
31293X-QP-6	FED HOME LOAN MTG CORP GOLD #C32262		06/01/2009	SCHEDULED REDEMPTION		83	83	84	84		(1)		(1)		83				3	10/01/2029	1
31293Y-C3-8	FED HOME LOAN MTG CORP GOLD #C32790		06/01/2009	SCHEDULED REDEMPTION		11	11	11	11						11					10/01/2029	1
31293Y-KM-7	FED HOME LOAN MTG CORP GOLD #C33000		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					11/01/2029	1
31294B-X2-6	FED HOME LOAN MTG CORP GOLD #C35197		06/01/2009	SCHEDULED REDEMPTION		135	135	137	137		(1)		(1)		135				5	01/01/2030	1
31294B-4Q-5	FED HOME LOAN MTG CORP GOLD #C35331		06/01/2009	SCHEDULED REDEMPTION		42	42	40	40		2		2		42				1	01/01/2030	1
31294B-5Y-7	FED HOME LOAN MTG CORP GOLD #C35363		06/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					01/01/2030	1
31294C-SZ-7	FED HOME LOAN MTG CORP GOLD #C35936		06/01/2009	SCHEDULED REDEMPTION		499	499	481	482		17		17		499				17	01/01/2030	1
31294D-AJ-0	FED HOME LOAN MTG CORP GOLD #C36309		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					02/01/2030	1
31294D-EA-5	FED HOME LOAN MTG CORP GOLD #C36429		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31294D-X4-8	FED HOME LOAN MTG CORP GOLD #C36999		06/01/2009	SCHEDULED REDEMPTION		1,532	1,532	1,462	1,471		60		60		1,532				53	03/01/2030	1
31294E-LC-1	FED HOME LOAN MTG CORP GOLD #C37523		06/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					04/01/2030	1
31294E-PM-5	FED HOME LOAN MTG CORP GOLD #C37628		06/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					04/01/2030	1
31294E-RS-0	FED HOME LOAN MTG CORP GOLD #C37697		06/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					04/01/2030	1
31294E-WU-9	FED HOME LOAN MTG CORP GOLD #C37859		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31294E-W9-6	FED HOME LOAN MTG CORP GOLD #C37872		06/01/2009	SCHEDULED REDEMPTION		48	48	49	49						48				2	04/01/2030	1
31294F-A4-8	FED HOME LOAN MTG CORP GOLD #C38127		06/01/2009	SCHEDULED REDEMPTION		91	91	93	93		(2)		(2)		91				3	02/01/2030	1
31294F-SG-2	FED HOME LOAN MTG CORP GOLD #C38619		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2030	1
31294F-6H-4	FED HOME LOAN MTG CORP GOLD #C38972		06/01/2009	SCHEDULED REDEMPTION		22,066	22,066	21,757	21,767		299		299		22,066				684	05/01/2029	1
31297X-EW-0	FED HOME LOAN MTG CORP GOLD #C40149		06/01/2009	SCHEDULED REDEMPTION		85	85	89	90		(5)		(5)		85				4	07/01/2030	1
31297X-XG-4	FED HOME LOAN MTG CORP GOLD #C40679		06/01/2009	SCHEDULED REDEMPTION		25	25	24	24		1		1		25				1	07/01/2030	1
31298A-CQ-4	FED HOME LOAN MTG CORP GOLD #C41879		06/01/2009	SCHEDULED REDEMPTION		2,396	2,396	2,419	2,418		(22)		(22)		2,396				71	05/01/2030	1
31298D-KF-3	FED HOME LOAN MTG CORP GOLD #C44794		06/01/2009	SCHEDULED REDEMPTION		11,138	11,138	11,747	11,724		(586)		(586)		11,138				292	11/01/2030	1
31298E-JX-4	FED HOME LOAN MTG CORP GOLD #C45678		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2030	1
31298E-WP-6	FED HOME LOAN MTG CORP GOLD #C46054		06/01/2009	SCHEDULED REDEMPTION		38	38	40	40		(2)		(2)		38				1	12/01/2030	1
31298E-3E-3	FED HOME LOAN MTG CORP GOLD #C46197		06/01/2009	SCHEDULED REDEMPTION		203	203	207	206		(3)		(3)		203				7	02/01/2030	1
31298F-B2-7	FED HOME LOAN MTG CORP GOLD #C46357		06/01/2009	SCHEDULED REDEMPTION		31	31	32	33		(2)		(2)		31				1	01/01/2031	1
31298J-CP-7	FED HOME LOAN MTG CORP GOLD #C49078		06/01/2009	SCHEDULED REDEMPTION		580	580	566	568		12		12		580				17	03/01/2031	1
31298L-M8-9	FED HOME LOAN MTG CORP GOLD #C50383		06/01/2009	SCHEDULED REDEMPTION		105,225	105,225	102,594	102,967		2,258		2,258		105,225				2,777	04/01/2031	1
31298L-XT-1	FED HOME LOAN MTG CORP GOLD #C50690		06/01/2009	SCHEDULED REDEMPTION		20	20	20	20						20				1	04/01/2031	1
31298M-E3-7	FED HOME LOAN MTG CORP GOLD #C51054		06/01/2009	SCHEDULED REDEMPTION		170	170	168	168		2		2		170				6	05/01/2031	1
31298M-JF-5	FED HOME LOAN MTG CORP GOLD #C51162		06/01/2009	SCHEDULED REDEMPTION		20	20	19	19						20				1	05/01/2031	1
31298Q-AD-0	FED HOME LOAN MTG CORP GOLD #C53604		06/01/2009	SCHEDULED REDEMPTION		3,000	3,000	3,053	3,047		(47)		(47)		3,000				105	06/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2009	SCHEDULED REDEMPTION		104	104	102	102		1		1		104				3	06/01/2031	1
31298Q-4Z-8	FED HOME LOAN MTG CORP GOLD #C54440		06/01/2009	SCHEDULED REDEMPTION		621	621	612	613		8		8		621				19	07/01/2031	1
31298R-KD-7	FED HOME LOAN MTG CORP GOLD #C54792		06/01/2009	SCHEDULED REDEMPTION		4,929	4,929	5,172	5,162		(233)		(233)		4,929				148	07/01/2031	1
31298R-NR-3	FED HOME LOAN MTG CORP GOLD #C54900		06/01/2009	SCHEDULED REDEMPTION		212	212	209	209		3		3		212				7	07/01/2031	1
31298R-VY-9	FED HOME LOAN MTG CORP GOLD #C55131		06/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					07/01/2031	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)
31298S-HK-3	FED HOME LOAN MTG CORP GOLD #C55634		06/01/2009	SCHEDULED REDEMPTION		201	201	212	211		(11)		(11)		201				7	08/01/2031	1
31298S-LV-4	FED HOME LOAN MTG CORP GOLD #C55740		06/01/2009	SCHEDULED REDEMPTION		1,623	1,623	1,651	1,650		(27)		(27)		1,623				56	01/01/2030	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2009	SCHEDULED REDEMPTION		2,452	2,452	2,417	2,418		33		33		2,452				79	03/01/2031	1
31298V-JF-5	FED HOME LOAN MTG CORP GOLD #C58362		06/01/2009	SCHEDULED REDEMPTION		867	867	855	857		11		11		867				24	09/01/2031	1
31298V-UP-0	FED HOME LOAN MTG CORP GOLD #C58690		06/01/2009	SCHEDULED REDEMPTION		126	126	124	124		2		2		126				4	10/01/2031	1
31298W-GA-7	FED HOME LOAN MTG CORP GOLD #C59193		06/01/2009	SCHEDULED REDEMPTION		1,135	1,135	1,119	1,121		14		14		1,135				37	09/01/2031	1
31298W-GB-5	FED HOME LOAN MTG CORP GOLD #C59194		05/01/2009	SCHEDULED REDEMPTION		5,385	5,385	5,310	5,319		67		67		5,385				146	09/01/2031	1
31298W-JQ-9	FED HOME LOAN MTG CORP GOLD #C59271		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2031	1
31298W-JR-7	FED HOME LOAN MTG CORP GOLD #C59272		06/01/2009	SCHEDULED REDEMPTION		105	105	111	110		(5)		(5)		105				3	10/01/2031	1
31298W-TE-5	FED HOME LOAN MTG CORP GOLD #C59549		06/01/2009	SCHEDULED REDEMPTION		151	151	149	150		2		2		151				5	11/01/2031	1
31298Y-AH-4	FED HOME LOAN MTG CORP GOLD #C60008		06/01/2009	SCHEDULED REDEMPTION		399	399	393	394		5		5		399				11	11/01/2031	1
31298Y-L3-3	FED HOME LOAN MTG CORP GOLD #C60346		06/01/2009	SCHEDULED REDEMPTION		235	235	232	232		3		3		235				8	10/01/2031	1
31298Y-XA-4	FED HOME LOAN MTG CORP GOLD #C60673		06/01/2009	SCHEDULED REDEMPTION		109	109	107	108		1		1		109				3	11/01/2031	1
31287L-7H-9	FED HOME LOAN MTG CORP GOLD #C61796		06/01/2009	SCHEDULED REDEMPTION		148	148	145	146		2		2		148				5	12/01/2031	1
31287M-MB-3	FED HOME LOAN MTG CORP GOLD #C62154		06/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					01/01/2032	1
31287Q-SQ-5	FED HOME LOAN MTG CORP GOLD #C65027		06/01/2009	SCHEDULED REDEMPTION		2,419	2,419	2,551	2,539		(120)		(120)		2,419				81	02/01/2032	1
31287Q-YS-4	FED HOME LOAN MTG CORP GOLD #C65221		06/01/2009	SCHEDULED REDEMPTION		1,790	1,790	1,765	1,770		20		20		1,790				58	03/01/2032	1
31287R-ZT-9	FED HOME LOAN MTG CORP GOLD #C66154		06/01/2009	SCHEDULED REDEMPTION		4,407	4,407	4,346	4,356		52		52		4,407				125	03/01/2032	1
31287S-JH-1	FED HOME LOAN MTG CORP GOLD #C66564		06/01/2009	SCHEDULED REDEMPTION		851	851	839	842		9		9		851				26	04/01/2032	1
31287T-CJ-2	FED HOME LOAN MTG CORP GOLD #C67273		06/01/2009	SCHEDULED REDEMPTION		514	514	519	518		(4)		(4)		514				17	05/01/2032	1
31287T-FZ-3	FED HOME LOAN MTG CORP GOLD #C67384		06/01/2009	SCHEDULED REDEMPTION		163	163	165	164		(1)		(1)		163				5	06/01/2032	1
31287T-SE-6	FED HOME LOAN MTG CORP GOLD #C67717		06/01/2009	SCHEDULED REDEMPTION		311	311	314	314		(2)		(2)		311				10	06/01/2032	1
31287T-VR-3	FED HOME LOAN MTG CORP GOLD #C67824		06/01/2009	SCHEDULED REDEMPTION		816	816	804	807		9		9		816				26	06/01/2032	1
31287U-CM-2	FED HOME LOAN MTG CORP GOLD #C68176		06/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					06/01/2032	1
31287U-G7-1	FED HOME LOAN MTG CORP GOLD #C68322		06/01/2009	SCHEDULED REDEMPTION		277	277	280	279		(2)		(2)		277				9	07/01/2032	1
31287U-JS-2	FED HOME LOAN MTG CORP GOLD #C68373		06/01/2009	SCHEDULED REDEMPTION		56,264	56,264	58,189	57,616		(1,353)		(1,353)		56,264				1,649	06/01/2032	1
31287U-VQ-2	FED HOME LOAN MTG CORP GOLD #C68723		06/01/2009	SCHEDULED REDEMPTION		52,183	52,183	52,682	52,581		(397)		(397)		52,183				1,524	07/01/2032	1
31287V-E7-1	FED HOME LOAN MTG CORP GOLD #C69158		06/01/2009	SCHEDULED REDEMPTION		785	785	774	777		8		8		785				25	07/01/2032	1
31287V-NX-4	FED HOME LOAN MTG CORP GOLD #C69406		06/01/2009	SCHEDULED REDEMPTION		666	666	656	656		9		9		666				20	05/01/2032	1
31287V-PE-4	FED HOME LOAN MTG CORP GOLD #C69421		06/01/2009	SCHEDULED REDEMPTION		166	166	163	164		2		2		166				5	07/01/2032	1
31287V-UJ-7	FED HOME LOAN MTG CORP GOLD #C69585		06/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					08/01/2032	1
31287V-W6-3	FED HOME LOAN MTG CORP GOLD #C69669		06/01/2009	SCHEDULED REDEMPTION		28	28	28	28						28				1	08/01/2032	1
31287V-6Q-8	FED HOME LOAN MTG CORP GOLD #C69879		06/01/2009	SCHEDULED REDEMPTION		508	508	500	502		5		5		508				16	08/01/2032	1
31287X-AN-6	FED HOME LOAN MTG CORP GOLD #C70013		06/01/2009	SCHEDULED REDEMPTION		26	26	25	25						26				1	08/01/2032	1
31287X-N7-7	FED HOME LOAN MTG CORP GOLD #C70414		06/01/2009	SCHEDULED REDEMPTION		103	103	101	101		1		1		103				3	03/01/2032	1
31288B-MZ-3	FED HOME LOAN MTG CORP GOLD #C73076		06/01/2009	SCHEDULED REDEMPTION		13,807	13,807	14,174	14,125		(318)		(318)		13,807				384	11/01/2032	1
31288D-FL-8	FED HOME LOAN MTG CORP GOLD #C74671		06/01/2009	SCHEDULED REDEMPTION		1,300	1,300	1,314	1,313		(14)		(14)		1,300				35	01/01/2033	1
31288H-7G-9	FED HOME LOAN MTG CORP GOLD #C78995		06/01/2009	SCHEDULED REDEMPTION		492	492	505	503		(11)		(11)		492				14	05/01/2033	1
31335G-EK-7	FED HOME LOAN MTG CORP GOLD #C80138		06/01/2009	SCHEDULED REDEMPTION		8,168	8,168	7,775	7,681		487		487		8,168				269	04/01/2024	1
31335G-KY-0	FED HOME LOAN MTG CORP GOLD #C80311		06/01/2009	SCHEDULED REDEMPTION		44	44	46	46		(2)		(2)		44				2	03/01/2025	1
31335G-PN-9	FED HOME LOAN MTG CORP GOLD #C80429		06/01/2009	SCHEDULED REDEMPTION		4,158	4,158	4,277	4,307		(149)		(149)		4,158				174	09/01/2026	1
3128F9-6K-1	FED HOME LOAN MTG CORP GOLD #D69874		06/01/2009	SCHEDULED REDEMPTION		2,054	2,054	1,962	1,967		87		87		2,054				63	04/01/2026	1
3128FB-CY-9	FED HOME LOAN MTG CORP GOLD #D70087		06/01/2009	SCHEDULED REDEMPTION		1,598	1,598	1,479	1,452		146		146		1,598				49	04/01/2026	1
3128FB-Y8-2	FED HOME LOAN MTG CORP GOLD #D70735		06/01/2009	SCHEDULED REDEMPTION		3,753	3,753	3,484	3,434		319		319		3,753				116	04/01/2026	1
3128FB-6F-7	FED HOME LOAN MTG CORP GOLD #D70870		06/01/2009	SCHEDULED REDEMPTION		609	609	566	559		50		50		609				19	05/01/2026	1
3128FF-FW-1	FED HOME LOAN MTG CORP GOLD #D73781		06/01/2009	SCHEDULED REDEMPTION		3,217	3,217	3,312	3,309		(92)		(92)		3,217				131	08/01/2026	1
31294J-NE-4	FED HOME LOAN MTG CORP GOLD #E00389		06/01/2009	SCHEDULED REDEMPTION		4,801	4,801	4,737	4,795		5		5		4,801				146	07/01/2010	1
31294J-PE-2	FED HOME LOAN MTG CORP GOLD #E00421		06/01/2009	SCHEDULED REDEMPTION		26,685	26,685	25,246	26,214		471		471		26,685				753	03/01/2011	1
31294J-PN-2	FED HOME LOAN MTG CORP GOLD #E00429		06/01/2009	SCHEDULED REDEMPTION		9,327	9,327	9,240	9,300		27		27		9,327				308	04/01/2011	1
31294J-QW-1	FED HOME LOAN MTG CORP GOLD #E00469		06/01/2009	SCHEDULED REDEMPTION		4,988	4,988	4,868	4,954		34		34		4,988				154	12/01/2011	1
31294J-UF-3	FED HOME LOAN MTG CORP GOLD #E00582		06/01/2009	SCHEDULED REDEMPTION		24,318	24,318	23,655	24,002		316		316		24,318				750	11/01/2013	1
31294J-6S-2	FED HOME LOAN MTG CORP GOLD #E00881		06/01/2009	SCHEDULED REDEMPTION		157	157	163	162		(5)		(5)		157				6	09/01/2015	1
31294K-AT-2	FED HOME LOAN MTG CORP GOLD #E00918		06/01/2009	SCHEDULED REDEMPTION		2,279	2,279	2,359	2,341		(62)		(62)		2,279				89	11/01/2015	1
31294K-BQ-7	FED HOME LOAN MTG CORP GOLD #E00947		06/01/2009	SCHEDULED REDEMPTION		3,618	3,618	3,746	3,716		(98)		(98)		3,618				142	01/01/2016	1
31294K-CE-3	FED HOME LOAN MTG CORP GOLD #E00969		06/01/2009	SCHEDULED REDEMPTION		25	25	26	26		(1)		(1)		25				1	02/01/2016	1
31294K-Q5-7	FED HOME LOAN MTG CORP GOLD #E01376		06/01/2009	SCHEDULED REDEMPTION		7,254	7,254	6,997	7,078		176		176		7,254				138	04/01/2018	1
31280G-6H-8	FED HOME LOAN MTG CORP GOLD #E62672		06/01/2009	SCHEDULED REDEMPTION		6,394	6,394	6,238	6,349		45		45		6,394				197	01/01/2011	1
31280H-HF-8	FED HOME LOAN MTG CORP GOLD #E62930		06/01/2009	SCHEDULED REDEMPTION		15,919	15,919	15,531	15,829		91		91		15,919				470	02/01/2011	1
31280H-2H-0	FED HOME LOAN MTG CORP GOLD #E63476		06/01/2009	SCHEDULED REDEMPTION		4,122	4,122	3,938	4,076		46		46		4,122				112	03/01/2011	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)
31280M-BD-8	FED HOME LOAN MTG CORP GOLD #E66336		06/01/2009	SCHEDULED REDEMPTION		749	749	716	736		13		13		749				21	02/01/2012	1
3128G7-3D-3	FED HOME LOAN MTG CORP GOLD #E73496		06/01/2009	SCHEDULED REDEMPTION		7,603	7,603	7,343	7,500		103		103		7,603				179	11/01/2013	1
3128GC-HM-7	FED HOME LOAN MTG CORP GOLD #E77436		06/01/2009	SCHEDULED REDEMPTION		4,915	4,915	4,781	4,845		70		70		4,915				151	06/01/2014	1
3128GC-J8-6	FED HOME LOAN MTG CORP GOLD #E77487		06/01/2009	SCHEDULED REDEMPTION		1,094	1,094	1,064	1,079		15		15		1,094				34	06/01/2014	1
3128GE-BY-3	FED HOME LOAN MTG CORP GOLD #E79055		06/01/2009	SCHEDULED REDEMPTION		12,584	12,584	12,484	12,537		48		48		12,584				415	08/01/2014	1
3128GJ-YQ-4	FED HOME LOAN MTG CORP GOLD #E82519		06/01/2009	SCHEDULED REDEMPTION		2,864	2,864	2,964	2,923		(59)		(59)		2,864				108	02/01/2016	1
31283G-Q3-4	FED HOME LOAN MTG CORP GOLD #G00474		06/01/2009	SCHEDULED REDEMPTION		127	127	132	133		(6)		(6)		127				5	04/01/2025	1
31283G-R3-3	FED HOME LOAN MTG CORP GOLD #G00506		06/01/2009	SCHEDULED REDEMPTION		7,740	7,740	8,411	8,265		(526)		(526)		7,740				347	12/01/2022	1
31283G-XX-0	FED HOME LOAN MTG CORP GOLD #G00694		06/01/2009	SCHEDULED REDEMPTION		2,801	2,801	2,833	2,831		(30)		(30)		2,801				104	03/01/2027	1
31283H-GE-9	FED HOME LOAN MTG CORP GOLD #G01097		06/01/2009	SCHEDULED REDEMPTION		5,715	5,715	5,887	5,892		(177)		(177)		5,715				207	12/01/2029	1
31283H-H2-4	FED HOME LOAN MTG CORP GOLD #G01149		06/01/2009	SCHEDULED REDEMPTION		411	411	405	406		6		6		411				13	11/01/2030	1
31283H-H6-5	FED HOME LOAN MTG CORP GOLD #G01153		06/01/2009	SCHEDULED REDEMPTION		65	65	67	67		(2)		(2)		65				2	11/01/2030	1
31283H-H8-1	FED HOME LOAN MTG CORP GOLD #G01155		06/01/2009	SCHEDULED REDEMPTION		28,959	28,959	28,554	28,563		396		396		28,959				889	08/01/2030	1
31283H-JS-5	FED HOME LOAN MTG CORP GOLD #G01173		06/01/2009	SCHEDULED REDEMPTION		836	836	857	857		(21)		(21)		836				31	01/01/2031	1
31283H-LC-7	FED HOME LOAN MTG CORP GOLD #G01223		06/01/2009	SCHEDULED REDEMPTION		1,089	1,089	1,148	1,146		(57)		(57)		1,089				36	10/01/2029	1
31283H-ML-6	FED HOME LOAN MTG CORP GOLD #G01263		06/01/2009	SCHEDULED REDEMPTION		4,363	4,363	4,329	4,331		32		32		4,363				131	06/01/2031	1
31283H-N2-7	FED HOME LOAN MTG CORP GOLD #G01309		06/01/2009	SCHEDULED REDEMPTION		308	308	311	310		(3)		(3)		308				10	08/01/2031	1
31283H-N4-3	FED HOME LOAN MTG CORP GOLD #G01311		06/01/2009	SCHEDULED REDEMPTION		4,189	4,189	4,229	4,226		(37)		(37)		4,189				142	09/01/2031	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2009	SCHEDULED REDEMPTION		8,290	8,290	8,387	8,379		(89)		(89)		8,290				269	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2009	SCHEDULED REDEMPTION		158,544	158,544	160,602	160,417		(1,872)		(1,872)		158,544				5,235	04/01/2032	1
31283H-TE-5	FED HOME LOAN MTG CORP GOLD #G01449		06/01/2009	SCHEDULED REDEMPTION		14,573	14,573	15,370	15,343		(770)		(770)		14,573				480	07/01/2032	1
31283H-6G-5	FED HOME LOAN MTG CORP GOLD #G01771		06/01/2009	SCHEDULED REDEMPTION		55,459	55,459	56,087	56,041		(583)		(583)		55,459				1,446	02/01/2035	1
3128M6-VB-1	FED HOME LOAN MTG CORP GOLD #G04810		06/01/2009	SCHEDULED REDEMPTION		205,968	205,968	211,881			(5,913)		(5,913)		205,968				1,716	10/01/2038	1
3128M7-EM-4	FED HOME LOAN MTG CORP GOLD #G05240		06/01/2009	SCHEDULED REDEMPTION		2,536,684	2,536,684	2,584,445			(47,761)		(47,761)		2,536,684				21,139	03/01/2038	1
3128M7-G7-5	FED HOME LOAN MTG CORP GOLD #G05322		06/01/2009	SCHEDULED REDEMPTION		426,532	426,532	438,778			(12,246)		(12,246)		426,532				3,555	08/01/2038	1
3128MJ-B4-1	FED HOME LOAN MTG CORP GOLD #G08058		06/01/2009	SCHEDULED REDEMPTION		19,678	19,678	19,978	19,956		(278)		(278)		19,678				513	05/01/2035	1
3128MJ-CE-8	FED HOME LOAN MTG CORP GOLD #G08068		06/01/2009	SCHEDULED REDEMPTION		17,610	17,610	17,877	17,858		(248)		(248)		17,610				459	07/01/2035	1
3128MJ-CJ-7	FED HOME LOAN MTG CORP GOLD #G08072		06/01/2009	SCHEDULED REDEMPTION		51,010	51,010	50,542	50,580		429		429		51,010				1,221	08/01/2035	1
3128MJ-DK-3	FED HOME LOAN MTG CORP GOLD #G08105		06/01/2009	SCHEDULED REDEMPTION		3,191	3,191	3,227	3,225		(34)		(34)		3,191				83	01/01/2036	1
3128MJ-DR-8	FED HOME LOAN MTG CORP GOLD #G08111		06/01/2009	SCHEDULED REDEMPTION		2,413	2,413	2,440	2,438		(25)		(25)		2,413				62	02/01/2036	1
3128MJ-H9-4	FED HOME LOAN MTG CORP GOLD #G08255		06/01/2009	SCHEDULED REDEMPTION		150,651	150,651	154,976			(4,325)		(4,325)		150,651				1,255	03/01/2038	1
31283K-A4-0	FED HOME LOAN MTG CORP GOLD #G10927		06/01/2009	SCHEDULED REDEMPTION		65,598	65,598	58,926	62,423		3,175		3,175		65,598				1,548	06/01/2014	1
3128M1-KL-2	FED HOME LOAN MTG CORP GOLD #G12199		06/01/2009	SCHEDULED REDEMPTION		2,130	2,130	2,191			(61)		(61)		2,130				16	06/01/2021	1
3128MB-M6-1	FED HOME LOAN MTG CORP GOLD #G12881		06/01/2009	SCHEDULED REDEMPTION		46,883	46,883	48,229			(1,346)		(1,346)		46,883				352	11/01/2022	1
3128MB-V5-3	FED HOME LOAN MTG CORP GOLD #G13136		06/01/2009	SCHEDULED REDEMPTION		324,212	324,212	333,520			(9,308)		(9,308)		324,212				2,432	05/01/2023	1
3128MM-HX-4	FED HOME LOAN MTG CORP GOLD #G18245		06/01/2009	SCHEDULED REDEMPTION		49,241	49,241	50,655			(1,414)		(1,414)		49,241				369	03/01/2023	1
3128PK-VE-1	FED HOME LOAN MTG CORP GOLD #J07813		06/01/2009	SCHEDULED REDEMPTION		3,495	3,495	3,595			(100)		(100)		3,495				26	05/01/2023	1
3128PK-YQ-1	FED HOME LOAN MTG CORP GOLD #J07919		06/01/2009	SCHEDULED REDEMPTION		27,253	27,253	28,035			(782)		(782)		27,253				204	05/01/2023	1
3128PM-HQ-6	FED HOME LOAN MTG CORP GOLD #J09239		06/01/2009	SCHEDULED REDEMPTION		63,736	63,736	65,566			(1,830)		(1,830)		63,736				478	02/01/2024	1
3128PM-ML-1	FED HOME LOAN MTG CORP GOLD #J09363		06/01/2009	SCHEDULED REDEMPTION		531	531	547			(15)		(15)		531				4	02/01/2024	1
3128PM-NQ-9	FED HOME LOAN MTG CORP GOLD #J09399		06/01/2009	SCHEDULED REDEMPTION		9,648	9,648	9,925			(277)		(277)		9,648				72	03/01/2024	1
3128PM-Q4-5	FED HOME LOAN MTG CORP GOLD #J09475		06/01/2009	SCHEDULED REDEMPTION		122,484	122,484	126,001			(3,517)		(3,517)		122,484				919	04/01/2024	1
3128PM-SE-1	FED HOME LOAN MTG CORP GOLD #J09517		06/01/2009	SCHEDULED REDEMPTION		754	754	776			(22)		(22)		754				6	04/01/2024	1
3128PM-SH-4	FED HOME LOAN MTG CORP GOLD #J09520		06/01/2009	SCHEDULED REDEMPTION		7,955	7,955	8,183			(228)		(228)		7,955				60	04/01/2024	1
3128PM-WJ-5	FED HOME LOAN MTG CORP GOLD #J09649		06/01/2009	SCHEDULED REDEMPTION		7,891	7,891	8,117			(227)		(227)		7,891				59	04/01/2024	1
31281L-B3-1	FED HOME LOAN MTG CORP GOLD #N70058		06/01/2009	SCHEDULED REDEMPTION		2,128	2,128	2,177	2,171		(43)		(43)		2,128				75	07/01/2023	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2009	SCHEDULED REDEMPTION		91,281	91,281	89,784	90,119		1,162		1,162		91,281				2,697	08/01/2028	1
31283Y-5V-6	FED HOME LOAN MTG CORP GOLD #P20061		06/01/2009	SCHEDULED REDEMPTION		1,228	1,228	1,208	1,212		16		16		1,228				35	08/01/2028	1
31283Y-7L-6	FED HOME LOAN MTG CORP GOLD #P20100		06/01/2009	SCHEDULED REDEMPTION		379	379	379	379						379				12	11/01/2028	1
31283Y-CL-0	FED HOME LOAN MTG CORP GOLD #P20176		06/01/2009	SCHEDULED REDEMPTION		9,204	9,204	9,216	9,213		(9)		(9)		9,204				283	03/01/2029	1
31283Y-CT-3	FED HOME LOAN MTG CORP GOLD #P20183		06/01/2009	SCHEDULED REDEMPTION		98,259	98,259	98,382	98,346		(87)		(87)		98,259				2,679	03/01/2029	1
31359E-KY-6	FED NATL MTG ASSN 1993-204 PJ		06/01/2009	SCHEDULED REDEMPTION		175,543	175,543	175,598	175,543		(1)		(1)		175,543				5,007	05/25/2023	1
31361D-QN-2	FED NATL MTG ASSOC #028361		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					06/01/2016	1
313610-JH-1	FED NATL MTG ASSOC #046164		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4		1		1		4					05/01/2017	1
313613-AA-9	FED NATL MTG ASSOC #048601		06/01/2009	SCHEDULED REDEMPTION		65	65	61	63		2		2		65				3	07/01/2017	1
313614-Y3-7	FED NATL MTG ASSOC #050230		06/01/2009	SCHEDULED REDEMPTION		118	118	114	117		2		2		118				5	09/01/2019	1
313615-GJ-9	FED NATL MTG ASSOC #050601		06/01/2009	SCHEDULED REDEMPTION		799	799	877	886		(87)		(87)		799				33	07/01/2022	1
31362S-Q8-1	FED NATL MTG ASSOC #069779		06/01/2009	SCHEDULED REDEMPTION		262	262	262	262						262				11	01/01/2019	1
31362T-BW-2	FED NATL MTG ASSOC #070253		06/01/2009	SCHEDULED REDEMPTION		12	12	13	12						12				1	02/01/2017	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)
313628-AC-3	FED NATL MTG ASSOC #081003		06/01/2009	SCHEDULED REDEMPTION		123	123	119	121		2		2		123				5	09/01/2019	1
313628-FD-6	FED NATL MTG ASSOC #081164		06/01/2009	SCHEDULED REDEMPTION		329	329	318	322		7		7		329				14	09/01/2019	1
313628-FE-4	FED NATL MTG ASSOC #081165		06/01/2009	SCHEDULED REDEMPTION		178	178	172	164		14		14		178				8	09/01/2019	1
313628-NP-0	FED NATL MTG ASSOC #081398		06/01/2009	SCHEDULED REDEMPTION		141	141	137	139		3		3		141				6	09/01/2019	1
31363W-JA-4	FED NATL MTG ASSOC #100256		06/01/2009	SCHEDULED REDEMPTION		37,710	37,710	39,747	39,951		(2,241)		(2,241)		37,710				1,873	10/15/2021	1
31364M-ZM-1	FED NATL MTG ASSOC #111548		06/01/2009	SCHEDULED REDEMPTION		169	169	172	172		(2)		(2)		169				7	12/01/2018	1
31365C-XK-8	FED NATL MTG ASSOC #124082		04/01/2009	SCHEDULED REDEMPTION		139	139	143	139						139				1	06/01/2017	1
31365D-G5-8	FED NATL MTG ASSOC #124520		06/01/2009	SCHEDULED REDEMPTION		4,792	4,792	4,740	4,735		56		56		4,792				153	10/01/2022	1
31365D-G6-6	FED NATL MTG ASSOC #124521		06/01/2009	SCHEDULED REDEMPTION		3,016	3,016	2,984	2,982		34		34		3,016				103	10/01/2022	1
31368H-KA-0	FED NATL MTG ASSOC #190289		06/01/2009	SCHEDULED REDEMPTION		872	872	908	906		(35)		(35)		872				29	11/01/2027	1
31368T-FM-4	FED NATL MTG ASSOC #199172		06/01/2009	SCHEDULED REDEMPTION		1,616	1,616	1,661	1,637		(20)		(20)		1,616				57	12/01/2012	1
31371G-EK-2	FED NATL MTG ASSOC #251338		06/01/2009	SCHEDULED REDEMPTION		16,227	16,227	16,332	16,274		(47)		(47)		16,227				498	12/01/2012	1
31371G-YG-9	FED NATL MTG ASSOC #251911		06/01/2009	SCHEDULED REDEMPTION		2,944	2,944	2,850	2,860		85		85		2,944				80	08/01/2018	1
31371G-2T-6	FED NATL MTG ASSOC #251986		06/01/2009	SCHEDULED REDEMPTION		109	109	105	105		4		4		109				4	10/01/2028	1
31371G-4F-4	FED NATL MTG ASSOC #252022		06/01/2009	SCHEDULED REDEMPTION		729	729	706	708		21		21		729				21	10/01/2018	1
31371H-CE-6	FED NATL MTG ASSOC #252169		06/01/2009	SCHEDULED REDEMPTION		4,318	4,318	4,181	4,209		109		109		4,318				123	12/01/2018	1
31371H-DS-4	FED NATL MTG ASSOC #252213		06/01/2009	SCHEDULED REDEMPTION		1,576	1,576	1,564	1,570		6		6		1,576				45	01/01/2014	1
31371H-QT-8	FED NATL MTG ASSOC #252566		06/01/2009	SCHEDULED REDEMPTION		192	192	190	191		1		1		192				5	07/01/2014	1
31371H-Q2-7	FED NATL MTG ASSOC #252573		06/01/2009	SCHEDULED REDEMPTION		5,931	5,931	5,741	5,778		152		152		5,931				169	06/01/2019	1
31371H-Q4-3	FED NATL MTG ASSOC #252575		06/01/2009	SCHEDULED REDEMPTION		9,111	9,111	8,820	8,845		265		265		9,111				261	07/01/2019	1
31371H-2C-1	FED NATL MTG ASSOC #252871		06/01/2009	SCHEDULED REDEMPTION		2,678	2,678	2,700	2,676		2		2		2,678				93	11/01/2014	1
31371H-4J-4	FED NATL MTG ASSOC #252925		06/01/2009	SCHEDULED REDEMPTION		344	344	339	339		5		5		344				13	12/01/2029	1
31371H-6T-0	FED NATL MTG ASSOC #252982		06/01/2009	SCHEDULED REDEMPTION		32	32	33	34		(1)		(1)		32				1	01/01/2030	1
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2009	SCHEDULED REDEMPTION		581	581	573	573		8		8		581				20	03/01/2030	1
31371J-JD-7	FED NATL MTG ASSOC #253260		06/01/2009	SCHEDULED REDEMPTION		18,787	18,787	18,975	18,905		(118)		(118)		18,787				729	04/01/2015	1
31371J-JJ-4	FED NATL MTG ASSOC #253265		06/01/2009	SCHEDULED REDEMPTION		3,282	3,282	3,359	3,369		(86)		(86)		3,282				104	05/01/2030	1
31371J-L5-1	FED NATL MTG ASSOC #253348		06/01/2009	SCHEDULED REDEMPTION		197	197	208	212		(15)		(15)		197				8	06/01/2030	1
31371J-NQ-3	FED NATL MTG ASSOC #253399		06/01/2009	SCHEDULED REDEMPTION		214	214	226	231		(17)		(17)		214				8	08/01/2030	1
31371J-Q2-3	FED NATL MTG ASSOC #253473		06/01/2009	SCHEDULED REDEMPTION		163	163	166	165		(2)		(2)		163				5	10/01/2015	1
31371J-Q9-8	FED NATL MTG ASSOC #253480		06/01/2009	SCHEDULED REDEMPTION		585	585	598	599		(15)		(15)		585				21	10/01/2030	1
31371J-R5-5	FED NATL MTG ASSOC #253508		06/01/2009	SCHEDULED REDEMPTION		93	93	95	94		(1)		(1)		93				3	11/01/2015	1
31371J-SE-5	FED NATL MTG ASSOC #253517		06/01/2009	SCHEDULED REDEMPTION		558	558	591	599		(41)		(41)		558				24	11/01/2030	1
31371J-UE-2	FED NATL MTG ASSOC #253581		06/01/2009	SCHEDULED REDEMPTION		1,939	1,939	1,973	1,956		(17)		(17)		1,939				62	01/01/2016	1
31371J-WA-8	FED NATL MTG ASSOC #253641		06/01/2009	SCHEDULED REDEMPTION		34	34	36	36		(2)		(2)		34				1	01/01/2031	1
31371J-W4-2	FED NATL MTG ASSOC #253667		06/01/2009	SCHEDULED REDEMPTION		2,038	2,038	2,077	2,038						2,038				75	02/01/2016	1
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2009	SCHEDULED REDEMPTION		3,376	3,376	3,461	3,463		(88)		(88)		3,376				118	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2009	SCHEDULED REDEMPTION		90	90	94	94		(4)		(4)		90				3	03/01/2031	1
31371J-3E-2	FED NATL MTG ASSOC #253797		06/01/2009	SCHEDULED REDEMPTION		1,184	1,184	1,225	1,211		(27)		(27)		1,184				31	05/01/2016	1
31371J-3J-1	FED NATL MTG ASSOC #253801		06/01/2009	SCHEDULED REDEMPTION		7,596	7,596	7,354	7,375		221		221		7,596				217	05/01/2021	1
31371J-3W-2	FED NATL MTG ASSOC #253813		06/01/2009	SCHEDULED REDEMPTION		4,184	4,184	4,344	4,408		(224)		(224)		4,184				167	05/01/2031	1
31371J-5B-6	FED NATL MTG ASSOC #253842		06/01/2009	SCHEDULED REDEMPTION		13,053	13,053	13,239	13,258		(205)		(205)		13,053				434	06/01/2031	1
31371J-5G-5	FED NATL MTG ASSOC #253847		06/01/2009	SCHEDULED REDEMPTION		5,032	5,032	4,871	4,887		145		145		5,032				145	05/01/2021	1
31371J-6W-9	FED NATL MTG ASSOC #253885		06/01/2009	SCHEDULED REDEMPTION		2,613	2,613	2,530	2,538		75		75		2,613				72	07/01/2021	1
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2009	SCHEDULED REDEMPTION		8,779	8,779	8,975	8,977		(198)		(198)		8,779				308	07/01/2031	1
31371K-EQ-0	FED NATL MTG ASSOC #254043		06/01/2009	SCHEDULED REDEMPTION		4,345	4,345	4,207	4,224		121		121		4,345				128	10/01/2021	1
31371K-EZ-0	FED NATL MTG ASSOC #254052		06/01/2009	SCHEDULED REDEMPTION		1,388	1,388	1,408	1,406		(18)		(18)		1,388				44	11/01/2031	1
31371K-F2-2	FED NATL MTG ASSOC #254085		06/01/2009	SCHEDULED REDEMPTION		10,596	10,596	10,259	10,311		285		285		10,596				296	11/01/2021	1
31371K-F6-3	FED NATL MTG ASSOC #254089		06/01/2009	SCHEDULED REDEMPTION		10,145	10,145	10,650	10,545		(400)		(400)		10,145				285	12/01/2016	1
31371K-GV-7	FED NATL MTG ASSOC #254112		06/01/2009	SCHEDULED REDEMPTION		52	52	55	54		(2)		(2)		52				2	11/01/2031	1
31371K-HJ-3	FED NATL MTG ASSOC #254133		06/01/2009	SCHEDULED REDEMPTION		7,372	7,372	7,532	7,504		(132)		(132)		7,372				272	12/01/2031	1
31371K-HS-3	FED NATL MTG ASSOC #254141		06/01/2009	SCHEDULED REDEMPTION		38,539	38,539	40,457	40,117		(1,579)		(1,579)		38,539				1,091	01/01/2017	1
31371K-KE-0	FED NATL MTG ASSOC #254193		06/01/2009	SCHEDULED REDEMPTION		7,463	7,463	7,226	7,270		193		193		7,463				211	02/01/2022	1
31371K-LL-3	FED NATL MTG ASSOC #254231		06/01/2009	SCHEDULED REDEMPTION		14,174	14,174	13,727	13,816		358		358		14,174				395	03/01/2022	1
31371K-L7-4	FED NATL MTG ASSOC #254250		06/01/2009	SCHEDULED REDEMPTION		909	909	930	923		(14)		(14)		909				29	03/01/2032	1
31371K-ML-2	FED NATL MTG ASSOC #254263		06/01/2009	SCHEDULED REDEMPTION		2,209	2,209	2,277	2,270		(62)		(62)		2,209				68	04/01/2032	1
31371K-Q3-8	FED NATL MTG ASSOC #254374		06/01/2009	SCHEDULED REDEMPTION		13,650	13,650	13,214	13,323		327		327		13,650				386	06/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		06/01/2009	SCHEDULED REDEMPTION		9,936	9,936	9,622	9,705		231		231		9,936				284	07/01/2022	1
31371K-T4-3	FED NATL MTG ASSOC #254471		06/01/2009	SCHEDULED REDEMPTION		9,740	9,740	9,430	9,528		212		212		9,740				280	09/01/2022	1
31371K-UA-7	FED NATL MTG ASSOC #254477		06/01/2009	SCHEDULED REDEMPTION		11,825	11,825	11,739	11,744		81		81		11,825				307	10/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371K-WD-9	FED NATL MTG ASSOC #254544		06/01/2009	SCHEDULED REDEMPTION		11,343	11,343	10,982	11,108		235		235		11,343				320	11/01/2022	1
31371K-WE-7	FED NATL MTG ASSOC #254545		06/01/2009	SCHEDULED REDEMPTION		8,972	8,972	9,210	9,164		(192)		(192)		8,972				212	12/01/2017	1
31371K-WW-7	FED NATL MTG ASSOC #254561		06/01/2009	SCHEDULED REDEMPTION		1,054	1,054	1,042	1,044		10		10		1,054				32	11/01/2032	1
31371K-2Z-3	FED NATL MTG ASSOC #254692		06/01/2009	SCHEDULED REDEMPTION		101,341	101,341	101,974	101,959		(618)		(618)		101,341				2,638	03/01/2033	1
31371K-5U-1	FED NATL MTG ASSOC #254759		06/01/2009	SCHEDULED REDEMPTION		3,262	3,262	3,308	3,294		(32)		(32)		3,262				69	06/01/2018	1
31371L-CD-9	FED NATL MTG ASSOC #254868		06/01/2009	SCHEDULED REDEMPTION		37,822	37,822	37,680	37,691		131		131		37,822				899	09/01/2033	1
31371L-HJ-1	FED NATL MTG ASSOC #255033		06/01/2009	SCHEDULED REDEMPTION		4,934	4,934	5,111	5,094		(159)		(159)		4,934				150	12/01/2033	1
31371L-MK-2	FED NATL MTG ASSOC #255162		06/01/2009	SCHEDULED REDEMPTION		2,341	2,341	2,342	2,342		(1)		(1)		2,341				74	03/01/2034	1
31371L-NZ-8	FED NATL MTG ASSOC #255208		06/01/2009	SCHEDULED REDEMPTION		38,609	38,609	36,425	37,016		1,593		1,593		38,609				719	04/01/2019	1
31371L-N9-6	FED NATL MTG ASSOC #255216		06/01/2009	SCHEDULED REDEMPTION		20,962	20,962	21,523	21,404		(442)		(442)		20,962				492	05/01/2019	1
31371L-2N-8	FED NATL MTG ASSOC #255581		06/01/2009	SCHEDULED REDEMPTION		7,639	7,639	7,863	7,843		(204)		(204)		7,639				218	02/01/2035	1
31371M-BE-6	FED NATL MTG ASSOC #255737		06/01/2009	SCHEDULED REDEMPTION		4,234	4,234	4,366	4,356		(122)		(122)		4,234				131	04/01/2035	1
31371M-F8-5	FED NATL MTG ASSOC #255891		06/01/2009	SCHEDULED REDEMPTION		2,102	2,102	2,158	2,147		(46)		(46)		2,102				49	10/01/2020	1
31371M-PC-5	FED NATL MTG ASSOC #256119		06/01/2009	SCHEDULED REDEMPTION		492	492	503	501		(9)		(9)		492				17	02/01/2036	1
31371M-PU-5	FED NATL MTG ASSOC #256135		06/01/2009	SCHEDULED REDEMPTION		412,744	412,744	406,553	407,393		5,351		5,351		412,744				10,933	02/01/2036	1
31371M-ZA-8	FED NATL MTG ASSOC #256437		06/01/2009	SCHEDULED REDEMPTION		52,868	52,868	53,340	53,292		(424)		(424)		52,868				1,615	10/01/2036	1
31371M-2J-5	FED NATL MTG ASSOC #256477		06/01/2009	SCHEDULED REDEMPTION		218,838	218,838	220,838	220,474		(1,637)		(1,637)		218,838				6,673	11/01/2036	1
31371N-U9-4	FED NATL MTG ASSOC #257208		06/01/2009	SCHEDULED REDEMPTION		50,318	50,318	51,622			(1,303)		(1,303)		50,318				377	05/01/2023	1
31371N-3T-0	FED NATL MTG ASSOC #257410		06/01/2009	SCHEDULED REDEMPTION		44,910	44,910	46,605			(1,695)		(1,695)		44,910				374	10/01/2023	1
31371N-5N-1	FED NATL MTG ASSOC #257453		06/01/2009	SCHEDULED REDEMPTION		21,129	21,129	21,927			(797)		(797)		21,129				176	11/01/2023	1
31371Q-N7-9	FED NATL MTG ASSOC #258814		06/01/2009	SCHEDULED REDEMPTION		3,380	3,380	3,465	3,457		(77)		(77)		3,380				104	08/01/2036	1
31372P-V2-2	FED NATL MTG ASSOC #278833		06/01/2009	SCHEDULED REDEMPTION		256	256	261	263		(7)		(7)		256				10	12/01/2024	1
31372P-V3-0	FED NATL MTG ASSOC #278834		06/01/2009	SCHEDULED REDEMPTION		220	220	224	226		(6)		(6)		220				9	12/01/2024	1
31372V-6U-5	FED NATL MTG ASSOC #284483		04/01/2009	MATURED		172	172	177	172						172				2	04/01/2009	1
31373U-LH-8	FED NATL MTG ASSOC #303728		06/01/2009	SCHEDULED REDEMPTION		1,538	1,538	1,526	1,536		2		2		1,538				44	01/01/2011	1
31373U-M9-5	FED NATL MTG ASSOC #303784		06/01/2009	SCHEDULED REDEMPTION		6,888	6,888	6,857	6,880		8		8		6,888				227	03/01/2011	1
31373U-P9-2	FED NATL MTG ASSOC #303848		06/01/2009	SCHEDULED REDEMPTION		2,650	2,650	2,697	2,650						2,650				93	01/01/2011	1
31373U-SA-6	FED NATL MTG ASSOC #303913		06/01/2009	SCHEDULED REDEMPTION		3,129	3,129	3,185	3,185		(56)		(56)		3,129				105	05/01/2026	1
31374A-3S-7	FED NATL MTG ASSOC #308709		06/01/2009	SCHEDULED REDEMPTION		75	75	74	73		1		1		75				3	08/01/2025	1
31374E-Y8-9	FED NATL MTG ASSOC #312235		06/01/2009	SCHEDULED REDEMPTION		99	99	104	104		(5)		(5)		99				4	07/01/2025	1
31374F-RU-5	FED NATL MTG ASSOC #312899		06/01/2009	SCHEDULED REDEMPTION		116	116	120	119		(3)		(3)		116				4	06/01/2025	1
31374F-WG-0	FED NATL MTG ASSOC #313047		06/01/2009	SCHEDULED REDEMPTION		51	51	54	54		(3)		(3)		51				2	12/01/2025	1
31374G-N5-2	FED NATL MTG ASSOC #313712		06/01/2009	SCHEDULED REDEMPTION		2,974	2,974	3,122	3,040		(66)		(66)		2,974				83	09/01/2012	1
31374N-Q6-2	FED NATL MTG ASSOC #319177		06/01/2009	SCHEDULED REDEMPTION		713	713	702	701		12		12		713				24	04/01/2026	1
31374T-B4-0	FED NATL MTG ASSOC #323259		06/01/2009	SCHEDULED REDEMPTION		1,766	1,766	1,752	1,759		7		7		1,766				50	08/01/2013	1
31374T-LK-3	FED NATL MTG ASSOC #323530		06/01/2009	SCHEDULED REDEMPTION		1,587	1,587	1,616	1,619		(32)		(32)		1,587				49	09/01/2026	1
31374T-NT-2	FED NATL MTG ASSOC #323602		06/01/2009	SCHEDULED REDEMPTION		1,020	1,020	1,028	1,027		(8)		(8)		1,020				39	02/01/2029	1
31374T-VL-0	FED NATL MTG ASSOC #323819		06/01/2009	SCHEDULED REDEMPTION		114	114	117	117		(3)		(3)		114				4	07/01/2029	1
31374T-W2-1	FED NATL MTG ASSOC #323865		06/01/2009	SCHEDULED REDEMPTION		1,100	1,100	1,140	1,135		(34)		(34)		1,100				34	07/01/2029	1
31375M-XC-2	FED NATL MTG ASSOC #339175		06/01/2009	SCHEDULED REDEMPTION		4,870	4,870	4,525	4,602		268		268		4,870				145	03/01/2026	1
31375N-PZ-8	FED NATL MTG ASSOC #339840		06/01/2009	SCHEDULED REDEMPTION		806	806	749	763		43		43		806				23	03/01/2026	1
31375N-2L-4	FED NATL MTG ASSOC #340179		06/01/2009	SCHEDULED REDEMPTION		32,821	32,821	34,454	32,990		(169)		(169)		32,821				919	12/01/2010	1
31375V-PC-1	FED NATL MTG ASSOC #346119		06/01/2009	SCHEDULED REDEMPTION		3,376	3,376	3,482	3,376						3,376				117	04/01/2011	1
31376J-VL-0	FED NATL MTG ASSOC #357119		06/01/2009	SCHEDULED REDEMPTION		38,666	38,666	40,590	40,213		(1,548)		(1,548)		38,666				1,125	05/01/2016	1
31376K-QV-1	FED NATL MTG ASSOC #357868		06/01/2009	SCHEDULED REDEMPTION		43,371	43,371	41,584	41,839		1,532		1,532		43,371				1,016	06/01/2020	1
31376T-BV-8	FED NATL MTG ASSOC #364652		06/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	01/01/2027	1
31378L-3K-6	FED NATL MTG ASSOC #402302		06/01/2009	SCHEDULED REDEMPTION		3,291	3,291	3,266	3,278		13		13		3,291				89	04/01/2013	1
31378Q-GX-3	FED NATL MTG ASSOC #405314		06/01/2009	SCHEDULED REDEMPTION		107	107	103	103		4		4		107				4	12/01/2027	1
31378X-BP-0	FED NATL MTG ASSOC #411446		06/01/2009	SCHEDULED REDEMPTION		328	328	329	331		(3)		(3)		328				11	02/01/2025	1
31379E-YT-8	FED NATL MTG ASSOC #417522		06/01/2009	SCHEDULED REDEMPTION		599	599	603	601		(1)		(1)		599				18	05/01/2013	1
31379F-GZ-1	FED NATL MTG ASSOC #417916		06/01/2009	SCHEDULED REDEMPTION		1,470	1,470	1,532	1,525		(55)		(55)		1,470				42	03/01/2028	1
31379G-B8-4	FED NATL MTG ASSOC #418663		06/01/2009	SCHEDULED REDEMPTION		631	631	641	636		(5)		(5)		631				16	04/01/2013	1
31379N-4W-4	FED NATL MTG ASSOC #424837		06/01/2009	SCHEDULED REDEMPTION		1,024	1,024	1,030	1,027		(3)		(3)		1,024				31	04/01/2013	1
31379Q-WV-8	FED NATL MTG ASSOC #426460		06/01/2009	SCHEDULED REDEMPTION		66,818	66,818	62,088	64,608		2,209		2,209		66,818				1,748	12/01/2013	1
31379R-MN-5	FED NATL MTG ASSOC #427065		06/01/2009	SCHEDULED REDEMPTION		388	388	408	405		(17)		(17)		388				13	05/01/2028	1
31379S-TZ-9	FED NATL MTG ASSOC #428168		06/01/2009	SCHEDULED REDEMPTION		2,470	2,470	2,542	2,529		(59)		(59)		2,470				87	02/01/2027	1
31379T-TG-9	FED NATL MTG ASSOC #429051		06/01/2009	SCHEDULED REDEMPTION		3,062	3,062	3,080	3,071		(9)		(9)		3,062				94	07/01/2013	1
31379T-3M-4	FED NATL MTG ASSOC #429304		06/01/2009	SCHEDULED REDEMPTION		742	742	746	743		(2)		(2)		742				23	06/01/2013	1
31379V-WD-7	FED NATL MTG ASSOC #430944		06/01/2009	SCHEDULED REDEMPTION		1,283	1,283	1,291	1,286		(3)		(3)		1,283				39	07/01/2013	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31379Y-6V-0	FED NATL MTG ASSOC #433884		06/01/2009	SCHEDULED REDEMPTION		1,477	1,477	1,465	1,471		5		5		1,477				42	07/01/2013	1
31380B-GH-7	FED NATL MTG ASSOC #435000		06/01/2009	SCHEDULED REDEMPTION		1,098	1,098	1,145	1,143		(45)		(45)		1,098				36	08/01/2028	1
31380C-QW-1	FED NATL MTG ASSOC #436169		06/01/2009	SCHEDULED REDEMPTION		1,279	1,279	1,286	1,282		(4)		(4)		1,279				39	07/01/2013	1
31380C-2A-5	FED NATL MTG ASSOC #436469		06/01/2009	SCHEDULED REDEMPTION		399	399	416	415		(16)		(16)		399				13	07/01/2028	1
31380C-3A-4	FED NATL MTG ASSOC #436493		06/01/2009	SCHEDULED REDEMPTION		3,198	3,198	3,217	3,206		(8)		(8)		3,198				99	07/01/2013	1
31380C-3B-2	FED NATL MTG ASSOC #436494		06/01/2009	SCHEDULED REDEMPTION		1,167	1,167	1,174	1,171		(4)		(4)		1,167				36	07/01/2013	1
31380H-SX-6	FED NATL MTG ASSOC #440734		06/01/2009	SCHEDULED REDEMPTION		8,889	8,889	8,606	8,632		257		257		8,889				246	12/01/2018	1
31380K-N2-2	FED NATL MTG ASSOC #442409		06/01/2009	SCHEDULED REDEMPTION		33	33	32	32		1		1		33				1	11/01/2028	1
31380L-BP-2	FED NATL MTG ASSOC #442946		04/01/2009	SCHEDULED REDEMPTION		478	478	485	483		(5)		(5)		478				7	10/01/2028	1
31380L-BT-4	FED NATL MTG ASSOC #442950		06/01/2009	SCHEDULED REDEMPTION		48,981	48,981	49,609	49,377		(396)		(396)		48,981				1,448	10/01/2028	1
31380L-FK-9	FED NATL MTG ASSOC #443070		06/01/2009	SCHEDULED REDEMPTION		5,537	5,537	5,523	5,526		11		11		5,537				160	09/01/2028	1
31380L-GF-9	FED NATL MTG ASSOC #443098		06/01/2009	SCHEDULED REDEMPTION		285	285	286	286		(1)		(1)		285				9	12/01/2028	1
31380M-DY-9	FED NATL MTG ASSOC #443919		06/01/2009	SCHEDULED REDEMPTION		495	495	502	501		(5)		(5)		495				15	10/01/2028	1
31380M-NF-9	FED NATL MTG ASSOC #444190		06/01/2009	SCHEDULED REDEMPTION		300	300	302	302		(1)		(1)		300				9	02/01/2029	1
31380P-YV-5	FED NATL MTG ASSOC #446324		06/01/2009	SCHEDULED REDEMPTION		63	63	61	61		2		2		63				2	08/01/2027	1
31380P-7J-2	FED NATL MTG ASSOC #446497		06/01/2009	SCHEDULED REDEMPTION		2,425	2,425	2,407	2,416		10		10		2,425				69	12/01/2013	1
31380T-ZD-6	FED NATL MTG ASSOC #449940		06/01/2009	SCHEDULED REDEMPTION		573	573	602	604		(31)		(31)		573				18	12/01/2028	1
31380T-4P-3	FED NATL MTG ASSOC #450030		06/01/2009	SCHEDULED REDEMPTION		283	283	284	284		(1)		(1)		283				9	12/01/2028	1
31380Y-PD-6	FED NATL MTG ASSOC #454120		06/01/2009	SCHEDULED REDEMPTION		66	66	66	65		1		1		66				2	12/01/2028	1
31380Y-7J-3	FED NATL MTG ASSOC #454597		06/01/2009	SCHEDULED REDEMPTION		2,069	2,069	1,937	2,008		61		61		2,069				59	02/01/2014	1
31381A-ZL-8	FED NATL MTG ASSOC #455347		06/01/2009	SCHEDULED REDEMPTION		781	781	820	807		(27)		(27)		781				22	03/01/2014	1
31381D-HW-8	FED NATL MTG ASSOC #457545		06/01/2009	SCHEDULED REDEMPTION		97,269	97,269	99,275	98,484		(1,215)		(1,215)		97,269				3,108	08/01/2018	1
31381D-TG-0	FED NATL MTG ASSOC #457851		06/01/2009	SCHEDULED REDEMPTION		2,997	2,997	3,149	3,132		(135)		(135)		2,997				97	01/01/2029	1
31382E-PB-2	FED NATL MTG ASSOC #480218		06/01/2009	SCHEDULED REDEMPTION		85	85	86	86						85				3	02/01/2029	1
31382J-CG-4	FED NATL MTG ASSOC #483471		06/01/2009	SCHEDULED REDEMPTION		507	507	503	505		2		2		507				14	10/01/2013	1
31382J-WG-2	FED NATL MTG ASSOC #484047		06/01/2009	SCHEDULED REDEMPTION		441	441	444	443		(2)		(2)		441				13	02/01/2029	1
31382K-QE-1	FED NATL MTG ASSOC #484753		06/01/2009	SCHEDULED REDEMPTION		762	762	763	763		(1)		(1)		762				21	03/01/2029	1
31382Q-TY-1	FED NATL MTG ASSOC #489367		06/01/2009	SCHEDULED REDEMPTION		2,715	2,715	2,812	2,800		(85)		(85)		2,715				79	03/01/2029	1
31382R-NY-5	FED NATL MTG ASSOC #490107		06/01/2009	SCHEDULED REDEMPTION		667	667	695	693		(26)		(26)		667				21	03/01/2029	1
31382R-Z7-1	FED NATL MTG ASSOC #490466		06/01/2009	SCHEDULED REDEMPTION		2	2	3	3						2					03/01/2029	1
31382S-FK-2	FED NATL MTG ASSOC #490770		06/01/2009	SCHEDULED REDEMPTION		2,446	2,446	2,448	2,448		(2)		(2)		2,446				79	03/01/2029	1
31382T-FW-4	FED NATL MTG ASSOC #491681		06/01/2009	SCHEDULED REDEMPTION		1,468	1,468	1,374	1,423		45		45		1,468				42	03/01/2014	1
31382T-PV-5	FED NATL MTG ASSOC #491936		06/01/2009	SCHEDULED REDEMPTION		1,341	1,341	1,286	1,288		53		53		1,341				43	04/01/2029	1
31382U-G6-7	FED NATL MTG ASSOC #492621		06/01/2009	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				1	06/01/2029	1
31382U-RV-0	FED NATL MTG ASSOC #492900		06/01/2009	SCHEDULED REDEMPTION		814	814	802	802		12		12		814				28	10/01/2028	1
31382U-R3-2	FED NATL MTG ASSOC #492906		06/01/2009	SCHEDULED REDEMPTION		1,425	1,425	1,406	1,407		18		18		1,425				42	01/01/2029	1
31382U-WN-2	FED NATL MTG ASSOC #493053		06/01/2009	SCHEDULED REDEMPTION		62	62	59	60		2		2		62				2	05/01/2029	1
31382V-JG-0	FED NATL MTG ASSOC #493563		06/01/2009	SCHEDULED REDEMPTION		90	90	87	88		3		3		90				3	05/01/2029	1
31382W-WR-9	FED NATL MTG ASSOC #494856		06/01/2009	SCHEDULED REDEMPTION		1,746	1,746	1,801	1,798		(52)		(52)		1,746				50	05/01/2029	1
31383A-GY-9	FED NATL MTG ASSOC #497115		06/01/2009	SCHEDULED REDEMPTION		30	30	29	29		1		1		30				1	08/01/2029	1
31383A-RE-1	FED NATL MTG ASSOC #497385		06/01/2009	SCHEDULED REDEMPTION		174	174	168	168		7		7		174				5	05/01/2029	1
31383B-AB-3	FED NATL MTG ASSOC #497802		06/01/2009	SCHEDULED REDEMPTION		988	988	979	984		4		4		988				25	07/01/2014	1
31383B-5Z-6	FED NATL MTG ASSOC #498664		06/01/2009	SCHEDULED REDEMPTION		199	199	197	198		1		1		199				6	05/01/2014	1
31383C-DA-0	FED NATL MTG ASSOC #498797		06/01/2009	SCHEDULED REDEMPTION		459	459	455	457		2		2		459				13	07/01/2014	1
31383E-E7-2	FED NATL MTG ASSOC #500658		06/01/2009	SCHEDULED REDEMPTION		102	102	101	101						102				3	07/01/2014	1
31383E-5G-2	FED NATL MTG ASSOC #501347		06/01/2009	SCHEDULED REDEMPTION		185	185	183	183		2		2		185				7	06/01/2029	1
31383E-5J-6	FED NATL MTG ASSOC #501349		06/01/2009	SCHEDULED REDEMPTION		46	46	45	45						46				2	06/01/2029	1
31383F-XZ-6	FED NATL MTG ASSOC #502096		06/01/2009	SCHEDULED REDEMPTION		30	30	29	29						30				1	08/01/2014	1
31383G-NB-8	FED NATL MTG ASSOC #502686		06/01/2009	SCHEDULED REDEMPTION		296	296	286	287		9		9		296				10	09/01/2029	1
31383G-WH-5	FED NATL MTG ASSOC #502948		06/01/2009	SCHEDULED REDEMPTION		1,097	1,097	1,057	1,059		38		38		1,097				32	08/01/2029	1
31383G-ZT-6	FED NATL MTG ASSOC #503054		06/01/2009	SCHEDULED REDEMPTION		396	396	382	383		13		13		396				13	07/01/2029	1
31383H-SE-5	FED NATL MTG ASSOC #503717		06/01/2009	SCHEDULED REDEMPTION		617	617	609	611		6		6		617				22	06/01/2029	1
31383H-TN-4	FED NATL MTG ASSOC #503757		06/01/2009	SCHEDULED REDEMPTION		1,930	1,930	1,855	1,858		72		72		1,930				62	07/01/2029	1
31383J-CZ-1	FED NATL MTG ASSOC #504188		06/01/2009	SCHEDULED REDEMPTION		77	77	74	74		3		3		77				3	06/01/2029	1
31383J-GU-8	FED NATL MTG ASSOC #504311		06/01/2009	SCHEDULED REDEMPTION		160	160	158	158		2		2		160				5	08/01/2029	1
31383J-TM-2	FED NATL MTG ASSOC #504656		06/01/2009	SCHEDULED REDEMPTION		1,145	1,145	1,136	1,140		5		5		1,145				32	08/01/2014	1
31383K-AP-2	FED NATL MTG ASSOC #505014		06/01/2009	SCHEDULED REDEMPTION		1,477	1,477	1,464	1,471		6		6		1,477				42	08/01/2014	1
31383K-D5-3	FED NATL MTG ASSOC #505124		06/01/2009	SCHEDULED REDEMPTION		24	24	24	24						24				1	07/01/2029	1
31383L-D7-7	FED NATL MTG ASSOC #506026		06/01/2009	SCHEDULED REDEMPTION		118	118	117	117		1		1		118				4	08/01/2029	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31383L-2Q-7	FED NATL MTG ASSOC #506683		06/01/2009	SCHEDULED REDEMPTION		150	150	149	149		1		1		150				4	07/01/2014	1
31383M-LZ-4	FED NATL MTG ASSOC #507144		06/01/2009	SCHEDULED REDEMPTION		860	860	852	856		4		4		860				24	10/01/2014	1
31383N-ZH-7	FED NATL MTG ASSOC #508444		06/01/2009	SCHEDULED REDEMPTION		172	172	171	171		1		1		172				5	08/01/2014	1
31383R-U5-9	FED NATL MTG ASSOC #511004		06/01/2009	SCHEDULED REDEMPTION		177	177	171	171		6		6		177				6	09/01/2029	1
31383R-4P-4	FED NATL MTG ASSOC #511230		06/01/2009	SCHEDULED REDEMPTION		135	135	130	131		5		5		135				5	10/01/2029	1
31383S-FP-0	FED NATL MTG ASSOC #511474		06/01/2009	SCHEDULED REDEMPTION		4,097	4,097	3,951	3,955		141		141		4,097				130	09/01/2029	1
31383S-SM-3	FED NATL MTG ASSOC #511824		06/01/2009	SCHEDULED REDEMPTION		785	785	812	806		(21)		(21)		785				20	07/01/2016	1
31383S-Z3-7	FED NATL MTG ASSOC #512062		06/01/2009	SCHEDULED REDEMPTION		1,023	1,023	1,032	1,029		(6)		(6)		1,023				39	11/01/2014	1
31383T-JV-1	FED NATL MTG ASSOC #512476		06/01/2009	SCHEDULED REDEMPTION		48	48	48	48		1		1		48				2	10/01/2029	1
31383T-KG-2	FED NATL MTG ASSOC #512495		06/01/2009	SCHEDULED REDEMPTION		40	40	39	39		1		1		40				1	10/01/2029	1
31383U-3H-6	FED NATL MTG ASSOC #513900		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					10/01/2029	1
31383V-RV-7	FED NATL MTG ASSOC #514500		06/01/2009	SCHEDULED REDEMPTION		71	71	69	69		3		3		71				2	11/01/2029	1
31383V-TJ-2	FED NATL MTG ASSOC #514553		06/01/2009	SCHEDULED REDEMPTION		84	84	80	80		3		3		84				3	12/01/2029	1
31383Y-DF-1	FED NATL MTG ASSOC #516802		06/01/2009	SCHEDULED REDEMPTION		58	58	56	56		2		2		58				2	12/01/2029	1
31384A-H2-7	FED NATL MTG ASSOC #517849		06/01/2009	SCHEDULED REDEMPTION		91	91	91	91						91				3	12/01/2029	1
31384B-WX-0	FED NATL MTG ASSOC #519162		06/01/2009	SCHEDULED REDEMPTION		156	156	154	155		2		2		156				5	11/01/2029	1
31384B-5E-2	FED NATL MTG ASSOC #519345		06/01/2009	SCHEDULED REDEMPTION		11	11	10	10						11					10/01/2029	1
31384C-NU-4	FED NATL MTG ASSOC #519803		06/01/2009	SCHEDULED REDEMPTION		61	61	62	61						61				2	12/01/2029	1
31384D-LC-4	FED NATL MTG ASSOC #520623		06/01/2009	SCHEDULED REDEMPTION		18	18	18	17						18				1	11/01/2029	1
31384D-WR-9	FED NATL MTG ASSOC #520956		06/01/2009	SCHEDULED REDEMPTION		46	46	45	45		1		1		46				2	11/01/2029	1
31384F-FX-0	FED NATL MTG ASSOC #522282		06/01/2009	SCHEDULED REDEMPTION		134	134	137	136		(3)		(3)		134				4	12/01/2014	1
31384J-CQ-0	FED NATL MTG ASSOC #524879		06/01/2009	SCHEDULED REDEMPTION		55	55	58	58		(2)		(2)		55				2	02/01/2030	1
31384J-PQ-6	FED NATL MTG ASSOC #525231		06/01/2009	SCHEDULED REDEMPTION		83	83	86	88		(5)		(5)		83				3	04/01/2030	1
31384K-HL-3	FED NATL MTG ASSOC #525935		06/01/2009	SCHEDULED REDEMPTION		164	164	165	165		(1)		(1)		164				6	01/01/2030	1
31384K-XE-1	FED NATL MTG ASSOC #526377		06/01/2009	SCHEDULED REDEMPTION		5	5	5	5						5					05/01/2030	1
31384L-QJ-6	FED NATL MTG ASSOC #527057		06/01/2009	SCHEDULED REDEMPTION		1,236	1,236	1,248	1,244		(8)		(8)		1,236				47	04/01/2015	1
31384L-XX-7	FED NATL MTG ASSOC #527294		06/01/2009	SCHEDULED REDEMPTION		327	327	325	326		1		1		327				9	10/01/2014	1
31384M-NP-3	FED NATL MTG ASSOC #527898		06/01/2009	SCHEDULED REDEMPTION		1,882	1,882	1,894	1,893		(11)		(11)		1,882				71	12/01/2024	1
31384M-NR-9	FED NATL MTG ASSOC #527900		06/01/2009	SCHEDULED REDEMPTION		384	384	386	386		(2)		(2)		384				15	10/01/2029	1
31384N-P8-7	FED NATL MTG ASSOC #528847		06/01/2009	SCHEDULED REDEMPTION		34	34	33	33						34				1	01/01/2030	1
31384N-SY-7	FED NATL MTG ASSOC #528935		06/01/2009	SCHEDULED REDEMPTION		15,461	15,461	15,606	15,590		(129)		(129)		15,461				500	07/01/2015	1
31384P-D8-5	FED NATL MTG ASSOC #529427		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2030	1
31384P-QQ-1	FED NATL MTG ASSOC #529763		06/01/2009	SCHEDULED REDEMPTION		10	10	10	10						10					02/01/2030	1
31384Q-FU-2	FED NATL MTG ASSOC #530379		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2015	1
31384R-AX-9	FED NATL MTG ASSOC #531122		05/01/2009	SCHEDULED REDEMPTION		2,807	2,807	2,872	2,794		13		13		2,807				87	02/01/2030	1
31384R-KE-0	FED NATL MTG ASSOC #531393		06/01/2009	SCHEDULED REDEMPTION		462	462	474	471		(9)		(9)		462				15	05/01/2015	1
31384R-TH-4	FED NATL MTG ASSOC #531652		06/01/2009	SCHEDULED REDEMPTION		82	82	83	82						82				3	03/01/2015	1
31384S-E2-1	FED NATL MTG ASSOC #532153		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1
31384S-QY-8	FED NATL MTG ASSOC #532471		06/01/2009	SCHEDULED REDEMPTION		36	36	36	36		1		1		36				1	03/01/2030	1
31384S-WZ-8	FED NATL MTG ASSOC #532664		06/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15				1	07/01/2015	1
31384S-2W-8	FED NATL MTG ASSOC #532789		06/01/2009	SCHEDULED REDEMPTION		19,546	19,546	19,882	19,669		(123)		(123)		19,546				584	04/01/2016	1
31384T-FN-2	FED NATL MTG ASSOC #533073		06/01/2009	SCHEDULED REDEMPTION		1,432	1,432	1,487	1,502		(70)		(70)		1,432				54	06/01/2030	1
31384T-JB-4	FED NATL MTG ASSOC #533158		06/01/2009	SCHEDULED REDEMPTION		582	582	564	570		12		12		582				19	03/01/2020	1
31384T-SC-2	FED NATL MTG ASSOC #533415		06/01/2009	SCHEDULED REDEMPTION		319	319	322	319						319				11	04/01/2015	1
31384T-SF-5	FED NATL MTG ASSOC #533418		06/01/2009	SCHEDULED REDEMPTION		76	76	78	76						76				3	04/01/2015	1
31384T-YV-3	FED NATL MTG ASSOC #533624		06/01/2009	SCHEDULED REDEMPTION		434	434	442	434						434				15	04/01/2015	1
31384U-FH-2	FED NATL MTG ASSOC #533968		06/01/2009	SCHEDULED REDEMPTION		375	375	379	378		(2)		(2)		375				14	07/01/2015	1
31384U-FM-1	FED NATL MTG ASSOC #533972		06/01/2009	SCHEDULED REDEMPTION		23	23	24	25		(2)		(2)		23				1	03/01/2030	1
31384U-PG-3	FED NATL MTG ASSOC #534223		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					04/01/2030	1
31384V-LK-6	FED NATL MTG ASSOC #535030		06/01/2009	SCHEDULED REDEMPTION		1,087	1,087	1,133	1,129		(42)		(42)		1,087				37	12/01/2029	1
31384V-T4-4	FED NATL MTG ASSOC #535271		06/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	05/01/2030	1
31384V-UG-5	FED NATL MTG ASSOC #535283		06/01/2009	SCHEDULED REDEMPTION		556	556	577	579		(24)		(24)		556				21	05/01/2030	1
31384V-UL-4	FED NATL MTG ASSOC #535287		06/01/2009	SCHEDULED REDEMPTION		827	827	858	860		(33)		(33)		827				30	05/01/2030	1
31384V-UP-5	FED NATL MTG ASSOC #535290		06/01/2009	SCHEDULED REDEMPTION		386	386	400	402		(16)		(16)		386				14	05/01/2030	1
31384V-VZ-2	FED NATL MTG ASSOC #535332		06/01/2009	SCHEDULED REDEMPTION		260	260	276	277		(17)		(17)		260				11	04/01/2030	1
31384V-WD-0	FED NATL MTG ASSOC #535344		06/01/2009	SCHEDULED REDEMPTION		1,627	1,627	1,608	1,609		17		17		1,627				49	05/01/2030	1
31384V-X4-9	FED NATL MTG ASSOC #535399		06/01/2009	SCHEDULED REDEMPTION		390	390	405	412		(22)		(22)		390				14	07/01/2030	1
31384V-YT-3	FED NATL MTG ASSOC #535422		06/01/2009	SCHEDULED REDEMPTION		261	261	277	276		(15)		(15)		261				11	07/01/2030	1
31384V-Z2-1	FED NATL MTG ASSOC #535461		06/01/2009	SCHEDULED REDEMPTION		322	322	328	325		(3)		(3)		322				11	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)
31384V-5P-3	FED NATL MTG ASSOC #535554		06/01/2009	SCHEDULED REDEMPTION		17,096	17,096	17,393	17,244		(148)		(148)		17,096				564	10/01/2015	1
31384W-A8-3	FED NATL MTG ASSOC #535631		06/01/2009	SCHEDULED REDEMPTION		903	903	926	922		(20)		(20)		903				29	12/01/2015	1
31384W-B9-0	FED NATL MTG ASSOC #535664		06/01/2009	SCHEDULED REDEMPTION		799	799	832	829		(30)		(30)		799				27	01/01/2031	1
31384W-G2-0	FED NATL MTG ASSOC #535817		06/01/2009	SCHEDULED REDEMPTION		849	849	861	860		(11)		(11)		849				28	04/01/2031	1
31384W-G9-5	FED NATL MTG ASSOC #535824		06/01/2009	SCHEDULED REDEMPTION		1,785	1,785	1,811	1,819		(34)		(34)		1,785				60	04/01/2031	1
31384W-HL-7	FED NATL MTG ASSOC #535835		06/01/2009	SCHEDULED REDEMPTION		5,599	5,599	5,689	5,650		(50)		(50)		5,599				174	04/01/2016	1
31384W-KT-6	FED NATL MTG ASSOC #535906		06/01/2009	SCHEDULED REDEMPTION		17	17	17	17		(1)		(1)		17				1	05/01/2031	1
31384W-KY-5	FED NATL MTG ASSOC #535911		06/01/2009	SCHEDULED REDEMPTION		1,180	1,180	1,178	1,178		3		3		1,180				37	05/01/2031	1
31384W-KZ-2	FED NATL MTG ASSOC #535912		06/01/2009	SCHEDULED REDEMPTION		742	742	779	777		(35)		(35)		742				23	05/01/2031	1
31384W-W9-7	FED NATL MTG ASSOC #536272		06/01/2009	SCHEDULED REDEMPTION		14	14	14	15		(1)		(1)		14				1	06/01/2030	1
31384W-ZF-0	FED NATL MTG ASSOC #536342		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					04/01/2030	1
31384W-2H-2	FED NATL MTG ASSOC #536376		06/01/2009	SCHEDULED REDEMPTION		40	40	41	40						40				2	04/01/2015	1
31384W-2J-8	FED NATL MTG ASSOC #536377		06/01/2009	SCHEDULED REDEMPTION		276	276	281	276						276				10	05/01/2015	1
31384X-F4-5	FED NATL MTG ASSOC #536687		06/01/2009	SCHEDULED REDEMPTION		36	36	37	38		(2)		(2)		36				1	05/01/2030	1
31384X-PU-6	FED NATL MTG ASSOC #536935		06/01/2009	SCHEDULED REDEMPTION		6	6	6	7						6					05/01/2030	1
31384X-RT-7	FED NATL MTG ASSOC #536998		06/01/2009	SCHEDULED REDEMPTION		1,295	1,295	1,326	1,327		(32)		(32)		1,295				46	03/01/2030	1
31384X-RU-4	FED NATL MTG ASSOC #536999		06/01/2009	SCHEDULED REDEMPTION		117	117	122	124		(6)		(6)		117				4	03/01/2030	1
31384X-5D-6	FED NATL MTG ASSOC #537344		06/01/2009	SCHEDULED REDEMPTION		276	276	279	278		(2)		(2)		276				10	06/01/2015	1
31384Y-NX-0	FED NATL MTG ASSOC #537806		06/01/2009	SCHEDULED REDEMPTION		80	80	83	83		(4)		(4)		80				3	05/01/2030	1
31384Y-2U-9	FED NATL MTG ASSOC #538187		06/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	05/01/2030	1
31384Y-6P-6	FED NATL MTG ASSOC #538278		06/01/2009	SCHEDULED REDEMPTION		35	35	36	36		(1)		(1)		35				1	05/01/2015	1
31385A-LE-5	FED NATL MTG ASSOC #538625		06/01/2009	SCHEDULED REDEMPTION		10	10	11	11		(1)		(1)		10					06/01/2030	1
31385A-XJ-1	FED NATL MTG ASSOC #538981		06/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385B-Z7-3	FED NATL MTG ASSOC #539966		06/01/2009	SCHEDULED REDEMPTION		288	288	294	288						288				10	05/01/2015	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2009	SCHEDULED REDEMPTION		62	62	65	66		(3)		(3)		62				2	05/01/2030	1
31385C-ZR-7	FED NATL MTG ASSOC #540852		06/01/2009	SCHEDULED REDEMPTION		15,055	15,055	15,804	15,631		(577)		(577)		15,055				511	04/01/2016	1
31385C-Z5-5	FED NATL MTG ASSOC #540864		06/01/2009	SCHEDULED REDEMPTION		1,254	1,254	1,317	1,305		(50)		(50)		1,254				36	06/01/2016	1
31385D-LG-4	FED NATL MTG ASSOC #541327		06/01/2009	SCHEDULED REDEMPTION		1,042	1,042	1,062	1,042						1,042				37	05/01/2015	1
31385D-4L-2	FED NATL MTG ASSOC #541827		06/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2030	1
31385D-4U-2	FED NATL MTG ASSOC #541835		06/01/2009	SCHEDULED REDEMPTION		651	651	664	652						651				23	06/01/2015	1
31385D-6A-4	FED NATL MTG ASSOC #541865		06/01/2009	SCHEDULED REDEMPTION		3	3	4	4						3					07/01/2030	1
31385E-BT-5	FED NATL MTG ASSOC #541950		06/01/2009	SCHEDULED REDEMPTION		148	148	154	158		(10)		(10)		148				6	07/01/2030	1
31385E-VP-1	FED NATL MTG ASSOC #542522		05/01/2009	SCHEDULED REDEMPTION		7,773	7,773	8,072	8,180		(407)		(407)		7,773				259	07/01/2030	1
31385E-WN-5	FED NATL MTG ASSOC #542553		06/01/2009	SCHEDULED REDEMPTION		214	214	218	214						214				8	07/01/2015	1
31385F-DQ-6	FED NATL MTG ASSOC #542911		06/01/2009	SCHEDULED REDEMPTION		37	37	39	39		(2)		(2)		37				1	06/01/2030	1
31385F-F8-4	FED NATL MTG ASSOC #542991		06/01/2009	SCHEDULED REDEMPTION		9	9	9	10		(1)		(1)		9					07/01/2030	1
31385F-LV-6	FED NATL MTG ASSOC #543140		06/01/2009	SCHEDULED REDEMPTION		194	194	206	205		(11)		(11)		194				8	06/01/2030	1
31385F-MZ-6	FED NATL MTG ASSOC #543176		06/01/2009	SCHEDULED REDEMPTION		70	70	73	75		(5)		(5)		70				3	07/01/2030	1
31385F-6E-1	FED NATL MTG ASSOC #543669		06/01/2009	SCHEDULED REDEMPTION		795	795	811	796						795				28	07/01/2015	1
31385G-DG-6	FED NATL MTG ASSOC #543803		06/01/2009	SCHEDULED REDEMPTION		7	7	8	8						7					07/01/2030	1
31385G-FZ-2	FED NATL MTG ASSOC #543884		06/01/2009	SCHEDULED REDEMPTION		27,996	27,996	29,072	30,106		(2,110)		(2,110)		27,996				1,004	07/01/2030	1
31385G-RH-9	FED NATL MTG ASSOC #544188		06/01/2009	SCHEDULED REDEMPTION		1,386	1,386	1,413	1,386						1,386				49	08/01/2015	1
31385G-S9-6	FED NATL MTG ASSOC #544244		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					07/01/2030	1
31385H-PZ-9	FED NATL MTG ASSOC #545040		06/01/2009	SCHEDULED REDEMPTION		689	689	716	689						689				21	09/01/2011	1
31385H-S3-7	FED NATL MTG ASSOC #545138		06/01/2009	SCHEDULED REDEMPTION		1,946	1,946	1,996	1,994		(47)		(47)		1,946				71	08/01/2031	1
31385H-TB-8	FED NATL MTG ASSOC #545146		06/01/2009	SCHEDULED REDEMPTION		481	481	488	488		(6)		(6)		481				16	07/01/2031	1
31385H-Z7-0	FED NATL MTG ASSOC #545366		06/01/2009	SCHEDULED REDEMPTION		2,997	2,997	3,117	3,090		(93)		(93)		2,997				85	12/01/2016	1
31385J-BZ-0	FED NATL MTG ASSOC #545556		06/01/2009	SCHEDULED REDEMPTION		226	226	232	231		(4)		(4)		226				7	04/01/2032	1
31385J-DJ-4	FED NATL MTG ASSOC #545605		06/01/2009	SCHEDULED REDEMPTION		56,516	56,516	57,858	57,685		(1,169)		(1,169)		56,516				1,856	05/01/2032	1
31385J-D4-7	FED NATL MTG ASSOC #545623		06/01/2009	SCHEDULED REDEMPTION		35,293	35,293	36,941	36,634		(1,341)		(1,341)		35,293				997	05/01/2017	1
31385J-G8-5	FED NATL MTG ASSOC #545723		06/01/2009	SCHEDULED REDEMPTION		4,088	4,088	4,194	4,188		(100)		(100)		4,088				134	04/01/2032	1
31385J-JD-1	FED NATL MTG ASSOC #545760		06/01/2009	SCHEDULED REDEMPTION		2,686	2,686	2,741	2,736		(50)		(50)		2,686				83	07/01/2032	1
31385J-NG-9	FED NATL MTG ASSOC #545891		06/01/2009	SCHEDULED REDEMPTION		106	106	110	110		(3)		(3)		106				3	07/01/2032	1
31385J-U7-1	FED NATL MTG ASSOC #546106		06/01/2009	SCHEDULED REDEMPTION		46	46	47	48		(2)		(2)		46				2	07/01/2030	1
31385K-NE-1	FED NATL MTG ASSOC #546789		06/01/2009	SCHEDULED REDEMPTION		1,085	1,085	1,102	1,096		(11)		(11)		1,085				28	03/01/2016	1
31385K-NL-5	FED NATL MTG ASSOC #546795		06/01/2009	SCHEDULED REDEMPTION		207	207	210	208		(1)		(1)		207				7	03/01/2016	1
31385K-QT-5	FED NATL MTG ASSOC #546866		06/01/2009	SCHEDULED REDEMPTION		104	104	107	106		(2)		(2)		104				3	08/01/2015	1
31385K-UP-8	FED NATL MTG ASSOC #546990		06/01/2009	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	07/01/2030	1
31385K-ZM-0	FED NATL MTG ASSOC #547148		06/01/2009	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				1	11/01/2015	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)
31385K-3H-6	FED NATL MTG ASSOC #547200		06/01/2009	SCHEDULED REDEMPTION		1,049	1,049	1,069	1,049						1,049				37	08/01/2015	1
31385N-CW-7	FED NATL MTG ASSOC #547385		06/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					07/01/2030	1
31385N-EV-7	FED NATL MTG ASSOC #547448		06/01/2009	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	09/01/2030	1
31385N-FN-4	FED NATL MTG ASSOC #547473		06/01/2009	SCHEDULED REDEMPTION		77	77	80	82		(5)		(5)		77				3	07/01/2030	1
31385N-F3-8	FED NATL MTG ASSOC #547486		06/01/2009	SCHEDULED REDEMPTION		35	35	36	37		(2)		(2)		35				1	08/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2009	SCHEDULED REDEMPTION		6	6	7	7						6					08/01/2030	1
31385N-Q9-3	FED NATL MTG ASSOC #547780		06/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					09/01/2030	1
31385N-7B-9	FED NATL MTG ASSOC #548190		06/01/2009	SCHEDULED REDEMPTION		51	51	53	53		(1)		(1)		51				2	10/01/2030	1
31385P-H6-4	FED NATL MTG ASSOC #548453		06/01/2009	SCHEDULED REDEMPTION		3,163	3,163	3,323	3,319		(157)		(157)		3,163				87	11/01/2029	1
31385P-WV-2	FED NATL MTG ASSOC #548860		06/01/2009	SCHEDULED REDEMPTION		33	33	35	36		(2)		(2)		33				1	09/01/2030	1
31385P-5Y-6	FED NATL MTG ASSOC #549063		06/01/2009	SCHEDULED REDEMPTION		149	149	158	157		(8)		(8)		149				6	06/01/2030	1
31385Q-AR-3	FED NATL MTG ASSOC #549116		06/01/2009	SCHEDULED REDEMPTION		22	22	22	23		(1)		(1)		22				1	08/01/2030	1
31385Q-A4-4	FED NATL MTG ASSOC #549127		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385Q-U3-4	FED NATL MTG ASSOC #549702		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					08/01/2030	1
31385Q-ZR-6	FED NATL MTG ASSOC #549852		06/01/2009	SCHEDULED REDEMPTION		312	312	323	322		(10)		(10)		312				10	08/01/2030	1
31385R-BF-6	FED NATL MTG ASSOC #550038		06/01/2009	SCHEDULED REDEMPTION		40,339	40,339	41,121	40,348		(9)		(9)		40,339				1,180	10/01/2015	1
31385R-K8-2	FED NATL MTG ASSOC #550319		06/01/2009	SCHEDULED REDEMPTION		151	151	157	161		(10)		(10)		151				6	08/01/2030	1
31385R-WX-4	FED NATL MTG ASSOC #550662		06/01/2009	SCHEDULED REDEMPTION		213	213	221	225		(12)		(12)		213				8	08/01/2030	1
31385R-3Y-4	FED NATL MTG ASSOC #550815		06/01/2009	SCHEDULED REDEMPTION		718	718	730	724		(6)		(6)		718				24	12/01/2015	1
31385R-6B-1	FED NATL MTG ASSOC #550866		06/01/2009	SCHEDULED REDEMPTION		349	349	356	349						349				11	10/01/2015	1
31385S-FW-3	FED NATL MTG ASSOC #551081		06/01/2009	SCHEDULED REDEMPTION		4	4	5	5						4					02/01/2031	1
31385S-NA-2	FED NATL MTG ASSOC #551285		06/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385U-QP-1	FED NATL MTG ASSOC #553162		06/01/2009	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				2	09/01/2030	1
31385U-7A-5	FED NATL MTG ASSOC #553589		06/01/2009	SCHEDULED REDEMPTION		41	41	42	43		(2)		(2)		41				2	10/01/2030	1
31385W-BN-8	FED NATL MTG ASSOC #554545		06/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(2)		(2)		39				1	11/01/2030	1
31385W-KD-0	FED NATL MTG ASSOC #554792		06/01/2009	SCHEDULED REDEMPTION		7	7	7	7						7					11/01/2030	1
31385W-W7-0	FED NATL MTG ASSOC #555170		06/01/2009	SCHEDULED REDEMPTION		53,921	53,921	56,580	56,095		(2,174)		(2,174)		53,921				1,536	11/01/2017	1
31385W-XM-6	FED NATL MTG ASSOC #555184		06/01/2009	SCHEDULED REDEMPTION		44,321	44,321	46,527	46,119		(1,798)		(1,798)		44,321				1,243	04/01/2017	1
31385W-Y3-7	FED NATL MTG ASSOC #555230		06/01/2009	SCHEDULED REDEMPTION		10,117	10,117	10,621	10,532		(414)		(414)		10,117				288	11/01/2017	1
31385X-BG-1	FED NATL MTG ASSOC #555439		06/01/2009	SCHEDULED REDEMPTION		2,348	2,348	2,443	2,428		(80)		(80)		2,348				67	03/01/2018	1
31385X-NN-3	FED NATL MTG ASSOC #555797		06/01/2009	SCHEDULED REDEMPTION		5,926	5,926	6,095	6,079		(153)		(153)		5,926				187	10/01/2033	1
31385X-TL-1	FED NATL MTG ASSOC #555955		06/01/2009	SCHEDULED REDEMPTION		367	367	367	367		1		1		367				11	10/01/2033	1
31385X-2P-1	FED NATL MTG ASSOC #556182		06/01/2009	SCHEDULED REDEMPTION		218	218	219	219						218				7	07/01/2030	1
31385X-5W-3	FED NATL MTG ASSOC #556261		06/01/2009	SCHEDULED REDEMPTION		233	233	231	232		1		1		233				7	12/01/2015	1
31385X-6P-7	FED NATL MTG ASSOC #556278		06/01/2009	SCHEDULED REDEMPTION		1,585	1,585	1,613	1,597		(12)		(12)		1,585				53	03/01/2016	1
31385Y-G4-1	FED NATL MTG ASSOC #556519		06/01/2009	SCHEDULED REDEMPTION		78	78	81	83		(5)		(5)		78				3	10/01/2030	1
31386A-CY-0	FED NATL MTG ASSOC #557287		06/01/2009	SCHEDULED REDEMPTION		713	713	730	711		2		2		713				22	09/01/2030	1
31386A-KH-8	FED NATL MTG ASSOC #557496		06/01/2009	SCHEDULED REDEMPTION		756	756	748	744		12		12		756				23	12/01/2030	1
31386A-4N-3	FED NATL MTG ASSOC #558029		06/01/2009	SCHEDULED REDEMPTION		19	19	19	19						19				1	10/01/2015	1
31386B-M4-3	FED NATL MTG ASSOC #558479		06/01/2009	SCHEDULED REDEMPTION		6	6	6	8		(1)		(1)		6					09/01/2030	1
31386B-5L-4	FED NATL MTG ASSOC #558951		06/01/2009	SCHEDULED REDEMPTION		638	638	655	652		(14)		(14)		638				21	01/01/2016	1
31386C-R9-5	FED NATL MTG ASSOC #559512		06/01/2009	SCHEDULED REDEMPTION		3,273	3,273	3,337	3,274		(1)		(1)		3,273				116	11/01/2015	1
31386C-SY-9	FED NATL MTG ASSOC #559535		06/01/2009	SCHEDULED REDEMPTION		11,260	11,260	11,478	11,262		(2)		(2)		11,260				399	12/01/2015	1
31386D-RG-7	FED NATL MTG ASSOC #560387		06/01/2009	SCHEDULED REDEMPTION		823	823	844	840		(17)		(17)		823				27	01/01/2016	1
31386D-6L-9	FED NATL MTG ASSOC #560775		06/01/2009	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	10/01/2030	1
31386E-CL-0	FED NATL MTG ASSOC #560875		06/01/2009	SCHEDULED REDEMPTION		58	58	56	56		1		1		58				2	03/01/2031	1
31386E-CQ-9	FED NATL MTG ASSOC #560879		06/01/2009	SCHEDULED REDEMPTION		2,228	2,228	2,313	2,350		(122)		(122)		2,228				89	03/01/2031	1
31386E-CS-5	FED NATL MTG ASSOC #560881		06/01/2009	SCHEDULED REDEMPTION		4,992	4,992	5,113	5,102		(110)		(110)		4,992				187	03/01/2031	1
31386E-SS-8	FED NATL MTG ASSOC #561329		06/01/2009	SCHEDULED REDEMPTION		12	12	13	12						12					12/01/2015	1
31386E-XY-9	FED NATL MTG ASSOC #561495		06/01/2009	SCHEDULED REDEMPTION		2,462	2,462	2,510	2,463		(1)		(1)		2,462				87	02/01/2016	1
31386E-YM-4	FED NATL MTG ASSOC #561516		06/01/2009	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	12/01/2030	1
31386E-7L-6	FED NATL MTG ASSOC #561699		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2031	1
31386F-BJ-3	FED NATL MTG ASSOC #561741		06/01/2009	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	01/01/2031	1
31386F-CE-3	FED NATL MTG ASSOC #561769		06/01/2009	SCHEDULED REDEMPTION		237	237	241	239		(2)		(2)		237				8	12/01/2015	1
31386G-CK-7	FED NATL MTG ASSOC #562674		06/01/2009	SCHEDULED REDEMPTION		1,102	1,102	1,152	1,147		(45)		(45)		1,102				34	02/01/2031	1
31386H-AJ-0	FED NATL MTG ASSOC #563509		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386H-CY-5	FED NATL MTG ASSOC #563587		06/01/2009	SCHEDULED REDEMPTION		8	8	9	9						8					12/01/2030	1
31386H-H2-0	FED NATL MTG ASSOC #563749		06/01/2009	SCHEDULED REDEMPTION		81	81	82	82		(1)		(1)		81				3	02/01/2031	1
31386H-MX-6	FED NATL MTG ASSOC #563874		06/01/2009	SCHEDULED REDEMPTION		1,272	1,272	1,305	1,314		(42)		(42)		1,272				42	12/01/2015	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)
31386H-QG-9	FED NATL MTG ASSOC #563955		06/01/2009	SCHEDULED REDEMPTION		73	73	75	74		(1)		(1)		73				2	12/01/2015	1
31386J-AA-5	FED NATL MTG ASSOC #564401		06/01/2009	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2030	1
31386J-FC-6	FED NATL MTG ASSOC #564563		06/01/2009	SCHEDULED REDEMPTION		1	1	1	1						1					02/01/2031	1
31386J-QM-2	FED NATL MTG ASSOC #564860		06/01/2009	SCHEDULED REDEMPTION		1,409	1,409	1,463	1,477		(68)		(68)		1,409				53	05/01/2031	1
31386J-UN-5	FED NATL MTG ASSOC #564989		06/01/2009	SCHEDULED REDEMPTION		695	695	707	701		(6)		(6)		695				23	03/01/2016	1
31386K-YF-5	FED NATL MTG ASSOC #566010		06/01/2009	SCHEDULED REDEMPTION		366	366	375	372		(7)		(7)		366				12	01/01/2016	1
31386L-FL-1	FED NATL MTG ASSOC #566371		06/01/2009	SCHEDULED REDEMPTION		26	26	26	26						26				1	12/01/2030	1
31386L-RW-4	FED NATL MTG ASSOC #566701		06/01/2009	SCHEDULED REDEMPTION		4,070	4,070	4,226	4,245		(176)		(176)		4,070				162	12/01/2030	1
31386L-WM-0	FED NATL MTG ASSOC #566852		06/01/2009	SCHEDULED REDEMPTION		3,932	3,932	3,995	3,964		(32)		(32)		3,932				124	09/01/2016	1
31386M-AE-0	FED NATL MTG ASSOC #567105		06/01/2009	SCHEDULED REDEMPTION		26	26	26	26		(1)		(1)		26				1	12/01/2030	1
31386M-GR-5	FED NATL MTG ASSOC #567308		06/01/2009	SCHEDULED REDEMPTION		2,981	2,981	2,957	2,976		5		5		2,981				85	01/01/2016	1
31386M-QP-8	FED NATL MTG ASSOC #567562		06/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	01/01/2016	1
31386M-R7-7	FED NATL MTG ASSOC #567610		06/01/2009	SCHEDULED REDEMPTION		600	600	593	595		4		4		600				19	02/01/2031	1
31386N-VS-4	FED NATL MTG ASSOC #568625		06/01/2009	SCHEDULED REDEMPTION		93	93	95	95		(2)		(2)		93				3	01/01/2031	1
31386N-YF-9	FED NATL MTG ASSOC #568710		06/01/2009	SCHEDULED REDEMPTION		476	476	485	476						476				17	02/01/2016	1
31386P-CX-9	FED NATL MTG ASSOC #568986		06/01/2009	SCHEDULED REDEMPTION		2,014	2,014	2,053	2,015						2,014				71	02/01/2016	1
31386P-L6-8	FED NATL MTG ASSOC #569249		06/01/2009	SCHEDULED REDEMPTION		58,341	58,341	59,271	58,778		(437)		(437)		58,341				1,888	10/01/2016	1
31386P-NR-0	FED NATL MTG ASSOC #569300		06/01/2009	SCHEDULED REDEMPTION		487	487	506	502		(15)		(15)		487				14	06/01/2016	1
31386P-S6-1	FED NATL MTG ASSOC #569441		06/01/2009	SCHEDULED REDEMPTION		261	261	271	270		(9)		(9)		261				10	01/01/2031	1
31386P-WU-3	FED NATL MTG ASSOC #569559		06/01/2009	SCHEDULED REDEMPTION		657	657	668	661		(4)		(4)		657				22	03/01/2016	1
31386P-ZD-8	FED NATL MTG ASSOC #569640		06/01/2009	SCHEDULED REDEMPTION		1,188	1,188	1,258	1,246		(57)		(57)		1,188				49	01/01/2031	1
31386Q-E6-4	FED NATL MTG ASSOC #569957		06/01/2009	SCHEDULED REDEMPTION		4,263	4,263	4,336	4,307		(45)		(45)		4,263				139	02/01/2016	1
31386Q-FM-8	FED NATL MTG ASSOC #569972		06/01/2009	SCHEDULED REDEMPTION		6	6	6	6						6					03/01/2031	1
31386Q-XU-0	FED NATL MTG ASSOC #570491		06/01/2009	SCHEDULED REDEMPTION		842	842	859	843						842				30	01/01/2016	1
31386R-WR-6	FED NATL MTG ASSOC #571356		06/01/2009	SCHEDULED REDEMPTION		9	9	10	10						9					02/01/2031	1
31386S-CH-8	FED NATL MTG ASSOC #571672		06/01/2009	SCHEDULED REDEMPTION		4	4	4	4						4					02/01/2031	1
31386S-EE-3	FED NATL MTG ASSOC #571733		06/01/2009	SCHEDULED REDEMPTION		183	183	181	182		1		1		183				5	02/01/2016	1
31386S-LS-4	FED NATL MTG ASSOC #571937		06/01/2009	SCHEDULED REDEMPTION		9	9	9	9						9					06/01/2031	1
31386S-PD-3	FED NATL MTG ASSOC #572020		06/01/2009	SCHEDULED REDEMPTION		461	461	457	460		1		1		461				13	04/01/2016	1
31386T-AS-4	FED NATL MTG ASSOC #572517		06/01/2009	SCHEDULED REDEMPTION		99	99	103	105		(6)		(6)		99				4	03/01/2031	1
31386T-GZ-2	FED NATL MTG ASSOC #572716		06/01/2009	SCHEDULED REDEMPTION		1,816	1,816	1,847	1,834		(18)		(18)		1,816				60	02/01/2016	1
31386T-HB-4	FED NATL MTG ASSOC #572726		06/01/2009	SCHEDULED REDEMPTION		1,359	1,359	1,382	1,369		(10)		(10)		1,359				44	03/01/2016	1
31386T-KR-5	FED NATL MTG ASSOC #572804		06/01/2009	SCHEDULED REDEMPTION		172	172	179	178		(6)		(6)		172				7	03/01/2031	1
31386T-KY-0	FED NATL MTG ASSOC #572811		06/01/2009	SCHEDULED REDEMPTION		754	754	767	761		(6)		(6)		754				25	03/01/2016	1
31386T-PE-9	FED NATL MTG ASSOC #572921		06/01/2009	SCHEDULED REDEMPTION		357	357	366	364		(7)		(7)		357				12	04/01/2016	1
31386T-3L-7	FED NATL MTG ASSOC #573303		06/01/2009	SCHEDULED REDEMPTION		216	216	219	219		(3)		(3)		216				7	03/01/2016	1
31386U-RN-4	FED NATL MTG ASSOC #573893		06/01/2009	SCHEDULED REDEMPTION		1,630	1,630	1,584	1,586		44		44		1,630				44	04/01/2031	1
31386U-U3-4	FED NATL MTG ASSOC #574002		06/01/2009	SCHEDULED REDEMPTION		2,026	2,026	2,010	2,023		4		4		2,026				52	04/01/2016	1
31386W-DN-5	FED NATL MTG ASSOC #575309		06/01/2009	SCHEDULED REDEMPTION		7,813	7,813	7,979	7,915		(102)		(102)		7,813				233	03/01/2016	1
31386X-JK-3	FED NATL MTG ASSOC #576366		06/01/2009	SCHEDULED REDEMPTION		2,671	2,671	2,740	2,715		(43)		(43)		2,671				88	07/01/2016	1
31386Y-E5-9	FED NATL MTG ASSOC #577156		06/01/2009	SCHEDULED REDEMPTION		398	398	386	387		11		11		398				11	05/01/2031	1
31386Y-LA-0	FED NATL MTG ASSOC #577321		06/01/2009	SCHEDULED REDEMPTION		2,058	2,058	1,992	1,998		60		60		2,058				58	04/01/2021	1
31386Y-3L-6	FED NATL MTG ASSOC #577803		06/01/2009	SCHEDULED REDEMPTION		20	20	20	20		1		1		20				1	04/01/2031	1
31387B-C9-2	FED NATL MTG ASSOC #578896		06/01/2009	SCHEDULED REDEMPTION		1,310	1,310	1,271	1,273		37		37		1,310				39	04/01/2031	1
31387C-BV-2	FED NATL MTG ASSOC #579752		06/01/2009	SCHEDULED REDEMPTION		8,969	8,969	8,703	8,716		253		253		8,969				225	04/01/2031	1
31387C-QS-3	FED NATL MTG ASSOC #580165		06/01/2009	SCHEDULED REDEMPTION		17,228	17,228	17,805	17,616		(388)		(388)		17,228				449	09/01/2016	1
31387D-BR-9	FED NATL MTG ASSOC #580648		06/01/2009	SCHEDULED REDEMPTION		299	299	311	317		(18)		(18)		299				12	05/01/2031	1
31387E-FB-8	FED NATL MTG ASSOC #581662		06/01/2009	SCHEDULED REDEMPTION		5,908	5,908	6,073	6,049		(141)		(141)		5,908				221	07/01/2031	1
31387E-MA-2	FED NATL MTG ASSOC #581853		06/01/2009	SCHEDULED REDEMPTION		18,934	18,934	19,876	19,695		(760)		(760)		18,934				517	07/01/2016	1
31387E-Q4-2	FED NATL MTG ASSOC #581975		06/01/2009	SCHEDULED REDEMPTION		418	418	438	436		(18)		(18)		418				13	08/01/2031	1
31387E-RH-2	FED NATL MTG ASSOC #581988		06/01/2009	SCHEDULED REDEMPTION		220	220	228	236		(16)		(16)		220				8	07/01/2030	1
31387F-WT-7	FED NATL MTG ASSOC #583058		06/01/2009	SCHEDULED REDEMPTION		156	156	156	156						156				4	05/01/2016	1
31387H-XK-1	FED NATL MTG ASSOC #584882		06/01/2009	SCHEDULED REDEMPTION		412	412	422	420		(8)		(8)		412				14	05/01/2016	1
31387H-2V-1	FED NATL MTG ASSOC #584988		06/01/2009	SCHEDULED REDEMPTION		36	36	37	37		(1)		(1)		36				1	09/01/2031	1
31387J-FK-7	FED NATL MTG ASSOC #585270		06/01/2009	SCHEDULED REDEMPTION		850	850	863	857		(7)		(7)		850				26	07/01/2016	1
31387K-AW-3	FED NATL MTG ASSOC #586021		06/01/2009	SCHEDULED REDEMPTION		1,000	1,000	1,016	1,008		(8)		(8)		1,000				31	07/01/2016	1
31387M-KC-2	FED NATL MTG ASSOC #588091		06/01/2009	SCHEDULED REDEMPTION		114	114	116	115		(2)		(2)		114				4	06/01/2031	1
31387N-YY-7	FED NATL MTG ASSOC #589427		06/01/2009	SCHEDULED REDEMPTION		292	292	303	304		(12)		(12)		292				11	07/01/2031	1
31387N-ZS-9	FED NATL MTG ASSOC #589453		06/01/2009	SCHEDULED REDEMPTION		20,618	20,618	20,647	20,642		(24)		(24)		20,618				668	07/01/2031	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)
31387N-3T-2	FED NATL MTG ASSOC #589510		06/01/2009	SCHEDULED REDEMPTION		1,284	1,284	1,314	1,311		(27)		(27)		1,284				48	08/01/2031	1
31387P-LP-5	FED NATL MTG ASSOC #589934		06/01/2009	SCHEDULED REDEMPTION		133	133	138	140		(7)		(7)		133				5	06/01/2031	1
31387Q-G6-1	FED NATL MTG ASSOC #590721		06/01/2009	SCHEDULED REDEMPTION		7,545	7,545	7,665	7,607		(62)		(62)		7,545				228	07/01/2016	1
31387Q-UQ-1	FED NATL MTG ASSOC #591091		06/01/2009	SCHEDULED REDEMPTION		12,816	12,816	12,999	12,982		(165)		(165)		12,816				377	08/01/2031	1
31387R-AJ-7	FED NATL MTG ASSOC #591409		06/01/2009	SCHEDULED REDEMPTION		23	23	24	23		(1)		(1)		23				1	06/01/2030	1
31387S-AE-6	FED NATL MTG ASSOC #592305		06/01/2009	SCHEDULED REDEMPTION		5,606	5,606	5,429	5,446		160		160		5,606				167	06/01/2021	1
31387S-NZ-5	FED NATL MTG ASSOC #592708		06/01/2009	SCHEDULED REDEMPTION		951	951	952	952		(1)		(1)		951				29	08/01/2031	1
31387S-Y3-4	FED NATL MTG ASSOC #593030		06/01/2009	SCHEDULED REDEMPTION		56	56	57	57		(1)		(1)		56				2	09/01/2031	1
31387T-XD-1	FED NATL MTG ASSOC #593876		06/01/2009	SCHEDULED REDEMPTION		7,970	7,970	8,242	8,151		(182)		(182)		7,970				218	07/01/2016	1
31387V-EF-2	FED NATL MTG ASSOC #595134		06/01/2009	SCHEDULED REDEMPTION		1,422	1,422	1,445	1,435		(13)		(13)		1,422				44	07/01/2016	1
31387V-P5-2	FED NATL MTG ASSOC #595444		06/01/2009	SCHEDULED REDEMPTION		43	43	45	45		(2)		(2)		43				1	09/01/2031	1
31387V-4K-2	FED NATL MTG ASSOC #595826		06/01/2009	SCHEDULED REDEMPTION		1,671	1,671	1,698	1,684		(13)		(13)		1,671				51	09/01/2016	1
31387W-LA-3	FED NATL MTG ASSOC #596221		06/01/2009	SCHEDULED REDEMPTION		1,934	1,934	1,964	1,948		(15)		(15)		1,934				59	08/01/2016	1
31387W-VB-0	FED NATL MTG ASSOC #596510		06/01/2009	SCHEDULED REDEMPTION		1,025	1,025	1,041	1,033		(8)		(8)		1,025				32	09/01/2016	1
31387X-AY-1	FED NATL MTG ASSOC #596823		06/01/2009	SCHEDULED REDEMPTION		24	24	24	24						24				1	08/01/2031	1
31387X-RV-9	FED NATL MTG ASSOC #597300		06/01/2009	SCHEDULED REDEMPTION		13,850	13,850	14,340	14,309		(458)		(458)		13,850				378	09/01/2031	1
31387Y-YG-2	FED NATL MTG ASSOC #598411		06/01/2009	SCHEDULED REDEMPTION		2,690	2,690	2,824	2,799		(109)		(109)		2,690				70	10/01/2016	1
31388A-A4-6	FED NATL MTG ASSOC #598627		06/01/2009	SCHEDULED REDEMPTION		38	38	39	38						38				1	08/01/2031	1
31388A-4V-3	FED NATL MTG ASSOC #599436		06/01/2009	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	06/01/2031	1
31388B-X3-1	FED NATL MTG ASSOC #600198		06/01/2009	SCHEDULED REDEMPTION		330	330	327	327		3		3		330				10	07/01/2031	1
31388C-FF-2	FED NATL MTG ASSOC #600566		06/01/2009	SCHEDULED REDEMPTION		15	15	15	15						15					08/01/2031	1
31388C-FZ-8	FED NATL MTG ASSOC #600584		06/01/2009	SCHEDULED REDEMPTION		539	539	540	540		(1)		(1)		539				16	08/01/2031	1
31388C-MH-0	FED NATL MTG ASSOC #600760		06/01/2009	SCHEDULED REDEMPTION		305	305	306	306						305				9	08/01/2031	1
31388C-MR-8	FED NATL MTG ASSOC #600768		06/01/2009	SCHEDULED REDEMPTION		22	22	22	22						22				1	08/01/2031	1
31388C-TA-8	FED NATL MTG ASSOC #600945		06/01/2009	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2031	1
31388C-Z8-6	FED NATL MTG ASSOC #601167		06/01/2009	SCHEDULED REDEMPTION		872	872	886	879		(7)		(7)		872				27	09/01/2016	1
31388C-7B-0	FED NATL MTG ASSOC #601290		06/01/2009	SCHEDULED REDEMPTION		27,165	27,165	27,204	27,198		(33)		(33)		27,165				882	08/01/2031	1
31388D-YD-4	FED NATL MTG ASSOC #602008		06/01/2009	SCHEDULED REDEMPTION		95	95	99	101		(6)		(6)		95				4	08/01/2031	1
31388D-4W-5	FED NATL MTG ASSOC #602137		06/01/2009	SCHEDULED REDEMPTION		213	213	216	215		(2)		(2)		213				6	09/01/2016	1
31388E-GD-2	FED NATL MTG ASSOC #602396		06/01/2009	SCHEDULED REDEMPTION		259	259	269	277		(19)		(19)		259				10	08/01/2031	1
31388G-XJ-5	FED NATL MTG ASSOC #604681		06/01/2009	SCHEDULED REDEMPTION		88	88	91	90		(2)		(2)		88				3	09/01/2031	1
31388H-B8-1	FED NATL MTG ASSOC #604963		06/01/2009	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				1	11/01/2031	1
31388H-R4-3	FED NATL MTG ASSOC #605407		06/01/2009	SCHEDULED REDEMPTION		329	329	348	343		(14)		(14)		329				13	05/01/2031	1
31388J-EU-5	FED NATL MTG ASSOC #605947		06/01/2009	SCHEDULED REDEMPTION		2,938	2,938	2,985	2,964		(25)		(25)		2,938				90	09/01/2016	1
31388J-S9-7	FED NATL MTG ASSOC #606344		06/01/2009	SCHEDULED REDEMPTION		601	601	632	628		(28)		(28)		601				19	10/01/2031	1
31388J-TE-5	FED NATL MTG ASSOC #606349		06/01/2009	SCHEDULED REDEMPTION		1,482	1,482	1,513	1,516		(34)		(34)		1,482				53	10/01/2031	1
31388K-XT-4	FED NATL MTG ASSOC #607390		06/01/2009	SCHEDULED REDEMPTION		3,564	3,564	3,741	3,710		(146)		(146)		3,564				101	11/01/2016	1
31388K-4C-3	FED NATL MTG ASSOC #607519		06/01/2009	SCHEDULED REDEMPTION		34,585	34,585	34,201	34,241		344		344		34,585				940	11/01/2031	1
31388L-6H-8	FED NATL MTG ASSOC #608472		06/01/2009	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	10/01/2031	1
31388M-UC-0	FED NATL MTG ASSOC #609079		06/01/2009	SCHEDULED REDEMPTION		777	777	789	783		(6)		(6)		777				24	09/01/2016	1
31388N-BN-5	FED NATL MTG ASSOC #609445		06/01/2009	SCHEDULED REDEMPTION		110	110	117	115		(4)		(4)		110				4	07/01/2031	1
31388N-GH-3	FED NATL MTG ASSOC #609600		06/01/2009	SCHEDULED REDEMPTION		698	698	711	708		(10)		(10)		698				25	11/01/2031	1
31388N-P4-2	FED NATL MTG ASSOC #609843		06/01/2009	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				2	10/01/2031	1
31388P-CX-7	FED NATL MTG ASSOC #610386		06/01/2009	SCHEDULED REDEMPTION		470	470	480	478		(8)		(8)		470				15	10/01/2031	1
31388P-G3-9	FED NATL MTG ASSOC #610518		06/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	10/01/2031	1
31388P-HD-6	FED NATL MTG ASSOC #610528		06/01/2009	SCHEDULED REDEMPTION		554	554	577	571		(17)		(17)		554				19	10/01/2031	1
31388Q-BP-3	FED NATL MTG ASSOC #611246		06/01/2009	SCHEDULED REDEMPTION		139	139	141	142		(3)		(3)		139				5	06/01/2031	1
31388U-EF-3	FED NATL MTG ASSOC #614934		06/01/2009	SCHEDULED REDEMPTION		9,711	9,711	10,195	10,108		(397)		(397)		9,711				273	12/01/2016	1
31388U-GN-4	FED NATL MTG ASSOC #615005		06/01/2009	SCHEDULED REDEMPTION		2,636	2,636	2,742	2,718		(82)		(82)		2,636				73	12/01/2016	1
31388U-K6-6	FED NATL MTG ASSOC #615117		06/01/2009	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	11/01/2031	1
31388U-NZ-9	FED NATL MTG ASSOC #615208		06/01/2009	SCHEDULED REDEMPTION		127	127	131	131		(4)		(4)		127				5	10/01/2031	1
31388X-6U-3	FED NATL MTG ASSOC #618383		06/01/2009	SCHEDULED REDEMPTION		174	174	174	174						174				6	12/01/2031	1
31388Y-CL-4	FED NATL MTG ASSOC #618475		06/01/2009	SCHEDULED REDEMPTION		601	601	622	615		(14)		(14)		601				15	12/01/2016	1
31389A-6E-8	FED NATL MTG ASSOC #620169		06/01/2009	SCHEDULED REDEMPTION		46	46	47	47		(1)		(1)		46				2	12/01/2031	1
31389B-H4-6	FED NATL MTG ASSOC #620451		06/01/2009	SCHEDULED REDEMPTION		1,665	1,665	1,727	1,720		(55)		(55)		1,665				54	01/01/2032	1
31389D-TB-3	FED NATL MTG ASSOC #622546		06/01/2009	SCHEDULED REDEMPTION		652	652	680	679		(27)		(27)		652				20	09/01/2031	1
31389G-NH-9	FED NATL MTG ASSOC #625092		06/01/2009	SCHEDULED REDEMPTION		534	534	553	551		(17)		(17)		534				15	01/01/2032	1
31389H-NK-0	FED NATL MTG ASSOC #625994		06/01/2009	SCHEDULED REDEMPTION		322	322	331	329		(7)		(7)		322				8	01/01/2017	1
31389H-TT-5	FED NATL MTG ASSOC #626162		06/01/2009	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31389J-RW-6	FED NATL MTG ASSOC #627001		06/01/2009	SCHEDULED REDEMPTION		13,137	13,137	13,824	13,751		(614)		(614)		13,137				357	06/01/2032	1
31389K-L3-3	FED NATL MTG ASSOC #627746		06/01/2009	SCHEDULED REDEMPTION		45	45	46	46		(1)		(1)		45				2	02/01/2032	1
31389K-M3-2	FED NATL MTG ASSOC #627778		06/01/2009	SCHEDULED REDEMPTION		5,755	5,755	5,773	5,771		(16)		(16)		5,755				170	02/01/2032	1
31389K-VS-7	FED NATL MTG ASSOC #628025		06/01/2009	SCHEDULED REDEMPTION		4,300	4,300	4,507	4,485		(185)		(185)		4,300				139	02/01/2032	1
31389L-XE-4	FED NATL MTG ASSOC #628977		06/01/2009	SCHEDULED REDEMPTION		235	235	239	238		(3)		(3)		235				8	02/01/2032	1
31389M-C9-6	FED NATL MTG ASSOC #629296		06/01/2009	SCHEDULED REDEMPTION		2,692	2,692	2,687	2,687		5		5		2,692				87	02/01/2032	1
31389N-E3-5	FED NATL MTG ASSOC #630254		06/01/2009	SCHEDULED REDEMPTION		32	32	32	32						32				1	03/01/2032	1
31389N-FK-6	FED NATL MTG ASSOC #630270		06/01/2009	SCHEDULED REDEMPTION		8,514	8,514	8,520	8,519		(6)		(6)		8,514				256	03/01/2032	1
31389N-H4-0	FED NATL MTG ASSOC #630351		06/01/2009	SCHEDULED REDEMPTION		470	470	486	485		(15)		(15)		470				14	04/01/2032	1
31389N-S6-3	FED NATL MTG ASSOC #630641		06/01/2009	SCHEDULED REDEMPTION		10,599	10,599	10,570	10,573		26		26		10,599				343	02/01/2032	1
31389P-DF-4	FED NATL MTG ASSOC #631102		06/01/2009	SCHEDULED REDEMPTION		229	229	232	231		(2)		(2)		229				8	02/01/2032	1
31389P-EC-0	FED NATL MTG ASSOC #631131		06/01/2009	SCHEDULED REDEMPTION		289	289	294	293		(4)		(4)		289				10	02/01/2032	1
31389Q-XG-8	FED NATL MTG ASSOC #632579		06/01/2009	SCHEDULED REDEMPTION		3,389	3,389	3,530	3,487		(99)		(99)		3,389				118	02/01/2032	1
31389Q-4L-9	FED NATL MTG ASSOC #632727		06/01/2009	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				2	02/01/2032	1
31389S-S8-8	FED NATL MTG ASSOC #634243		06/01/2009	SCHEDULED REDEMPTION		488	488	513	510		(22)		(22)		488				15	04/01/2032	1
31389S-2F-0	FED NATL MTG ASSOC #634474		06/01/2009	SCHEDULED REDEMPTION		842	842	884	879		(37)		(37)		842				26	03/01/2032	1
31389T-FK-3	FED NATL MTG ASSOC #634770		06/01/2009	SCHEDULED REDEMPTION		26,535	26,535	27,332	27,111		(575)		(575)		26,535				673	02/01/2017	1
31389U-TM-1	FED NATL MTG ASSOC #636056		06/01/2009	SCHEDULED REDEMPTION		7,899	7,899	7,811	7,820		79		79		7,899				255	04/01/2032	1
31389U-UU-1	FED NATL MTG ASSOC #636095		06/01/2009	SCHEDULED REDEMPTION		2,618	2,618	2,711	2,701		(84)		(84)		2,618				72	04/01/2032	1
31389V-QR-1	FED NATL MTG ASSOC #636864		06/01/2009	SCHEDULED REDEMPTION		1,490	1,490	1,484	1,485		5		5		1,490				45	03/01/2032	1
31389V-RU-3	FED NATL MTG ASSOC #636899		06/01/2009	SCHEDULED REDEMPTION		307	307	319	318		(11)		(11)		307				9	05/01/2032	1
31389W-DA-0	FED NATL MTG ASSOC #637397		06/01/2009	SCHEDULED REDEMPTION		467	467	486	481		(15)		(15)		467				15	06/01/2032	1
31389X-Z5-5	FED NATL MTG ASSOC #638964		06/01/2009	SCHEDULED REDEMPTION		4,878	4,878	5,007	4,978		(100)		(100)		4,878				115	01/01/2017	1
31389Y-AR-2	FED NATL MTG ASSOC #639116		06/01/2009	SCHEDULED REDEMPTION		5,828	5,828	5,758	5,765		63		63		5,828				163	08/01/2032	1
31389Y-S5-1	FED NATL MTG ASSOC #639640		06/01/2009	SCHEDULED REDEMPTION		870	870	913	906		(36)		(36)		870				25	01/01/2017	1
31390C-R9-9	FED NATL MTG ASSOC #642312		06/01/2009	SCHEDULED REDEMPTION		672	672	695	693		(21)		(21)		672				22	05/01/2032	1
31390D-QB-3	FED NATL MTG ASSOC #643150		06/01/2009	SCHEDULED REDEMPTION		19,278	19,278	20,052	19,867		(589)		(589)		19,278				522	05/01/2017	1
31390D-TG-9	FED NATL MTG ASSOC #643251		06/01/2009	SCHEDULED REDEMPTION		830	830	872	873		(43)		(43)		830				25	08/01/2032	1
31390E-ZL-9	FED NATL MTG ASSOC #644347		06/01/2009	SCHEDULED REDEMPTION		18,970	18,970	18,759	18,781		189		189		18,970				616	06/01/2032	1
31390E-6X-5	FED NATL MTG ASSOC #644486		06/01/2009	SCHEDULED REDEMPTION		273	273	283	282		(9)		(9)		273				8	06/01/2032	1
31390F-PT-0	FED NATL MTG ASSOC #644934		06/01/2009	SCHEDULED REDEMPTION		13,989	13,989	13,885	13,895		94		94		13,989				379	07/01/2032	1
31390F-SP-5	FED NATL MTG ASSOC #645026		06/01/2009	SCHEDULED REDEMPTION		4,060	4,060	4,015	4,019		40		40		4,060				121	05/01/2032	1
31390H-R3-1	FED NATL MTG ASSOC #646806		06/01/2009	SCHEDULED REDEMPTION		516	516	512	513		3		3		516				16	01/01/2033	1
31390J-EY-3	FED NATL MTG ASSOC #647351		06/01/2009	SCHEDULED REDEMPTION		753	753	778	775		(23)		(23)		753				20	08/01/2032	1
31390J-6E-6	FED NATL MTG ASSOC #648069		06/01/2009	SCHEDULED REDEMPTION		14,131	14,131	14,145	14,143		(13)		(13)		14,131				429	07/01/2032	1
31390J-6F-3	FED NATL MTG ASSOC #648070		06/01/2009	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	07/01/2032	1
31390L-G9-1	FED NATL MTG ASSOC #649224		06/01/2009	SCHEDULED REDEMPTION		10,786	10,786	11,171	11,130		(345)		(345)		10,786				350	07/01/2032	1
31390L-PM-2	FED NATL MTG ASSOC #649428		06/01/2009	SCHEDULED REDEMPTION		375	375	394	392		(17)		(17)		375				11	07/01/2032	1
31390L-V4-5	FED NATL MTG ASSOC #649635		06/01/2009	SCHEDULED REDEMPTION		1,614	1,614	1,615	1,615		(1)		(1)		1,614				50	07/01/2032	1
31390L-5L-6	FED NATL MTG ASSOC #649851		06/01/2009	SCHEDULED REDEMPTION		442	442	460	453		(11)		(11)		442				15	06/01/2032	1
31390M-H9-8	FED NATL MTG ASSOC #650156		06/01/2009	SCHEDULED REDEMPTION		2,739	2,739	2,880	2,865		(126)		(126)		2,739				88	09/01/2032	1
31390N-CG-5	FED NATL MTG ASSOC #650871		06/01/2009	SCHEDULED REDEMPTION		132	132	138	136		(3)		(3)		132				4	06/01/2032	1
31390N-GD-8	FED NATL MTG ASSOC #650996		06/01/2009	SCHEDULED REDEMPTION		4,925	4,925	4,873	4,878		47		47		4,925				149	07/01/2032	1
31390N-RT-1	FED NATL MTG ASSOC #651298		06/01/2009	SCHEDULED REDEMPTION		5,200	5,200	5,291	5,283		(83)		(83)		5,200				169	07/01/2032	1
31390N-TU-6	FED NATL MTG ASSOC #651363		06/01/2009	SCHEDULED REDEMPTION		4,501	4,501	4,672	4,654		(153)		(153)		4,501				138	07/01/2032	1
31390N-4J-8	FED NATL MTG ASSOC #651625		06/01/2009	SCHEDULED REDEMPTION		3,757	3,757	3,900	3,885		(128)		(128)		3,757				119	06/01/2032	1
31390P-AZ-0	FED NATL MTG ASSOC #651724		06/01/2009	SCHEDULED REDEMPTION		424	424	420	421		3		3		424				13	08/01/2032	1
31390P-D3-8	FED NATL MTG ASSOC #651822		06/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	08/01/2032	1
31390P-LY-1	FED NATL MTG ASSOC #652043		06/01/2009	SCHEDULED REDEMPTION		1,928	1,928	1,922	1,922		5		5		1,928				58	07/01/2032	1
31390P-VP-9	FED NATL MTG ASSOC #652322		06/01/2009	SCHEDULED REDEMPTION		259	259	270	266		(6)		(6)		259				9	08/01/2032	1
31390Q-GA-7	FED NATL MTG ASSOC #652793		06/01/2009	SCHEDULED REDEMPTION		37	37	38	38		(1)		(1)		37				1	08/01/2032	1
31390Q-2C-8	FED NATL MTG ASSOC #653371		06/01/2009	SCHEDULED REDEMPTION		3,437	3,437	3,601	3,587		(150)		(150)		3,437				111	10/01/2032	1
31390R-BD-4	FED NATL MTG ASSOC #653536		06/01/2009	SCHEDULED REDEMPTION		686	686	678	679		7		7		686				21	08/01/2032	1
31390R-EX-7	FED NATL MTG ASSOC #653650		06/01/2009	SCHEDULED REDEMPTION		1,612	1,612	1,668	1,662		(51)		(51)		1,612				52	08/01/2032	1
31390R-T6-0	FED NATL MTG ASSOC #654073		06/01/2009	SCHEDULED REDEMPTION		498	498	518	509		(12)		(12)		498				16	09/01/2032	1
31390S-W2-3	FED NATL MTG ASSOC #655065		06/01/2009	SCHEDULED REDEMPTION		3,786	3,786	3,938	3,902		(116)		(116)		3,786				108	07/01/2017	1
31390S-XX-4	FED NATL MTG ASSOC #655094		06/01/2009	SCHEDULED REDEMPTION		1,894	1,894	1,889	1,890		4		4		1,894				53	09/01/2032	1
31390T-KC-2	FED NATL MTG ASSOC #655591		06/01/2009	SCHEDULED REDEMPTION		774	774	787	786		(11)		(11)		774				24	08/01/2032	1
31390T-KX-6	FED NATL MTG ASSOC #655610		06/01/2009	SCHEDULED REDEMPTION		228	228	240	239		(11)		(11)		228				7	08/01/2032	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31390U-BM-7	FED NATL MTG ASSOC #656244		06/01/2009	SCHEDULED REDEMPTION		7,812	7,812	8,008	7,988		(176)		(176)		7,812				253	09/01/2032	1
31390U-LX-2	FED NATL MTG ASSOC #656542		06/01/2009	SCHEDULED REDEMPTION		5,676	5,676	5,879	5,858		(182)		(182)		5,676				175	09/01/2032	1
31390U-QB-5	FED NATL MTG ASSOC #656650		06/01/2009	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	05/01/2032	1
31390Y-DQ-8	FED NATL MTG ASSOC #659911		06/01/2009	SCHEDULED REDEMPTION		6,775	6,775	7,135	7,097		(322)		(322)		6,775				219	09/01/2032	1
31390Y-E9-5	FED NATL MTG ASSOC #659960		06/01/2009	SCHEDULED REDEMPTION		3,822	3,822	3,814	3,815		8		8		3,822				124	09/01/2032	1
31390Y-W4-6	FED NATL MTG ASSOC #660467		06/01/2009	SCHEDULED REDEMPTION		181	181	180	180		1		1		181				6	09/01/2032	1
31390Y-Z5-0	FED NATL MTG ASSOC #660564		06/01/2009	SCHEDULED REDEMPTION		416	416	436	434		(18)		(18)		416				13	09/01/2032	1
31390Y-3B-2	FED NATL MTG ASSOC #660594		06/01/2009	SCHEDULED REDEMPTION		67	67	70	69		(2)		(2)		67				2	09/01/2032	1
31390Y-5Z-7	FED NATL MTG ASSOC #660664		06/01/2009	SCHEDULED REDEMPTION		235	235	245	243		(8)		(8)		235				8	09/01/2032	1
31391B-FE-2	FED NATL MTG ASSOC #661765		06/01/2009	SCHEDULED REDEMPTION		38	38	40	39		(1)		(1)		38				1	10/01/2032	1
31391C-A5-4	FED NATL MTG ASSOC #662528		06/01/2009	SCHEDULED REDEMPTION		777	777	780	779		(3)		(3)		777				24	09/01/2032	1
31391C-XR-1	FED NATL MTG ASSOC #663188		06/01/2009	SCHEDULED REDEMPTION		99,287	99,287	100,910	100,487		(1,199)		(1,199)		99,287				2,512	09/01/2017	1
31391D-KN-2	FED NATL MTG ASSOC #663701		06/01/2009	SCHEDULED REDEMPTION		12	12	13	12						12					09/01/2032	1
31391D-NH-2	FED NATL MTG ASSOC #663792		06/01/2009	SCHEDULED REDEMPTION		89	89	94	94		(5)		(5)		89				3	09/01/2032	1
31391D-RP-0	FED NATL MTG ASSOC #663894		06/01/2009	SCHEDULED REDEMPTION		5,681	5,681	5,959	5,930		(249)		(249)		5,681				156	10/01/2032	1
31391E-F2-2	FED NATL MTG ASSOC #664485		06/01/2009	SCHEDULED REDEMPTION		294	294	294	294		1		1		294				9	10/01/2032	1
31391E-SS-1	FED NATL MTG ASSOC #664829		06/01/2009	SCHEDULED REDEMPTION		40,484	40,484	40,035	40,080		405		405		40,484				1,097	10/01/2032	1
31391G-NW-2	FED NATL MTG ASSOC #666505		06/01/2009	SCHEDULED REDEMPTION		264	264	264	264						264				8	11/01/2032	1
31391G-2Y-1	FED NATL MTG ASSOC #666891		06/01/2009	SCHEDULED REDEMPTION		352	352	365	364		(11)		(11)		352				11	11/01/2032	1
31391G-5P-7	FED NATL MTG ASSOC #666954		05/01/2009	SCHEDULED REDEMPTION		4,243	4,243	4,211	4,215		29		29		4,243				114	11/01/2032	1
31391H-CR-3	FED NATL MTG ASSOC #667080		06/01/2009	SCHEDULED REDEMPTION		7,622	7,622	8,023	7,981		(359)		(359)		7,622				235	07/01/2032	1
31391J-HL-7	FED NATL MTG ASSOC #668135		06/01/2009	SCHEDULED REDEMPTION		31	31	33	33		(1)		(1)		31				1	11/01/2032	1
31391K-TA-5	FED NATL MTG ASSOC #669345		06/01/2009	SCHEDULED REDEMPTION		73	73	76	75		(2)		(2)		73				2	11/01/2032	1
31391K-3V-7	FED NATL MTG ASSOC #669612		06/01/2009	SCHEDULED REDEMPTION		2,046	2,046	2,101	2,090		(44)		(44)		2,046				47	10/01/2017	1
31391M-DN-0	FED NATL MTG ASSOC #670709		06/01/2009	SCHEDULED REDEMPTION		62	62	65	65		(2)		(2)		62				2	11/01/2032	1
31391M-4W-0	FED NATL MTG ASSOC #671437		06/01/2009	SCHEDULED REDEMPTION		622	622	625	625		(2)		(2)		622				19	10/01/2032	1
31391N-PT-2	FED NATL MTG ASSOC #671934		06/01/2009	SCHEDULED REDEMPTION		5,010	5,010	4,954	4,960		50		50		5,010				162	12/01/2032	1
31391N-YP-0	FED NATL MTG ASSOC #672218		06/01/2009	SCHEDULED REDEMPTION		130	130	135	134		(4)		(4)		130				4	12/01/2032	1
31391N-6Q-9	FED NATL MTG ASSOC #672379		06/01/2009	SCHEDULED REDEMPTION		11,753	11,753	12,066	12,000		(247)		(247)		11,753				279	12/01/2017	1
31391P-TW-6	FED NATL MTG ASSOC #672965		06/01/2009	SCHEDULED REDEMPTION		19,383	19,383	19,626	19,583		(199)		(199)		19,383				455	01/01/2018	1
31391T-AQ-1	FED NATL MTG ASSOC #676015		06/01/2009	SCHEDULED REDEMPTION		282	282	279	279		3		3		282				9	10/01/2032	1
31391V-BB-8	FED NATL MTG ASSOC #677834		06/01/2009	SCHEDULED REDEMPTION		266	266	264	264		1		1		266				8	01/01/2033	1
31391V-TR-4	FED NATL MTG ASSOC #678360		06/01/2009	SCHEDULED REDEMPTION		30,136	30,136	29,917	29,933		203		203		30,136				794	02/01/2033	1
31400A-AH-1	FED NATL MTG ASSOC #681408		06/01/2009	SCHEDULED REDEMPTION		2,040	2,040	2,094	2,083		(43)		(43)		2,040				49	03/01/2018	1
31400B-EL-6	FED NATL MTG ASSOC #682439		06/01/2009	SCHEDULED REDEMPTION		213,077	213,077	208,982	209,897		3,180		3,180		213,077				4,011	07/01/2018	1
31400B-ER-3	FED NATL MTG ASSOC #682444		06/01/2009	SCHEDULED REDEMPTION		74,655	74,655	73,220	73,545		1,110		1,110		74,655				1,390	08/01/2018	1
31400B-ZU-3	FED NATL MTG ASSOC #683055		06/01/2009	SCHEDULED REDEMPTION		94	94	93	93		1		1		94				3	02/01/2033	1
31400C-4C-5	FED NATL MTG ASSOC #684019		06/01/2009	SCHEDULED REDEMPTION		11,102	11,102	11,022	11,027		75		75		11,102				293	02/01/2033	1
31400D-4S-8	FED NATL MTG ASSOC #684933		06/01/2009	SCHEDULED REDEMPTION		54,371	54,371	54,915	54,773		(402)		(402)		54,371				1,132	07/01/2018	1
31400F-YU-5	FED NATL MTG ASSOC #686623		06/01/2009	SCHEDULED REDEMPTION		962	962	954	955		7		7		962				25	02/01/2033	1
31400H-HU-0	FED NATL MTG ASSOC #687943		06/01/2009	SCHEDULED REDEMPTION		203	203	210	209		(7)		(7)		203				6	02/01/2033	1
31400J-GD-5	FED NATL MTG ASSOC #688796		06/01/2009	SCHEDULED REDEMPTION		1,770	1,770	1,807	1,804		(34)		(34)		1,770				57	02/01/2033	1
31400K-MJ-2	FED NATL MTG ASSOC #689861		06/01/2009	SCHEDULED REDEMPTION		317	317	326	324		(6)		(6)		317				7	06/01/2018	1
31400P-Y7-4	FED NATL MTG ASSOC #693834		06/01/2009	SCHEDULED REDEMPTION		4,210	4,210	4,322	4,297		(87)		(87)		4,210				103	03/01/2018	1
31400Q-3M-3	FED NATL MTG ASSOC #694804		06/01/2009	SCHEDULED REDEMPTION		95,006	95,006	99,460	98,114		(3,108)		(3,108)		95,006				2,584	05/01/2033	1
31400T-5J-2	FED NATL MTG ASSOC #697549		06/01/2009	SCHEDULED REDEMPTION		187	187	185	185		2		2		187				6	05/01/2033	1
31400Y-R2-4	FED NATL MTG ASSOC #701705		06/01/2009	SCHEDULED REDEMPTION		390	390	390	390						390				12	02/01/2033	1
31401A-Z2-6	FED NATL MTG ASSOC #702861		06/01/2009	SCHEDULED REDEMPTION		4,187	4,187	4,299	4,274		(86)		(86)		4,187				101	04/01/2018	1
31401C-M4-2	FED NATL MTG ASSOC #704279		06/01/2009	SCHEDULED REDEMPTION		307	307	303	304		3		3		307				9	05/01/2033	1
31401C-YW-7	FED NATL MTG ASSOC #704625		06/01/2009	SCHEDULED REDEMPTION		287	287	300	296		(10)		(10)		287				9	05/01/2033	1
31401E-HP-7	FED NATL MTG ASSOC #705938		06/01/2009	SCHEDULED REDEMPTION		236	236	245	243		(7)		(7)		236				7	06/01/2033	1
31401H-3F-7	FED NATL MTG ASSOC #709198		06/01/2009	SCHEDULED REDEMPTION		519	519	532	529		(10)		(10)		519				12	06/01/2018	1
31401L-GN-7	FED NATL MTG ASSOC #711305		06/01/2009	SCHEDULED REDEMPTION		431	431	451	445		(14)		(14)		431				13	04/01/2033	1
31401N-7K-9	FED NATL MTG ASSOC #713798		06/01/2009	SCHEDULED REDEMPTION		5,566	5,566	5,622	5,608		(42)		(42)		5,566				109	07/01/2018	1
31401W-DW-6	FED NATL MTG ASSOC #720217		06/01/2009	SCHEDULED REDEMPTION		1,496	1,496	1,566	1,544		(48)		(48)		1,496				46	06/01/2033	1
31401W-XS-3	FED NATL MTG ASSOC #720789		06/01/2009	SCHEDULED REDEMPTION		5,132	5,132	5,075	5,081		52		52		5,132				166	09/01/2033	1
31402B-WU-4	FED NATL MTG ASSOC #724359		06/01/2009	SCHEDULED REDEMPTION		95,542	95,542	95,199	95,223		319		319		95,542				2,269	07/01/2033	1
31402C-TT-9	FED NATL MTG ASSOC #725162		06/01/2009	SCHEDULED REDEMPTION		19,283	19,283	18,985	19,012		271		271		19,283				546	02/01/2034	1
31402C-TZ-5	FED NATL MTG ASSOC #725168		06/01/2009	SCHEDULED REDEMPTION		10,500	10,500	10,590	10,567		(68)		(68)		10,500				226	02/01/2019	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)
31402C-US-9	FED NATL MTG ASSOC #725193		06/01/2009	SCHEDULED REDEMPTION		20,707	20,707	21,738	21,545		(837)		(837)		20,707				587	11/01/2018	1
31402C-VG-4	FED NATL MTG ASSOC #725215		06/01/2009	SCHEDULED REDEMPTION		11,231	11,231	11,790	11,686		(456)		(456)		11,231				309	05/01/2018	1
31402D-7L-8	FED NATL MTG ASSOC #726399		06/01/2009	SCHEDULED REDEMPTION		7,732	7,732	7,938	7,888		(156)		(156)		7,732				188	07/01/2018	1
31402G-QS-5	FED NATL MTG ASSOC #728665		06/01/2009	SCHEDULED REDEMPTION		133,983	133,983	131,575	131,720		2,263		2,263		133,983				3,275	07/01/2033	1
31402H-VR-9	FED NATL MTG ASSOC #729724		06/01/2009	SCHEDULED REDEMPTION		236,766	236,766	234,102	234,233		2,533		2,533		236,766				5,494	07/01/2033	1
31402H-YU-9	FED NATL MTG ASSOC #729823		06/01/2009	SCHEDULED REDEMPTION		1,358	1,358	1,370	1,367		(9)		(9)		1,358				29	02/01/2019	1
31402K-YP-3	FED NATL MTG ASSOC #731618		06/01/2009	SCHEDULED REDEMPTION		2,066	2,066	2,163	2,128		(62)		(62)		2,066				64	09/01/2033	1
31402K-YU-2	FED NATL MTG ASSOC #731623		06/01/2009	SCHEDULED REDEMPTION		423	423	443	436		(13)		(13)		423				13	09/01/2033	1
31402K-YZ-1	FED NATL MTG ASSOC #731628		06/01/2009	SCHEDULED REDEMPTION		962	962	996	993		(31)		(31)		962				29	10/01/2033	1
31402L-P5-5	FED NATL MTG ASSOC #732244		06/01/2009	SCHEDULED REDEMPTION		20,396	20,396	20,600	20,548		(152)		(152)		20,396				430	08/01/2018	1
31402L-5L-2	FED NATL MTG ASSOC #732651		06/01/2009	SCHEDULED REDEMPTION		94	94	99	97		(4)		(4)		94				3	08/01/2033	1
31402M-RJ-1	FED NATL MTG ASSOC #733189		06/01/2009	SCHEDULED REDEMPTION		277	277	290	285		(8)		(8)		277				9	09/01/2033	1
31402M-RM-4	FED NATL MTG ASSOC #733192		06/01/2009	SCHEDULED REDEMPTION		819	819	857	843		(25)		(25)		819				22	09/01/2033	1
31402M-3E-8	FED NATL MTG ASSOC #733497		06/01/2009	SCHEDULED REDEMPTION		1,873	1,873	1,922	1,909		(37)		(37)		1,873				46	08/01/2018	1
31402Q-6U-0	FED NATL MTG ASSOC #735383		06/01/2009	SCHEDULED REDEMPTION		1,640,430	1,640,430	1,646,838	1,646,731		(6,301)		(6,301)		1,640,430				38,794	04/01/2035	1
31402R-FT-1	FED NATL MTG ASSOC #735578		06/01/2009	SCHEDULED REDEMPTION		1,507,425	1,507,425	1,469,386	1,469,898		37,527		37,527		1,507,425				35,542	06/01/2035	1
31402R-SU-4	FED NATL MTG ASSOC #735931		06/01/2009	SCHEDULED REDEMPTION		1,993	1,993	2,046	2,036		(43)		(43)		1,993				47	10/01/2020	1
31402S-PX-9	FED NATL MTG ASSOC #736738		06/01/2009	SCHEDULED REDEMPTION		478	478	495	493		(15)		(15)		478				15	12/01/2033	1
31402U-DP-4	FED NATL MTG ASSOC #738210		06/01/2009	SCHEDULED REDEMPTION		3,935	3,935	3,974	3,963		(28)		(28)		3,935				83	10/01/2018	1
31402U-FJ-6	FED NATL MTG ASSOC #738269		06/01/2009	SCHEDULED REDEMPTION		4,568	4,568	4,517	4,522		46		46		4,568				147	09/01/2033	1
31402U-RA-2	FED NATL MTG ASSOC #738581		06/01/2009	SCHEDULED REDEMPTION		916	916	948	945		(29)		(29)		916				27	10/01/2032	1
31402W-KZ-0	FED NATL MTG ASSOC #740212		06/01/2009	SCHEDULED REDEMPTION		357	357	353	354		3		3		357				11	09/01/2033	1
31402W-M9-6	FED NATL MTG ASSOC #740284		06/01/2009	SCHEDULED REDEMPTION		114	114	114	114		1		1		114				4	09/01/2033	1
31402W-X5-2	FED NATL MTG ASSOC #740600		06/01/2009	SCHEDULED REDEMPTION		16,035	16,035	16,003	16,012		23		23		16,035				490	09/01/2033	1
31402W-3Z-9	FED NATL MTG ASSOC #740716		06/01/2009	SCHEDULED REDEMPTION		22,739	22,739	22,966	22,908		(170)		(170)		22,739				446	09/01/2018	1
31402W-6N-3	FED NATL MTG ASSOC #740777		06/01/2009	SCHEDULED REDEMPTION		543	543	569	560		(16)		(16)		543				17	09/01/2033	1
31402X-AK-2	FED NATL MTG ASSOC #740810		06/01/2009	SCHEDULED REDEMPTION		4,047	4,047	4,154	4,125		(78)		(78)		4,047				99	09/01/2018	1
31402X-JU-1	FED NATL MTG ASSOC #741075		06/01/2009	SCHEDULED REDEMPTION		498	498	492	493		5		5		498				15	09/01/2033	1
31402X-V6-0	FED NATL MTG ASSOC #741437		06/01/2009	SCHEDULED REDEMPTION		643	643	674	664		(21)		(21)		643				20	11/01/2033	1
31402X-2A-3	FED NATL MTG ASSOC #741569		06/01/2009	SCHEDULED REDEMPTION		18,433	18,433	19,390	19,295		(862)		(862)		18,433				598	10/01/2033	1
31402Y-SK-1	FED NATL MTG ASSOC #742222		06/01/2009	SCHEDULED REDEMPTION		1,983	1,983	2,076	2,042		(59)		(59)		1,983				61	09/01/2033	1
31403A-WA-9	FED NATL MTG ASSOC #743241		06/01/2009	SCHEDULED REDEMPTION		8,628	8,628	8,936	8,906		(278)		(278)		8,628				237	10/01/2033	1
31403A-6D-2	FED NATL MTG ASSOC #743468		06/01/2009	SCHEDULED REDEMPTION		6,333	6,333	6,321	6,322		11		11		6,333				174	10/01/2033	1
31403B-H7-1	FED NATL MTG ASSOC #743754		06/01/2009	SCHEDULED REDEMPTION		311	311	322	321		(10)		(10)		311				10	11/01/2033	1
31403B-ZQ-9	FED NATL MTG ASSOC #744251		06/01/2009	SCHEDULED REDEMPTION		13	13	13	13						13					10/01/2033	1
31403D-J6-7	FED NATL MTG ASSOC #745585		06/01/2009	SCHEDULED REDEMPTION		1,467	1,467	1,475	1,474		(7)		(7)		1,467				45	05/01/2036	1
31403D-T8-2	FED NATL MTG ASSOC #745875		06/01/2009	SCHEDULED REDEMPTION		988,079	988,079	996,918	996,264		(8,185)		(8,185)		988,079				30,153	09/01/2036	1
31403D-VZ-9	FED NATL MTG ASSOC #745932		06/01/2009	SCHEDULED REDEMPTION		16,332	16,332	16,742	16,704		(371)		(371)		16,332				501	11/01/2036	1
31403D-WG-0	FED NATL MTG ASSOC #745947		06/01/2009	SCHEDULED REDEMPTION		137,421	137,421	140,873	140,589		(3,168)		(3,168)		137,421				4,961	10/01/2036	1
31403D-WH-8	FED NATL MTG ASSOC #745948		06/01/2009	SCHEDULED REDEMPTION		632,717	632,717	638,550	638,042		(5,326)		(5,326)		632,717				22,810	10/01/2036	1
31403F-K5-2	FED NATL MTG ASSOC #747416		06/01/2009	SCHEDULED REDEMPTION		16	16	16	16		(1)		(1)		16				1	10/01/2033	1
31403F-PE-8	FED NATL MTG ASSOC #747521		06/01/2009	SCHEDULED REDEMPTION		3,133	3,133	3,245	3,234		(101)		(101)		3,133				90	10/01/2033	1
31403F-RP-1	FED NATL MTG ASSOC #747594		06/01/2009	SCHEDULED REDEMPTION		313	313	313	313		1		1		313				10	11/01/2033	1
31403G-TP-7	FED NATL MTG ASSOC #748558		06/01/2009	SCHEDULED REDEMPTION		661	661	685	683		(21)		(21)		661				20	12/01/2033	1
31403G-T4-4	FED NATL MTG ASSOC #748571		06/01/2009	SCHEDULED REDEMPTION		73	73	77	76		(3)		(3)		73				2	11/01/2033	1
31403H-UT-5	FED NATL MTG ASSOC #749494		06/01/2009	SCHEDULED REDEMPTION		2,177	2,177	2,215	2,207		(30)		(30)		2,177				51	11/01/2018	1
31403H-4Q-0	FED NATL MTG ASSOC #749731		06/01/2009	SCHEDULED REDEMPTION		551	551	579	573		(22)		(22)		551				15	11/01/2018	1
31403H-5P-1	FED NATL MTG ASSOC #749754		06/01/2009	SCHEDULED REDEMPTION		2,445	2,445	2,568	2,561		(117)		(117)		2,445				75	02/01/2029	1
31403J-H3-3	FED NATL MTG ASSOC #750050		06/01/2009	SCHEDULED REDEMPTION		21,587	21,587	21,902	21,816		(229)		(229)		21,587				478	12/01/2018	1
31403J-XK-7	FED NATL MTG ASSOC #750482		06/01/2009	SCHEDULED REDEMPTION		11,900	11,900	12,082	12,064		(164)		(164)		11,900				384	12/01/2033	1
31403K-E8-2	FED NATL MTG ASSOC #750859		06/01/2009	SCHEDULED REDEMPTION		1,455	1,455	1,507	1,502		(47)		(47)		1,455				45	10/01/2032	1
31403K-QB-2	FED NATL MTG ASSOC #751150		06/01/2009	SCHEDULED REDEMPTION		744	744	745	745		(1)		(1)		744				23	01/01/2034	1
31403K-QF-3	FED NATL MTG ASSOC #751154		06/01/2009	SCHEDULED REDEMPTION		1,393	1,393	1,443	1,438		(45)		(45)		1,393				45	01/01/2034	1
31403L-GK-1	FED NATL MTG ASSOC #751802		06/01/2009	SCHEDULED REDEMPTION		158	158	166	164		(6)		(6)		158				5	10/01/2033	1
31403L-GT-2	FED NATL MTG ASSOC #751810		06/01/2009	SCHEDULED REDEMPTION		108	108	112	111		(4)		(4)		108				3	10/01/2033	1
31403L-MN-8	FED NATL MTG ASSOC #751965		06/01/2009	SCHEDULED REDEMPTION		4,539	4,539	4,701	4,685		(146)		(146)		4,539				147	11/01/2033	1
31403M-GY-9	FED NATL MTG ASSOC #752715		06/01/2009	SCHEDULED REDEMPTION		9,619	9,619	9,715	9,690		(71)		(71)		9,619				196	12/01/2018	1
31403M-W6-2	FED NATL MTG ASSOC #753169		06/01/2009	SCHEDULED REDEMPTION		175	175	173	174		2		2		175				5	12/01/2033	1
31403N-HR-1	FED NATL MTG ASSOC #753640		06/01/2009	SCHEDULED REDEMPTION		108	108	112	112		(3)		(3)		108				3	11/01/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31403N-KE-6	FED NATL MTG ASSOC #753693		06/01/2009	SCHEDULED REDEMPTION		21,061	21,061	21,272	21,216		(154)		(154)		21,061				449	09/01/2018	1
31403N-KW-6	FED NATL MTG ASSOC #753709		06/01/2009	SCHEDULED REDEMPTION		159	159	160	160						159				5	11/01/2033	1
31403N-WC-7	FED NATL MTG ASSOC #754043		06/01/2009	SCHEDULED REDEMPTION		16,369	16,369	16,654	16,593		(225)		(225)		16,369				394	12/01/2018	1
31403N-WJ-2	FED NATL MTG ASSOC #754049		06/01/2009	SCHEDULED REDEMPTION		239	239	236	237		2		2		239				7	12/01/2033	1
31403R-E8-7	FED NATL MTG ASSOC #755359		06/01/2009	SCHEDULED REDEMPTION		371	371	384	382		(12)		(12)		371				11	12/01/2033	1
31403R-VE-5	FED NATL MTG ASSOC #755813		06/01/2009	SCHEDULED REDEMPTION		565	565	585	583		(18)		(18)		565				18	11/01/2033	1
31403V-TZ-2	FED NATL MTG ASSOC #759368		06/01/2009	SCHEDULED REDEMPTION		6,894	6,894	7,014	6,987		(93)		(93)		6,894				167	01/01/2019	1
31403X-XJ-9	FED NATL MTG ASSOC #761281		06/01/2009	SCHEDULED REDEMPTION		11,249	11,249	11,445	11,400		(151)		(151)		11,249				275	02/01/2019	1
31403X-Y4-1	FED NATL MTG ASSOC #761331		06/01/2009	SCHEDULED REDEMPTION		9,771	9,771	10,098	10,013		(242)		(242)		9,771				265	04/01/2019	1
31403X-Y6-6	FED NATL MTG ASSOC #761333		06/01/2009	SCHEDULED REDEMPTION		1,563	1,563	1,586	1,580		(17)		(17)		1,563				33	04/01/2019	1
31403X-4D-4	FED NATL MTG ASSOC #761420		06/01/2009	SCHEDULED REDEMPTION		2,574	2,574	2,429	2,469		106		106		2,574				50	05/01/2019	1
31403X-5G-6	FED NATL MTG ASSOC #761447		06/01/2009	SCHEDULED REDEMPTION		921	921	946	939		(18)		(18)		921				21	01/01/2019	1
31403Y-AS-2	FED NATL MTG ASSOC #761517		06/01/2009	SCHEDULED REDEMPTION		9,598	9,598	9,056	9,205		394		394		9,598				181	05/01/2019	1
31403Y-D3-4	FED NATL MTG ASSOC #761622		06/01/2009	SCHEDULED REDEMPTION		14	14	15	15		(1)		(1)		14					12/01/2033	1
31403Y-JB-0	FED NATL MTG ASSOC #761758		06/01/2009	SCHEDULED REDEMPTION		168	168	174	172		(4)		(4)		168				4	01/01/2019	1
31403Y-3T-8	FED NATL MTG ASSOC #762310		06/01/2009	SCHEDULED REDEMPTION		1,167	1,167	1,209	1,204		(37)		(37)		1,167				36	10/01/2032	1
31404B-T7-7	FED NATL MTG ASSOC #763874		06/01/2009	SCHEDULED REDEMPTION		576	576	596	594		(19)		(19)		576				18	02/01/2034	1
31404C-GH-7	FED NATL MTG ASSOC #764400		06/01/2009	SCHEDULED REDEMPTION		1,330	1,330	1,365	1,356		(26)		(26)		1,330				31	04/01/2019	1
31404C-UP-3	FED NATL MTG ASSOC #764790		06/01/2009	SCHEDULED REDEMPTION		4,612	4,612	4,692	4,673		(61)		(61)		4,612				110	03/01/2019	1
31404C-4M-9	FED NATL MTG ASSOC #765028		06/01/2009	SCHEDULED REDEMPTION		5,526	5,526	5,710	5,661		(136)		(136)		5,526				150	01/01/2019	1
31404D-JT-6	FED NATL MTG ASSOC #765374		06/01/2009	SCHEDULED REDEMPTION		7,541	7,541	7,786	7,766		(225)		(225)		7,541				245	07/01/2034	1
31404D-6J-2	FED NATL MTG ASSOC #765973		06/01/2009	SCHEDULED REDEMPTION		1,350	1,350	1,398	1,394		(44)		(44)		1,350				41	02/01/2034	1
31404E-C7-9	FED NATL MTG ASSOC #766094		06/01/2009	SCHEDULED REDEMPTION		1,383	1,383	1,367	1,369		14		14		1,383				44	02/01/2034	1
31404E-FL-5	FED NATL MTG ASSOC #766171		06/01/2009	SCHEDULED REDEMPTION		11,674	11,674	12,294	12,233		(559)		(559)		11,674				379	02/01/2034	1
31404E-GV-2	FED NATL MTG ASSOC #766212		06/01/2009	SCHEDULED REDEMPTION		706	706	723	721		(15)		(15)		706				22	03/01/2034	1
31404E-KR-6	FED NATL MTG ASSOC #766304		06/01/2009	SCHEDULED REDEMPTION		762	762	798	795		(33)		(33)		762				24	03/01/2034	1
31404E-MV-5	FED NATL MTG ASSOC #766372		06/01/2009	SCHEDULED REDEMPTION		1,472	1,472	1,474	1,473		(2)		(2)		1,472				45	03/01/2034	1
31404E-N6-9	FED NATL MTG ASSOC #766413		06/01/2009	SCHEDULED REDEMPTION		364	364	372	371		(7)		(7)		364				11	03/01/2034	1
31404E-R7-3	FED NATL MTG ASSOC #766510		06/01/2009	SCHEDULED REDEMPTION		11,043	11,043	11,459	11,419		(376)		(376)		11,043				356	03/01/2034	1
31404E-WX-0	FED NATL MTG ASSOC #766662		06/01/2009	SCHEDULED REDEMPTION		6,458	6,458	6,661	6,643		(185)		(185)		6,458				199	03/01/2034	1
31404F-6Z-1	FED NATL MTG ASSOC #767788		06/01/2009	SCHEDULED REDEMPTION		594	594	614	609		(15)		(15)		594				15	02/01/2019	1
31404G-J3-6	FED NATL MTG ASSOC #768082		06/01/2009	SCHEDULED REDEMPTION		3,383	3,383	3,442	3,429		(46)		(46)		3,383				80	01/01/2019	1
31404G-V5-7	FED NATL MTG ASSOC #768436		06/01/2009	SCHEDULED REDEMPTION		7,919	7,919	8,313	8,161		(242)		(242)		7,919				224	05/01/2014	1
31404G-X9-7	FED NATL MTG ASSOC #768504		06/01/2009	SCHEDULED REDEMPTION		13,807	13,807	13,781	13,783		24		24		13,807				405	01/01/2034	1
31404G-2M-2	FED NATL MTG ASSOC #768580		06/01/2009	SCHEDULED REDEMPTION		81	81	85	84		(3)		(3)		81				3	01/01/2034	1
31404G-4S-7	FED NATL MTG ASSOC #768633		06/01/2009	SCHEDULED REDEMPTION		26,762	26,762	27,010	26,985		(223)		(223)		26,762				728	06/01/2032	1
31404H-L9-8	FED NATL MTG ASSOC #769052		06/01/2009	SCHEDULED REDEMPTION		6,767	6,767	6,947	6,912		(145)		(145)		6,767				160	11/01/2017	1
31404H-NP-0	FED NATL MTG ASSOC #769098		06/01/2009	SCHEDULED REDEMPTION		131	131	132	132						131				4	06/01/2034	1
31404J-T5-4	FED NATL MTG ASSOC #770172		06/01/2009	SCHEDULED REDEMPTION		612	612	637	635		(22)		(22)		612				19	03/01/2034	1
31404J-YC-3	FED NATL MTG ASSOC #770307		06/01/2009	SCHEDULED REDEMPTION		37	37	37	37						37				1	04/01/2034	1
31404K-FW-7	FED NATL MTG ASSOC #770681		06/01/2009	SCHEDULED REDEMPTION		9,830	9,830	10,121	10,044		(214)		(214)		9,830				216	04/01/2019	1
31404K-PC-0	FED NATL MTG ASSOC #770919		06/01/2009	SCHEDULED REDEMPTION		39	39	41	41		(2)		(2)		39				1	04/01/2034	1
31404K-SU-7	FED NATL MTG ASSOC #771031		06/01/2009	SCHEDULED REDEMPTION		6,234	6,234	5,995	6,028		206		206		6,234				136	04/01/2034	1
31404K-ZH-8	FED NATL MTG ASSOC #771244		06/01/2009	SCHEDULED REDEMPTION		222	222	226	225		(4)		(4)		222				6	02/01/2019	1
31404L-AB-6	FED NATL MTG ASSOC #771402		06/01/2009	SCHEDULED REDEMPTION		714	714	750	748		(34)		(34)		714				22	06/01/2032	1
31404N-NR-3	FED NATL MTG ASSOC #773600		06/01/2009	SCHEDULED REDEMPTION		188	188	186	186		2		2		188				6	08/01/2034	1
31404P-UQ-2	FED NATL MTG ASSOC #774691		06/01/2009	SCHEDULED REDEMPTION		15,268	15,268	15,707	15,664		(397)		(397)		15,268				493	04/01/2034	1
31404P-ZY-0	FED NATL MTG ASSOC #774859		06/01/2009	SCHEDULED REDEMPTION		57,076	57,076	56,255	56,363		713		713		57,076				1,407	04/01/2034	1
31404P-2Z-3	FED NATL MTG ASSOC #774892		06/01/2009	SCHEDULED REDEMPTION		203	203	210	209		(6)		(6)		203				6	04/01/2034	1
31404Q-WJ-4	FED NATL MTG ASSOC #775649		06/01/2009	SCHEDULED REDEMPTION		360	360	376	376		(15)		(15)		360				10	05/01/2034	1
31404R-T2-3	FED NATL MTG ASSOC #776469		06/01/2009	SCHEDULED REDEMPTION		586	586	580	580		6		6		586				18	03/01/2034	1
31404R-ZE-0	FED NATL MTG ASSOC #776641		06/01/2009	SCHEDULED REDEMPTION		55	55	57	57		(2)		(2)		55				2	03/01/2034	1
31404S-AF-2	FED NATL MTG ASSOC #776806		06/01/2009	SCHEDULED REDEMPTION		5,649	5,649	5,589	5,597		51		51		5,649				134	08/01/2034	1
31404U-TD-2	FED NATL MTG ASSOC #779148		06/01/2009	SCHEDULED REDEMPTION		10,904	10,904	10,287	10,457		447		447		10,904				214	06/01/2019	1
31404U-ZU-7	FED NATL MTG ASSOC #779355		06/01/2009	SCHEDULED REDEMPTION		125	125	130	129		(4)		(4)		125				4	06/01/2034	1
31404W-QP-4	FED NATL MTG ASSOC #780862		06/01/2009	SCHEDULED REDEMPTION		10,381	10,381	10,419	10,415		(34)		(34)		10,381				337	06/01/2031	1
31404W-XQ-4	FED NATL MTG ASSOC #781087		06/01/2009	SCHEDULED REDEMPTION		17,339	17,339	18,011	17,956		(617)		(617)		17,339				470	06/01/2034	1
31405C-M8-9	FED NATL MTG ASSOC #785283		06/01/2009	SCHEDULED REDEMPTION		438	438	437	437		2		2		438				13	07/01/2034	1
31405C-NE-5	FED NATL MTG ASSOC #785289		06/01/2009	SCHEDULED REDEMPTION		1,525	1,525	1,584	1,579		(54)		(54)		1,525				50	09/01/2034	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31405D-QP-5	FED NATL MTG ASSOC #786262		06/01/2009	SCHEDULED REDEMPTION		22,132	22,132	23,233	22,935		(803)		(803)		22,132				586	07/01/2019	1
31405D-2H-9	FED NATL MTG ASSOC #786576		06/01/2009	SCHEDULED REDEMPTION		6,549	6,549	6,784	6,765		(216)		(216)		6,549				202	07/01/2034	1
31405D-7D-3	FED NATL MTG ASSOC #786692		06/01/2009	SCHEDULED REDEMPTION		154	154	158	157		(3)		(3)		154				5	08/01/2034	1
31405E-CU-7	FED NATL MTG ASSOC #786783		06/01/2009	SCHEDULED REDEMPTION		3,183	3,183	3,296	3,271		(88)		(88)		3,183				90	08/01/2019	1
31405E-UD-5	FED NATL MTG ASSOC #787280		06/01/2009	SCHEDULED REDEMPTION		1,249	1,249	1,235	1,236		13		13		1,249				39	07/01/2034	1
31405E-4F-9	FED NATL MTG ASSOC #787522		06/01/2009	SCHEDULED REDEMPTION		5,411	5,411	5,648	5,606		(195)		(195)		5,411				173	09/01/2034	1
31405E-5P-6	FED NATL MTG ASSOC #787554		06/01/2009	SCHEDULED REDEMPTION		12,550	12,550	12,927	12,899		(349)		(349)		12,550				363	02/01/2035	1
31405H-UE-6	FED NATL MTG ASSOC #789981		06/01/2009	SCHEDULED REDEMPTION		333	333	345	344		(11)		(11)		333				10	08/01/2034	1
31405J-SM-7	FED NATL MTG ASSOC #790824		06/01/2009	SCHEDULED REDEMPTION		406	406	420	419		(13)		(13)		406				12	09/01/2034	1
31405J-6X-7	FED NATL MTG ASSOC #791186		06/01/2009	SCHEDULED REDEMPTION		11,521	11,521	11,580	11,578		(57)		(57)		11,521				351	08/01/2034	1
31405K-D5-7	FED NATL MTG ASSOC #791324		06/01/2009	SCHEDULED REDEMPTION		16,499	16,499	17,042	17,001		(502)		(502)		16,499				445	09/01/2034	1
31405L-3W-7	FED NATL MTG ASSOC #792913		06/01/2009	SCHEDULED REDEMPTION		9,384	9,384	9,730	9,702		(318)		(318)		9,384				305	10/01/2034	1
31405M-SS-7	FED NATL MTG ASSOC #793529		06/01/2009	SCHEDULED REDEMPTION		393	393	406	405		(12)		(12)		393				12	08/01/2034	1
31405P-JN-1	FED NATL MTG ASSOC #795069		06/01/2009	SCHEDULED REDEMPTION		355	355	361	360		(6)		(6)		355				11	10/01/2034	1
31405Q-ES-3	FED NATL MTG ASSOC #795845		06/01/2009	SCHEDULED REDEMPTION		683	683	707	705		(22)		(22)		683				21	09/01/2034	1
31405U-DR-7	FED NATL MTG ASSOC #799412		06/01/2009	SCHEDULED REDEMPTION		506	506	521	517		(11)		(11)		506				12	10/01/2019	1
31405V-JZ-1	FED NATL MTG ASSOC #800480		06/01/2009	SCHEDULED REDEMPTION		7,036	7,036	7,158	7,125		(89)		(89)		7,036				171	11/01/2019	1
31405V-M3-8	FED NATL MTG ASSOC #800578		06/01/2009	SCHEDULED REDEMPTION		11,260	11,260	11,456	11,402		(142)		(142)		11,260				271	10/01/2019	1
31405Y-WC-1	FED NATL MTG ASSOC #803543		06/01/2009	SCHEDULED REDEMPTION		469	469	480	479		(10)		(10)		469				14	11/01/2034	1
31406C-M6-2	FED NATL MTG ASSOC #805981		06/01/2009	SCHEDULED REDEMPTION		573	573	594	592		(19)		(19)		573				18	11/01/2034	1
31406G-BS-7	FED NATL MTG ASSOC #809249		06/01/2009	SCHEDULED REDEMPTION		19,145	19,145	19,712	19,660		(515)		(515)		19,145				571	01/01/2035	1
31406K-P3-8	FED NATL MTG ASSOC #812342		06/01/2009	SCHEDULED REDEMPTION		64	64	65	65		(1)		(1)		64				2	03/01/2035	1
31406R-QZ-1	FED NATL MTG ASSOC #817772		06/01/2009	SCHEDULED REDEMPTION		2,750	2,750	2,812	2,797		(47)		(47)		2,750				91	07/01/2036	1
31406S-TE-3	FED NATL MTG ASSOC #818749		06/01/2009	SCHEDULED REDEMPTION		67,836	67,836	68,183	68,165		(329)		(329)		67,836				2,062	02/01/2035	1
31406S-3A-9	FED NATL MTG ASSOC #818993		06/01/2009	SCHEDULED REDEMPTION		38	38	39	39		(1)		(1)		38				1	03/01/2035	1
31406U-B4-9	FED NATL MTG ASSOC #820059		06/01/2009	SCHEDULED REDEMPTION		563	563	583	581		(18)		(18)		563				17	04/01/2035	1
31406V-RX-6	FED NATL MTG ASSOC #821402		06/01/2009	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	06/01/2035	1
31406Y-KK-5	FED NATL MTG ASSOC #823898		06/01/2009	SCHEDULED REDEMPTION		1,848	1,848	1,903	1,899		(51)		(51)		1,848				52	05/01/2035	1
31407A-FU-0	FED NATL MTG ASSOC #824679		06/01/2009	SCHEDULED REDEMPTION		584	584	595	594		(11)		(11)		584				18	05/01/2035	1
31407A-2K-6	FED NATL MTG ASSOC #825278		06/01/2009	SCHEDULED REDEMPTION		2,641	2,641	2,588	2,593		48		48		2,641				63	07/01/2035	1
31407C-XD-4	FED NATL MTG ASSOC #826976		06/01/2009	SCHEDULED REDEMPTION		17,032	17,032	17,455	17,424		(393)		(393)		17,032				490	06/01/2035	1
31407C-XQ-5	FED NATL MTG ASSOC #826987		06/01/2009	SCHEDULED REDEMPTION		267	267	275	274		(7)		(7)		267				8	06/01/2035	1
31407D-6B-6	FED NATL MTG ASSOC #828066		06/01/2009	SCHEDULED REDEMPTION		578	578	598	597		(19)		(19)		578				18	06/01/2035	1
31407E-AD-5	FED NATL MTG ASSOC #828104		06/01/2009	SCHEDULED REDEMPTION		28,066	28,066	28,990	28,923		(857)		(857)		28,066				841	07/01/2035	1
31407F-RQ-5	FED NATL MTG ASSOC #829495		06/01/2009	SCHEDULED REDEMPTION		3,107	3,107	3,190	3,174		(67)		(67)		3,107				74	07/01/2020	1
31407H-L5-3	FED NATL MTG ASSOC #831148		06/01/2009	SCHEDULED REDEMPTION		18,344	18,344	18,875	18,837		(493)		(493)		18,344				521	12/01/2035	1
31407J-PL-0	FED NATL MTG ASSOC #832127		06/01/2009	SCHEDULED REDEMPTION		253	253	259	258		(5)		(5)		253				8	07/01/2035	1
31407J-TW-2	FED NATL MTG ASSOC #832265		06/01/2009	SCHEDULED REDEMPTION		1,981	1,981	2,031	2,030		(49)		(49)		1,981				61	08/01/2035	1
31407L-DD-6	FED NATL MTG ASSOC #833600		06/01/2009	SCHEDULED REDEMPTION		4,778	4,778	4,898	4,895		(116)		(116)		4,778				153	11/01/2035	1
31407M-TX-3	FED NATL MTG ASSOC #834966		06/01/2009	SCHEDULED REDEMPTION		3,850	3,850	3,936	3,927		(78)		(78)		3,850				134	07/01/2035	1
31407M-4L-6	FED NATL MTG ASSOC #835227		06/01/2009	SCHEDULED REDEMPTION		1,920	1,920	1,972	1,962		(42)		(42)		1,920				45	08/01/2020	1
31407P-JZ-2	FED NATL MTG ASSOC #836480		06/01/2009	SCHEDULED REDEMPTION		1,183	1,183	1,212	1,210		(27)		(27)		1,183				34	10/01/2035	1
31407P-5C-8	FED NATL MTG ASSOC #837043		06/01/2009	SCHEDULED REDEMPTION		12,613	12,613	12,951	12,887		(274)		(274)		12,613				298	10/01/2020	1
31407Q-C6-1	FED NATL MTG ASSOC #837193		06/01/2009	SCHEDULED REDEMPTION		2,848	2,848	2,731	2,749		99		99		2,848				67	02/01/2021	1
31407R-QM-9	FED NATL MTG ASSOC #838460		06/01/2009	SCHEDULED REDEMPTION		4,895	4,895	5,073	5,060		(165)		(165)		4,895				139	09/01/2035	1
31407S-JP-8	FED NATL MTG ASSOC #839170		06/01/2009	SCHEDULED REDEMPTION		813	813	838	836		(23)		(23)		813				24	11/01/2035	1
31407S-PL-0	FED NATL MTG ASSOC #839327		06/01/2009	SCHEDULED REDEMPTION		23	23	24	24						23				1	10/01/2035	1
31407V-CM-5	FED NATL MTG ASSOC #841676		06/01/2009	SCHEDULED REDEMPTION		441	441	453	450		(10)		(10)		441				10	09/01/2020	1
31407V-TY-1	FED NATL MTG ASSOC #842167		06/01/2009	SCHEDULED REDEMPTION		1,620	1,620	1,663	1,655		(35)		(35)		1,620				40	10/01/2020	1
31407V-X6-7	FED NATL MTG ASSOC #842301		06/01/2009	SCHEDULED REDEMPTION		844	844	848	848		(4)		(4)		844				26	09/01/2035	1
31407W-4N-0	FED NATL MTG ASSOC #843329		06/01/2009	SCHEDULED REDEMPTION		15,118	15,118	14,064	14,151		967		967		15,118				377	10/01/2035	1
31407Y-VU-0	FED NATL MTG ASSOC #844927		06/01/2009	SCHEDULED REDEMPTION		713	713	718	718		(5)		(5)		713				19	12/01/2035	1
31407Y-4K-2	FED NATL MTG ASSOC #845126		06/01/2009	SCHEDULED REDEMPTION		2,740	2,740	2,813	2,799		(60)		(60)		2,740				65	12/01/2020	1
31407Y-4R-7	FED NATL MTG ASSOC #845132		06/01/2009	SCHEDULED REDEMPTION		6,430	6,430	6,603	6,570		(140)		(140)		6,430				158	12/01/2020	1
31408B-QF-8	FED NATL MTG ASSOC #846554		06/01/2009	SCHEDULED REDEMPTION		16,265	16,265	16,630	16,568		(303)		(303)		16,265				662	12/01/2035	1
31408C-PH-3	FED NATL MTG ASSOC #847424		06/01/2009	SCHEDULED REDEMPTION		4,873	4,873	5,003	4,978		(106)		(106)		4,873				105	11/01/2020	1
31408D-4G-6	FED NATL MTG ASSOC #848723		06/01/2009	SCHEDULED REDEMPTION		1,905	1,905	1,948	1,941		(35)		(35)		1,905				66	01/01/2036	1
31408E-5T-5	FED NATL MTG ASSOC #849658		06/01/2009	SCHEDULED REDEMPTION		136,059	136,059	137,302	137,261		(1,202)		(1,202)		136,059				4,939	11/01/2035	1
31408F-QB-8	FED NATL MTG ASSOC #850150		06/01/2009	SCHEDULED REDEMPTION		4,838	4,838	4,967	4,943		(105)		(105)		4,838				120	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)
31408F-3K-3	FED NATL MTG ASSOC #850502		06/01/2009	SCHEDULED REDEMPTION		11,705	11,705	12,018	11,960		(255)		(255)		11,705				279	12/01/2020	1
31408G-TN-7	FED NATL MTG ASSOC #851157		06/01/2009	SCHEDULED REDEMPTION		24,415	24,415	25,028	24,988		(573)		(573)		24,415				788	04/01/2036	1
31408G-UA-3	FED NATL MTG ASSOC #851177		06/01/2009	SCHEDULED REDEMPTION		603	603	606	605		(3)		(3)		603				18	04/01/2036	1
31408X-C4-0	FED NATL MTG ASSOC #863291		06/01/2009	SCHEDULED REDEMPTION		42,313	42,313	43,446	43,233		(920)		(920)		42,313				1,050	11/01/2020	1
31409A-HN-2	FED NATL MTG ASSOC #865237		06/01/2009	SCHEDULED REDEMPTION		143	143	144	144		(1)		(1)		143				4	02/01/2036	1
31409A-LW-7	FED NATL MTG ASSOC #865341		06/01/2009	SCHEDULED REDEMPTION		11,887	11,887	11,397	11,476		411		411		11,887				268	02/01/2021	1
31409A-Q2-8	FED NATL MTG ASSOC #865473		06/01/2009	SCHEDULED REDEMPTION		11,989	11,989	12,050	12,041		(52)		(52)		11,989				388	02/01/2036	1
31409C-W7-6	FED NATL MTG ASSOC #867470		06/01/2009	SCHEDULED REDEMPTION		37,127	37,127	34,540	34,825		2,302		2,302		37,127				862	06/01/2036	1
31409C-5N-1	FED NATL MTG ASSOC #867653		06/01/2009	SCHEDULED REDEMPTION		11,690	11,690	11,539	11,558		132		132		11,690				322	05/01/2036	1
31409E-JV-4	FED NATL MTG ASSOC #868876		06/01/2009	SCHEDULED REDEMPTION		322	322	324	324		(1)		(1)		322				10	04/01/2036	1
31409F-GJ-1	FED NATL MTG ASSOC #869701		06/01/2009	SCHEDULED REDEMPTION		26,268	26,268	25,103	25,222		1,047		1,047		26,268				671	04/01/2036	1
31409F-QP-6	FED NATL MTG ASSOC #869962		06/01/2009	SCHEDULED REDEMPTION		23,735	23,735	23,857	23,836		(102)		(102)		23,735				650	04/01/2036	1
31409G-YG-5	FED NATL MTG ASSOC #871111		06/01/2009	SCHEDULED REDEMPTION		201,980	201,980	203,826	203,620		(1,640)		(1,640)		201,980				7,246	12/01/2036	1
31409H-DW-1	FED NATL MTG ASSOC #871417		06/01/2009	SCHEDULED REDEMPTION		1,970	1,970	2,014	2,005		(35)		(35)		1,970				58	05/01/2036	1
31409T-RY-6	FED NATL MTG ASSOC #878103		06/01/2009	SCHEDULED REDEMPTION		53,497	53,497	54,738			(1,241)		(1,241)		53,497				446	04/01/2036	1
31409U-AW-5	FED NATL MTG ASSOC #878521		06/01/2009	SCHEDULED REDEMPTION		3,249	3,249	3,266	3,263		(14)		(14)		3,249				104	02/01/2036	1
31409V-GJ-6	FED NATL MTG ASSOC #879601		06/01/2009	SCHEDULED REDEMPTION		13,612	13,612	14,125			(514)		(514)		13,612				113	03/01/2021	1
31409V-2C-6	FED NATL MTG ASSOC #880171		06/01/2009	SCHEDULED REDEMPTION		2,711	2,711	2,676	2,680		31		31		2,711				77	02/01/2036	1
31409X-NG-0	FED NATL MTG ASSOC #881591		06/01/2009	SCHEDULED REDEMPTION		2,837	2,837	2,801	2,806		32		32		2,837				82	06/01/2036	1
31409X-TX-7	FED NATL MTG ASSOC #881766		06/01/2009	SCHEDULED REDEMPTION		1,782	1,782	1,827	1,824		(42)		(42)		1,782				55	04/01/2036	1
31409Y-A9-8	FED NATL MTG ASSOC #882132		06/01/2009	SCHEDULED REDEMPTION		57,883	57,883	55,315	55,630		2,253		2,253		57,883				1,590	07/01/2036	1
31409Y-MX-2	FED NATL MTG ASSOC #882474		06/01/2009	SCHEDULED REDEMPTION		270	270	276	275		(5)		(5)		270				9	04/01/2036	1
31410B-ED-2	FED NATL MTG ASSOC #884032		06/01/2009	SCHEDULED REDEMPTION		191,218	191,218	192,966	192,841		(1,623)		(1,623)		191,218				5,914	05/01/2036	1
31410B-EK-6	FED NATL MTG ASSOC #884038		06/01/2009	SCHEDULED REDEMPTION		3,922	3,922	4,010	3,992		(70)		(70)		3,922				130	05/01/2036	1
31410C-RF-1	FED NATL MTG ASSOC #885286		06/01/2009	SCHEDULED REDEMPTION		209,162	209,162	211,074	210,938		(1,775)		(1,775)		209,162				6,772	06/01/2036	1
31410C-5R-9	FED NATL MTG ASSOC #885656		06/01/2009	SCHEDULED REDEMPTION		205,135	205,135	207,367	207,159		(2,023)		(2,023)		205,135				6,299	10/01/2036	1
31410D-BG-4	FED NATL MTG ASSOC #885739		06/01/2009	SCHEDULED REDEMPTION		804	804	824	822		(19)		(19)		804				25	06/01/2036	1
31410D-FT-2	FED NATL MTG ASSOC #885878		06/01/2009	SCHEDULED REDEMPTION		117,533	117,533	120,485	120,243		(2,710)		(2,710)		117,533				3,819	06/01/2036	1
31410E-N2-0	FED NATL MTG ASSOC #887009		06/01/2009	SCHEDULED REDEMPTION		424	424	435	434		(10)		(10)		424				13	06/01/2036	1
31410E-XH-6	FED NATL MTG ASSOC #887280		06/01/2009	SCHEDULED REDEMPTION		27,378	27,378	27,992	27,841		(463)		(463)		27,378				957	07/01/2036	1
31410E-6R-4	FED NATL MTG ASSOC #887480		06/01/2009	SCHEDULED REDEMPTION		35,206	35,206	36,090	35,983		(777)		(777)		35,206				1,143	07/01/2036	1
31410E-7F-9	FED NATL MTG ASSOC #887494		06/01/2009	SCHEDULED REDEMPTION		981	981	1,006	1,004		(22)		(22)		981				30	07/01/2036	1
31410G-CK-7	FED NATL MTG ASSOC #888474		06/01/2009	SCHEDULED REDEMPTION		202,666	202,666	204,518	204,399		(1,733)		(1,733)		202,666				6,213	11/01/2036	1
31410M-VA-5	FED NATL MTG ASSOC #891709		06/01/2009	SCHEDULED REDEMPTION		154	154	157	157		(3)		(3)		154				5	07/01/2036	1
31410N-M4-7	FED NATL MTG ASSOC #892379		06/01/2009	SCHEDULED REDEMPTION		25,250	25,250	25,884	25,832		(582)		(582)		25,250				790	07/01/2036	1
31410N-S2-5	FED NATL MTG ASSOC #892537		06/01/2009	SCHEDULED REDEMPTION		19,086	19,086	19,565	19,518		(432)		(432)		19,086				590	09/01/2036	1
31410P-NU-3	FED NATL MTG ASSOC #893303		06/01/2009	SCHEDULED REDEMPTION		20,164	20,164	20,670	20,624		(460)		(460)		20,164				615	08/01/2036	1
31410Q-L4-1	FED NATL MTG ASSOC #894147		06/01/2009	SCHEDULED REDEMPTION		5,351	5,351	5,486	5,471		(120)		(120)		5,351				173	10/01/2036	1
31410Q-6U-0	FED NATL MTG ASSOC #894683		06/01/2009	SCHEDULED REDEMPTION		32,793	32,793	33,617	33,499		(706)		(706)		32,793				986	11/01/2036	1
31410S-BJ-5	FED NATL MTG ASSOC #895641		06/01/2009	SCHEDULED REDEMPTION		4,148	4,148	4,241	4,221		(73)		(73)		4,148				122	05/01/2036	1
31410S-CE-5	FED NATL MTG ASSOC #895669		06/01/2009	SCHEDULED REDEMPTION		7,165	7,165	7,229	7,222		(57)		(57)		7,165				200	10/01/2036	1
31410S-PE-1	FED NATL MTG ASSOC #896021		06/01/2009	SCHEDULED REDEMPTION		22,462	22,462	23,027	22,980		(518)		(518)		22,462				671	08/01/2036	1
31410T-A8-8	FED NATL MTG ASSOC #896531		06/01/2009	SCHEDULED REDEMPTION		443,578	443,578	447,667	447,289		(3,711)		(3,711)		443,578				13,592	08/01/2036	1
31410T-BG-9	FED NATL MTG ASSOC #896539		06/01/2009	SCHEDULED REDEMPTION		80,457	80,457	82,478	82,276		(1,819)		(1,819)		80,457				2,391	09/01/2036	1
31410U-EU-2	FED NATL MTG ASSOC #897547		06/01/2009	SCHEDULED REDEMPTION		9,922	9,922	10,296			(374)		(374)		9,922				83	01/01/2022	1
31410V-ZG-8	FED NATL MTG ASSOC #899043		06/01/2009	SCHEDULED REDEMPTION		72,083	72,083	73,949			(1,867)		(1,867)		72,083				541	02/01/2022	1
31410V-ZH-6	FED NATL MTG ASSOC #899044		06/01/2009	SCHEDULED REDEMPTION		125,781	125,781	130,527			(4,746)		(4,746)		125,781				1,048	02/01/2022	1
31410W-AC-2	FED NATL MTG ASSOC #899203		06/01/2009	SCHEDULED REDEMPTION		384,949	384,949	388,468	388,119		(3,170)		(3,170)		384,949				11,472	10/01/2036	1
31410W-EC-8	FED NATL MTG ASSOC #899331		06/01/2009	SCHEDULED REDEMPTION		275,230	275,230	282,358			(7,128)		(7,128)		275,230				2,064	05/01/2022	1
31410W-JM-1	FED NATL MTG ASSOC #899468		06/01/2009	SCHEDULED REDEMPTION		75,094	75,094	77,928			(2,834)		(2,834)		75,094				626	06/01/2022	1
31410W-S9-0	FED NATL MTG ASSOC #899744		06/01/2009	SCHEDULED REDEMPTION		102,806	102,806	96,052	96,624		6,182		6,182		102,806				2,426	07/01/2037	1
31410W-XN-3	FED NATL MTG ASSOC #899885		06/01/2009	SCHEDULED REDEMPTION		153,393	153,393	155,023	154,990		(1,597)		(1,597)		153,393				3,927	11/01/2037	1
31410W-5D-6	FED NATL MTG ASSOC #900044		06/01/2009	SCHEDULED REDEMPTION		1,781	1,781	1,826	1,821		(40)		(40)		1,781				55	10/01/2036	1
31410X-TS-5	FED NATL MTG ASSOC #900661		06/01/2009	SCHEDULED REDEMPTION		5,521	5,521	5,660	5,647		(126)		(126)		5,521				177	09/01/2036	1
31410X-5X-0	FED NATL MTG ASSOC #900962		06/01/2009	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	09/01/2036	1
31410Y-R6-3	FED NATL MTG ASSOC #901509		06/01/2009	SCHEDULED REDEMPTION		4,412	4,412	4,578			(166)		(166)		4,412				37	12/01/2021	1
31411A-DF-9	FED NATL MTG ASSOC #902002		06/01/2009	SCHEDULED REDEMPTION		49,567	49,567	50,812	50,659		(1,092)		(1,092)		49,567				1,352	11/01/2036	1
31411A-LP-8	FED NATL MTG ASSOC #902234		06/01/2009	SCHEDULED REDEMPTION		1,882	1,882	1,929	1,925		(43)		(43)		1,882				58	09/01/2036	1
31411B-EB-5	FED NATL MTG ASSOC #902930		06/01/2009	SCHEDULED REDEMPTION		227,368	227,368	229,707	229,456		(2,088)		(2,088)		227,368				7,363	12/01/2036	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)
31411B-ND-1	FED NATL MTG ASSOC #903188		06/01/2009	SCHEDULED REDEMPTION		1,771	1,771	1,815	1,811		(40)		(40)		1,771				54	08/01/2036	1
31411C-E7-2	FED NATL MTG ASSOC #903858		06/01/2009	SCHEDULED REDEMPTION		15,815	15,815	16,212	16,166		(351)		(351)		15,815				487	10/01/2036	1
31411D-T4-1	FED NATL MTG ASSOC #905171		06/01/2009	SCHEDULED REDEMPTION		1,964	1,964	2,013	2,008		(44)		(44)		1,964				60	10/01/2036	1
31411E-PE-1	FED NATL MTG ASSOC #905921		06/01/2009	SCHEDULED REDEMPTION		9,079	9,079	9,307	9,278		(198)		(198)		9,079				252	12/01/2036	1
31411E-3M-7	FED NATL MTG ASSOC #906304		06/01/2009	SCHEDULED REDEMPTION		2,288	2,288	2,374			(86)		(86)		2,288				19	01/01/2022	1
31411F-6K-5	FED NATL MTG ASSOC #907274		06/01/2009	SCHEDULED REDEMPTION		2,172	2,172	2,227	2,220		(47)		(47)		2,172				67	12/01/2036	1
31411H-XT-2	FED NATL MTG ASSOC #908890		06/01/2009	SCHEDULED REDEMPTION		1,548	1,548	1,562	1,560		(12)		(12)		1,548				45	02/01/2037	1
31411H-Y5-3	FED NATL MTG ASSOC #908932		06/01/2009	SCHEDULED REDEMPTION		397,082	397,082	400,712	400,285		(3,203)		(3,203)		397,082				12,191	02/01/2037	1
31411J-WR-3	FED NATL MTG ASSOC #909756		06/01/2009	SCHEDULED REDEMPTION		23,154	23,154	23,736	23,637		(483)		(483)		23,154				627	02/01/2037	1
31411K-FF-5	FED NATL MTG ASSOC #910166		06/01/2009	SCHEDULED REDEMPTION		2,138	2,138	2,192	2,185		(47)		(47)		2,138				66	03/01/2037	1
31411K-GX-5	FED NATL MTG ASSOC #910214		06/01/2009	SCHEDULED REDEMPTION		86,142	86,142	88,306	87,997		(1,855)		(1,855)		86,142				2,349	03/01/2037	1
31411K-NJ-8	FED NATL MTG ASSOC #910393		06/01/2009	SCHEDULED REDEMPTION		2,585	2,585	2,650	2,641		(56)		(56)		2,585				83	03/01/2037	1
31411L-FG-1	FED NATL MTG ASSOC #911067		06/01/2009	SCHEDULED REDEMPTION		7,786	7,786	8,080			(294)		(294)		7,786				65	11/01/2022	1
31411L-RL-7	FED NATL MTG ASSOC #911391		06/01/2009	SCHEDULED REDEMPTION		22,619	22,619	23,144			(525)		(525)		22,619				188	03/01/2037	1
31411N-WR-4	FED NATL MTG ASSOC #912456		06/01/2009	SCHEDULED REDEMPTION		577,785	577,785	583,111	582,517		(4,732)		(4,732)		577,785				20,073	03/01/2037	1
31411N-ZU-4	FED NATL MTG ASSOC #912555		06/01/2009	SCHEDULED REDEMPTION		49,653	49,653	51,526			(1,874)		(1,874)		49,653				414	02/01/2022	1
31411R-AD-0	FED NATL MTG ASSOC #912704		06/01/2009	SCHEDULED REDEMPTION		92,799	92,799	94,952			(2,153)		(2,153)		92,799				773	03/01/2037	1
31411U-UH-2	FED NATL MTG ASSOC #915084		06/01/2009	SCHEDULED REDEMPTION		155,848	155,848	157,289	157,096		(1,248)		(1,248)		155,848				5,049	04/01/2037	1
31411U-ZW-4	FED NATL MTG ASSOC #915257		06/01/2009	SCHEDULED REDEMPTION		60,920	60,920	62,334			(1,414)		(1,414)		60,920				508	05/01/2037	1
31411W-BT-3	FED NATL MTG ASSOC #916350		06/01/2009	SCHEDULED REDEMPTION		19,860	19,860	20,359	20,282		(422)		(422)		19,860				558	04/01/2037	1
31411X-MF-9	FED NATL MTG ASSOC #917558		06/01/2009	SCHEDULED REDEMPTION		709	709	727	725		(15)		(15)		709				22	04/01/2037	1
31411X-XB-6	FED NATL MTG ASSOC #917874		06/01/2009	SCHEDULED REDEMPTION		59,549	59,549	60,098	59,973		(424)		(424)		59,549				1,928	05/01/2037	1
31411X-3K-9	FED NATL MTG ASSOC #918002		06/01/2009	SCHEDULED REDEMPTION		71,093	71,093	72,743			(1,650)		(1,650)		71,093				592	05/01/2037	1
31411Y-AD-5	FED NATL MTG ASSOC #918104		06/01/2009	SCHEDULED REDEMPTION		77,435	77,435	80,357			(2,922)		(2,922)		77,435				645	05/01/2022	1
31411Y-SB-0	FED NATL MTG ASSOC #918614		06/01/2009	SCHEDULED REDEMPTION		15,799	15,799	16,395			(596)		(596)		15,799				132	06/01/2022	1
31411Y-TV-5	FED NATL MTG ASSOC #918664		06/01/2009	SCHEDULED REDEMPTION		17,601	17,601	18,043	17,972		(371)		(371)		17,601				568	06/01/2037	1
31411Y-3F-8	FED NATL MTG ASSOC #918898		06/01/2009	SCHEDULED REDEMPTION		1,399	1,399	1,435			(36)		(36)		1,399				11	04/01/2022	1
31411Y-3G-6	FED NATL MTG ASSOC #918899		06/01/2009	SCHEDULED REDEMPTION		42,020	42,020	43,606			(1,586)		(1,586)		42,020				350	04/01/2022	1
31412A-BG-8	FED NATL MTG ASSOC #919039		06/01/2009	SCHEDULED REDEMPTION		20,044	20,044	20,224	20,196		(152)		(152)		20,044				545	05/01/2037	1
31412A-E5-9	FED NATL MTG ASSOC #919156		06/01/2009	SCHEDULED REDEMPTION		2,776	2,776	2,846	2,835		(59)		(59)		2,776				100	04/01/2037	1
31412A-V6-8	FED NATL MTG ASSOC #919637		06/01/2009	SCHEDULED REDEMPTION		63,446	63,446	64,120	64,107		(662)		(662)		63,446				1,684	09/01/2037	1
31412D-2D-9	FED NATL MTG ASSOC #922472		06/01/2009	SCHEDULED REDEMPTION		20,593	20,593	21,110	21,036		(443)		(443)		20,593				723	03/01/2037	1
31412D-3K-2	FED NATL MTG ASSOC #922502		06/01/2009	SCHEDULED REDEMPTION		2,465	2,465	2,527	2,517		(52)		(52)		2,465				76	04/01/2037	1
31412E-FR-2	FED NATL MTG ASSOC #922776		06/01/2009	SCHEDULED REDEMPTION		33,742	33,742	34,589	34,491		(749)		(749)		33,742				1,007	12/01/2036	1
31412F-JR-5	FED NATL MTG ASSOC #923772		06/01/2009	SCHEDULED REDEMPTION		63,488	63,488	65,083	65,046		(1,558)		(1,558)		63,488				1,728	05/01/2037	1
31412L-LE-8	FED NATL MTG ASSOC #928325		06/01/2009	SCHEDULED REDEMPTION		47,509	47,509	48,703	48,525		(1,016)		(1,016)		47,509				1,439	04/01/2037	1
31412L-R8-5	FED NATL MTG ASSOC #928511		06/01/2009	SCHEDULED REDEMPTION		19,224	19,224	19,707	19,630		(406)		(406)		19,224				577	06/01/2037	1
31412L-ZB-9	FED NATL MTG ASSOC #928738		06/01/2009	SCHEDULED REDEMPTION		16,645	16,645	17,063	16,990		(345)		(345)		16,645				540	10/01/2037	1
31412N-LF-1	FED NATL MTG ASSOC #930126		06/01/2009	SCHEDULED REDEMPTION		19,838	19,838	20,352			(514)		(514)		19,838				149	11/01/2023	1
31412N-W7-7	FED NATL MTG ASSOC #930470		06/01/2009	SCHEDULED REDEMPTION		121,111	121,111	125,681			(4,570)		(4,570)		121,111				1,009	01/01/2024	1
31412S-RH-0	FED NATL MTG ASSOC #933488		06/01/2009	SCHEDULED REDEMPTION		37,719	37,719	39,142			(1,423)		(1,423)		37,719				314	03/01/2023	1
31412S-Y3-3	FED NATL MTG ASSOC #933730		06/01/2009	SCHEDULED REDEMPTION		493,849	493,849	505,308			(11,459)		(11,459)		493,849				4,115	04/01/2038	1
31412T-AQ-6	FED NATL MTG ASSOC #933915		06/01/2009	SCHEDULED REDEMPTION		32,361	32,361	33,199			(838)		(838)		32,361				243	06/01/2023	1
31412T-PN-7	FED NATL MTG ASSOC #934329		06/01/2009	SCHEDULED REDEMPTION		97,019	97,019	99,270			(2,251)		(2,251)		97,019				808	07/01/2038	1
31412X-H8-0	FED NATL MTG ASSOC #937755		06/01/2009	SCHEDULED REDEMPTION		38,780	38,780	39,679			(900)		(900)		38,780				323	06/01/2037	1
31412X-JV-7	FED NATL MTG ASSOC #937776		06/01/2009	SCHEDULED REDEMPTION		4,239	4,239	4,346	4,329		(89)		(89)		4,239				136	06/01/2037	1
31412X-V4-3	FED NATL MTG ASSOC #938135		06/01/2009	SCHEDULED REDEMPTION		12,246	12,246	12,553	12,517		(271)		(271)		12,246				369	07/01/2037	1
31412X-ZF-4	FED NATL MTG ASSOC #938242		06/01/2009	SCHEDULED REDEMPTION		42,322	42,322	43,418			(1,096)		(1,096)		42,322				317	07/01/2022	1
31412Y-GK-2	FED NATL MTG ASSOC #938602		06/01/2009	SCHEDULED REDEMPTION		630	630	646			(16)		(16)		630				5	05/01/2022	1
31413A-3Y-7	FED NATL MTG ASSOC #940115		06/01/2009	SCHEDULED REDEMPTION		4,524	4,524	4,637	4,617		(94)		(94)		4,524				146	09/01/2037	1
31413B-YL-9	FED NATL MTG ASSOC #940915		06/01/2009	SCHEDULED REDEMPTION		255	255	262			(7)		(7)		255				2	07/01/2022	1
31413B-4M-0	FED NATL MTG ASSOC #941028		06/01/2009	SCHEDULED REDEMPTION		19,222	19,222	19,399	19,372		(151)		(151)		19,222				556	07/01/2037	1
31413C-SV-2	FED NATL MTG ASSOC #941632		06/01/2009	SCHEDULED REDEMPTION		33,216	33,216	34,470			(1,253)		(1,253)		33,216				277	06/01/2022	1
31413D-HK-6	FED NATL MTG ASSOC #942234		06/01/2009	SCHEDULED REDEMPTION		37,296	37,296	38,703			(1,407)		(1,407)		37,296				311	07/01/2022	1
31413F-MX-7	FED NATL MTG ASSOC #944174		06/01/2009	SCHEDULED REDEMPTION		307	307	315	314		(7)		(7)		307				9	06/01/2037	1
31413F-S6-0	FED NATL MTG ASSOC #944341		06/01/2009	SCHEDULED REDEMPTION		27,368	27,368	28,056	27,953		(585)		(585)		27,368				825	06/01/2037	1
31413H-LU-0	FED NATL MTG ASSOC #945939		06/01/2009	SCHEDULED REDEMPTION		214,385	214,385	219,769	218,828		(4,443)		(4,443)		214,385				5,806	08/01/2037	1
31413K-GS-4	FED NATL MTG ASSOC #947609		06/01/2009	SCHEDULED REDEMPTION		57,086	57,086	59,240			(2,154)		(2,154)		57,086				476	10/01/2022	1
31413M-HW-0	FED NATL MTG ASSOC #949445		06/01/2009	SCHEDULED REDEMPTION		47,124	47,124	48,902			(1,778)		(1,778)		47,124				393	06/01/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31413T-U4-2	FED NATL MTG ASSOC #955203		06/01/2009	SCHEDULED REDEMPTION		97,707	97,707	101,394			(3,687)		(3,687)		97,707				814	12/01/2022	1
31414B-WY-2	FED NATL MTG ASSOC #961563		06/01/2009	SCHEDULED REDEMPTION		34,802	34,802	36,116			(1,313)		(1,313)		34,802				290	02/01/2023	1
31414C-AV-0	FED NATL MTG ASSOC #961820		06/01/2009	SCHEDULED REDEMPTION		16,897	16,897	17,289			(392)		(392)		16,897				141	03/01/2038	1
31414C-TX-6	FED NATL MTG ASSOC #962366		06/01/2009	SCHEDULED REDEMPTION		2,814	2,814	2,887			(73)		(73)		2,814				21	04/01/2023	1
31414D-FE-1	FED NATL MTG ASSOC #962865		06/01/2009	SCHEDULED REDEMPTION		217,330	217,330	211,829	212,145		5,185		5,185		217,330				5,129	05/01/2038	1
31414E-DA-9	FED NATL MTG ASSOC #963697		06/01/2009	SCHEDULED REDEMPTION		554	554	568			(14)		(14)		554				4	06/01/2023	1
31414F-4K-4	FED NATL MTG ASSOC #965326		06/01/2009	SCHEDULED REDEMPTION		4,719	4,719	4,828			(109)		(109)		4,719				39	09/01/2038	1
31414F-5Q-0	FED NATL MTG ASSOC #965355		06/01/2009	SCHEDULED REDEMPTION		1,538	1,538	1,596			(58)		(58)		1,538				13	10/01/2023	1
31414G-CB-3	FED NATL MTG ASSOC #965466		06/01/2009	SCHEDULED REDEMPTION		292	292	300			(8)		(8)		292				2	09/01/2022	1
31414G-DY-2	FED NATL MTG ASSOC #965519		06/01/2009	SCHEDULED REDEMPTION		39,165	39,165	40,643			(1,478)		(1,478)		39,165				326	01/01/2023	1
31414H-M4-6	FED NATL MTG ASSOC #966679		06/01/2009	SCHEDULED REDEMPTION		3,100	3,100	3,217			(117)		(117)		3,100				26	02/01/2023	1
31414H-PK-7	FED NATL MTG ASSOC #966726		06/01/2009	SCHEDULED REDEMPTION		100,136	100,136	103,914			(3,779)		(3,779)		100,136				834	12/01/2022	1
31414K-GB-0	FED NATL MTG ASSOC #968294		06/01/2009	SCHEDULED REDEMPTION		12,346	12,346	12,633			(286)		(286)		12,346				103	02/01/2038	1
31414L-P4-4	FED NATL MTG ASSOC #969443		06/01/2009	SCHEDULED REDEMPTION		59,396	59,396	61,637			(2,241)		(2,241)		59,396				495	01/01/2023	1
31414L-3Y-2	FED NATL MTG ASSOC #969815		06/01/2009	SCHEDULED REDEMPTION		146,430	146,430	150,222			(3,792)		(3,792)		146,430				1,098	02/01/2023	1
31414M-B7-0	FED NATL MTG ASSOC #969962		06/01/2009	SCHEDULED REDEMPTION		19,589	19,589	19,959	19,915		(326)		(326)		19,589				557	04/01/2038	1
31414M-D5-2	FED NATL MTG ASSOC #970024		06/01/2009	SCHEDULED REDEMPTION		20,113	20,113	20,871			(759)		(759)		20,113				168	06/01/2023	1
31414N-GE-8	FED NATL MTG ASSOC #970997		06/01/2009	SCHEDULED REDEMPTION		4,615	4,615	4,789			(174)		(174)		4,615				38	01/01/2024	1
31414N-UT-9	FED NATL MTG ASSOC #971394		06/01/2009	SCHEDULED REDEMPTION		1,310	1,310	1,359			(49)		(49)		1,310				11	05/01/2023	1
31414N-VF-8	FED NATL MTG ASSOC #971414		06/01/2009	SCHEDULED REDEMPTION		2,742	2,742	2,846			(103)		(103)		2,742				23	05/01/2023	1
31414P-7G-8	FED NATL MTG ASSOC #972595		06/01/2009	SCHEDULED REDEMPTION		24,698	24,698	25,271			(573)		(573)		24,698				206	04/01/2038	1
31414Q-RL-3	FED NATL MTG ASSOC #973091		06/01/2009	SCHEDULED REDEMPTION		79,787	79,787	81,638			(1,851)		(1,851)		79,787				665	03/01/2038	1
31414Q-X2-8	FED NATL MTG ASSOC #973297		06/01/2009	SCHEDULED REDEMPTION		241,267	241,267	247,516			(6,248)		(6,248)		241,267				1,810	03/01/2023	1
31414S-LZ-4	FED NATL MTG ASSOC #974744		06/01/2009	SCHEDULED REDEMPTION		74,977	74,977	76,717			(1,740)		(1,740)		74,977				625	04/01/2038	1
31414S-YM-9	FED NATL MTG ASSOC #975116		06/01/2009	SCHEDULED REDEMPTION		30,114	30,114	30,813			(699)		(699)		30,114				251	05/01/2038	1
31414S-3Q-4	FED NATL MTG ASSOC #975207		06/01/2009	SCHEDULED REDEMPTION		92,899	92,899	96,405			(3,505)		(3,505)		92,899				774	03/01/2023	1
31414S-6Z-1	FED NATL MTG ASSOC #975288		06/01/2009	SCHEDULED REDEMPTION		6,814	6,814	6,991			(176)		(176)		6,814				51	05/01/2023	1
31414U-G6-9	FED NATL MTG ASSOC #976421		06/01/2009	SCHEDULED REDEMPTION		1,812	1,812	1,859			(47)		(47)		1,812				14	03/01/2023	1
31414U-UN-6	FED NATL MTG ASSOC #976789		06/01/2009	SCHEDULED REDEMPTION		911	911	935			(24)		(24)		911				7	04/01/2023	1
31415A-MG-3	FED NATL MTG ASSOC #981059		06/01/2009	SCHEDULED REDEMPTION		4,041	4,041	4,194			(152)		(152)		4,041				34	04/01/2023	1
31415A-W2-3	FED NATL MTG ASSOC #981365		06/01/2009	SCHEDULED REDEMPTION		1,800	1,800	1,847			(47)		(47)		1,800				14	04/01/2023	1
31415B-AP-4	FED NATL MTG ASSOC #981614		06/01/2009	SCHEDULED REDEMPTION		4,658	4,658	4,834			(176)		(176)		4,658				39	06/01/2023	1
31415B-C2-3	FED NATL MTG ASSOC #981689		06/01/2009	SCHEDULED REDEMPTION		325,617	325,617	317,044	317,510		8,107		8,107		325,617				7,732	06/01/2038	1
31415B-DU-0	FED NATL MTG ASSOC #981715		06/01/2009	SCHEDULED REDEMPTION		13,739	13,739	14,257			(518)		(518)		13,739				114	07/01/2023	1
31415B-T3-3	FED NATL MTG ASSOC #982170		06/01/2009	SCHEDULED REDEMPTION		19,107	19,107	19,828			(721)		(721)		19,107				159	06/01/2023	1
31415C-LL-9	FED NATL MTG ASSOC #982831		06/01/2009	SCHEDULED REDEMPTION		61,336	61,336	62,760			(1,423)		(1,423)		61,336				511	05/01/2038	1
31415L-DH-7	FED NATL MTG ASSOC #983104		06/01/2009	SCHEDULED REDEMPTION		1,149	1,149	1,193			(43)		(43)		1,149				10	05/01/2023	1
31415L-QX-8	FED NATL MTG ASSOC #983470		06/01/2009	SCHEDULED REDEMPTION		18,788	18,788	19,224			(436)		(436)		18,788				157	05/01/2038	1
31415L-TF-4	FED NATL MTG ASSOC #983550		06/01/2009	SCHEDULED REDEMPTION		542	542	556			(14)		(14)		542				4	05/01/2023	1
31415Q-CT-1	FED NATL MTG ASSOC #985782		06/01/2009	SCHEDULED REDEMPTION		84,232	84,232	86,186			(1,954)		(1,954)		84,232				702	08/01/2038	1
31415R-QZ-0	FED NATL MTG ASSOC #987072		06/01/2009	SCHEDULED REDEMPTION		3,294	3,294	3,379			(85)		(85)		3,294				25	08/01/2023	1
31415S-HS-4	FED NATL MTG ASSOC #987741		06/01/2009	SCHEDULED REDEMPTION		1,238	1,238	1,284			(47)		(47)		1,238				10	08/01/2023	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		06/01/2009	SCHEDULED REDEMPTION		48,955	48,955	50,802			(1,847)		(1,847)		48,955				408	09/01/2023	1
31415T-SN-1	FED NATL MTG ASSOC #988925		06/01/2009	SCHEDULED REDEMPTION		135,712	135,712	140,833			(5,121)		(5,121)		135,712				1,131	08/01/2023	1
31415V-BG-9	FED NATL MTG ASSOC #990239		06/01/2009	SCHEDULED REDEMPTION		6,877	6,877	7,136			(259)		(259)		6,877				57	11/01/2023	1
31415V-ZW-8	FED NATL MTG ASSOC #990957		06/01/2009	SCHEDULED REDEMPTION		179,749	179,749	186,532			(6,783)		(6,783)		179,749				1,498	09/01/2023	1
31415V-Z2-4	FED NATL MTG ASSOC #990961		06/01/2009	SCHEDULED REDEMPTION		45,589	45,589	46,770			(1,181)		(1,181)		45,589				342	09/01/2023	1
31415V-5L-5	FED NATL MTG ASSOC #991051		06/01/2009	SCHEDULED REDEMPTION		282,510	282,510	285,512	285,437		(2,927)		(2,927)		282,510				7,377	10/01/2038	1
31415V-6B-6	FED NATL MTG ASSOC #991066		06/01/2009	SCHEDULED REDEMPTION		65,696	65,696	68,175			(2,479)		(2,479)		65,696				547	11/01/2023	1
31415W-FY-4	FED NATL MTG ASSOC #991283		06/01/2009	SCHEDULED REDEMPTION		362,159	362,159	375,825			(13,666)		(13,666)		362,159				3,018	09/01/2023	1
31415W-LM-3	FED NATL MTG ASSOC #991432		06/01/2009	SCHEDULED REDEMPTION		18,151	18,151	18,836			(685)		(685)		18,151				151	12/01/2023	1
31415W-3G-6	FED NATL MTG ASSOC #991899		06/01/2009	SCHEDULED REDEMPTION		444,961	444,961	449,689	449,572		(4,611)		(4,611)		444,961				10,824	10/01/2038	1
31415X-3S-8	FED NATL MTG ASSOC #992809		06/01/2009	SCHEDULED REDEMPTION		1,844	1,844	1,914			(70)		(70)		1,844				15	11/01/2023	1
31416L-HN-9	FED NATL MTG ASSOC #AA2936		06/01/2009	SCHEDULED REDEMPTION		275,940	275,940	281,254			(5,314)		(5,314)		275,940				2,070	04/01/2024	1
31416M-WL-4	FED NATL MTG ASSOC #AA4250		06/01/2009	SCHEDULED REDEMPTION		116,671	116,671	118,918			(2,247)		(2,247)		116,671				875	04/01/2024	1
31416P-GQ-4	FED NATL MTG ASSOC #AA5606		06/01/2009	SCHEDULED REDEMPTION		9,582	9,582	9,830			(248)		(248)		9,582				72	10/01/2023	1
31417Y-CP-0	FED NATL MTG ASSOC #MA0077		06/01/2009	SCHEDULED REDEMPTION		128,768	128,768	131,248			(2,480)		(2,480)		128,768				966	04/01/2024	1
313602-EB-6	FED NATL MTG ASSOC 1988-16 E		06/01/2009	SCHEDULED REDEMPTION		970	970	997	1,002		(32)		(32)		970				44	06/25/2018	1
313602-QA-5	FED NATL MTG ASSOC 1989-19 A		06/01/2009	SCHEDULED REDEMPTION		4,016	4,016	4,200	4,116		(99)		(99)		4,016				203	04/25/2019	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)
31358F-PH-6	FED NATL MTG ASSOC 1990-139 X		06/01/2009	SCHEDULED REDEMPTION		28,902	28,902	21,309	26,286		2,616		2,616		28,902				890	11/25/2020	1
31358N-TD-4	FED NATL MTG ASSOC 1992-103 Z		06/01/2009	SCHEDULED REDEMPTION		43,467	43,467	35,216	41,154		2,313		2,313		43,467				1,565	06/25/2022	1
31358N-US-9	FED NATL MTG ASSOC 1992-98 PZ		06/01/2009	SCHEDULED REDEMPTION		156,770	156,770	145,302	151,306		5,464		5,464		156,770				5,955	06/25/2022	1
31358R-WY-5	FED NATL MTG ASSOC 1992-G 64 Z		06/01/2009	SCHEDULED REDEMPTION		320,744	320,744	297,610	310,042		10,702		10,702		320,744				11,239	11/25/2022	1
31358P-CT-2	FED NATL MTG ASSOC G39 ZB		06/01/2009	SCHEDULED REDEMPTION		75,428	75,428	56,723	68,145		7,283		7,283		75,428				2,480	07/25/2022	1
3133T1-C5-9	FHR 1602 PJ		06/01/2009	SCHEDULED REDEMPTION		88,164	88,164	93,059	92,445		(4,281)		(4,281)		88,164				2,663	10/15/2023	1
313398-QA-0	FHR 2335 PZ		06/01/2009	SCHEDULED REDEMPTION		656,338	656,338	617,611	622,376		33,962		33,962		656,338				19,837	07/15/2031	1
313399-AJ-6	FHR 2344 QG		06/01/2009	SCHEDULED REDEMPTION		455,416	455,416	444,315	450,096		5,320		5,320		455,416				12,914	08/15/2016	1
313399-TE-7	FHR 2345 PZ		06/01/2009	SCHEDULED REDEMPTION		803,756	803,756	758,806	762,472		41,284		41,284		803,756				25,251	08/15/2031	1
313399-FX-0	FHR 2351 AZ		06/01/2009	SCHEDULED REDEMPTION		304,143	304,143	291,718	292,845		11,298		11,298		304,143				9,246	08/15/2031	1
31339N-2C-9	FHR 2398 ZP		06/01/2009	SCHEDULED REDEMPTION		467,958	467,958	446,892	437,668		20,286		20,286		467,958				15,209	01/15/2032	1
31339D-YJ-1	FHR 2412 ZC		06/01/2009	SCHEDULED REDEMPTION		1,013,929	1,013,929	968,285	974,427		39,502		39,502		1,013,929				31,275	02/15/2032	1
31392R-PX-3	FHR 2468 PE		06/01/2009	SCHEDULED REDEMPTION		2,953,188	2,953,188	3,038,092	2,975,181		(21,993)		(21,993)		2,953,188				84,697	04/15/2031	1
31392R-4A-6	FHR 2471 EH		06/01/2009	SCHEDULED REDEMPTION		816,338	816,338	839,808	820,811		(4,472)		(4,472)		816,338				22,880	02/15/2031	1
31392R-X5-5	FHR 2491 PG		04/01/2009	SCHEDULED REDEMPTION		75,052	75,052	77,186	75,470		(418)		(418)		75,052				375	03/15/2031	1
31392V-4R-0	FHR 2494 EH		05/01/2009	SCHEDULED REDEMPTION		908,974	908,974	927,153	913,504		(4,530)		(4,530)		908,974				13,846	04/15/2031	1
31392V-P8-9	FHR 2496 QN		06/01/2009	SCHEDULED REDEMPTION		3,170,198	3,170,198	3,253,911	3,190,107		(19,909)		(19,909)		3,170,198				87,608	05/15/2031	1
31392V-7G-1	FHR 2498 BM		06/01/2009	SCHEDULED REDEMPTION		151,746	151,746	155,243	154,130		(2,384)		(2,384)		151,746				3,912	09/15/2017	1
31392U-M7-6	FHR 2503 PG		06/01/2009	SCHEDULED REDEMPTION		3,578,500	3,578,500	3,646,663	3,589,787		(11,287)		(11,287)		3,578,500				100,905	04/15/2031	1
31393F-X6-8	FHR 2539 PC		06/01/2009	SCHEDULED REDEMPTION		3,128,156	3,128,156	3,140,864	3,140,293		(12,137)		(12,137)		3,128,156				81,806	01/15/2032	1
31394T-Y7-4	FHR 2764 YF		06/15/2009	SCHEDULED REDEMPTION		2,106,060	2,106,060	2,106,060	2,106,060						2,106,060				9,412	03/15/2034	1
31394T-YQ-2	FHR 2770 AU		04/07/2009	BNP PARIBAS SECURITIES CORP		14,359,573	14,232,811	12,802,547	13,205,736		35,608		35,608		13,241,344		1,118,229	1,118,229	208,748	03/15/2019	1
31394W-AT-5	FHR 2786 JD		04/03/2009	SALOMON SMITH BARNEY		12,339,844	12,000,000	11,175,000	11,462,597		18,874		18,874		11,481,471		858,373	858,373	190,500	04/15/2019	1
31396G-CC-3	FHR 3087 VJ		06/01/2009	SCHEDULED REDEMPTION		156,804	156,804	148,829	150,437		6,367		6,367		156,804				3,333	06/15/2022	1
31395N-PD-3	FNBR 2006-B1 AB		06/01/2009	SCHEDULED REDEMPTION		970,876	970,876	966,780	967,720		3,156		3,156		970,876				27,481	06/25/2016	1
31393D-ZD-6	FNR 0373A GA		06/01/2009	Various		731,044	731,044	738,355			(7,310)		(7,310)		731,044				4,264	05/25/2031	1
31358U-7D-2	FNR 1993-70 Z		06/01/2009	SCHEDULED REDEMPTION		9,583	9,583	9,990	9,966		(383)		(383)		9,583				295	05/25/2023	1
31392A-DF-2	FNR 2001-62 VB		04/01/2009	SCHEDULED REDEMPTION		192,372	192,372	198,046	194,748		(2,376)		(2,376)		192,372				1,042	02/25/2017	1
31392D-ZN-5	FNR 2002-50 PE		06/01/2009	SCHEDULED REDEMPTION		580,182	580,182	593,599	583,493		(3,311)		(3,311)		580,182				16,517	05/25/2031	1
31394A-L7-9	FNR 2004-67 VE		06/01/2009	SCHEDULED REDEMPTION		402,331	402,331	397,679	399,251		3,080		3,080		402,331				8,551	12/25/2020	1
31394B-BG-8	FNR 2004-81 KE		04/07/2009	BNP PARIBAS SECURITIES CORP		5,146,875	5,000,000	4,820,313	4,876,881		4,440		4,440		4,881,321		265,554	265,554	82,500	11/25/2019	1
31396K-MG-4	FNR 2006-74 FL		06/25/2009	SCHEDULED REDEMPTION		156,625	156,625	156,601	156,606		19		19		156,625				613	08/25/2036	1
31396P-L9-0	FNR 2007-12 BA		04/01/2009	BARCLAYS BANK		31,017,514	29,986,721	29,525,675	29,566,216		3,626		3,626		29,569,842		1,447,672	1,447,672	504,771	02/25/2037	1
31396P-VV-0	FNR 2007-23 BC		04/01/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		20,728,845	19,979,609	19,704,890	19,751,813		8,043		8,043		19,759,855		968,989	968,989	336,315	02/25/2036	1
846565-AB-5	SPARKS REGL MED CTR AR MEDCAP V LLC 02		06/15/2009	CALLED @ 100.00		210,000	210,000	212,100	211,074		463		463		211,537		(1,537)	(1,537)	6,983	06/15/2012	5FE
055053-AA-0	AZUSA PACIFIC UNIV CA TXBL SER 1999		04/01/2009	MATURED		2,100,000	2,100,000	2,299,500	2,111,744		(11,744)		(11,744)		2,100,000				76,125	04/01/2009	2FE
59333A-JX-0	MIAMI-DADE CNTY FL EDL UNIV OF MIAMI 08B		04/01/2009	CALLED @ 100		790,000	790,000	790,000	790,000						790,000				24,095	04/01/2015	1FE
451470-LT-3	IDAHO STATE UNIV GEN REV TXBL 04 C		04/01/2009	SCHEDULED REDEMPTION		105,000	105,000	104,036	104,266		734		734		105,000				2,562	04/01/2022	1FE
759830-AK-8	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		06/01/2009	CALLED @ 100.00		50,000	50,000	50,000	50,000						50,000				1,723	06/01/2016	2FE
759830-AL-6	RENO NV SPL ASSMT DIST 2 LID RETRAC 06		06/01/2009	CALLED @ 100.00		370,000	370,000	380,810	378,861		(394)		(394)		378,467		(8,467)	(8,467)	13,468	06/01/2025	2FE
295095-BF-9	ERIE CNTY NY TOBACCO ASSET SEC 05 E		06/01/2009	CALLED @ 100		987,168	987,168	972,360	977,150		115		115		977,265		9,903	9,903	29,615	06/01/2028	2FE
63166M-BX-6	NASSAU CNTY NY TOBACCO STLMT 06 A-1		06/01/2009	SCHEDULED REDEMPTION		2,866,479	2,866,479	2,875,136	2,873,353		(6,874)		(6,874)		2,866,479				97,890	06/01/2021	2FE
64970M-XT-5	NEW YORK NY HSG DEV CORP MULTI FAM 06A		05/01/2009	CALLED @ 100.00		444,647	444,647	446,501	446,027		(13)		(13)		446,014		(1,367)	(1,367)	14,273	11/01/2027	1FE
88880L-AB-9	WEST VIRGINIA TOBACCO STLEMNT FIN 07B		05/05/2009	PRAGER MCCARTHY & SEALY		8,142	200,000	7,202	8,169		243		243		8,413		(271)	(271)		06/01/2047	2FE
3199999. Bonds - U.S. Special Revenues						144,805,455	142,603,804	139,710,903	130,328,401		(118,137)		(118,137)		140,148,377		4,657,078	4,657,078	2,833,266	XXX	XXX
04542B-LZ-3	ABFC 2005-WF1, M2		06/19/2009	TRANSFER		8,046,000	8,046,000	8,046,000	8,046,000						8,046,000				32,801	01/25/2035	1FE
04542B-MA-7	ABFC 2005-WF1, M3		06/19/2009	TRANSFER		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				12,959	01/25/2035	1FE
04542B-MB-5	ABFC 2005-WF1, M4		06/19/2009	TRANSFER		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				12,620	01/25/2035	1FE
04541G-EU-2	ABSHE 2003-HE4 M1		06/15/2009	SCHEDULED REDEMPTION		731,885	731,885	732,572	732,122		(236)		(236)		731,885				6,665	08/15/2033	1FE
04541G-HM-7	ABSHE 2004-HE1, M2		06/15/2009	SCHEDULED REDEMPTION		432,428	432,428	435,919	434,687		(2,259)		(2,259)		432,428				6,234	01/15/2034	1FE
00389W-AA-8	ACACIA CDO 11A, CL A	F	06/30/2009	Various		96,270	37,023	64,720	71,154			(1,064)	1,064		96,270					03/15/2047	6FE
00389W-AB-6	ACACIA CDO 11A, CL B	F	06/30/2009	DISTRIBUTION		40,723		22,500							22,500		18,223	18,223		03/15/2047	6FE
003890-AA-8	ACADEMIC FIN CORP SR - TRUST 2005 - SER		05/28/2009	CALLED @ 100.00		100,000	100,000	100,000	100,000						100,000				1,004	06/01/2041	1FE
990120-9A-7	ACCO BRANDS CORP US TERM LOAN		06/16/2009	SCHEDULED REDEMPTION		4,257	4,257	4,257	4,257						4,257				8,422	08/17/2012	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
004421-BH-5	ACE 2002-HE3, M1		06/25/2009	SCHEDULED REDEMPTION		332,837	332,837	334,293	333,916		(1,079)		(1,079)		332,837				3,554	10/25/2032	1FE
004421-EX-7	ACE 2004-OP1, M2		06/25/2009	SCHEDULED REDEMPTION		1,217,213	1,217,213	1,214,991	1,215,911		1,302		1,302		1,217,213				8,844	04/25/2034	1FE
004421-EY-5	ACE 2004-OP1, M3		06/25/2009	SCHEDULED REDEMPTION		199,602	199,602	199,602	199,602						199,602				1,481	04/25/2034	2FE
004421-LL-5	ACE 2005-RM1 M1		06/25/2009	SCHEDULED REDEMPTION		1,187,339	1,187,339	1,189,427	1,188,014		(675)		(675)		1,187,339				4,802	03/25/2035	1FE
004406-AA-2	ACE 2006-GP1, A		06/19/2009	Various		4,132,506	4,132,506	4,132,506	4,132,429		77		77		4,132,506				11,028	02/25/2031	1FE
00442B-AD-3	ACE 2006-HE4, A2C		06/30/2009	DISTRIBUTION		14,970		14,970							14,970					10/25/2036	6FE
00441W-AA-4	ACE 2006-SL4, A-1		06/25/2009	Various		140,505	141,840	140,484	140,505						140,505				379	09/25/2036	5FE
005125-9A-9	ACXIOM CORP. TERM LOAN		05/19/2009	Various		1,545,075	1,635,000	1,635,000	1,635,000						1,635,000		(89,925)	(89,925)	27,528	09/15/2012	3FE
00753*-AK-5	ADVANCED DRAINAGE SYSTEMS, INC. SR NTS		06/27/2009	SCHEDULED REDEMPTION		857,143	857,143	857,143	857,143						857,143				23,914	06/27/2015	2
00770@-AB-2	ADVANTAGE CAPITAL PARTNERS VII SER B		04/01/2009	VARIOUS											(351,626)		351,626	351,626		02/28/2010	1Z
00780*-AA-4	ADVANTAGE COLORADO CAPCO I SER. A		05/01/2009	SCHEDULED REDEMPTION		2,206	2,206	1,381	1,856		350		350		2,206					03/01/2017	1
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		05/01/2009	SCHEDULED REDEMPTION		6,066	6,066	3,797	5,103		962		962		6,066					03/01/2017	1
00111@-AA-2	AES HAWAII (HEPCO)		06/30/2009	SCHEDULED REDEMPTION		227,850	227,850	227,850	227,850						227,850				7,827	06/30/2022	2
597334-A@-0	AETNA/MIDDLETOWN CTL		06/19/2009	TRANSFER		2,760,183	2,760,183	2,760,183	2,760,183						2,760,183				103,458	07/14/2010	1
990394-9A-8	AFFILIATED COMPUTER SERVICES TERM B		05/19/2009	Various		2,249,641	2,425,000	2,425,000	2,425,000						2,425,000		(175,359)	(175,359)	31,844	03/20/2013	3FE
990501-9A-8	AFFINION GROUP B		04/03/2009	SCHEDULED REDEMPTION		23,376	23,376	23,339	23,336		39		39		23,376				177	10/17/2012	3FE
02660T-DD-2	AHM 2005-1 3A1		06/25/2009	SCHEDULED REDEMPTION		68,181	68,181	68,128	68,150		31		31		68,181				220	06/25/2045	1FE
02660T-JJ-3	AHMT 2006-1 M1		06/30/2009	DISTRIBUTION		12,244											12,244	12,244		03/25/2046	6FE
00910@-AA-5	AIR EVAC EMS TERM B		05/19/2009	Various		3,696,826	4,535,983	4,546,275	4,547,008		(1,489)		(1,489)		4,545,519		(848,693)	(848,693)	61,253	03/31/2012	4
009341-AL-2	AIRCRAFT FINANCE TRUST		06/30/2009	DISTRIBUTION		23,495		23,495	23,495						23,495					05/15/2024	5FE
C0118#-AA-0	ALBECOUR INC. 7.27% SENIOR NOTES	A	06/15/2009	SCHEDULED REDEMPTION		1,217,391	1,217,391	1,217,391	1,217,391						1,217,391				44,252	12/15/2017	1
014480-AA-8	ALESCO PREFERRED FUNDING IV 2034 A-1	F	04/30/2009	SCHEDULED REDEMPTION		1,654,954	1,654,954	1,654,954	1,654,954						1,654,954				23,530	07/30/2034	1FE
01639#-AA-1	ALISAL WATER CORPORATION		04/01/2009	SCHEDULED REDEMPTION		55,000	55,000	55,000	55,000						55,000				2,159	01/01/2027	3
018581-A*-9	ALLIANCE DATA SYSTEMS CORP. SR UNSEC. N		05/16/2009	MATURED		10,000,000	10,000,000	9,988,517	9,993,647		6,353		6,353		10,000,000				303,333	05/16/2009	2
61753A-AC-2	ALLIANCE/MACES 2007-5 SYNTHETIC CDO, CL		06/20/2009	DISTRIBUTION		183,104		51,606	51,606						51,606		131,498	131,498		06/20/2017	6FE
991144-9C-2	ALLTEL COMMUNICATIONS, INC. INITIAL TRAN		10/17/2008	VARIOUS															8,077	05/15/2015	3FE
471109-AB-4	ALLTRISTA CORP		05/21/2009	Various		1,703,063	1,940,000	1,965,000	1,960,879		(1,077)		(1,077)		1,959,802		(256,740)	(256,740)	82,545	05/01/2017	4FE
02078@-AA-9	ALPHAGEN POWER (WMS/KINDER) SR NTS		04/01/2009	SCHEDULED REDEMPTION		183,630	183,630	183,630	183,630						183,630				8,372	07/01/2024	2
990340-9A-1	AMC ENTERTAINMENT INC. TERM LOAN		05/19/2009	Various		3,098,419	3,386,250	3,386,250	3,386,273		8,728		8,728		3,386,250		(287,831)	(287,831)	29,332	01/26/2013	3FE
023650-AH-7	AMER WEST AIR		04/02/2009	SCHEDULED REDEMPTION		249,745	249,745	249,745	249,745						249,745				8,866	04/02/2021	2FE
02406P-AE-0	AMERICAN AXLE & MFG INC		05/14/2009	J. P. MORGAN SECURITIES, INC.		475,000	2,000,000	357,892	600,000						380,000		95,000	95,000	28,583	02/11/2014	5FE
207543-S#-7	AMERICAN ELEC PWR SVCS CORP SEC NTS		04/15/2009	SCHEDULED REDEMPTION		238,025	238,025	238,025	238,025						238,025				12,425	10/15/2017	2
025816-AT-6	AMERICAN EXPRESS		06/17/2009	MATURED		2,000,000	2,000,000	2,061,766	2,006,895		(6,895)		(6,895)		2,000,000				47,500	06/17/2009	1FE
02666Q-UW-1	AMERICAN HONDA FINANCE		05/25/2009	MATURED		10,000,000	10,000,000	10,008,761	9,999,040		960		960		10,000,000				225,000	05/25/2009	1FE
029712-AA-4	AMERICAN STANDARD INC	F	06/01/2009	MATURED		500,000	500,000	559,336	506,078		(6,078)		(6,078)		500,000				20,625	06/01/2009	2FE
U0267V-AC-0	AMERITECH CAP EURO		05/18/2009	MATURED		2,000,000	2,000,000	2,056,160	2,003,674		(3,674)		(3,674)		2,000,000				125,000	05/18/2009	1FE
71646Y-AA-4	AMETHYST		04/15/2009	SCHEDULED REDEMPTION		374,985	374,985	374,985	374,985						374,985				8,231	04/15/2016	1
990991-9A-1	AMSCAN HLDGS INC. TERM LOAN		06/02/2009	Various		3,134,535	3,644,808	3,392,646	3,381,438		31,459		31,459		3,412,897		(278,362)	(278,362)	41,983	05/25/2013	4FE
03072S-DJ-1	AMSI 2002-4 M2		06/25/2009	SCHEDULED REDEMPTION		79,903	79,903	80,202	80,073		(170)		(170)		79,903				1,387	02/25/2033	1FE
03235M-AA-0	AMTRAK SER. 2001 SECD NTS		06/15/2009	SCHEDULED REDEMPTION		496,000	496,000	496,000	496,000						496,000				23,560	06/15/2017	1
037735-BM-8	APPALACHIAN PWR		05/01/2009	MATURED		5,055,000	5,055,000	4,593,529	5,031,578		23,422		23,422		5,055,000				166,815	05/01/2009	2FE
677755-C#-5	AQUA OHIO INC 1ST MTG (FORMER CONSUMERS		04/01/2009	SCHEDULED REDEMPTION		494,500	494,500	494,500	497,792		(3,292)		(3,292)		494,500				23,489	04/01/2013	2
990121-9B-3	ARBY'S RESTAURANT GROUP, INC. TERM LOAN		05/19/2009	Various		1,392,438	1,450,299	1,396,166	1,385,866		13,451		13,451		1,399,318		(6,880)	(6,880)	12,410	07/25/2012	4FE
03938L-AM-6	ARCELORMITTAL	F	06/11/2009	Various		4,107,500	4,000,000	3,900,880			175		175		3,901,055		206,445	206,445	12,039	06/01/2019	2FE
039483-AV-4	ARCHER DANIELS .875000% 02/15/2014		05/19/2009	DIRECT		11,027,727	10,850,000	11,105,895	11,041,600		(14,182)		(14,182)		11,027,418		309	309	72,258	02/15/2014	1FE
04010K-AA-3	ARES VIII CLO CLASS A1A, FLOAT. RATE	F	06/19/2009	Various		17,663,250	17,663,250	17,663,250	17,663,250						17,663,250				202,634	02/26/2016	1FE
007036-FW-1	ARMT 2005-1 5A2		06/25/2009	SCHEDULED REDEMPTION		117,791	117,791	117,915	117,895		(103)		(103)		117,791				437	05/25/2035	1FE
007036-UQ-7	ARMT 2005-11 5A1		06/25/2009	SCHEDULED REDEMPTION		153,223	153,223	72,015			81,208		81,208		153,223					02/25/2036	2FE
2254W0-MM-4	ARMT 2005-12 5A1		06/25/2009	SCHEDULED REDEMPTION		219,682	219,682	99,063			120,619		120,619		219,682					03/25/2036	2FE
040104-MY-4	ARSI 2005-W1, A2		06/25/2009	SCHEDULED REDEMPTION		29,660	29,660	29,660	29,660						29,660				87	05/25/2035	3FE
04013B-AB-8	ARSI 2006-M2, A2B		06/25/2009	SCHEDULED REDEMPTION		1,179,896	1,179,896	1,179,896	1,179,896						1,179,896				2,821	09/25/2036	2FE
04541G-HX-3	ASSET BACKED SECURITIES CORP H		06/25/2009	SCHEDULED REDEMPTION		1,630,446	1,630,446	1,642,165	1,633,665		(3,219)		(3,219)		1,630,446				13,128	04/25/2034	1FE
991046-9A-3	ASURION CORPORATION FIRST LIEN		05/19/2009	Various		3,620,000	4,000,000	3,912,699	3,907,581		6,438		6,438		3,914,019		(294,019)	(294,019)	46,770	07/03/2014	4FE
991698-9B-9	ATLANTIC BROADBAND FINANCE TERM B		06/18/2009	BANK OF AMERICA		3,119,285	3,245,030	3,258,904	3,254,911		(1,634)		(1,634)		3,253,277		(133,993)	(133,993)	30,098	08/29/2011	4FE
991063-9B-6	ATLAS PIPELINE PARTNERS TERM LOAN		06/02/2009	SCHEDULED REDEMPTION		1,049,075	1,049,075	1,031,726	1,030,581		18,494		18,494		1,049,075				3,353	07/27/2014	4FE
049560-AE-5	ATMOS ENERGY CORP		04/30/2009	CALLED @ 101.642		10,164,200	10,000,000	9,639,500	9,931,498		28,352		28,352		9,959,850		204,350	204,350	216,667	10/15/2009	2FE
05332*-AR-9	AUTOMOTIVE RENTALS INC. FLOAT RATE SER B		05/27/2009	MATURED		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				410,958	05/27/2009	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
053332-AC-6	AUTOZONE INC		06/29/2009	ROYAL BANK OF SCOTLAND PLC		2,899,818	2,780,000	2,769,186			544		544		2,769,730		130,088	130,088	34,933	10/15/2012	2FE
05342R-AA-4	AVALON CAPITAL LTD. 3, CLASS A-1	F	05/26/2009	SCHEDULED REDEMPTION		177,277	177,277	177,277	177,277						177,277				1,778	02/24/2019	1FE
05368B-AA-8	AVIATION SECURITIZATION II LLC		06/15/2009	SCHEDULED REDEMPTION		208,611	208,611	208,611	208,611						208,611				1,371	12/15/2023	1
990640-9B-2	B/E AEROSPACE, INC. TERM LOAN B		05/19/2009	Various		952,800	992,500	983,162	983,092		587		587		983,679		(30,879)	(30,879)	18,854	07/28/2014	3FE
05615Q-AB-4	BABSON CLO LTD. 2004-IA CLASS A-2A	F	06/15/2009	SCHEDULED REDEMPTION		238,913	238,913	238,913	238,913						238,913				2,450	06/15/2016	1FE
05615N-AS-4	BABSON CLO LTD. 2004-II, CL. A-2C SR. NT	F	05/15/2009	SCHEDULED REDEMPTION		246,890	246,890	246,890	246,890						246,890				2,487	11/15/2016	1FE
05947U-HM-3	BACM 2002-2, A3		05/21/2009	Various		12,746,255	13,600,000	13,702,206	13,641,716		(5,498)		(5,498)		13,636,217		(889,963)	(889,963)	340,290	07/11/2043	1FE
05947U-ES-3	BACM 2002-PB2, A4		05/20/2009	MORGAN STANLEY DEAN WITTER		19,901,476	19,360,000	20,688,946	19,808,246		(60,873)		(60,873)		19,747,373		154,103	154,103	582,171	06/11/2035	1FE
059523-BB-5	BAFC 2007-5 7A5		06/30/2009	Various		412,296	163,164	394,652	412,050			(55,034)	55,034		412,296				1,768	07/25/2037	5FE
060505-AG-9	BANK OF AMERICA		06/02/2009	Various		6,212,000	6,000,000	6,162,231	6,070,905		(14,079)		(14,079)		6,056,826		155,174	155,174	393,844	01/15/2011	1FE
05948K-BE-8	BANK OF AMERICA ALTERNATIVE LOAN TRUST		06/01/2009	SCHEDULED REDEMPTION		17,416	17,416	17,713	17,621		(205)		(205)		17,416				473	04/25/2033	1FE
160841-AA-0	BANK OF AMERICA/CHARLOTTE GATEWAY 6.41%		06/01/2009	SCHEDULED REDEMPTION		15,917	15,917	15,917	15,917						15,917				482	12/01/2016	1FE
06423A-AQ-6	BANK ONE CORP		05/14/2009	J. P. MORGAN SECURITIES, INC.		2,595,425	2,500,000	2,542,601	2,539,925		(4,976)		(4,976)		2,534,949		60,476	60,476	75,389	11/15/2011	1FE
05539G-AB-9	BEA CBO 1998-1 CLASS A2A		06/15/2009	DISTRIBUTION		26,782		26,782	26,782						26,782					06/15/2010	6FE
076036-AG-7	BEDFORD CDO CLASS IIIB FLTG RATE NOTES	F	05/11/2009	Various		215,721	209,159	148,588	193,778		27,042		27,042		215,721					05/11/2011	2FE
990923-9A-4	BERRY PLASTICS GROUP, INC. TERM C LOAN		06/30/2009	SCHEDULED REDEMPTION		14,924	14,924	14,924	14,924						14,924					04/03/2015	4FE
225383-AH-1	BGI/ANDERSON VALLEY CDO III SYNTHETIC CD	F	06/22/2009	DISTRIBUTION		54,507											54,507	54,507		03/20/2017	4FE
225383-AF-5	BGI/ANDERSON VALLEY III SYNTHETIC CDO	F	06/22/2009	DISTRIBUTION		81,760											81,760	81,760		03/20/2017	4FE
991093-9A-5	BIOMET INC.		05/20/2009	Various		3,236,810	3,448,734	3,440,076	3,440,018		560		560		3,440,579		(203,768)	(203,768)	60,738	03/25/2015	4FE
09071*-AA-3	BIRCHWOOD POWER PARTNERS		06/30/2009	SCHEDULED REDEMPTION		30,480	30,480	30,251	30,731		(251)		(251)		30,480				1,572	12/30/2016	2
09201J-AA-4	BLACK DIAMOND INT'L FUNDING, LTD. MTN SE		04/15/2009	SCHEDULED REDEMPTION		1,727,176	1,727,176	1,727,176	1,727,176						1,727,176				29,195	07/17/2017	1FE
105667-AA-7	BMAT 2006-1, A2		06/25/2009	SCHEDULED REDEMPTION		638,298	638,298	638,298	638,298						638,298				1,751	07/25/2036	1FE
055921-AA-8	BMC SOFTWARE INC		06/11/2009	GOLDMAN, SACHS & CO.		9,950,000	10,000,000	9,940,600	9,942,988		1,970		1,970		9,944,958		5,042	5,042	392,708	06/01/2018	2FE
05948K-W5-4	BOAA 2005-11 4A5		06/01/2009	SCHEDULED REDEMPTION		204,967	204,967	204,311	204,637		330		330		204,967				5,551	12/25/2035	4FE
05948K-E5-4	BOAA 2005-6 2CB1		06/01/2009	SCHEDULED REDEMPTION		266,864	266,864	267,219	266,710		154		154		266,864				7,651	07/25/2035	3FE
09776@-AB-7	BON SECOURS HEALTH SYSTEM LEASE-COLLATER		06/15/2009	SCHEDULED REDEMPTION		86,448	86,448	99,111	96,683		(10,235)		(10,235)		86,448				3,144	09/15/2021	1
97181#-HV-8	BORDERS GROUP SR SEC NTS		06/01/2009	SCHEDULED REDEMPTION		36,993	36,993	36,644	36,747		246		246		36,993				1,197	12/01/2017	2
101137-AH-0	BOSTON SCIENTIFIC CORP		05/19/2009	ROYAL BANK OF SCOTLAND PLC		2,463,775	2,500,000	2,497,725	2,498,802		180		180		2,498,982		(35,207)	(35,207)	65,417	06/15/2011	3FE
10138M-AB-1	BOTTLING GROUP LLC		06/23/2009	ROYAL BANK OF SCOTLAND PLC		10,625,700	10,000,000	9,931,700	9,969,234		3,565		3,565		9,972,799		652,901	652,901	283,924	11/15/2012	1FE
048825-BJ-1	BP AMOCO PLC	F	04/15/2009	MATURED		2,500,000	2,500,000	2,554,100	2,502,690		(2,690)		(2,690)		2,500,000				73,750	04/15/2009	1FE
10600P-AA-5	BRAMER 2003-1	F	06/15/2009	SCHEDULED REDEMPTION		480,002	480,002	480,002	480,002						480,002				14,186	06/15/2011	1FE
990824-9A-4	BRAND ACQUISTIONS CORP. (FR) TERM B LOAN		06/30/2009	SCHEDULED REDEMPTION		5,000	5,000	5,000	5,000						5,000				171	02/07/2014	4FE
10623P-DE-7	BRAZOS STUDENT FIN CORP SR - TRUST 1995		06/19/2009	CALLED @ 100.00000000		850,000	850,000	850,000	850,000						850,000				9,210	12/01/2042	2FE
106238-HK-7	BRAZOS TX HIGHER ED AUTH STUD LN SR TR 1		06/17/2009	CALLED @ 100.00000000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				31,279	12/01/2036	1FE
05564E-BB-1	BRE PROPERTIES INC		04/06/2009	TENDER OFFER		12,000,000	12,000,000	13,021,800	12,437,739		(54,211)		(54,211)		12,383,528		(383,528)	(383,528)	648,150	01/15/2011	2FE
108124-AA-6	BRIDGEPORT CLO LTD 2006-1A, CL. A-1		04/21/2009	SCHEDULED REDEMPTION		3,591	3,591	3,591	3,591						3,591				55	07/21/2020	1FE
991142-9A-0	BRIGHT HORIZONS FAMILY SOLUTIONS INC. TR		03/31/2009	SCHEDULED REDEMPTION		1,675	1,675	1,609	1,612		63		63		1,675				12,846	05/28/2015	3FE
116663-AC-9	BRUCE MANSFIELD UNIT 1 2		06/01/2009	CALLED @ 100.00		98,000	98,000	98,000	98,000						98,000				3,357	06/01/2034	2FE
073879-TT-5	BSABS 2005-HE4 M1		06/25/2009	SCHEDULED REDEMPTION		1,213,622	1,213,622	1,211,347	1,212,708		915		915		1,213,622				5,118	04/25/2035	1FE
07388E-AJ-5	BSABS 2006-SD2, A2		06/25/2009	SCHEDULED REDEMPTION		91,346	91,346	91,346	91,346						91,346				277	06/25/2036	1FE
07384M-6H-0	BSARM 2004-12 2A1		06/01/2009	SCHEDULED REDEMPTION		478,628	478,628	470,626	470,826		7,802		7,802		478,628				10,228	02/25/2035	1FE
07383F-MN-5	BSCMS 2002-PBW1, A2		05/29/2009	BAIRD (ROBERT W.) & CO. INC.		14,979,588	15,520,000	15,205,031	15,391,813		14,977		14,977		15,406,789		(427,201)	(427,201)	369,618	11/11/2035	1FE
07383F-PW-2	BSCMS 2002-TOP8, A2		05/21/2009	Various		16,358,734	17,745,000	18,005,161	17,853,355		(8,942)		(8,942)		17,844,412		(1,485,678)	(1,485,678)	419,019	08/15/2038	1FE
07383F-E9-5	BSCMS 2004-PWR4, A2		05/29/2009	GREENWICH CAPITAL MARKETS, INC.		15,877,598	16,145,000	16,314,966	16,226,370		(10,612)		(10,612)		16,215,757		(338,159)	(338,159)	431,454	06/11/2041	1FE
09250F-AA-2	BSIS 2005-2A, A1	F	05/25/2009	SCHEDULED REDEMPTION		72,270	72,270	53,480			18,790		18,790		72,270				271	05/25/2017	1FE
07400W-AA-8	BSMF 2006-SL1, A		06/30/2009	Various		142,075	127,015	64,647	23,046	20,959	83,225		104,184		142,075					08/25/2036	6FE
07401U-AA-1	BSSLT 2007-SV1A A1		06/25/2009	SCHEDULED REDEMPTION		278,386	278,386	278,386	278,386						278,386				884	12/25/2036	4FE
119882-9I-1	BUFFETS, INC. DIP PFLC		04/28/2009	Various		10,882	48,475	47,106	9,829		(649)		(649)		10,882					06/30/2009	4FE
119882-9F-7	BUFFETS, INC. DIP TERM LOAN B		04/28/2009	Various		109,413	486,557	473,650	99,488		(6,324)		(6,324)		109,413					06/30/2009	4FE
119883-A@-5	BUFFETS, INC. PRE-PETITION PFLC		04/28/2009	Various		23,376	140,589	59,446		31,202	(5,722)		25,481		23,376					05/01/2013	6*
119883-A*-7	BUFFETS, INC. PRE-PETITION TERM LOAN B		04/28/2009	Various		226,999	1,012,081	345,665		223,306	(32,659)		190,647		226,999					11/01/2013	6
05567Y-AA-7	BURLINGTN NORTH SANTA FE		04/01/2009	SCHEDULED REDEMPTION		772,150	772,150	772,150	772,150						772,150				19,176	04/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
990444-9A-1	BURLINGTON COAT FACTORY TERM LOAN		05/29/2009	SCHEDULED REDEMPTION		5,673	5,673	5,673	5,673						5,673				12	05/28/2013	5FE
94978#-AQ-0	BURLINGTON NORTHERN LEASE-BACKED CRTS.		06/01/2009	SCHEDULED REDEMPTION		20,114	20,114	20,114	20,114						20,114				648	08/01/2022	2
12189N-AA-5	BURLINGTON NORTHERN SECD NTS, BNSF 2005-		06/28/2009	SCHEDULED REDEMPTION		1,722,082	1,722,082	1,715,027	1,714,890		7,192		7,192		1,722,082					06/28/2012	1
90357#-AN-6	BURLINGTON NORTHERN SECD SER A 2005-AA		04/01/2009	SCHEDULED REDEMPTION		35,792	35,792	35,792	35,792						35,792				942	04/01/2021	1
90357#-AT-3	BURLINGTON NORTHERN SECD SER A 2005-BB		04/01/2009	SCHEDULED REDEMPTION		174,548	174,548	174,548	174,548						174,548				4,599	04/01/2023	1
90357#-AV-8	BURLINGTON NORTHERN SECD SER A 2005-S		04/01/2009	SCHEDULED REDEMPTION		179,747	179,747	179,747	179,747						179,747				4,736	04/01/2023	1
90357#-AE-6	BURLINGTON NORTHERN SECD SER A 2005-T		04/01/2009	SCHEDULED REDEMPTION		115,205	115,205	115,205	115,205						115,205				3,036	04/01/2023	1
90357#-AG-1	BURLINGTON NORTHERN SECD SER A 2005-V		04/01/2009	SCHEDULED REDEMPTION		271,833	271,833	271,833	271,833						271,833				7,163	04/01/2022	1
90357#-AH-9	BURLINGTON NORTHERN SECD SER A 2005-W		04/01/2009	SCHEDULED REDEMPTION		170,034	170,034	170,034	170,034						170,034				4,480	04/01/2023	1
90357#-AJ-5	BURLINGTON NORTHERN SECD SER A 2005-X		04/01/2009	SCHEDULED REDEMPTION		193,993	193,993	193,993	193,993						193,993				5,112	04/01/2023	1
90357#-AK-2	BURLINGTON NORTHERN SECD SER A 2005-Y		06/29/2009	Various		1,848,784	1,853,996	1,853,996	1,853,996						1,853,996		(5,212)	(5,212)	71,233	04/01/2022	1
90357#-AM-8	BURLINGTON NORTHERN SECD SER A 2005-Z		04/01/2009	SCHEDULED REDEMPTION		85,249	85,249	85,249	85,249						85,249				2,246	04/01/2023	1
90357#-AP-1	BURLINGTON NORTHERN SECD SER B 2005-AA		04/01/2009	SCHEDULED REDEMPTION		65,409	65,409	65,409	65,409						65,409				1,723	04/01/2020	1
90357#-AU-0	BURLINGTON NORTHERN SECD SER B 2005-BB		04/01/2009	SCHEDULED REDEMPTION		38,988	38,988	38,988	38,988						38,988				1,027	04/01/2023	1
90357#-AL-0	BURLINGTON NORTHERN SECD SER B 2005-Y		04/01/2009	SCHEDULED REDEMPTION		189,663	189,663	189,663	189,663						189,663				4,998	04/01/2022	1
90357#-AQ-9	BURLINGTON NORTHERN SECD SER C 2005-AA		04/01/2009	SCHEDULED REDEMPTION		53,536	53,536	53,536	53,536						53,536				1,410	04/01/2020	1
90357#-AR-7	BURLINGTON NORTHERN SECD SER D 2005-AA		04/01/2009	SCHEDULED REDEMPTION		60,251	60,251	60,251	60,251						60,251				1,587	04/01/2021	1
90357#-AS-5	BURLINGTON NORTHERN SECD SER E 2005-AA		04/01/2009	SCHEDULED REDEMPTION		48,513	48,513	48,513	48,513						48,513				1,277	04/01/2020	1
90357#-AF-3	BURLINGTON NORTHERN SECRD SER A 2005-U		04/01/2009	SCHEDULED REDEMPTION		23,811	23,811	23,811	23,811						23,811				627	04/01/2023	1
12201P-AM-8	BURLINGTON RESOURCES FIN		06/10/2009	JEFFERIES & COMPANY, INC.		10,911,100	10,000,000	10,811,550	10,299,963		(43,821)		(43,821)		10,256,142		654,958	654,958	350,278	12/01/2011	1FE
74932#-AA-2	BUZZI UNICEM / RC CEMENT 6.60% SERIES A	F	05/29/2009	SCHEDULED REDEMPTION		8,666,667	8,666,667	8,666,667	8,666,667						8,666,667				286,000	05/29/2010	2
056039-AF-7	BWAY CORP		05/06/2009	CALLED @ 101.667		3,990,430	3,925,000	4,118,000	3,955,728		(13,262)		(13,262)		3,942,466		47,963	47,963	219,146	10/15/2010	4FE
990408-9A-6	CABLEVISION SYSTEMS (CSC HOLDINGS) INCRE		05/20/2009	Various		12,723,796	13,558,010	13,585,620	13,572,805		(3,162)		(3,162)		13,569,644		(845,848)	(845,848)	113,201	03/29/2013	3FE
12686C-AW-9	CABLEVISION SYSTEMS CORP		05/22/2009	CANTOR, FITZGERALD & CO.		242,500	250,000	266,875	258,634		(971)		(971)		257,663		(15,163)	(15,163)	12,389	04/15/2012	4FE
124765-A#-5	CAE, INC. SERIES C NOTES		06/06/2009	MATURED		3,100,000	3,100,000	3,472,915	3,139,524		(39,524)		(39,524)		3,100,000				117,335	06/06/2009	2
90218#-AA-3	CALAMOS COURT LLC, CTL PASS THRU TR. CER		06/10/2009	SCHEDULED REDEMPTION		26,232	26,232	26,232	26,232						26,232				745	05/10/2025	2
131346-9B-6	CALPINE CORPORATION FIRST PRIORITY TERM		05/19/2009	Various		10,913,073	12,709,123	12,205,778	12,204,724		37,749		37,749		12,242,472		(1,329,399)	(1,329,399)	243,980	03/29/2014	4FE
14312D-AC-9	CARMX 2006-2, A3		06/15/2009	SCHEDULED REDEMPTION		2,629,238	2,629,238	2,628,797	2,629,013		224		224		2,629,238				63,814	02/15/2011	1FE
147528-D@-9	CASEY'S GENRL STORES SER A SR NTS		05/15/2009	SCHEDULED REDEMPTION		1,142,857	1,142,857	1,144,903	1,147,606		(4,749)		(4,749)		1,142,857				45,086	05/15/2010	1
12489W-QG-2	CBASS 2005-CB8 AF5		06/01/2009	SCHEDULED REDEMPTION		405,508	405,508	389,605	393,434		12,074		12,074		405,508				7,641	12/25/2035	1FE
124779-AA-7	CBASS 2006-RP1, A-1		06/25/2009	SCHEDULED REDEMPTION		871,545	871,545	871,545	871,545						871,545				2,286	04/25/2036	1FE
14983A-AA-7	CBASS 2006-SL1, A-1		06/25/2009	Various		164,283	165,813	164,283	164,283						164,283				415	09/25/2036	4FE
1248M5-AJ-7	C-BASS CBO XIX CLASS A-2		04/30/2009	DISTRIBUTION		88,583		57,500	57,500						57,500		31,083	31,083		10/05/2047	5FE
990119-9A-9	CCM MERGER INC. (DBA MOTORCITY CASINO) T		06/30/2009	SCHEDULED REDEMPTION		41,967	41,967	40,896	40,825		1,142		1,142		41,967				902	07/19/2012	4FE
16678R-AV-9	CCMFC 2004-1A V1		06/03/2009	Various		174,799	161,565	161,909	163,157		12,539		12,539		174,799					01/25/2035	1FE
16678R-BW-6	CCMFC 2004-3 B1		06/03/2009	Various		29,488	19,081	26,247	26,009		3,582	(12,118)	15,701		29,488					08/25/2035	3FE
16678R-CE-5	CCMFC 2004-4A B1		06/03/2009	Various		44,106	28,682	40,217	39,825		4,438		4,438		44,106					10/25/2035	2FE
16678R-BT-3	CCMFC 2004-A B1		06/03/2009	Various		141,289	132,949	118,966	119,092		22,909		22,909		141,289					03/25/2035	3FE
16678R-CM-7	CCMFC 2004-B B1		06/03/2009	Various		126,148	109,916	115,777	114,166		9,608		9,608		126,148					10/25/2035	1FE
16678R-FD-4	CCMFC 2006-1A B1		06/30/2009	DISTRIBUTION		27,520		27,520							27,520					12/25/2046	6FE
15132K-AA-2	CDTIM 2005-1, A1		06/20/2009	SCHEDULED REDEMPTION		299,283	299,283	299,262	299,270		13		13		299,283				6,550	05/20/2017	2FE
990632-9A-1	CEDAR FAIR, L.P. U.S. TERM LOAN		05/29/2009	Various		3,159,921	3,372,982	3,385,680	3,387,211		(1,851)		(1,851)		3,385,360		(225,439)	(225,439)	26,386	08/30/2012	3FE
990919-9A-2	CELANESE US HOLDINGS LLC DOLLAR TERM LOA	F	04/02/2009	SCHEDULED REDEMPTION		8,116	8,116	8,116	8,116						8,116				175	04/02/2014	3FE
991706-9B-0	CENTENNIAL CELLULAR TERM LOAN		06/17/2009	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		4,609,756	4,638,748	4,620,691	4,620,355		3,930		3,930		4,624,285		(14,529)	(14,529)	31,541	02/09/2011	3FE
15188@-ZZ-6	CENTERLINE HIGH YIELD FUND III LOAN		01/01/2009	VARIOUS		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000					02/28/2010	5Z
152314-JD-3	CENTEX 2004-A, M1		06/25/2009	SCHEDULED REDEMPTION		662,567	662,567	662,567	662,567						662,567				3,273	01/25/2034	1FE
15641S-AE-1	CENTURION CDO VII CLASS A-2	F	06/19/2009	TRANSFER		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				316,246	01/30/2016	1FE
15671B-9B-9	CENVEO CORP DELAYED DRAW TERM LOAN		06/22/2009	SCHEDULED REDEMPTION		202	202	202	202						202				1,964	06/21/2013	3FE
15671B-9A-1	CENVEO CORP TERM LOAN C		06/22/2009	SCHEDULED REDEMPTION		6,051	6,051	6,051	6,051						6,051				58,941	06/21/2013	3FE
990532-9B-1	CEQUEL COMMUNICATIONS LLC 2ND LIEN TRANC		05/21/2009	Various		2,012,500	2,500,000	2,487,925	2,487,409		897		897		2,488,306		(475,806)	(475,806)	90,309	05/05/2014	5FE
990532-9A-3	CEQUEL COMMUNICATIONS TERM LOAN		05/28/2009	Various		4,459,000	4,900,000	4,894,581	4,894,369		511		511		4,894,880		(435,880)	(435,880)	98,384	11/05/2013	4FE
16151R-BQ-5	CHAMT 2002-3 C		06/15/2009	SCHEDULED REDEMPTION		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				150,759	09/15/2011	2FE
161175-AA-2	CHARTER COMM OPT LLC/CAP		04/02/2009	J. P. MORGAN SECURITIES, INC.		6,486,000	7,050,000	6,393,561	6,992,559		4,005		4,005		6,451,000		35,000	35,000	245,967	04/30/2012	4FE
161175-AD-6	CHARTER COMM OPT LLC/CAP		04/02/2009	JEFFERIES & COMPANY, INC.		5,310,000	6,000,000	5,293,194	6,017,991		(1,264)		(1,264)		5,279,921		30,079	30,079	219,146	04/30/2014	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
16208N-AD-7	CHATHAM LIGHT II CLO, LIMITED CLASS C	F	05/03/2009	DISTRIBUTION		82,926		82,926	82,926						82,926					08/03/2019	3FE
995481-9D-2	CHS COMMUNITY HEALTH SYS. INC. TERM LOAN		04/03/2009	SCHEDULED REDEMPTION		276,415	276,415	275,946	275,977		438		438		276,415				5,840	07/25/2014	3FE
995481-9E-0	CHS COMMUNITY HEALTH SYSTEMS, INC. DELAY		04/03/2009	SCHEDULED REDEMPTION		16,394	16,394	16,394	16,394						16,394				1,395	07/25/2014	3FE
12669E-T3-0	CHWL 2003-39 A17		06/01/2009	SCHEDULED REDEMPTION		166,415	166,415	158,322	162,289		4,126		4,126		166,415				3,934	10/25/2033	1FE
172895-A@-3	CITATION CORP. PIK TERM LOAN (07)		04/02/2009	Various		26,040	(26,040)	26,040	42,966		(16,926)		(16,926)		26,040					04/06/2013	5
12558M-AG-7	CITHE		06/01/2009	Various		93,599	93,599	94,216	94,953		(1,354)	(8,800)	7,446		93,599				2,776	02/25/2030	1FE
12558M-BM-3	CITHE 2003-1		06/01/2009	SCHEDULED REDEMPTION		37,143	37,143	37,139	37,142		1		1		37,143				835	10/20/2032	1FE
12558M-BN-1	CITHE 2003-1		06/01/2009	SCHEDULED REDEMPTION		63,259	63,259	63,240	63,255		5		5		63,259				1,553	09/20/2032	2FE
857449-*S-3	CITIGROUP/CONN. RIVER PLAZA SER A SR NTS		06/09/2009	SCHEDULED REDEMPTION		1,246,064	1,246,064	1,320,732	1,265,069		(19,005)		(19,005)		1,246,064				47,209	07/09/2010	1
17453B-AB-7	CITIZENS COMM		04/14/2009	J. P. MORGAN SECURITIES, INC.		1,661,625	1,575,000	1,752,375	1,648,172		(8,432)		(8,432)		1,639,741		21,884	21,884	61,513	05/15/2011	3FE
18551*-AA-3	CLECO EVANGELINE SENIOR NOTES		05/14/2009	J. P. MORGAN SECURITIES, INC.		12,856,075	12,856,075	12,856,075	12,840,083		451		451		12,840,534		15,541	15,541	844,130	09/01/2019	3
12566T-AN-7	CMALT 2006-A7 1A13		06/30/2009	Various		553,590	426,703	369,686	377,307			(77,234)	77,234		553,590					12/25/2036	6FE
201730-AC-2	CMAT 1999-C1, A3		06/11/2009	SCHEDULED REDEMPTION		98,090	98,090	104,412	98,596		(507)		(507)		98,090				3,170	01/17/2032	1FE
172981-AE-2	CMLTI 2006-4 2A1B		06/30/2009	Various		301,908	226,945	254,032	215,470			(49,146)	49,146		301,908					12/25/2035	6FE
172973-QE-2	CMSI 2003-6 1A1		06/01/2009	SCHEDULED REDEMPTION		842,524	842,524	839,101	840,910		1,614		1,614		842,524				21,297	05/25/2033	1FE
94978#-CC-9	COCA-COLA ENT. INC. LEASE-BACKED NTS DUE		06/10/2009	SCHEDULED REDEMPTION		46,957	46,957	46,957	46,957						46,957				1,356	06/10/2024	1
191219-AP-9	COCA-COLA ENTER		06/02/2009	Various		16,096,508	12,765,000	14,663,006	14,271,863		(26,129)		(26,129)		14,245,735		1,850,774	1,850,774	871,202	02/01/2022	1FE
21987B-AL-2	CODELCO INC	F	04/30/2009	Various				(465,951)	2,627,538		467,003	465,951	1,052							10/24/2036	1FE
196777-KA-3	COLORADO STUDENT OBLIG BD SR - TRUST 199		06/19/2009	TRANSFER		17,300,000	17,300,000	17,300,000	17,300,000						17,300,000				149,565	12/01/2034	1FE
20029P-AM-1	COMCAST CABLEVIS		06/15/2009	MATURED		7,000,000	7,000,000	7,310,679	7,039,957		(39,957)		(39,957)		7,000,000				240,625	06/15/2009	2FE
20046E-BN-2	COMM 2001-J1A, M		06/01/2009	SCHEDULED REDEMPTION		137,957	137,957	140,113	138,067		(110)		(110)		137,957				4,594	02/14/2034	1FE
203372-9A-7	COMMSCOPE INC TERM LOAN B		05/28/2009	SCHEDULED REDEMPTION		811,149	811,149	762,258	770,695		40,454		40,454		811,149				7,385	12/26/2014	3FE
20449E-AA-4	COMPASS BANK		05/01/2009	MATURED		23,500,000	23,500,000	23,897,985	23,522,444		(22,444)		(22,444)		23,500,000				757,875	05/01/2009	1FE
20779M-AE-8	CONNECTICUT VALLEY CDO 3A A3A		06/23/2009	DISTRIBUTION		52,761		52,761	52,761						52,761					03/23/2023	4FE
20779P-AD-3	CONNECTICUT VALLEY CDO II, CL. B-2		05/06/2009	DISTRIBUTION		288,000		288,000							288,000					05/06/2018	6FE
300674-AB-4	CONOCO/EXCEL PARALUBES 7.125% SR NTS		05/01/2009	SCHEDULED REDEMPTION		727,790	727,790	755,592	734,871		(7,080)		(7,080)		727,790				25,928	11/01/2011	2FE
20902#-9C-9	CONSOLIDATED CONTAINER CO. FIRST LIEN TE		06/30/2009	SCHEDULED REDEMPTION		7,500	7,500	7,500	7,500						7,500					03/28/2014	4FE
K3752#-AA-6	COPENHAGEN AIRPORTS A/S SER A SR UNSEC N	F	04/30/2009	BARCLAYS BANK		15,269,120	16,000,000	16,000,000	16,000,000						16,000,000		(730,880)	(730,880)	623,333	08/27/2013	2FE
K3752#-AB-4	COPENHAGEN AIRPORTS A/S SER B SR UNSEC N	F	04/30/2009	BARCLAYS BANK		9,317,500	10,000,000	10,000,000	10,000,000						10,000,000		(682,500)	(682,500)	400,000	08/27/2015	2FE
224044-AY-3	COX COMMUNICATIONS INC		04/14/2009	TRANSFER		7,031,262	7,000,000	7,148,846	7,036,644		(5,383)		(5,383)		7,031,262				245,632	11/01/2010	2FE
990968-9A-9	CRISTAL INORGANIC CHEMICALS US FIRST LIE		06/30/2009	SCHEDULED REDEMPTION		4,542	4,542	4,540	4,540		2		2		4,542				42	05/15/2014	4FE
226829-AA-7	CROCKETT COGENER		06/30/2009	SCHEDULED REDEMPTION		157,631	157,631	157,631	157,631						157,631				4,626	03/30/2025	2FE
990607-9A-3	CROWN AMERICAS LLC ADDL TERM B DOLLAR LO		05/19/2009	Various		2,364,375	2,425,000	2,425,757	2,425,799		(89)		(89)		2,425,710		(61,335)	(61,335)	26,130	11/15/2012	3FE
990607-9B-1	CROWN AMERICAS LLC TERM B DOLLAR LOAN		05/19/2009	Various		472,875	485,000	485,748	485,790		(88)		(88)		485,702		(12,827)	(12,827)	5,226	11/15/2012	3FE
22823#-9D-9	CROWN CASTLE OPERATING CO. TERM LOAN		05/27/2009	Various		4,500,750	4,900,000	4,900,000	4,900,000						4,900,000		(399,250)	(399,250)	139,351	03/06/2014	3FE
22540A-SN-9	CSFB 2000-C1, A2		06/11/2009	SCHEDULED REDEMPTION		1,701,065	1,701,065	1,834,957	1,764,830		(63,765)		(63,765)		1,701,065				62,454	04/15/2062	1FE
22540A-J7-4	CSFB 2001-CF2, A4		06/01/2009	Various		16,146,691	15,871,625	17,719,463	16,386,785		(125,404)		(125,404)		16,261,382		(114,690)	(114,690)	517,614	02/15/2034	1FE
22540V-NJ-7	CSFB 2001-CK6, A3		06/01/2009	SCHEDULED REDEMPTION		138,041	138,041	153,722	143,612		(5,570)		(5,570)		138,041				4,198	08/15/2036	1FE
22540V-GE-6	CSFB 2001-CKN5, A4		06/01/2009	SCHEDULED REDEMPTION		45,131	45,131	46,911	45,732		(601)		(601)		45,131				1,161	09/15/2034	1FE
22540A-6G-8	CSFB 2001-CP4, A4		06/01/2009	SCHEDULED REDEMPTION		26,850	26,850	28,540	28,317		(1,467)		(1,467)		26,850				830	12/15/2035	1FE
22540V-P2-2	CSFB 2002-CKN2, A3		05/28/2009	CANTOR FITZGERALD		13,571,719	13,500,000	14,470,567	13,893,668		(51,492)		(51,492)		13,842,176		(270,457)	(270,457)	416,277	04/15/2037	1FE
22540V-C7-5	CSFB 2002-CKP1, A3		05/20/2009	CANTOR FITZGERALD		23,955,313	23,500,000	25,707,407	24,345,720		(114,104)		(114,104)		24,231,616		(276,303)	(276,303)	735,566	12/15/2035	1FE
22541N-MR-7	CSFB 2002-CKS4, A2		05/21/2009	CANTOR FITZGERALD		13,711,250	14,000,000	14,042,461	14,017,126		(1,930)		(1,930)		14,015,196		(303,946)	(303,946)	354,748	11/15/2036	1FE
22541N-AP-4	CSFB 2002-CP3, A3		05/28/2009	Various		18,119,140	20,000,000	20,600,000	20,285,712		(34,278)		(34,278)		20,251,434		(2,132,294)	(2,132,294)	563,413	07/15/2035	1FE
22541Q-SE-3	CSFB 2003-C4, A3		06/01/2009	SCHEDULED REDEMPTION		215,882	215,882	216,961	216,218		(337)		(337)		215,882				4,801	08/15/2036	1FE
22541Q-SF-0	CSFB 2003-C4, A4		05/21/2009	CANTOR FITZGERALD		30,396,453	31,550,000	31,432,729	32,440,651		(79,923)		(79,923)		32,360,729		(1,964,275)	(1,964,275)	792,354	08/15/2036	1FE
126650-BB-5	CVS CORP. (DE)/CVS LEASE PASSTHROUGH TRU		06/10/2009	SCHEDULED REDEMPTION		338,384	338,384	338,384	338,384						338,384				4,424	01/10/2028	2FE
33632*-UQ-8	CVS CTL CERTS/FIRST SEC. BK DUE 2024		06/10/2009	SCHEDULED REDEMPTION		43,378	43,378	43,378	43,378						43,378				1,492	01/10/2024	2
12667F-DN-2	CWALT 2004-3T1 A1		06/25/2009	SCHEDULED REDEMPTION		298,807	298,807	299,274	299,023		(216)		(216)		298,807				1,346	05/25/2034	1FE
12667F-XJ-9	CWALT 2004-J11 1CB1		06/01/2009	SCHEDULED REDEMPTION		98,354	98,354	95,541	95,614		2,740		2,740		98,354				2,568	11/25/2034	1FE
12668B-VD-2	CWALT 2006-9T1 A4		06/30/2009	DISTRIBUTION		194,232		194,232	194,232						194,232					05/25/2036	5FE
02151N-AB-8	CWALT 2007-18C 3FL3		06/25/2009	SCHEDULED REDEMPTION		756,114	756,114	755,582	755,690		424		424		756,114				3,277	06/25/2037	4FE
02151L-AA-4	CWALT 2007-20 A1		06/30/2009	Various		453,661	406,635	430,236	436,472			(244,171)	244,171		453,661					06/25/2047	5FE
12669E-NQ-5	CWHL 2003-20, 3A1		06/01/2009	SCHEDULED REDEMPTION		460,158	460,158	455,844	456,765		3,393		3,393		460,158				10,415	07/25/2018	1FE
12669F-J5-3	CWHL 2004-13 1A6		06/01/2009	SCHEDULED REDEMPTION		372,197	372,197	385,107	379,118		(6,921)		(6,921)		372,197				9,669	01/25/2017	1FE
12669G-NM-9	CWHL 2005-7 1-A2		06/25/2009	SCHEDULED REDEMPTION		14,782	14,782	14,755	15,015		(233)		(233)		14,782				59	03/25/2035	1FE
126671-R3-2	CWL 2003-5, AF6		06/01/2009	SCHEDULED REDEMPTION		255,252	255,252	255,242	256,713		(1,461)		(1,461)		255,252				6,131	01/25/2034	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)
126671-W9-3	CWL 2003-BC6, M2		06/25/2009	SCHEDULED REDEMPTION		297,154	297,154	297,154	297,154						297,154				3,522	10/25/2033	1FE
126671-4B-9	CWL 2004-2, M3		06/25/2009	SCHEDULED REDEMPTION		16,267	16,267	16,267	16,267						16,267				102	04/25/2034	1FE
126670-CL-0	CWL 2005-11, AF6		06/01/2009	SCHEDULED REDEMPTION		281,238	281,238	281,654	282,071		(833)		(833)		281,238				6,720	02/25/2036	3FE
126670-QV-3	CWL 2005-17, 1AF5		06/01/2009	SCHEDULED REDEMPTION		142,640	142,640	121,545	106,516		20,319		20,319		142,640				3,045	05/25/2036	3FE
126670-TH-1	CWL 2006-1, AF6		06/01/2009	SCHEDULED REDEMPTION		139,467	139,467	139,464	139,464		3		3		139,467				3,654	07/25/2036	3FE
126683-AD-3	CWL 2006-S5, A3		06/30/2009	Various		1,148,256	792,714	1,045,039	1,062,765		100,715	(397,293)	498,008		1,148,256					06/25/2035	5FE
126683-AC-5	CWL 2006-S5, A4		06/30/2009	Various		457,355	317,086	441,056	449,720		15,168	(114,540)	129,708		457,355					06/25/2035	5FE
12668X-AF-2	CWL 2006-S8, A6		06/01/2009	SCHEDULED REDEMPTION		378,169	378,169	378,161	378,164		6		6		378,169				11,621	04/25/2036	4FE
12669R-AC-1	CWL 2007-S1 A3		06/01/2009	SCHEDULED REDEMPTION		717,775	717,775	717,740	717,759		16		16		717,775				19,994	11/25/2036	4FE
12669R-AD-9	CWL 2007-S1 A4		06/01/2009	SCHEDULED REDEMPTION		558,269	558,269	558,230	558,244		26		26		558,269				15,722	11/25/2036	4FE
12669R-AF-4	CWL 2007-S1 A6		06/01/2009	SCHEDULED REDEMPTION		717,775	717,775	717,767	717,769		6		6		717,775				19,591	11/25/2036	4FE
12670B-AF-6	CWL 2007-S2 A6		06/01/2009	SCHEDULED REDEMPTION		302,047	302,047	302,028	302,036		11		11		302,047				8,368	05/25/2037	4FE
152314-HS-2	CXHE 2003-C, M2		06/25/2009	SCHEDULED REDEMPTION		38,737	38,737	38,932	38,737						38,737				373	09/25/2033	1FE
990074-9B-4	DAVITA INC. TRANCHE B-1 TERM LOAN		05/20/2009	Various		7,992,085	8,604,393	8,578,423	8,578,262		2,796		2,796		8,581,058		(588,972)	(588,972)	109,664	10/05/2012	3FE
990688-9A-3	DEALER COMPUTER SERVICES, INC. 1ST LIEN		06/30/2009	SCHEDULED REDEMPTION		15,025	15,025	14,908	14,894		131		131		15,025					10/26/2012	3FE
244199-BB-0	DEERE & CO		04/22/2009	WALL STREET ACCESS		16,350,000	15,000,000	17,486,400	16,347,682		(71,701)		(71,701)		16,275,981		74,019	74,019	527,042	04/25/2014	1FE
245217-AP-9	DEL MONTE CORP		05/29/2009	Various		1,776,563	1,875,000	1,865,625	1,868,469		369		369		1,868,838		(92,275)	(92,275)	101,109	02/15/2015	3FE
64244*-AA-0	DELAWARE NORTH COMPANIES-BOSTON SR SECD		06/22/2009	SCHEDULED REDEMPTION		377,591	377,591	377,591	373,562		4,029		4,029		377,591				15,953	09/22/2015	3
33632*-PG-6	DETROIT EDISON CO/FIRST SEC BK UTAH		04/26/2009	SCHEDULED REDEMPTION		413,512	413,512	413,512	411,048		2,464		2,464		413,512				16,541	04/26/2015	1
25152E-AD-4	DEUTSCHE BANK AG PP NOTES		05/08/2009	PRINCIPAL PAYMENT		56,670,000	60,000,000	56,160,000	56,160,000		(186,648)		(186,648)		55,973,352		696,648	696,648		09/30/2031	1FE
251799-AA-0	DEVON ENERGY CORPORATION		06/23/2009	JEFFERIES & COMPANY, INC.		3,664,620	3,000,000	2,984,430	2,985,571		108		108		2,985,679		678,941	678,941	166,288	04/15/2032	2FE
991574-9D-8	DEX MEDIA EAST LLC DELAYED DRAW LOAN B F		06/30/2009	SCHEDULED REDEMPTION		160,523	160,523	160,340	160,344		179		179		160,523				3,464	10/24/2014	5FE
254934-AE-2	DFS 2001-1 A-5		06/15/2009	SCHEDULED REDEMPTION		154,785	154,785	154,712	154,774		10		10		154,785				4,839	11/15/2022	1FE
995761-9B-1	DIRECTV HOLDINGS TERM B (4/05)		06/30/2009	SCHEDULED REDEMPTION		16,569	16,569	16,563	16,562		7		7		16,569					04/13/2013	2FE
25459H-AD-7	DIRECTV HOLDINGS/FINANCE		05/20/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		3,426,563	3,750,000	3,715,763	3,725,490		1,252		1,252		3,726,742		(300,179)	(300,179)	106,914	06/15/2015	3FE
75935@-AD-2	DISCOUNT TIRE (REINALT-THOMAS) SER 2002-		04/07/2009	WELLS FARGO		5,714,286	5,714,286	5,481,756	5,585,659		18,150		18,150		5,603,809		110,477	110,477	118,619	06/30/2012	2
25470#-AA-2	DISCOVERY COMM. HLDGS TERM B		05/21/2009	Various		8,020,039	8,600,578	8,520,034	8,531,377		4,994		4,994		8,536,371		(516,332)	(516,332)	84,807	05/14/2014	3
25467L-A@-5	DISCOVERY COMMUNICATIONS SER B FLOAT UNS		06/19/2009	TRANSFER		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				355,536	12/01/2012	2
25467L-A#-3	DISCOVERY COMMUNICATIONS TERM LOAN A		06/30/2009	SCHEDULED REDEMPTION		4,469,286	4,469,286	4,463,633	4,165,687		303,599		303,599		4,469,286				5,693	10/31/2010	2
23311M-A*-8	DIVERSIFIED COLLECTION SERVICES TERM A		03/31/2009	SCHEDULED REDEMPTION		76,259	76,259	76,259	76,259						76,259				26,424	02/04/2011	5
251563-CG-5	DMSI		06/01/2009	SCHEDULED REDEMPTION		275,890	275,890	267,828	268,006		7,884		7,884		275,890				7,569	09/25/2033	1FE
995642-9B-3	DONNELLEY (R.H.) TERM B (9/04)		05/28/2009	SCHEDULED REDEMPTION		658,538	658,538	641,467	643,807		14,730		14,730		658,538				26,382	10/31/2014	5FE
26157V-9B-5	DRESSER INC. 1ST LIEN		05/19/2009	Various		1,768,573	2,062,476	2,048,719	2,049,855		935		935		2,050,790		(282,216)	(282,216)	39,140	05/04/2014	4FE
26207P-BM-1	DRIVE 2005-3, A-4		06/15/2009	SCHEDULED REDEMPTION		2,225,377	2,225,377	2,224,732			645		645		2,225,377				24,689	06/17/2013	1FE
23332H-AA-1	DSM NV	F	05/15/2009	MATURED		5,000,000	5,000,000	5,553,625	5,038,423		(38,423)		(38,423)		5,000,000				168,750	05/15/2009	1FE
23334B-AA-2	DTE ENERGY CNTR		04/30/2009	SCHEDULED REDEMPTION		343,200	343,200	354,247	352,584		(9,384)		(9,384)		343,200				12,798	04/30/2024	3FE
233331-AG-2	DTE ENERGY COMPANY		04/15/2009	MATURED		3,000,000	3,000,000	2,995,740	2,999,785		215		215		3,000,000				99,750	04/15/2009	2FE
26439X-AB-9	DUKE ENERGY FIELD SVCS		04/14/2009	TRANSFER		15,534,180	15,000,000	16,980,421	15,643,939		(109,759)		(109,759)		15,534,180				780,938	08/16/2010	2FE
26441Y-AR-8	DUKE REALTY LP		06/30/2009	VARIOUS			1,379,633	1,379,633							1,379,633		(1,379,633)	(1,379,633)		05/15/2013	1Z
263534-BQ-1	E.I. DU PONT DE NEMOURS		05/26/2009	WALL STREET ACCESS		5,108,500	5,000,000	4,982,700	4,985,543		609		609		4,986,152		122,348	122,348	119,583	12/15/2016	1FE
263534-BS-7	E.I. DU PONT DE NEMOURS		06/01/2009	WALL STREET ACCESS		1,561,530	1,500,000	1,504,710	1,503,813		(367)		(367)		1,503,446		58,084	58,084	66,458	01/15/2013	1FE
263534-BU-2	E.I. DU PONT DE NEMOURS		06/01/2009	WALL STREET ACCESS		1,569,405	1,500,000	1,485,120	1,486,250		1,157		1,157		1,487,407		81,998	81,998	63,750	07/15/2013	1FE
26353L-JB-8	E.I. DU PONT DE NEMOURS		06/01/2009	WALL STREET ACCESS		2,530,350	2,500,000	2,379,068	2,426,591		6,806		6,806		2,433,397		96,953	96,953	76,771	03/06/2013	1FE
27002#-AA-5	EAGLE TRUST (VASTAR RESOURCES INC. AS PA	F	06/03/2009	SCHEDULED REDEMPTION		1,165,598	1,165,598	1,162,096	1,162,924		2,674		2,674		1,165,598				44,060	12/03/2010	1
270319-AA-4	EARTHGRAINS CO		04/15/2009	MATURED		12,300,000	12,300,000	12,707,499	12,320,296		(20,296)		(20,296)		12,300,000				399,750	04/15/2009	2FE
28148V-AA-3	EDUCATIONAL LOAN CO (ELC) - TRUST I - SE		06/09/2009	CALLED @ 100.00000000		200,000	200,000	200,000	200,000						200,000				637	08/01/2041	1FE
281486-AA-8	EFSI - CA (EDFUS) STUDENT LOAN NOTES - T		04/08/2009	CALLED @ 100.00000000		150,000	150,000	150,000	150,000						150,000				1,340	06/01/2041	1FE
28368E-AB-2	EL PASO CORPORATION		05/19/2009	CIBC WORLD MARKETS		1,930,000	2,000,000	2,040,000	2,027,638		(2,417)		(2,417)		2,025,221		(95,221)	(95,221)	64,326	12/15/2012	3FE
294751-DF-6	EQABS 2003-4, M1		06/01/2009	SCHEDULED REDEMPTION		130,911	130,911	129,980	109,078		501		501		130,911				3,884	10/25/2034	1FE
28500#-AA-0	ERCOT 6.17% SR NTS		05/15/2009	SCHEDULED REDEMPTION		2,272,833	2,272,833	2,272,833	2,454,361		(181,528)		(181,528)		2,272,833				70,117	05/15/2014	1
89838@-AD-1	ESTATE OF JAMES CAMPBELL SERIES D FLOATE		06/19/2009	TRANSFER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				128,670	09/30/2013	1
31959A-AA-1	FCHT 2005-1A, A		05/15/2009	SCHEDULED REDEMPTION		28,192	28,192	28,192	28,192						28,192				96	09/15/2022	1FE
97181#-CN-1	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2009	SCHEDULED REDEMPTION		311,128	311,128	310,875	311,960		(832)		(832)		311,128				12,056	06/15/2010	2
97181#-CP-6	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2009	SCHEDULED REDEMPTION		372,992	372,992	373,084	374,138		(1,146)		(1,146)		372,992				14,453	06/15/2010	2
97181#-CQ-4	FEDERAL EXPRESS/WILM TRUST SECURED NOTES		06/15/2009	SCHEDULED REDEMPTION		372,992	372,992	372,342	373,948		(956)		(956)		372,992				14,454	06/15/2010	2
313855-C@-5	FEDERAL SIGNAL CORP 5.24% SER 2002-A		04/28/2009	PRINCIPAL PAYMENT		1,153,213	1,153,213	1,153,213	1,153,213						1,153,213				55,198	12/15/2012	4
313855-D@-4	FEDERAL SIGNAL FLOAT. RATE SERIES 2003-A		04/28/2009	PRINCIPAL PAYMENT		2,883,031	2,883,031	2,883,031	2,883,031						2,883,031				26,804	06/30/2013	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
314087-AD-9	FEDERATED CBO CORP CLASS IIIB MEZZANINE	F	05/31/2009	Various		774,682	479,765	794,163	592,099		182,583		182,583		774,682				77,380	04/24/2011	6FE
31428X-AM-8	FEDEX CORP		04/01/2009	MATURED		5,000,000	5,000,000	4,830,665	4,985,188		14,812		14,812		5,000,000				87,500	04/01/2009	2FE
990834-9A-3	FENWAL, INC. INITIAL FIRST-LIEN TERM LOA		06/30/2009	SCHEDULED REDEMPTION		6,429	6,429	6,429	6,429						6,429					02/28/2014	4FE
32051D-A7-7	FHASI 2003-7 1A13		06/01/2009	SCHEDULED REDEMPTION		4,822,861	4,822,861	4,822,535	4,814,418		8,442		8,442		4,822,861				118,903	09/25/2033	1FE
32051D-B7-6	FHASI 2003-7 1A21		06/01/2009	SCHEDULED REDEMPTION		97,236	97,236	93,043	95,289		1,947		1,947		97,236				2,278	09/25/2033	1FE
35729P-JB-7	FHLT 2005-1 M1		05/26/2009	SCHEDULED REDEMPTION		319,032	319,032	318,608	176,553		142,479		142,479		319,032				538	06/25/2035	1FE
32055R-AH-0	FIRST INDUSTRIAL LP		05/13/2009	CALLED @ 73.00000000		7,519,000	10,300,000	10,909,966	10,640,400		(36,172)		(36,172)		10,604,228		(3,085,228)	(3,085,228)	418,974	04/15/2012	3FE
320806-AP-7	FIRST MARYLAND BANCORP		06/01/2009	MATURED		10,000,000	10,000,000	10,883,636	10,085,144		(137,694)		(137,694)		10,000,000				343,750	06/01/2009	2FE
33841R-AB-0	FLAGSHIP CLO 2001-1, LIMITED CLASS 1 COM	F	05/01/2009	WRITE OFF OF INVESTMENT			3,427,923													03/20/2013	2Z
341135-B*-1	FLORIDA PUBLIC UTILITIES 1ST MTG		05/01/2009	SCHEDULED REDEMPTION		909,000	909,000	909,000	914,321		(5,321)		(5,321)		909,000				43,496	05/01/2018	2
341135-B@-9	FLORIDA PUBLIC UTILITIES 1ST MTG		05/01/2009	SCHEDULED REDEMPTION		500,000	500,000	500,000	500,000						500,000				25,075	05/01/2018	2
990159-9A-5	FLOWSERVE CORP. TERM B (8/05)		05/26/2009	Various		1,174,224	1,232,781	1,232,781	1,232,781						1,232,781		(58,557)	(58,557)	24,093	08/10/2012	3FE
34382#-AC-7	FLUID ENTERPRISES CORP. (HOMAX) 1ST LIEN		03/31/2009	SCHEDULED REDEMPTION		3,165	3,165	3,165	3,146		10		10		3,165				18,787	10/31/2012	5
36170V-AE-9	FORCE 2006-1A, C		05/29/2009	DISTRIBUTION		23,333											23,333	23,333		09/27/2046	1FE
990918-9B-2	FORD MOTOR COMPANY TERM LOAN		06/15/2009	SCHEDULED REDEMPTION		28,681	28,681	26,620	26,544		2,138		2,138		28,681				251	12/15/2013	5FE
34640#-AA-9	FORMOSA PLASTICS CORP USA / FORMOSA UTIL		04/15/2009	SCHEDULED REDEMPTION		1,285,714	1,285,714	1,285,714	1,285,714						1,285,714				46,286	10/15/2018	2
61750G-AW-8	FORTUNA MANAGED SYNTHETIC CDO CL 2A		06/20/2009	DISTRIBUTION		111,625		111,625	111,625						111,625					12/20/2013	5FE
61750G-AS-7	FORTUNA MANAGED SYNTHETIC CDO CL 3-A		06/20/2009	DISTRIBUTION		64,951		64,951	64,951						64,951					12/20/2013	6FE
302567-AA-0	FPL ENERGY AMER		06/20/2009	SCHEDULED REDEMPTION		2,409,000	2,409,000	2,439,099	2,431,826		(22,826)		(22,826)		2,409,000				159,934	06/20/2023	2FE
302570-AJ-5	FPL GROUP CAPITAL INC		06/01/2009	MATURED		45,000,000	45,000,000	45,907,329	45,975,868		(975,868)		(975,868)		45,000,000				1,659,375	06/01/2009	1FE
995101-9C-8	FREESCALE SEMICONDUCTOR, INC. TERM LOAN		06/01/2009	SCHEDULED REDEMPTION		31,200	31,200	31,248	31,249		(50)		(50)		31,200				175	12/01/2013	4FE
991154-9B-3	FRESENIUS SE (APP PHARMACEUTICALS) TRANC	F	06/10/2009	SCHEDULED REDEMPTION		1,707	1,707	1,675	1,674		33		33		1,707				18	08/20/2014	2FE
991154-9A-5	FRESENIUS SE (NEW FINCO 1) TRANCHE B1 TE	F	06/10/2009	SCHEDULED REDEMPTION		3,168	3,168	3,109	3,107		62		62		3,168				34	08/20/2014	2FE
D2736#-AB-5	FRITZ DRAXLMAIER GMBH & CO, SER B SR NTS	F	04/07/2009	MATURED		30,000,000	30,000,000	29,912,548	29,953,433		60,359		60,359		30,000,000				710,975	04/07/2009	3
30277#-AA-7	FSB HOLDINGS, INC. FIRST LIEN TERM LOAN		05/19/2009	Various		1,930,004	2,193,186	2,198,470	2,198,551		(446)		(446)		2,198,105		(268,101)	(268,101)	48,762	09/29/2013	4
337367-AC-0	FULBA 1998-C2, B		06/01/2009	SCHEDULED REDEMPTION		1,062,272	1,062,272	1,205,886	1,069,607		(7,334)		(7,334)		1,062,272				23,162	11/18/2035	1FE
363176-AA-6	GALAXY IV CLO CLASS A-1	F	06/19/2009	Various		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				278,807	04/17/2017	1FE
396789-ES-4	GCCFC 2003-C2, A4		05/20/2009	BAIRD (ROBERT W.) & CO. INC.		9,468,422	9,900,000	9,650,567	10,579,163		(57,956)		(57,956)		10,521,207		(1,052,785)	(1,052,785)	236,534	01/05/2036	1FE
36158Y-BA-6	GECMC 2001-1, A2		05/19/2009	RAYMOND JAMES & ASSOCIATES, INC.		7,640,625	7,500,000	8,433,985	7,794,837		(54,829)		(54,829)		7,740,008		(99,383)	(99,383)	232,667	05/15/2033	1FE
36158Y-DD-8	GECMC 2001-3, A2		05/20/2009	CANTOR FITZGERALD		30,614,064	30,000,000	32,386,328	30,892,901		(127,932)		(127,932)		30,764,970		(150,906)	(150,906)	885,208	06/10/2038	1FE
36158Y-FS-3	GECMC 2002-2A, A2		06/01/2009	SCHEDULED REDEMPTION		103,972	103,972	104,491	104,105		(133)		(133)		103,972				2,445	08/11/2036	1FE
36828Q-HH-2	GECMC 2004-C2, A3		05/20/2009	Various		8,387,997	9,388,000	9,434,904	9,409,941		(2,403)		(2,403)		9,407,538		(1,019,541)	(1,019,541)	211,797	03/10/2040	1FE
94978#-CG-0	GENERAL ELECTRIC/WACHOVIA CTL PASS-THRU		06/10/2009	SCHEDULED REDEMPTION		226,078	226,078	226,078	226,078						226,078				5,855	06/10/2030	1
37048@-AA-2	GENERAL PARTS INTERNATIONAL, INC. 2020		06/30/2009	SCHEDULED REDEMPTION		450,000	450,000	450,000	529,246		(79,246)		(79,246)		450,000				15,908	07/01/2020	2
37247X-AC-6	GENWORTH GLOBAL FUNDING		06/23/2009	WACHOVIA SECURITIES		1,413,750	1,450,000	1,367,370	1,377,904		14,852		14,852		1,392,756		20,994	20,994	57,884	03/15/2011	1FE
G3725@-AE-9	GEORGE WIMPEY PLC 5.73% NOTES	F	06/30/2009	DISTRIBUTION		3,505,505		199,991	199,991						3,505,505					11/05/2009	2
373298-CG-1	GEORGIA-PACIFIC CORP		05/20/2009	WARBURG DILLION READ LLC		2,653,000	2,800,000	2,800,000	2,800,000						2,800,000		(147,000)	(147,000)	169,322	01/15/2015	3FE
373298-CH-9	GEORGIA-PACIFIC CORP		05/21/2009	SAMCO		1,539,250	1,625,000	1,625,000	1,625,000						1,625,000		(85,750)	(85,750)	100,141	01/15/2017	3FE
990342-9A-7	GEORGIA-PACIFIC CORP. 1ST LIEN TERM B		05/28/2009	Various		7,624,524	8,228,598	8,124,900	8,164,695		(23,265)		(23,265)		8,136,446		(511,921)	(511,921)	108,793	12/20/2012	3FE
990342-9C-3	GEORGIA-PACIFIC CORPORATION ADDITIONAL T		05/27/2009	Various		4,631,928	5,004,787	4,959,875	4,955,190		5,133		5,133		4,960,323		(328,395)	(328,395)	61,187	12/20/2012	3FE
374276-9A-3	GETTY IMAGES INITIAL TERM LOAN		04/15/2009	Various		852,250	869,531	849,888	848,857		766		766		849,623		2,627	2,627	33,747	07/02/2015	3FE
36186C-AW-3	GMAC LLC		05/01/2009	GOLDMAN, SACHS & CO.		1,560,000	2,000,000	1,420,000			22,627		22,627		1,442,627		117,373	117,373	47,250	12/01/2014	5FE
361849-QE-5	GMACC 2001-C1, A2		06/01/2009	SCHEDULED REDEMPTION		30,585	30,585	32,555	31,166		(581)		(581)		30,585				937	04/15/2034	1FE
361849-RB-0	GMACC 2001-C2, A2		06/01/2009	SCHEDULED REDEMPTION		88,466	88,466	100,371	92,379		(3,913)		(3,913)		88,466				2,808	04/15/2034	1FE
361849-M6-6	GMACC 2005-C1, A2		06/01/2009	SCHEDULED REDEMPTION		10,734	10,734	10,489	10,660		74		74		10,734				227	05/10/2043	1FE
990468-9A-0	GOLDEN GATE NATIONAL SENIOR CARE (BEVERL		06/30/2009	SCHEDULED REDEMPTION		3,410	3,410	3,410	3,410						3,410					03/14/2011	3FE
38119#-AA-2	GOLDEN SPREAD ELEC COOP SER A 1ST MTG		05/06/2009	SCHEDULED REDEMPTION		499,091	499,091	494,023	494,143		4,948		4,948		499,091				14,231	05/06/2025	1FE
36230*-AA-4	GPX INTERNATIONAL TIRE CORP. TERM B		04/30/2009	Various					7,557		(57)		(57)						117	03/31/2012	5
990929-9A-1	GRACEWAY PHARMACEUTICALS TERM B		06/30/2009	SCHEDULED REDEMPTION		95,304	95,304	91,049	90,404		4,900		4,900		95,304				260	05/03/2012	3FE
990925-9A-9	GRAHAM PACKAGING CO. B TERM LOAN		05/19/2009	Various		5,052,402	5,346,457	5,191,176	5,237,999		28,905		28,905		5,199,692		(147,290)	(147,290)	137,332	10/07/2011	4FE
995842-9D-5	GRAPHIC PACKAGING INTERNATIONAL INC. 200		05/08/2009	Various		1,862,078	1,970,453	1,814,666	1,810,130		9,947		9,947		1,820,077		42,001	42,001	53,363	05/16/2014	3FE
389914-9A-2	GREAT CANADIAN GAMING CO TRANCH B TERM L	A	05/13/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				40	02/14/2014	3FE
39119R-AF-3	GREAT POINT CBO 1998-1 CL B-1		05/15/2009	DISTRIBUTION		6											6	6		10/15/2010	6Z
39278*-AA-1	GREEN COUNTRY ENERGY LLC		05/10/2009	SCHEDULED REDEMPTION		188,088	188,088	188,088	188,088						188,088				6,781	02/10/2024	2FE
990820-9A-2	GREEN VALLEY RANCH GAMING, LLC 1ST LIEN		03/31/2009	Various					2,500										46	02/16/2014	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
362437-AG-0	GSAMP 2006-HE5 M2		06/30/2009	DISTRIBUTION		37,559		37,559							37,559					08/25/2036	6FE
36245E-AG-3	GSAMP 2006-HE7 M2		06/30/2009	DISTRIBUTION		21,894		21,894							21,894					10/25/2046	6FE
36244M-AA-9	GSAMP 2006-S4, A1		06/25/2009	SCHEDULED REDEMPTION		179,045	179,045	179,045	179,045						179,045				447	05/25/2036	5FE
36228C-SG-9	GSMS 2004-C1, A2		06/01/2009	Various		18,030,292	18,182,621	18,272,767	18,207,874		(680,765)		(680,765)		18,288,219		(257,926)	(257,926)	385,273	10/10/2028	1FE
40281@-AA-2	GUN HILL ROAD II LLC DRAW 1		06/15/2009	DIRECT		5,615,783	5,615,783	5,615,783	5,615,783						5,615,783				136,436	03/02/2014	5*
40431K-AG-5	HALO 2007-WF1 M1		06/30/2009	DISTRIBUTION		19,467		19,467							19,467					12/25/2036	6FE
40431K-AH-3	HALO 2007-WF1 M2		06/30/2009	DISTRIBUTION		39,257		39,257							39,257					12/25/2036	6FE
991050-9A-5	HARGRAY COMMUNICATIONS GROUP TERM LOAN		05/19/2009	Various		1,535,243	1,785,166	1,785,166	1,785,166						1,785,166		(249,923)	(249,923)	47,903	06/27/2014	4FE
43812Q-AC-4	HAROT 2006-2, A3		06/21/2009	SCHEDULED REDEMPTION		1,558,285	1,558,285	1,558,075	1,558,218		67		67		1,558,285				25,432	07/21/2010	1FE
413627-AQ-3	HARRAHS OPERATING CO INC		04/20/2009	Various		818,438	1,500,000	1,487,130	1,496,376		717		717		1,497,092		(678,655)	(678,655)	66,420	07/01/2010	6FE
40430F-AG-7	HASC 2007-HE1 M2		06/30/2009	DISTRIBUTION		33,564		33,564							33,564					01/25/2037	5FE
44328F-AD-1	HAT 2005-1 A4		04/17/2009	SCHEDULED REDEMPTION		3,449,376	3,449,376	3,454,227	3,451,771		(2,395)		(2,395)		3,449,376				47,792	06/18/2012	1FE
990983-9A-8	HAWAIIAN TELECOM COMM. TERM C		04/30/2009	SCHEDULED REDEMPTION			(3,250)			2,061	(2,061)									06/01/2014	4FE
990888-9A-9	HAWKER BEECHCRAFT, INC. TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		13,830	13,830	13,830	13,830						13,830				87	03/26/2014	4FE
197677-9B-5	HCA, INC. TRANCHE A TERM LOAN		04/24/2009	SCHEDULED REDEMPTION		986,786	986,786	988,803	988,450		(1,664)		(1,664)		986,786				7,721	11/17/2012	3FE
197677-9A-7	HCA, INC. TRANCHE B TERM LOAN		04/24/2009	SCHEDULED REDEMPTION		1,696,859	1,696,859	1,696,859	1,696,859						1,696,859				17,865	11/17/2013	3FE
437863-AA-1	HCC 2006-1, A		06/01/2009	SCHEDULED REDEMPTION		66,348	66,348	66,884	66,791		(443)		(443)		66,348				1,735	11/11/2038	3FE
43786Y-AA-3	HCC 2007-1A, A		06/01/2009	SCHEDULED REDEMPTION		68,633	68,633	68,544	68,555		78		78		68,633				1,972	06/11/2039	4FE
990822-9A-8	HEALTH MANAGEMENT ASSOCIATES, INC. TERM		05/19/2009	Various		4,812,216	5,573,583	5,573,583	5,573,583						5,573,583		(761,368)	(761,368)	77,840	02/28/2014	4FE
22541N-ZE-2	HEAT 2003-1, M2		05/26/2009	SCHEDULED REDEMPTION		25,347	25,347	25,473	25,426		(79)		(79)		25,347				327	06/25/2033	1FE
42342@-AA-5	HELM FINANCIAL CORP TERM B (7/05)		05/19/2009	Various		1,660,088	1,854,847	1,854,847	1,854,847						1,854,847		(194,759)	(194,759)	25,623	07/08/2011	4
225470-QV-8	HEMT 2005-5, A1A		06/25/2009	SCHEDULED REDEMPTION		288,937	288,937	288,937			288,937		288,937		288,937				1,283	04/25/2036	2FE
225470-XH-1	HEMT 2006-1, A-1B		06/25/2009	SCHEDULED REDEMPTION		128,626	128,626	128,626	128,626						128,626				350	05/25/2036	1FE
225470-W5-8	HEMT 2006-2, 2A1		06/30/2009	Various		393,571	385,427	322,506	371,495			(156,218)	156,218		393,571					07/25/2036	5FE
806407-A@-1	HENRY SCHEIN INC. GTD SR NTS		06/30/2009	MATURED		10,000,000	10,000,000	10,000,000	9,975,641		13,631		13,631		10,000,000				347,000	06/30/2009	1
42726#-AA-9	HERITAGE OPERATING SENIOR NOTES		06/30/2009	SCHEDULED REDEMPTION		200,000	200,000	202,140	200,618		(618)		(618)		200,000					06/30/2011	2
42805R-AD-1	HERTZ 2004-1, A4		05/25/2009	SCHEDULED REDEMPTION		6,666,667	6,666,667	6,485,764	6,662,344		4,323		4,323		6,666,667				53,833	05/25/2010	2FE
990289-9C-6	HERTZ CORPORATION TERM B		06/30/2009	SCHEDULED REDEMPTION		7,605	7,605	7,629	7,641		(36)		(36)		7,605					12/21/2012	3FE
990528-9A-1	HEXION SPECIALTY CHEMICALS, INC. TERM C-		04/01/2009	SCHEDULED REDEMPTION		8,106	8,106	8,106	8,106						8,106				203	05/05/2013	4FE
990528-9B-9	HEXION SPECIALTY CHEMICALS, INC. TERM C-		06/30/2009	SCHEDULED REDEMPTION		1,761	1,761	1,761	1,761						1,761				44	05/05/2013	4FE
441917-BA-8	HFCHC 2004-1, M		06/22/2009	SCHEDULED REDEMPTION		23,769	23,769	23,769	23,769						23,769				109	09/20/2033	1FE
40430G-AB-6	HFCHC 2005-1, M		06/22/2009	SCHEDULED REDEMPTION		117,399	117,399	117,399	114,701						117,399				929	01/20/2034	1FE
40431F-AD-3	HFCHC 2007-1 A1V		06/22/2009	SCHEDULED REDEMPTION		124,272	124,272	124,272	124,272						124,272				328	03/20/2036	1FE
40431M-AD-8	HFCHC 2007-2 A1V		06/22/2009	SCHEDULED REDEMPTION		1,404,809	1,404,809	1,404,809	1,404,809						1,404,809				3,584	07/20/2036	1FE
43718U-AA-4	HLMLT 2006-1, A1		06/15/2009	SCHEDULED REDEMPTION		587,473	587,473	587,473	587,473						587,473				1,847	02/15/2037	1FE
995362-9B-8	HOLLYWOOD THEATER (WALLACE THEATER)		06/23/2009	Various		2,319,276	2,319,276	2,332,612	2,322,736		(3,460)		(3,460)		2,319,276				112,968	07/31/2009	4FE
44108E-AW-8	HOST MARRIOTT LP		05/20/2009	BARCLAYS BANK		5,811,750	6,150,000	6,105,125	6,110,673		1,961		1,961		6,112,634		(300,884)	(300,884)	336,029	08/15/2012	3FE
991022-9A-4	HUB INTERNATIONAL HOLDINGS (6/07) DELAYE		06/30/2009	SCHEDULED REDEMPTION		915	915	915	915						915				24	06/13/2014	4FE
991022-9B-2	HUB INTL. (US SUB) TERM B		06/30/2009	SCHEDULED REDEMPTION		4,085	4,085	4,085	4,085						4,085				40	06/13/2014	4FE
990938-9A-2	HUISH DETERGENTS INC. 1ST LIEN TRANCAHE		05/20/2009	Various		1,812,713	1,965,000	1,965,000	1,965,000						1,965,000		(152,288)	(152,288)	3,825	04/26/2014	4FE
990938-9B-0	HUISH DETERGENTS INC. 2ND LIEN		05/20/2009	Various		1,157,000	1,300,000	1,204,430	1,199,818		5,717		5,717		1,205,535		(48,535)	(48,535)	23,673	10/26/2014	5FE
445681-A#-6	HUNTER DOUGLAS N.V. 4.72% SERIES C	F	04/14/2009	PRINCIPAL PAYDOWN		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				460,200	12/18/2009	1
41161P-CX-9	HVMLT 2004-1 1A		06/19/2009	SCHEDULED REDEMPTION		3,418	3,418	3,420	3,419		(1)		(1)		3,418				11	04/19/2034	1FE
41161P-HD-8	HVMLT 2004-8 2A4B		06/19/2009	SCHEDULED REDEMPTION		59,870	59,870	59,912	59,870						59,870				265	11/19/2034	3FE
94978#-AJ-6	HY-VEE INC 7.42% SR SECD NTS (CTL)		06/05/2009	SCHEDULED REDEMPTION		111,829	111,829	111,829	111,829						111,829				3,920	10/05/2021	1
055443-AA-3	ICA PANAMA, S.A. SEN NOTES DUE 2025	F	05/25/2009	SCHEDULED REDEMPTION		35,435	35,435	35,435	35,435						35,435				1,231	05/25/2025	2FE
451663-AC-2	IDEARC INC		06/03/2009	GOLDMAN, SACHS & CO.		254,625	9,700,000	263,856	727,500						254,625					11/15/2016	6FE
990730-9A-3	IDEARC INC. TRANCHE B TERM LOAN		04/30/2009	Various		457,901	443,636	458,476	458,364		(463)		(463)		457,901				6,542	11/17/2014	5FE
G6177#-AB-9	INCHCAPE PLC UNSECURED NOTES 12 YEAR	F	05/20/2009	CALLED @ 100.00000000		6,428,571	6,428,571	6,428,571	6,428,571						6,428,571				190,907	05/23/2019	2
45683#-AB-1	INFRASTRUX GROUP, INC. TERM LOAN		05/19/2009	Various		3,902,334	4,418,642	4,368,731	4,363,323		5,854		5,854		4,369,192		(466,858)	(466,858)	62,231	11/03/2012	5
45768*-9C-3	INSIGHT MIDWEST HOLDINGS B INITIAL TERM		05/19/2009	Various		1,878,188	2,025,000	2,025,000	2,025,000						2,025,000		(146,813)	(146,813)	26,240	04/06/2014	4FE
459902-AP-7	INTL GAME TECHNOLOGY 2.600000% 12/15/203		06/22/2009	Various		9,110,375	9,250,000	9,040,599	9,048,846		2,103		2,103		9,050,949		59,426	59,426	115,787	12/15/2036	2FE
460146-BQ-5	INTL PAPER CO		05/20/2009	TENDER OFFER		5,100,000	5,000,000	5,122,850	5,098,334		(9,031)		(9,031)		5,089,303		10,697	10,697	162,500	10/30/2012	2FE
460146-BY-8	INTL PAPER CO		05/20/2009	TENDER OFFER		2,020,000	2,000,000	1,886,280	1,965,121		10,529		10,529		1,975,650		44,350	44,350	50,889	04/01/2010	2FE
G4916#-AA-2	INVESTCORP CAPITAL LTD SENIOR NOTES DUE		04/01/2009	VARIOUS		(219,567)											(219,567)	(219,567)		05/24/2009	1Z
990329-9A-4	INVISTA TERM B-1 (1/06)		06/30/2009	VARIOUS															19,396	04/29/2011	3FE
995526-9B-8	IOWA TELECOMMUNICATIONS TERM B		05/21/2009	Various		2,737,500	3,000,000	3,000,000	3,000,000						3,000,000		(262,500)	(262,500)	39,027	11/23/2011	4FE
460146-BN-2	IP 6 3/4 09/01/11		05/20/2009	TENDER OFFER		2,600,000	2,500,000	2,542,601	2,539,750		(5,375)		(5,375)		2,534,375		65,625	65,625	121,406	09/01/2011	2FE
463556-AD-2	IROQUOIS GAS TRANSMISSION SYSTEM, L.P.		04/16/2009	SEAPORT GROUP		9,420,478	9,339,412	9,339,412	9,339,412						9,339,412		81,066	81,066	270,609	10/31/2027	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)
464187-DJ-9	IRWHE 2005-C, 2A1		06/19/2009	Various		302,512	302,512	302,512	285,334		17,178		17,178		302,512				652	04/25/2030	1FE
464592-9D-8	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		06/30/2009	SCHEDULED REDEMPTION		2,963	2,963	2,963	2,963						2,963				24	11/30/2013	4FE
464592-9F-3	ISLE OF CAPRI CASINOS, INC. DELAYED DRAW		06/30/2009	SCHEDULED REDEMPTION		3,950	3,950	3,950	3,950						3,950					11/30/2013	4FE
464592-9E-6	ISLE OF CAPRI CASINOS, INC. TERM LOAN B		06/30/2009	SCHEDULED REDEMPTION		9,875	9,875	9,875	9,875						9,875				221	11/25/2013	4FE
990382-9B-1	ISP CHEMCO INC NEW TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		10,000	10,000	10,000	10,000						10,000					06/04/2014	3FE
45071K-AR-5	IXIS 2005-HE1 M1		04/27/2009	SCHEDULED REDEMPTION		105,266	105,266	105,266	105,266						105,266				85	06/25/2035	1FE
46602W-AB-0	IXIS 2006-HE2, A2		06/25/2009	SCHEDULED REDEMPTION		1,331,027	1,331,027	1,331,079	1,331,027						1,331,027				2,563	08/25/2036	1FE
81617@-AA-1	JACOBS ENGINEERING GROUP SER A MULTI-FUN		06/19/2009	TRANSFER		31,434,671	31,434,671	31,434,671	31,434,671						31,434,671				173,472	08/31/2015	2
471171-C*-7	JASON INC. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION		5,648	5,648	5,588	5,586		62		62		5,648					04/30/2010	5
990410-9B-0	JOHN MANEELY COMPANY TERM LOAN		04/01/2009	SCHEDULED REDEMPTION		15,052	15,052	14,532	14,770		282		282		15,052				8,017	12/08/2013	4FE
990315-9B-1	JOHNSON DIVERSEY, INC. TERM B		05/20/2009	Various		2,656,883	2,854,354	2,854,354	2,854,354						2,854,354		(197,471)	(197,471)	58,345	12/16/2011	3FE
46628G-AF-6	JPALT		06/01/2009	SCHEDULED REDEMPTION		527,675	527,675	530,520	530,147		(2,472)		(2,472)		527,675				15,026	05/25/2036	3FE
46625M-CU-1	JPMCC 2001-CIB2, A3		05/19/2009	BANK OF AMERICA		26,002,031	25,500,000	28,277,969	26,792,525		(225,409)		(225,409)		26,567,116		(565,085)	(565,085)	778,713	04/15/2035	1FE
46625M-AC-3	JPMCC 2001-CIBC, A3		06/01/2009	SCHEDULED REDEMPTION		25,517	25,517	28,545	26,359		(842)		(842)		25,517				757	03/15/2033	1FE
46625M-LR-8	JPMCC 2002-C1, A2		06/01/2009	SCHEDULED REDEMPTION		558,405	558,405	559,801	558,740		(335)		(335)		558,405				13,627	07/12/2037	1FE
46625M-NP-0	JPMCC 2002-CIB5, A2		05/28/2009	DESCAP SECURITIES INC		11,643,750	12,000,000	12,232,821	12,090,043		(9,691)		(9,691)		12,080,352		(436,602)	(436,602)	311,380	10/12/2037	1FE
46625M-YU-7	JPMCC 2003-PM1A, A4		05/29/2009	BANK OF AMERICA		14,343,750	15,000,000	15,269,126	15,139,276		(12,322)		(12,322)		15,126,954		(783,204)	(783,204)	403,888	08/12/2040	1FE
481927-AE-1	JUNIPER GENERATION LLC SR SECD NTS		06/30/2009	SCHEDULED REDEMPTION		1,259,709	1,259,709	1,259,709	1,259,709						1,259,709				31,745	12/31/2014	3FE
481927-AG-6	JUNIPER GENERATION LLC SR. SUB. NTS		06/30/2009	SCHEDULED REDEMPTION		716,667	716,667	716,667	716,667						716,667				48,662	12/31/2014	3
990492-9A-0	KANSAS CITY SOUTHERN RAILWAY CO. TERM B		06/30/2009	SCHEDULED REDEMPTION		17,025	17,025	17,025	17,025						17,025				127	04/28/2013	3FE
48600P-AA-5	KATONAH IV LTD CLASS A FLOAT. RATE	F	06/22/2009	SCHEDULED REDEMPTION		1,223,630	1,223,630	1,218,613	1,221,493		2,137		2,137		1,223,630				11,914	02/20/2015	1FE
48666K-AK-5	KB HOME & BROAD HOME CRP		05/21/2009	Various		6,548,438	6,875,000	7,076,094	6,935,583		(8,732)		(8,732)		6,926,851		(378,413)	(378,413)	342,346	08/15/2011	3FE
490562-AE-5	KENT 2006-2X, B		05/29/2009	DISTRIBUTION		47,374											47,374	47,374		05/08/2046	6FE
990776-9A-6	KEYSTONE AUTOMOTIVE OPERATIONS, INC. TER		06/30/2009	SCHEDULED REDEMPTION		14,555	14,555	14,555	14,555						14,555				17	01/12/2012	5FE
990813-9B-5	KGEN LLC 1ST LIEN SYNTHETIC LC		05/19/2009	MORGAN STANLEY DEAN WITTER		630,000	750,000	750,000	750,000						750,000		(120,000)	(120,000)	5,365	02/08/2014	4FE
990813-9A-7	KGEN LLC 1ST LIEN TERM LOAN		05/19/2009	Various		1,026,375	1,221,875	1,221,875	1,221,875						1,221,875		(195,500)	(195,500)	3,320	02/08/2014	4FE
50076#-9A-0	KRANSON INDS. INC. TERM LOAN		05/19/2009	Various		3,614,716	4,176,618	4,164,606	4,163,579		1,213		1,213		4,164,792		(550,076)	(550,076)	21,555	07/31/2013	4FE
502413-AL-1	L-3 COMMUNICATIONS CORP		05/20/2009	BARCLAYS BANK		2,805,000	3,000,000	2,987,350	2,993,254		527		527		2,993,782		(188,782)	(188,782)	158,740	07/15/2013	3FE
502413-AQ-0	L-3 COMMUNICATIONS CORP		05/20/2009	BANK OF AMERICA		2,882,813	3,125,000	3,020,000	3,039,377		5,747		5,747		3,045,123		(162,311)	(162,311)	165,354	01/15/2014	3FE
502413-AU-1	L-3 COMMUNICATIONS CORP		05/20/2009	BANK OF AMERICA		1,840,000	2,000,000	1,992,150	1,994,123		262		262		1,994,384		(154,384)	(154,384)	78,271	10/15/2015	3FE
50540R-AG-7	LABORATORY CORP AMERICA HOLDINGS		04/01/2009	VARIOUS		5,373,187	5,000,000	4,905,532							4,905,532		467,655	467,655		09/11/2021	1Z
512815-9A-1	LAMAR MEDIA CORP SERIES F INCREMENTAL T		05/19/2009	Various		1,925,000	2,000,000	2,000,000	2,000,000						2,000,000		(75,000)	(75,000)	35,618	03/31/2014	3FE
513075-AG-6	LAMAR MEDIA CORP		05/21/2009	Various		6,887,500	7,500,000	7,460,625	7,452,902		1,325		1,325		7,454,227		(566,727)	(566,727)	487,361	01/01/2013	4FE
991974-9B-4	LANGUAGE LINE INC TERM B		06/30/2009	SCHEDULED REDEMPTION		37,062	37,062	37,062	37,062						37,062				436	06/11/2011	3FE
990954-9B-7	LAS VEGAS SANDS LLC DELAYED DRAW TERM LO		06/30/2009	SCHEDULED REDEMPTION		2,000	2,000	2,000	2,000						2,000					05/23/2014	4FE
990954-9A-9	LAS VEGAS SANDS LLC TRANCHE B TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		8,000	8,000	8,000	8,000						8,000					05/23/2014	4FE
991082-9A-8	LAUREATE EDUCATION, INC. TERM LOAN B		06/30/2009	Various		3,266	3,266	3,201	6,385		148		148		3,266				73	08/18/2014	4FE
991082-9B-6	LAUREATE EDUCATION, INC. TERM LOAN B DEL		06/30/2009	SCHEDULED REDEMPTION		481	481	481	481						481				5	08/17/2014	4FE
52521T-AY-3	LBFRC 2006-LLFA, H		06/30/2009	DISTRIBUTION		21,333		21,333	21,333						21,333					09/15/2021	3FE
52521T-BC-0	LBFRC 2006-LLFA, K		06/30/2009	DISTRIBUTION		29,393		29,393	29,393						29,393					09/15/2021	4FE
54251R-AC-7	LBMLT 2006-6, 2A2		06/25/2009	SCHEDULED REDEMPTION		1,334,648	1,334,648	1,334,648	1,334,648						1,334,648				3,435	07/25/2036	2FE
52108H-AT-1	LBUBS 2000-C3		06/11/2009	SCHEDULED REDEMPTION		465,323	465,323	531,641	476,586		(11,264)		(11,264)		465,323				16,947	05/15/2025	1FE
52108H-CB-8	LBUBS 2000-C5, A2		06/11/2009	SCHEDULED REDEMPTION		65,501	65,501	70,908	67,254		(1,753)		(1,753)		65,501				1,371	12/15/2026	1FE
50179R-AC-4	LBUBS 2001-WM, A2		05/20/2009	BANK OF AMERICA		30,721,875	30,000,000	33,182,630	31,212,072		(183,594)		(183,594)		31,028,478		(306,603)	(306,603)	897,875	07/14/2016	1FE
50179R-AG-5	LB-UBS 2001-WM, B		05/21/2009	BANK OF AMERICA		3,009,375	3,000,000	3,014,905	3,004,760		(712)		(712)		3,004,049		5,326	5,326	91,950	07/14/2016	1FE
52108H-JJ-4	LBUBS 2002-C1, A4		05/20/2009	CANTOR FITZGERALD		15,118,414	14,600,000	15,903,164	15,084,643		(63,035)		(63,035)		15,021,608		96,806	96,806	432,416	03/15/2031	1FE
52108H-JT-2	LBUBS 2002-C2, A4		05/28/2009	BARCLAYS BANK		1,983,750	2,000,000	2,083,984	2,033,190		(4,045)		(4,045)		2,029,145		(45,395)	(45,395)	53,143	06/15/2031	1FE
52108H-MU-5	LBUBS 2002-C4, A5		05/21/2009	CANTOR FITZGERALD		16,544,453	17,000,000	16,953,767	16,958,573		4,387		4,387		16,962,960		(418,507)	(418,507)	380,421	09/15/2031	1FE
521615-AA-2	LEA POWER PARTNERS 2033		06/15/2009	Various		4,115,363	4,951,996	4,948,205	4,948,225		3,771		3,771		4,951,996		(836,633)	(836,633)	101,084	06/15/2033	2FE
12495*-AA-5	LEE MEMORIAL 2 (2007 CTL TRANSACTION) 20		06/10/2009	SCHEDULED REDEMPTION		2,418	2,418	2,956			(538)		(538)		2,418				48	01/10/2034	1Z
12484@-AA-6	LEE MEMORIAL CTL (2006 TRANSACTION)		06/15/2009	SCHEDULED REDEMPTION		4,886	4,886	4,886	4,886						4,886				140	08/15/2033	1
52470@-9A-0	LEGACY PARTNERS REALTY FUND REVOLVER		06/01/2009	DISTRIBUTION		26,324											26,324	26,324		10/01/2010	5Z
22538#-AA-9	LEHIGH VALLEY HOSPITAL LEASE-BACKED PASS		06/05/2009	SCHEDULED REDEMPTION		7,710	7,710	7,710	7,710						7,710				204	02/05/2027	1
991145-9A-3	LENDER PROCESSING SERVICES, INC. TERM LO		04/30/2009	SCHEDULED REDEMPTION		2,500	2,500	2,477	2,477		23		23		2,500				5,118	07/02/2014	2FE
526057-AB-0	LENNAR CORP		03/01/2009	Various					3,543,555		6,445		6,445						135,344	03/01/2009	3FE
B7935#-AA-7	LHOIST S.A. / DOLOMIES SER A SR GTD NTS	F	05/02/2009	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				456,750	05/02/2009	2
991096-9A-8	LIBERTY ELECTRIC POWER LLC TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		106,814	106,814	105,788	105,820		994		994		106,814				1,191	11/02/2014	3FE
995901-9B-3	LIFEPOINT HOSPITALS TERM B		05/28/2009	Various		1,785,436	1,879,870	1,879,870	1,879,870						1,879,870		(94,434)	(94,434)	27,202	04/15/2012	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)
990893-9A-9	LODGENET ENTERTAINMENT CORP. TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		4,722	4,722	4,722	4,722						4,722					04/04/2014	4FE
54401P-A*-7	LORD CORP 6.61% SENIOR NOTES DUE 2009		04/14/2009	MATURED		30,000,000	30,000,000	28,947,403	29,980,270		19,730		19,730		30,000,000				991,500	04/14/2009	2
50243Q-A*-5	LVI SERVICES INC. TERM B		06/30/2009	SCHEDULED REDEMPTION		85,352	85,352	85,352	85,132		220		220		85,352				2,162	11/16/2011	4
52523K-AL-8	LXS 2006-17, WF62		06/30/2009	DISTRIBUTION		221,805		221,805	221,805						221,805					11/25/2036	5FE
55259P-AA-4	M&I MARSHALL & ILSLEY BK		06/30/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,002,700	10,000,000	9,934,438	9,995,541		1,852		1,852		9,997,393		5,307	5,307	636,563	03/15/2010	2FE
57643L-BY-1	MABS 2003-WMC2 M1		06/25/2009	SCHEDULED REDEMPTION		1,093,737	1,093,737	1,093,737	1,093,737						1,093,737				7,696	08/25/2033	1FE
57643L-KJ-4	MABS 2005-HE2, A3		06/25/2009	SCHEDULED REDEMPTION		214,162	214,162	214,162	214,162						214,162				735	10/25/2035	1FE
55438@-AB-0	MACERICH PARTNERSHIP TERM LOAN #B7		04/30/2009	SCHEDULED REDEMPTION		15,625	15,625	15,642	15,644		(19)		(19)		15,625				12,948	04/25/2010	3
991006-9A-7	MACKINAW POWER HOLDINGS, LLC		05/04/2009	SCHEDULED REDEMPTION		51,020	51,020	51,020	51,020						51,020				29,458	06/22/2015	3FE
N54360-AA-5	MAJAPAHIT HOLDING BV	F	05/26/2009	GREENWICH CAPITAL MARKETS, INC.		2,970,000	3,000,000	3,101,250	3,063,984		(8,717)		(8,717)		3,055,267		(85,267)	(85,267)	134,125	10/17/2011	3FE
576434-QD-9	MALT 2004-4 7A1		06/01/2009	SCHEDULED REDEMPTION		335,706	335,706	348,767	346,110		(10,404)		(10,404)		335,706				9,791	05/25/2034	1FE
990006-9A-8	MAPCO EXPRESS TERM B		06/17/2009	Various		1,428,119	1,711,992	1,711,992	1,660,965		51,028		51,028		1,711,992		(283,873)	(283,873)	8,515	04/28/2011	4FE
576433-UF-1	MARM 2004-13 3A1		06/01/2009	SCHEDULED REDEMPTION		1,067,784	1,067,784	1,032,581	1,033,668		34,116		34,116		1,067,784				18,897	11/21/2034	1FE
576436-AS-8	MARP 2005-1 1A2		06/01/2009	SCHEDULED REDEMPTION		281,687	281,687	292,306	291,937		(10,249)		(10,249)		281,687				8,621	08/25/2034	1FE
57643Q-BM-6	MARP 2006-1 1A2		06/01/2009	SCHEDULED REDEMPTION		510,871	510,871	531,266	530,141		(19,270)		(19,270)		510,871				16,531	07/25/2035	1FE
55265K-YV-5	MASTR 2003-6 6A7		06/01/2009	SCHEDULED REDEMPTION		1,392,026	1,392,026	1,330,188	1,358,087		33,939		33,939		1,392,026				33,167	07/25/2033	1FE
57643M-EE-0	MASTR 2004-8 1A1		06/01/2009	SCHEDULED REDEMPTION		3,023,496	3,023,496	2,986,883	2,992,488		31,008		31,008		3,023,496				69,765	08/25/2019	1FE
55264T-CA-7	MBNAS 2003-A8 A		06/19/2009	TRANSFER		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				57,434	12/17/2012	1FE
995961-9D-3	MCC IOWA LLC (MEDIACOM BROADBAND GROUP)		05/19/2009	Various		982,575	992,500	973,874	973,850		956		956		974,807		7,768	7,768	25,910	01/03/2016	3FE
990812-9A-9	MCJUNKIN CORPORATION TERM LOAN		05/19/2009	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		872,419	977,500	977,500	977,500						977,500		(105,081)	(105,081)	20,950	01/31/2014	4FE
58446V-AE-1	MEDIACOM BROADBD LLC/CRP		05/19/2009	DEUTSCHE BANK SECURITIES		1,647,000	1,800,000	1,727,250	1,742,327		2,450		2,450		1,744,777		(97,777)	(97,777)	92,225	10/15/2015	4FE
995961-9B-7	MEDIACOM LLC GROUP TERM B (10/04)		06/30/2009	SCHEDULED REDEMPTION		12,344	12,344	12,344	12,344						12,344				53	03/31/2013	3FE
995961-9C-5	MEDICOM BROADBAND (IOWA) TERM LOAN D-1		06/30/2009	SCHEDULED REDEMPTION		14,591	14,591	14,591	14,591						14,591				71	01/31/2015	3FE
38214*-AL-6	MEIJER/GOOD WILL CO SER F-1 MTG NTS		06/01/2009	Various		378,469	378,469	378,469	380,966		(452)		(452)		380,514		(2,045)	(2,045)	23,049	06/01/2014	2
38214*-AS-1	MEIJER/GOOD WILL CO SER F-2 MTG NTS		06/01/2009	Various		445,608	445,608	445,608	448,548		(532)		(532)		448,016		(2,408)	(2,408)	27,138	06/01/2014	2
59018Y-J3-6	MERRILL LYNCH & CO		06/04/2009	WALL STREET ACCESS		3,045,300	3,000,000	2,995,800	2,996,836		348		348		2,997,184		48,116	48,116	148,225	08/15/2012	1FE
59023F-AB-1	MERRILL LYNCH MORTGAGE INVESTO		06/30/2009	Various		232,485	212,905	230,480	231,418						232,485					10/25/2037	6FE
59217E-AQ-7	MET LIFE GLOBAL FUNDING		06/05/2009	DEUTSCHE BANK SECURITIES		15,372,450	15,000,000	14,956,800	14,987,421		4,049		4,049		14,991,470		380,980	380,980	403,125	05/05/2010	1FE
991100-9A-8	METAVANTE CORPORATION TERM LOAN B		05/20/2009	Various		5,886,568	6,195,564	5,998,339	6,018,188		12,153		12,153		6,030,342		(143,774)	(143,774)	121,515	11/01/2014	3FE
59175@-9C-9	METOKOTE CORP. FIRST LIEN (5/05)		04/20/2009	SCHEDULED REDEMPTION		58,941	58,941	58,651	58,646		294		294		58,941				2,500	11/27/2011	4FE
59170@-AC-2	METRO-GOLDWYN-MAYER INC. TERM LOAN B-1		06/30/2009	Various		42,677	51,238	41,764	26,845		15,980		15,980		42,677					04/08/2012	4
593171-AS-0	MEZZ 2004-C2, A		06/01/2009	SCHEDULED REDEMPTION		9,095	9,095	9,068	9,076		18		18		9,095				238	10/15/2040	1FE
59317A-AA-9	MEZZ 2006-C4 A		05/01/2009	SCHEDULED REDEMPTION		18,495	18,495	18,495			18,495		18,495		18,495				571	09/15/2016	1FE
593171-BJ-9	MEZZCAP 2005-C3, A		06/01/2009	SCHEDULED REDEMPTION		19,315	19,315	19,315	19,315						19,315				552	09/11/2015	1FE
552953-AE-1	MGM GRAND INC		05/13/2009	GOLDMAN, SACHS & CO.		3,642,500	4,700,000	4,707,125	4,702,013		(344)		(344)		4,701,669		(1,059,169)	(1,059,169)	313,807	02/01/2011	6FE
61913P-AG-7	MHL 2004-2 A1		06/25/2009	SCHEDULED REDEMPTION		729,172	729,172	730,767	729,703		(531)		(531)		729,172				2,842	12/25/2034	1FE
61913P-AQ-5	MHL 2005-1 1A2		06/25/2009	SCHEDULED REDEMPTION		168,431	168,431	168,431	168,431						168,431				673	02/25/2035	1FE
61913P-AS-1	MHL 2005-1 1M1		06/25/2009	SCHEDULED REDEMPTION		421,077	421,077	421,077	421,077						421,077				1,865	02/25/2035	1FE
61915R-AK-2	MHL 2005-3 A1		06/25/2009	SCHEDULED REDEMPTION		724,922	724,922	724,922	724,922						724,922				2,539	08/25/2035	1FE
594087-9B-6	MICHAELS STORES INC. REPLACEMENT LOAN (		04/30/2009	SCHEDULED REDEMPTION		10,050	10,050	10,050	10,050						10,050				421	10/31/2013	4FE
990317-9A-9	MIRANT NORTH AMERICA, LLC TERM B		05/19/2009	Various		995,957	1,076,710	1,076,710	1,076,710						1,076,710		(80,753)	(80,753)	9,889	01/03/2013	3FE
605354-EW-5	MISSISSIPPI HIGHER ED ASSISTANCE CORP -		04/15/2009	BANK OF AMERICA		810,000	900,000	900,000	900,000						900,000		(90,000)	(90,000)	7,007	09/01/2035	1FE
59020U-SJ-5	MLMI 2005-A2 A2		06/01/2009	SCHEDULED REDEMPTION		541,611	541,611	528,938	529,976		11,635		11,635		541,611				11,457	02/25/2035	1FE
59020U-3B-9	MLMI 2006-HE1, A-2B		06/25/2009	Various		1,671,246	1,671,246	1,671,246	2,198,506						1,671,246				4,084	12/25/2036	1FE
59022H-AU-6	MLMT 2002-MW1, A4		05/21/2009	Various		35,681,459	36,225,000	37,025,874	36,543,993		(38,986)		(38,986)		36,505,006		(823,547)	(823,547)	995,125	07/12/2034	1FE
59023B-AM-6	MLMT 2006-C1, E		06/30/2009	DISTRIBUTION		121,423											121,423	121,423		05/12/2039	1FE
60686G-AA-7	MMCAPS FUNDING I, INC SENIOR NOTES, DUE		06/15/2009	SCHEDULED REDEMPTION		106,711	106,711	106,711	106,711						106,711				4,284	06/15/2031	1FE
L6466#-AA-5	MONDADORI INT'L S.A., DUE 2013	F	05/26/2009	PRINCIPAL PAYMENT		20,000,000	20,000,000	20,000,000	19,963,823		2,590		2,590		19,966,413		33,587	33,587	475,756	12/18/2013	2
L6466#-AB-3	MONDADORI INT'L S.A., DUE 2015	F	05/26/2009	PRINCIPAL PAYMENT		15,000,000	15,000,000	14,348,972	14,349,702		28,862		28,862		14,378,564		621,436	621,436	366,692	12/18/2015	2
61684#-AB-7	MORENO GROUP LLC DELAYED DRAW TL		04/01/2009	SCHEDULED REDEMPTION		1,389	1,389	1,366	1,365		24		24		1,389				60	05/10/2014	5
61684#-AA-9	MORENO GROUP LLC TERM LOAN B		04/01/2009	SCHEDULED REDEMPTION		11,111	11,111	10,927	10,924		187		187		11,111				1,867	05/10/2014	5
61790R-AG-1	MORGAN STANLEY MTG TR 30 SER 30 CL 6		06/01/2009	SCHEDULED REDEMPTION		9,735	9,735	8,570	9,735						9,735				432	12/01/2018	1FE
96122#-AA-5	MOTIVA ENT. LLC (ASHBURN VA) CTL SERIES		06/05/2009	SCHEDULED REDEMPTION		31,378	31,378	30,014	30,281		1,097		1,097		31,378				792	01/05/2025	1
04854*-AA-7	MOTOROLA/ AFI PH 1B SEC LSE NTS		06/01/2009	SCHEDULED REDEMPTION		18,298	18,298	18,512	18,439		(141)		(141)		18,298				579	02/01/2015	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
04853#-AA-4	MOTOROLA/AFG PH 1A SEC LSE NTS		06/01/2009	SCHEDULED REDEMPTION		110,965	110,965	99,908	104,585		6,379		6,379		110,965				3,403	10/01/2014	2
62443P-AA-7	MOUNTAIN VIEW FUNDING CLO 06-2. CL A-1	F	06/19/2009	TRANSFER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				193,550	01/15/2021	1FE
61746R-EJ-6	MSAC 2003-HE3 M2		06/25/2009	SCHEDULED REDEMPTION		356,817	356,817	360,652	357,024		(207)		(207)		356,817				3,710	10/25/2033	1FE
61746R-GT-2	MSAC 2004-WMC1 M2		06/25/2009	SCHEDULED REDEMPTION		515,138	515,138	518,680	495,958		(2,108)		(2,108)		515,138				8,626	06/25/2034	1FE
61755E-AB-4	MSAC 2007-NC4 A2A		06/25/2009	SCHEDULED REDEMPTION		731,732	731,732	731,732	731,732						731,732				1,806	05/25/2037	2FE
61745M-MZ-3	MSC 1999-CAM1		06/01/2009	SCHEDULED REDEMPTION		6,562,756	6,562,756	6,360,490	6,516,462		46,294		46,294		6,562,756				235,827	03/15/2032	1FE
61746W-H2-9	MSC 2003-T11, A4		05/20/2009	MORGAN STANLEY DEAN WITTER		9,529,297	10,000,000	10,032,422	10,017,746		(1,500)		(1,500)		10,016,246		(486,949)	(486,949)	250,347	06/13/2041	1FE
78466P-AD-9	MSC 2007-SRR4, E		06/30/2009	DISTRIBUTION		73,963		73,963	73,963						73,963					11/20/2052	1FE
78466P-AE-7	MSC 2007-SRR4, F		06/30/2009	DISTRIBUTION		91,978		91,978	91,978						91,978					11/20/2052	2FE
991092-9A-7	MSCI INC. TERM LOAN B		05/29/2009	Various		938,250	987,500	983,479	983,201		320		320		983,521		(45,271)	(45,271)	7,526	11/20/2014	3FE
61746W-HY-9	MSDWC 2001-NC2, M1		06/25/2009	SCHEDULED REDEMPTION		122,051	122,051	122,204	122,192		(141)		(141)		122,051				775	01/25/2032	4FE
61746W-JJ-0	MSDWC 2001-IQA, A3		06/01/2009	SCHEDULED REDEMPTION		40,469	40,469	42,304	40,747		(279)		(279)		40,469				1,133	12/18/2032	1FE
61746W-WK-2	MSDWC 2002-AM3, M1		06/25/2009	SCHEDULED REDEMPTION		274,933	274,933	276,609	276,150		(1,217)		(1,217)		274,933				2,408	02/25/2033	1FE
61746W-WL-0	MSDWC 2002-AM3, M2		06/25/2009	SCHEDULED REDEMPTION		18,870	18,870	19,026	18,997		(128)		(128)		18,870				305	02/25/2033	1FE
61746W-MV-9	MSDWC 2002-HQ, A3		06/01/2009	SCHEDULED REDEMPTION		67,820	67,820	75,011	70,485		(2,665)		(2,665)		67,820				2,284	04/15/2034	1FE
61746W-QF-0	MSDWC 2002-IQ2, A4		06/01/2009	SCHEDULED REDEMPTION		670,503	670,503	708,256	688,264		(17,761)		(17,761)		670,503				17,626	12/15/2035	1FE
61749Q-AC-4	MSIX 2006-1, A2		06/25/2009	SCHEDULED REDEMPTION		1,307,868	1,307,868	1,307,868	1,307,868						1,307,868				4,948	07/25/2036	1FE
61748H-AN-1	MSM 2004-5AR 1A2		06/01/2009	SCHEDULED REDEMPTION		56,839	56,839	56,650	56,687		151		151		56,839				954	07/25/2034	1FE
61749T-AA-2	MSM 2006-105L, A1		06/30/2009	Various		144,343	133,975	143,833	35,121	98,677	402		99,080		144,343					08/25/2036	6FE
61748H-HC-8	MSMT 2004-11AR I-A2B		06/25/2009	SCHEDULED REDEMPTION		255,928	255,928	255,928	255,998		(70)		(70)		255,928				981	01/25/2035	1FE
61748H-VW-8	MSMT 2006-2 6PT		06/30/2009	Various		767,769	464,216	746,955	753,715			(203,283)	203,283		767,769					02/25/2036	5FE
62827G-AA-3	MUTUAL FUND FEE TRUST XIX SER. 2002-1 AS		06/30/2009	Various		145,020	145,020	145,020	70,783			(9,581)	9,581		145,020				4,122	12/01/2009	1FE
62827K-AA-4	MUTUAL FUND FEE TRUST XX		06/30/2009	Various		182,550	156,306	182,939	90,170			(6,931)	6,931		182,550					03/02/2010	1FE
57164R-AJ-1	MVCOT 2004-2A, A		05/01/2009	SCHEDULED REDEMPTION		201,899	201,899	201,898	201,899						201,899				3,318	10/20/2026	1FE
57164R-AW-2	MVCOT 2005-2, A		06/01/2009	SCHEDULED REDEMPTION		1,104,536	1,104,536	1,097,914	1,099,834		4,702		4,702		1,104,536				27,257	10/20/2027	1FE
57164U-AC-9	MVCOT 2006-2A C		04/01/2009	SCHEDULED REDEMPTION		36,491	36,491	36,491	36,491						36,491				865	10/20/2028	1FE
65536V-AD-9	NAAC 2006-AR2 1A4		06/30/2009	DISTRIBUTION		405,426		405,426	405,426						405,426					08/25/2036	5FE
991553-9A-8	NALCO COMPANY TERM B		06/05/2009	Various		4,863,985	4,882,365	4,889,757	4,890,283		(7,918)		(7,918)		4,882,365		(18,380)	(18,380)	85,540	11/04/2010	3FE
655356-JF-1	NASC 1998-D6, A1B		06/11/2009	SCHEDULED REDEMPTION		51,316	51,316	49,752	51,194		122		122		51,316				1,512	03/15/2030	1FE
63250@-AC-7	NATIONAL AMUSEMENTS INC. SER B SR NTS, D		06/19/2009	Various		6,112,417	5,076,480	5,408,713	5,427,063		2,622,836		2,622,836		6,112,417				9,628	12/31/2010	2
990163-9B-5	NATIONAL BEDDING COMPANY, LLC 1ST LIEN T		04/01/2009	SCHEDULED REDEMPTION		2,500	2,500	2,500	2,500						2,500				5	02/28/2013	4FE
990702-9A-2	NATIONAL PROCESSING COMPANY GROUP, INC.		03/31/2009	SCHEDULED REDEMPTION		2,564	2,564	2,564	2,564						2,564				9	09/29/2013	4FE
990685-9A-9	NE ENERGY, INC. FIRST LIEN TERM LOAN B		05/19/2009	Various		2,006,782	2,293,465	2,262,034	2,260,674		2,773		2,773		2,263,448		(256,666)	(256,666)	41,274	11/01/2013	4FE
990685-9C-5	NE ENERGY, INC. SYNTHETIC LETTER OF CRED		05/19/2009	MORGAN STANLEY DEAN WITTER		258,566	295,504	291,053	291,276		359		359		291,635		(33,069)	(33,069)	7,373	11/01/2013	4FE
990832-9A-7	NEP II, INC. TERM LOAN B		05/19/2009	Various		847,689	979,988	979,988	982,489						979,988		(132,298)	(132,298)	11,153	02/16/2014	4FE
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION TRANCHE A		06/30/2009	SCHEDULED REDEMPTION		352,669	352,669	350,451	350,477		2,192		2,192		352,669				10,950	06/30/2027	2FE
64408#-AC-4	NEW ENGLAND HYDRO FINANCE SERIES C NTS	F	06/17/2009	SCHEDULED REDEMPTION		343,000	343,000	343,000	341,700		1,300		1,300		343,000				15,244	10/17/2015	1
63615#-AA-9	NFL 6.69% SR NTS		04/15/2009	SCHEDULED REDEMPTION		661,428	661,428	696,015	686,346		(24,917)		(24,917)		661,428				22,125	10/15/2016	1
63615#-AB-7	NFL SER A 6.56% SR NTS		04/15/2009	SCHEDULED REDEMPTION		581,537	581,537	581,537	581,537						581,537				19,074	10/15/2017	1
990619-9A-8	NIELSEN FINANCE LLC CLASS A DOLLAR TERM		06/23/2009	SCHEDULED REDEMPTION		957,688	957,688	954,662	954,435		3,253		3,253		957,688				357	08/09/2013	4FE
990471-9A-4	NISKA GAS STORAGE US LLC US TERM LOAN		03/31/2009	Various		27,343	27,343	27,343	54,441						27,343				131	05/12/2013	3FE
65488B-AA-7	NOARK PIPELINE 7.15% NOTES DUE 2018		06/01/2009	SCHEDULED REDEMPTION		150,000	150,000	150,000	149,489		511		511		150,000				5,363	06/01/2018	3
655844-AL-2	NORFOLK SOUTHERN		04/15/2009	MATURED		5,000,000	5,000,000	4,944,850	5,004,852		(4,852)		(4,852)		5,000,000				155,000	04/15/2009	2FE
66977W-AF-6	NOVA CHEMICALS LTD		05/21/2009	SALOMON SMITH BARNEY		3,846,250	4,250,000	4,143,750	4,194,438		6,752		6,752		4,201,190		(354,940)	(354,940)	239,417	01/15/2012	4FE
629377-AU-6	NRG ENERGY INC		05/19/2009	DONALDSON, LUFKIN & JENRETTE SECURITIES		6,527,500	7,000,000	7,083,750	7,063,651		(4,148)		(4,148)		7,059,503		(532,003)	(532,003)	417,302	02/01/2016	4FE
629377-AX-0	NRG ENERGY INC		05/21/2009	LIBERTAS		1,092,750	1,175,000	1,175,000	1,175,000						1,175,000		(82,250)	(82,250)	75,102	01/15/2017	4FE
991673-9G-1	NRG ENERGY, INC. TERM LOAN		06/30/2009	Various		21,584	21,584	21,584	43,645						21,584				659	02/01/2013	3FE
64031Q-AN-1	NSLT 2003-1, A4		04/27/2009	SCHEDULED REDEMPTION		198,594	198,594	198,896	198,669		(75)		(75)		198,594				2,577	01/25/2032	1FE
64031Q-AU-5	NSLT 2003-2, A4		06/19/2009	Various		1,688,446	1,688,446	1,688,446	1,688,446						1,688,446				23,452	07/25/2022	1FE
67019E-AA-5	NSTAR		04/14/2009	TRANSFER		10,232,699	10,000,000	11,514,861	10,310,291		(77,592)		(77,592)		10,232,699				531,111	02/15/2010	1FE
202864-B@-2	NSTAR GAS 1ST MTG SER K		03/23/2009	BARCLAYS BANK		7,548,170	7,000,000	6,543,460	6,683,351		1,130		1,130		6,684,482		863,689	863,689	127,190	12/30/2033	1FE
63860F-AB-9	NSTR 2006-B, AV2		06/25/2009	SCHEDULED REDEMPTION		1,913,966	1,913,966	1,913,966	1,913,966						1,913,966				5,202	09/25/2036	1FE
67059@-AA-5	NUSIL TECHNOLOGY LLC TRANCHE B TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		158,670	158,670	158,670	158,670						158,670				362	10/24/2013	4Z
67090F-9A-6	NUVEEN INVESTMENTS, INC. TERM LOAN B		06/30/2009	SCHEDULED REDEMPTION		5,000	5,000	4,959	4,956		44		44		5,000					11/13/2014	4FE
67133U-AA-0	OAK HILL CREDIT PARTNERS II, CL. A-1A	F	05/12/2009	SCHEDULED REDEMPTION		876,436	876,436	876,436	876,436						876,436				10,077	02/12/2015	1FE
67389#-AA-4	OAKRIVER TECHNOLOGY 10% SR SECURED (HANC		06/12/2009	PRINCIPAL PAYMENT		52,442	52,442	52,442	52,442						52,442				2,849	12/31/2012	4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
20763#-BC-4	OCCID PETRO EQUIP/CONN NATL BANK		06/14/2009	MATURED		496,589	496,589	496,589	494,534		2,055		2,055		496,589				25,574	06/14/2009	1
67571M-AE-9	OCTAGON INVESTMENT PARTNERS V CLASS C-1	F	05/29/2009	DISTRIBUTION		53,478		53,478	53,478						53,478					11/28/2018	3FE
67571M-AL-3	OCTAGON INVESTMENT PARTNERS V CLASS C2	F	05/29/2009	DISTRIBUTION		43,975		43,975	43,975						43,975					11/28/2018	3FE
677502-A@-5	OHIO SAVINGS FINANCIAL CORP SR NTS		04/20/2009	DISTRIBUTION		1,156,000											1,156,000	1,156,000		10/20/2015	2
681904-AG-3	OMNICARE INC		06/02/2009	Various		2,449,750	2,675,000	2,574,313	2,600,872		6,138		6,138		2,607,010		(157,260)	(157,260)	82,722	06/01/2013	4FE
685048-AA-8	ONGLT 2006-A, A		06/01/2009	SCHEDULED REDEMPTION		485,372	485,372	485,359	485,366		5		5		485,372				13,196	11/15/2021	1FE
68389F-ES-9	OOMLT 2004-1, M1		06/25/2009	SCHEDULED REDEMPTION																01/25/2034	1FE
990676-9A-8	OPEN TEXT CORPORATION TERM LOAN B		05/27/2009	Various		1,753,370	1,870,261	1,870,261	1,870,261						1,870,261		(116,891)	(116,891)	13,564	10/02/2013	3FE
68557D-AA-3	ORCAL GEOTHERMAL INC SENIOR SECURED 2020		06/30/2009	SCHEDULED REDEMPTION		254,201	254,201	254,201	254,201						254,201				7,893	12/30/2020	2FE
688239-9A-2	OSHKOSH TRUCK CORP. TERM B LOAN		05/19/2009	Various		5,363,728	6,236,893	6,238,456	6,238,604		(203)		(203)		6,238,401		(874,673)	(874,673)	82,461	12/06/2013	4FE
69411#-AA-2	PACIFIC COAST PRODUCERS 8.78% SR SEC NTS		06/30/2009	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,001,041	997,222		2,777		2,777		1,000,000				43,900	06/30/2012	3
69573X-AF-6	PAINEWEBBER CMO TR SER N CL N 3		05/01/2009	SCHEDULED REDEMPTION		8,150	8,150	7,895	7,934		216		216		8,150				301	01/01/2019	1FE
69763N-AB-7	PAMCO III 1998-1 CLASS B-1 FXD RT NTS	F	05/01/2009	SCHEDULED REDEMPTION		45,941	45,941	49,139	34,354		11,587		11,587		45,941				1,717	05/01/2010	4FE
69763N-AC-5	PAMCO III 1998-1 CLASS B-2 FLTG RT NTS	F	05/01/2009	SCHEDULED REDEMPTION		91,881	91,881	112,008	69,304		22,577		22,577		91,881				1,639	05/01/2010	4FE
990566-9A-1	PANAMSAT CORP. (AKA INTELSAT) TERM B		05/19/2009	Various		10,773,477	11,437,266	6,563,128	7,297,217	(753,933)	26,727		(727,207)		6,570,010		4,203,467	4,203,467	92,461	01/03/2014	4FE
698476-DA-3	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		06/19/2009	Various		4,700,000	4,700,000	4,700,000	4,700,000						4,700,000				52,476	04/01/2031	1FE
698476-DC-9	PANHANDLE-PLAINS HIGH ED - TRUST 1993 CD		06/19/2009	TRANSFER		800,000	800,000	800,000	800,000						800,000				8,982	10/01/2031	1FE
698476-DR-6	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		06/19/2009	TRANSFER		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				29,564	06/01/2036	1FE
698476-DX-3	PANHANDLE-PLAINS HIGH ED AUTH -91AB TRUS		06/19/2009	TRANSFER		7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				91,592	01/01/2040	1FE
990305-9B-2	PANTRY (THE) INC. TERM LOAN (07)		05/19/2009	Various		1,326,648	1,449,888	1,449,888	1,449,888						1,449,888		(123,241)	(123,241)	11,713	05/15/2014	4FE
990305-9C-0	PANTRY (THE) INC. DELAYED DRAW TERM LOAN		05/19/2009	Various		381,936	417,416	417,416	417,416						417,416		(35,480)	(35,480)	4,165	05/15/2014	4FE
07325#-AB-7	PAPERLINX LTD/PAPER AUSTRALIA PTY LTD GT	D	05/27/2009	EXCHANGE		32,344,738	32,500,000	32,500,000	25,666,597		7,236		7,236	6,833,403	32,344,736		2	1	1,195,695	02/11/2014	4
705006-AA-2	PEARSON PLC (U.K.)	F	06/01/2009	MATURED		2,500,000	2,500,000	2,416,375	2,487,034		12,966		12,966		2,500,000				58,750	06/01/2009	2FE
70556J-AC-3	PEGASUS AVIATION LEASE SERIES 1999-1 CLA		06/25/2009	DISTRIBUTION		134,555		134,555							134,555					03/25/2029	6FE
70556M-AA-0	PEGASUS AVIATION, INC		06/30/2009	Various		106,479	57,743	82,050	85,314			(15,436)	15,436		106,479					03/25/2015	5FE
G6982#-AA-6	PELICAN/LAN CHILE RECEIVABLES TR. SER 20	F	06/30/2009	MATURED		425,670	425,670	425,670	425,670						425,670				14,813	06/30/2009	2FE
707569-AL-3	PENN NATIONAL GAMING INC		05/19/2009	STERNE AGEE & LEACH		955,500	1,050,000	1,020,469	1,025,951		1,236		1,236		1,027,187		(71,687)	(71,687)	51,384	03/01/2015	4FE
990041-9A-5	PENN NATIONAL GAMING, INC. TERM B		05/20/2009	Various		7,194,161	7,653,363	7,661,967	7,662,693		(1,047)		(1,047)		7,661,647		(467,485)	(467,485)	131,874	10/03/2012	3FE
709163-CH-0	PENNSYLVANIA HIGHER ED ASSIST AGY 1997 M		06/16/2009	CALLED @ 100.00000000		50,000	50,000	50,000	50,000						50,000				785	08/01/2041	1FE
G70464-AB-1	PERU ENHANCED PASS-THRU	F	05/31/2009	Various		214,762	214,762	147,112	208,826		96,030		96,030		214,762					05/31/2018	3FE
743873-AX-9	PFMLT 2005-1 2A1		06/01/2009	SCHEDULED REDEMPTION		2,459,269	2,459,269	2,396,923	2,401,381		57,888		57,888		2,459,269				44,700	05/25/2035	1FE
40700#-AA-3	PHARMACIA/HAMILTON ASSOC SR SECD		06/02/2009	SCHEDULED REDEMPTION		271,687	271,687	271,687	271,687						271,687				9,292	07/01/2010	1
69337M-AA-8	PHHAM 2007-3 A1		06/25/2009	SCHEDULED REDEMPTION		386,012	386,012	309,775			76,237		76,237		386,012					07/25/2037	4FE
69336R-AS-9	PHHMC 2005-3 A3		06/01/2009	SCHEDULED REDEMPTION		869,076	869,076	874,061	871,081		(2,005)		(2,005)		869,076				23,984	06/18/2035	1FE
69336R-BG-4	PHHMC 2005-4 A2		06/01/2009	SCHEDULED REDEMPTION		3,211,058	3,211,058	3,228,950	3,218,172		(7,113)		(7,113)		3,211,058				98,567	07/18/2035	1FE
69336R-BZ-2	PHHMC 2005-5 A3		06/01/2009	SCHEDULED REDEMPTION		2,999,094	2,999,094	3,008,700	3,004,002		(4,907)		(4,907)		2,999,094				79,842	08/18/2035	1FE
69336R-CQ-1	PHHMC 2005-6 A4		06/01/2009	SCHEDULED REDEMPTION		5,066,657	5,066,657	5,067,726	5,067,300		(643)		(643)		5,066,657				130,694	11/18/2035	1FE
69335V-AA-0	PHHMC 2006-3 A1		06/01/2009	SCHEDULED REDEMPTION		2,004,719	2,004,719	2,022,762	2,017,724		(13,005)		(13,005)		2,004,719				60,177	10/18/2036	1FE
69337A-AC-0	PHHMC 2007-1 A5		06/01/2009	SCHEDULED REDEMPTION		3,402,419	3,402,419	3,417,352	3,413,555		(11,136)		(11,136)		3,402,419				96,823	02/18/2037	1FE
69337G-AA-1	PHHMC 2007-2 A1		06/01/2009	SCHEDULED REDEMPTION		1,859,832	1,859,832	1,880,815	1,874,173		(14,340)		(14,340)		1,859,832				52,371	05/18/2037	1FE
69336Q-AC-6	PHHMC 2007-4 A3		06/01/2009	SCHEDULED REDEMPTION		669,707	669,707	652,855	656,410		13,296		13,296		669,707				19,467	06/18/2037	1FE
990896-9A-2	PINNACLE FOODS FINANCE LLC TERM LOAN		05/19/2009	Various		1,660,425	1,965,000	1,965,000	1,965,000						1,965,000		(304,575)	(304,575)	50,472	04/02/2014	4FE
726505-AC-4	PLAINS EXPLORATION & PRO		05/20/2009	BANK OF AMERICA		5,247,188	6,125,000	6,130,313	6,129,414		(233)		(233)		6,129,181		(881,993)	(881,993)	297,378	03/15/2017	4FE
69348H-BK-3	PNCMA 2000-C1, A2		06/01/2009	SCHEDULED REDEMPTION		1,095,811	1,095,811	1,240,036	1,112,823		(17,012)		(17,012)		1,095,811				38,729	02/15/2010	1FE
69348H-CM-8	PNCMA 2000-C2, A2		05/19/2009	Various		12,064,339	11,771,433	13,551,465	12,158,055		(108,610)		(108,610)		12,049,445		14,894	14,894	405,092	10/12/2033	1FE
69348H-DF-2	PNCMA 2001-C1, A2		05/19/2009	CANTOR FITZGERALD		28,415,626	28,000,000	30,512,886	28,927,225		(228,972)		(228,972)		28,698,253		(282,627)	(282,627)	845,880	03/12/2034	1FE
73316P-GK-0	POPLR 2005-5, AF6		06/01/2009	SCHEDULED REDEMPTION		82,725	82,725	82,771	82,947		(222)		(222)		82,725				2,427	11/25/2035	1FE
73316P-KG-4	POPLR 2006-B, A-2		06/25/2009	SCHEDULED REDEMPTION		3,244,517	3,244,517	3,244,517	3,027,983						3,244,517				13,563	05/25/2036	1FE
73316M-AB-3	POPLR 2006-C, A-2		06/25/2009	SCHEDULED REDEMPTION		1,574,796	1,574,796	1,574,796	1,574,796						1,574,796				4,028	07/25/2036	1FE
73932L-AA-1	POWER RECEIVABLES FINANC		04/01/2009	SCHEDULED REDEMPTION		431,379	431,379	431,252	431,333		46		46		431,379				13,567	01/01/2012	2FE
70069F-EF-0	PPSI 2004-WHQ2, A3D		06/25/2009	SCHEDULED REDEMPTION		817,606	817,606	817,606	817,606						817,606				3,592	02/25/2035	1FE
74041A-AA-1	PREFERRED TERM SECURITIES XIII		06/24/2009	SCHEDULED REDEMPTION		198,511	198,511	198,511	198,511						198,511				2,148	03/24/2034	1FE
74042E-AC-8	PREFERRED TERM SECURITIES XVII FLOAT. RA		06/23/2009	Various		101,684	47,440	101,684	101,684		257	(45,922)	46,179		101,684				317	06/23/2035	4FE
74114#-AA-2	PRESTOLITE ELECTRIC TERM LOAN (5/05)		06/30/2009	SCHEDULED REDEMPTION		164,063	164,063	164,063	164,063						164,063				7,185	04/30/2010	5*
042059-AB-1	PRIMA SYNTHETIC CDO	F	06/20/2009	DISTRIBUTION		106,403		106,403	106,403						106,403					12/20/2013	5FE
060340-A*-7	PRIMER BANCO DEL ISTMO	F	06/15/2009	SCHEDULED REDEMPTION		468,000	468,000	468,000	468,000						468,000				12,950	12/15/2011	1
71880*-AD-8	PRUDENTIAL/PHL FUNDING I INC		04/20/2009	SCHEDULED REDEMPTION		301,979	301,979	264,325	277,053		24,926		24,926		301,979				13,967	07/20/2016	1
74436J-FB-8	PSSF 1999-C2, A2		04/01/2009	SCHEDULED REDEMPTION		164,802	164,802	182,454	165,751		(949)		(949)		164,802				988	06/16/2031	1FE
74726M-AC-3	QANTAS AIRWAYS 144A	F	06/15/2009	MATURED		25,000,000	25,000,000	24,976,000	25,113,374		(113,374)		(113,374)		25,000,000				968,750	06/15/2009	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)
748351-AR-4	QUEST 2006-X1, A-2		06/25/2009	SCHEDULED REDEMPTION		298,792	298,792	298,792	298,792						298,792				896	03/25/2036	4FE
74834L-AE-0	QUEST DIAGNOSTIC INC		06/18/2009	TENDER OFFER		1,380,655	1,353,000	1,626,117	1,456,872		(18,234)		(18,234)		1,438,637		(57,982)	(57,982)	135,300	07/12/2011	2FE
74834L-AK-6	QUEST DIAGNOSTIC INC		06/18/2009	TENDER OFFER		10,906,390	11,000,000	10,979,320	10,991,805		2,003		2,003		10,993,807		(87,417)	(87,417)	685,476	11/01/2010	2FE
991147-9A-9	QUICKSILVER RESOURCES INC. SENIOR SECURE		06/25/2009	SCHEDULED REDEMPTION		2,332,002	2,332,002	2,289,543	2,288,221		43,781		43,781		2,332,002				61,182	08/08/2013	4FE
74841#-AB-0	QUIKRETE COMPANIES AMENDED SR. NTS		05/30/2009	SCHEDULED REDEMPTION		571,429	571,429	578,075	573,623		(2,194)		(2,194)		571,429				28,457	05/30/2010	2
990424-9B-1	QUINTILES TRANSNATIONAL CORP 1ST LIEN TE		05/19/2009	Various		2,630,434	2,897,814	2,897,814	2,897,814						2,897,814		(267,380)	(267,380)	81,638	03/31/2013	4FE
74955D-AA-9	R G S (AEGCO) FDG SEC LSE OBLIG SER E		06/07/2009	SCHEDULED REDEMPTION		961	961	961	989		(28)		(28)		961				47	12/07/2022	2FE
74955E-AA-7	R G S (IME) FDG SEC LSE OBLIG SER E		06/07/2009	SCHEDULED REDEMPTION		1,485	1,485	1,509	1,522		(36)		(36)		1,485				73	12/07/2022	2FE
759950-EP-9	RAMC 2004-4, MF1		06/01/2009	SCHEDULED REDEMPTION		367,943	367,943	361,375	363,699		4,244		4,244		367,943				9,028	02/25/2035	1FE
75970Q-AK-6	RAMC 2007-2 M1		06/30/2009	DISTRIBUTION		75,812		75,812							75,812					06/25/2037	6FE
760985-NC-1	RAMP 2002-RZ3, M1		06/01/2009	SCHEDULED REDEMPTION		185,184	185,184	185,149	185,178		6		6		185,184				4,894	08/25/2032	1FE
760985-4U-2	RAMP 2004-RZ2 AI6		06/01/2009	SCHEDULED REDEMPTION		137,311	137,311	135,964	136,080		1,231		1,231		137,311				3,458	03/25/2034	3FE
76112B-LA-6	RAMP 2004-RZ4, M1		06/19/2009	TRANSFER		10,520,000	10,520,000	10,520,000	10,520,000						10,520,000				46,470	12/25/2034	1FE
76110W-PD-2	RASC 2002-KS4		06/01/2009	SCHEDULED REDEMPTION		158,929	158,929	161,089	159,596		(667)		(667)		158,929				4,715	07/25/2032	3FE
76110W-S2-3	RASC 2005-KS3, M2		06/19/2009	TRANSFER		7,065,000	7,065,000	7,065,000	7,065,000						7,065,000				28,824	04/25/2035	1FE
76110W-S3-1	RASC 2005-KS3, M3		06/19/2009	TRANSFER		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				21,128	04/25/2035	1FE
76110W-U6-1	RASC 2005-KS4, M1		06/19/2009	TRANSFER		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				41,285	05/25/2035	1FE
45660N-VH-5	RAST 2003-A11 A9		06/01/2009	SCHEDULED REDEMPTION		202,623	202,623	204,554	203,603		(980)		(980)		202,623				5,656	11/25/2033	1FE
45660N-VZ-5	RAST 2003-A13		06/01/2009	SCHEDULED REDEMPTION		751,209	751,209	724,684	728,663		22,547		22,547		751,209				19,957	01/25/2034	1FE
990809-9A-5	RAVAGO HOLDINGS AMERICA, INC. LOANS		06/30/2009	SCHEDULED REDEMPTION		22,500	22,500	20,625	20,834		1,666		1,666		22,500				627	01/30/2014	4FE
68578@-AA-5	RBS ORECK TERM LOAN		05/29/2009	SCHEDULED REDEMPTION			(8,579)		6,489		(6,489)		(6,489)							02/02/2012	5*
991107-9A-3	REABLE THERAP-DJO FINANCE LLC TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		10,000	10,000	9,920	9,913		87		87		10,000					05/20/2014	3FE
755267-9C-7	READER'S DIGEST ASSOC. INC. TERM LOAN B		06/30/2009	Various		39,699	15,000	39,699	39,699						39,699				10	03/02/2014	5FE
990897-9C-6	REALOGY CORP. CREDIT LINK FACILITY		06/30/2009	SCHEDULED REDEMPTION		4,138	4,138	4,224	4,140		(2)		(2)		4,138				35	10/10/2013	5FE
990897-9A-0	REALOGY CORP. TERM B		06/30/2009	SCHEDULED REDEMPTION		19,568	19,568	19,437	19,382		186		186		19,568					10/10/2013	5FE
75875#-9B-8	REGAL CINEMAS CORP. TERM LOAN		06/30/2009	Various		1,635,443	1,694,109	1,683,811	1,694,109		(7,685)		(7,685)		1,686,424		(50,980)	(50,980)	43,056	10/27/2013	4FE
758750-A@-2	REGAL-BELOIT CORP. SENIOR NOTES SERIES B		06/19/2009	TRANSFER		33,000,000	33,000,000	33,000,000	33,000,000						33,000,000				435,276	08/23/2017	2
75903A-AA-5	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		05/05/2009	Various		3,585,503	19,557,650	4,424,991	4,693,836		(76,782)	(1,781,775)	1,704,993		4,424,991		(839,489)	(839,489)		01/25/2036	4FE
75903A-AC-1	REGIONAL DIVERSIFIED FUNDING 2005-1 CL.		04/25/2009	DISTRIBUTION		62,918		62,918	62,918						62,918					01/25/2036	1FE
75902X-AA-6	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		05/15/2009	SCHEDULED REDEMPTION		99,780	99,780	99,780	99,780						99,780				1,119	05/15/2034	2FE
75902X-AC-2	REGIONAL DIVERSIFIED FUNDING LTD 2004-1,		05/15/2009	DISTRIBUTION		50,448		50,448	50,448						50,448					05/15/2034	3FE
7591EL-AA-7	REGIONS FINANCING TR II		06/15/2009	CANTOR, FITZGERALD & CO.		10,120,000	15,000,000	8,451,833	8,456,966		4,267		4,267		8,461,233		1,658,767	1,658,767	578,215	05/15/2047	2FE
758940-AF-7	REGIONS FINL CORP		04/01/2009	VARIOUS		(1,097,755)											(1,097,755)	(1,097,755)		03/01/2011	1Z
76009N-AE-0	RENT A CENTER		05/19/2009	Various		10,958,000	10,958,000	11,147,996	6,587,365		(19,423)		(19,423)		10,982,438		(24,438)	(24,438)	411,580	05/01/2010	4FE
76009N-9C-6	RENT-A-CENTERS, INC. TLB		05/27/2009	Various		4,755,126	5,140,676	5,143,952	5,160,659		(456)		(456)		5,143,896		(388,771)	(388,771)	64,504	06/30/2012	3FE
990750-9A-1	RENTAL SERVICES CORPORATION 1ST LIEN TER		06/30/2009	SCHEDULED REDEMPTION		27,412	27,412	27,412	27,412						27,412					11/30/2012	3FE
76110V-LA-4	RFMS2 02 HI4 A-6		06/01/2009	SCHEDULED REDEMPTION		125,216	125,216	125,173	125,190		26		26		125,216				4,060	10/25/2027	1FE
76110V-JX-7	RFMS2 2002-H13		06/01/2009	SCHEDULED REDEMPTION		784,391	784,391	784,222	784,329		62		62		784,391				22,519	06/25/2032	2FE
76110V-JQ-2	RFMS2 2002-HI2, A7		06/01/2009	SCHEDULED REDEMPTION		97,165	97,165	97,118	97,148		16		16		97,165				3,016	03/25/2032	3FE
76110V-LM-8	RFMS2 2002-HI5, A7		06/01/2009	SCHEDULED REDEMPTION		674,980	674,980	674,634	674,837		143		143		674,980				18,274	01/25/2028	1FE
76110V-KG-2	RFMS2 2002-HS2		06/01/2009	SCHEDULED REDEMPTION		145,141	145,141	145,297	145,153		(12)		(12)		145,141				4,288	01/25/2032	1FE
76110V-MG-0	RFMS2 2003-HI1		06/01/2009	SCHEDULED REDEMPTION		185,771	185,771	185,741	185,757		14		14		185,771				4,664	04/25/2028	1FE
990985-9A-3	RITE AID CORP. TRANCHE 2 TERM LOAN		05/28/2009	Various		1,980,000	2,475,000	2,475,000	2,475,000						2,475,000		(495,000)	(495,000)	24,879	06/04/2014	4FE
68210*-AA-1	ROLLS ROYCE SR. SEC. NOTES		06/12/2009	SCHEDULED REDEMPTION		203,845	203,845	216,386	207,370		(3,525)		(3,525)		203,845				8,232	05/12/2010	1
77876K-AF-1	ROTHSCHILD L F MTG TR 3 CL 3 F		05/01/2009	SCHEDULED REDEMPTION		4,131	4,131	3,939	3,970		161		161		4,131				195	09/01/2017	1Z
990965-9B-3	ROYALTY PHARMA FINANCE TRUST ADD-ON TERM		06/30/2009	SCHEDULED REDEMPTION		20,246	20,246	20,103	20,110		136		136		20,246				499	04/16/2013	2FE
75405R-AA-1	RPRO 2005, G		06/22/2009	SCHEDULED REDEMPTION		287,201	287,201	287,201	287,201						287,201				2,617	03/23/2024	1FE
785583-AC-9	SABINE PASS LNG LP		05/19/2009	JEFFERIES & COMPANY, INC.		970,270	1,169,000	1,148,543	1,150,976		1,203		1,203		1,152,179		(181,909)	(181,909)	40,493	11/30/2013	4FE
81375W-AC-0	SABR 2004-OP1, M2		06/25/2009	SCHEDULED REDEMPTION		141,451	141,451	141,451	143,260		(1,809)		(1,809)		141,451				1,315	02/25/2034	1FE
785778-QJ-3	SACO 2006-3, A1		06/30/2009	Various		108,863	94,982	108,525	16,288	78,564	290		78,854		108,863					04/25/2036	6FE
785779-AA-7	SACO 2006-6, A		06/30/2009	Various		(976,676)	(999,807)	(425,753)	39,342	54,960	142,642		197,602		(976,676)					06/25/2036	6FE
86360X-AA-8	SACO 2006-GEL3, A1		06/25/2009	SCHEDULED REDEMPTION		1,494,359	1,494,359	1,494,359	1,494,359						1,494,359				3,636	07/25/2036	1FE
990740-9A-2	SALLY HOLDINGS, LLC TERM LOAN B		05/29/2009	Various		1,800,919	1,941,174	1,941,174	1,941,174						1,941,174		(140,256)	(140,256)	30,461	11/16/2013	4FE
79722#-AA-5	SAN DIEGO BALLPARK FUNDING LLC (STADIUM)		04/15/2009	SCHEDULED REDEMPTION		132,031	132,031	132,031	131,901		130		130		132,031				5,790	07/15/2025	2
79722#-AB-3	SAN DIEGO BALLPARK P-1 (PARKING) FUNDING		04/15/2009	SCHEDULED REDEMPTION		26,406	26,406	26,406	26,406						26,406				937	07/15/2025	2
80104M-BF-4	SANKATY HIGH YIELD PARTNERS II, LP CL A-		05/22/2009	Various		1,136,628	1,005,684	1,005,684	1,005,684						1,136,628				25,094	11/30/2009	1FE
86363M-AA-9	SASC 2007-GEL2 A1		06/25/2009	SCHEDULED REDEMPTION		1,573,688	1,573,688	1,573,688	1,573,688						1,573,688				4,383	05/25/2037	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)
805564-PF-2	SAST 2003-3 M2		06/25/2009	SCHEDULED REDEMPTION		53,517	53,517	53,952	53,692		(175)		(175)		53,517				541	12/25/2033	1FE
80556Y-AB-1	SAST 2007-2 A2A		06/25/2009	Various		462,101	462,101	462,101	611,658						462,101				1,544	05/25/2047	3FE
79548K-3J-5	SBM7 2000-C1, A2		06/01/2009	SCHEDULED REDEMPTION		2,671,924	2,671,924	3,128,884	2,725,241		(53,317)		(53,317)		2,671,924				97,742	12/18/2009	1FE
79548C-AB-2	SBM7 2000-C3, A2		05/19/2009	Various		19,597,852	19,290,531	21,998,740	19,850,687		(183,651)		(183,651)		19,667,036		(69,184)	(69,184)	597,522	12/18/2033	1FE
79548C-BH-8	SBM7 2001-C1		06/01/2009	SCHEDULED REDEMPTION		105,681	105,681	113,789	108,343		(2,662)		(2,662)		105,681				3,316	12/18/2035	1FE
79549A-JJ-9	SBM7 2001-C2, A3		05/19/2009	Various		28,211,454	27,627,075	30,410,977	28,612,501		(156,592)		(156,592)		28,455,909		(244,454)	(244,454)	849,801	11/13/2036	1FE
79548C-CQ-7	SBM7 2002-KEY2, A3		05/29/2009	CANTOR FITZGERALD		13,915,062	14,265,000	14,145,999	14,212,646		6,204		6,204		14,218,850		(303,788)	(303,788)	350,852	03/18/2036	1FE
81169P-AD-3	SEABULK INTL INC		05/19/2009	CANTOR, FITZGERALD & CO.		3,852,688	3,800,000	3,929,269	3,857,299		(7,530)		(7,530)		3,849,769		2,919	2,919	269,035	08/15/2013	3FE
81211K-AG-5	SEALED AIR CORP 3.000000% 06/30/2033		05/27/2009	Various		2,392,500	2,500,000	2,360,350	2,368,652		1,391		1,391		2,370,042		22,458	22,458	29,958	06/30/2033	3FE
81237E-AH-7	SEARS MTG FUNDING TR 1988 1 CL Z		05/01/2009	SCHEDULED REDEMPTION		9,480	9,480	7,920	9,412						9,480				462	12/01/2018	1FE
995942-9C-5	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		06/30/2009	SCHEDULED REDEMPTION		3,239	3,239	3,234	3,234		5		5		3,239				67	03/05/2014	2FE
995942-9E-1	SEMINOLE TRIBE OF FLORIDA DELAYED DRAW T		06/30/2009	SCHEDULED REDEMPTION		141,700	141,700	141,460	141,461		239		239		141,700				3,972	03/05/2014	2FE
995942-9D-3	SEMINOLE TRIBE OF FLORIDA TERM LOAN B-2		06/30/2009	SCHEDULED REDEMPTION		10,931	10,931	10,912	10,913		18		18		10,931				230	03/05/2014	2FE
808086-A#-9	SEMPRA / SDG&E / PORTLAND GEN ELEC / J.H		06/30/2009	SCHEDULED REDEMPTION		1,906,798	1,906,798	1,906,798	1,906,798						1,906,798				115,571	06/30/2013	1
N7891#-AE-8	SEMPRA COMMODITIES CREDIT LINKED NOTES		05/03/2009	MATURED		20,000,000	20,000,000	19,960,275	19,978,997		21,003		21,003		20,000,000				283,058	05/03/2009	2
816851-AN-9	SEMPRA ENERGY		05/27/2009	CITIBANK		503,750	500,000	498,890			5		5		498,895		4,855	4,855	1,444	06/01/2016	2FE
990502-9A-6	SENSATA TECHNOLOGIES US TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		3,579	3,579	3,579	3,579						3,579					04/27/2013	4FE
817565-AC-8	SERVICE CORP INTL		05/26/2009	DEUTSCHE BANK SECURITIES		1,238,400	1,290,000	1,338,375	1,326,483		(3,230)		(3,230)		1,323,253		(84,853)	(84,853)	84,092	02/01/2013	4FE
82101#-AA-0	SHEBOYGAN POWER (WI PWR & LT LEASE) 2005		06/15/2009	SCHEDULED REDEMPTION		309,440	309,440	309,440	309,440						309,440				7,829	06/15/2025	1
83168L-AA-5	SHOME 2004-1, M1		06/19/2009	TRANSFER		3,446,368	3,446,368	3,446,368	3,446,367						3,446,368				34,849	07/25/2011	1FE
N7660#-AE-7	SHV NEDERLAND B.V. SER. A GTD SR NTS	F	06/28/2009	MATURED		1,000,000	1,000,000	995,726	997,346		2,654		2,654		1,000,000				25,850	06/28/2009	2
08505#-AA-9	SIMPLOT 7.53% SR GTD NTS	F	04/03/2009	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				564,750	04/03/2009	2
990079-9A-5	SKILLED HEALTHCARE GROUP 1ST LIEN (6/05)		05/19/2009	Various		2,069,375	2,406,250	2,406,250	2,406,250						2,406,250		(336,875)	(336,875)	51,294	06/15/2012	4FE
863572-AW-3	SLH MTG TRUST 1989-1 Z		05/01/2009	SCHEDULED REDEMPTION		387	387	398	395		(7)		(7)		387				17	10/25/2020	2FE
83169W-AA-0	SMART HOME REINSURANCE LIMITED		06/25/2009	SCHEDULED REDEMPTION		1,406,809	1,406,809	1,406,809	1,406,809						1,406,809				6,829	11/25/2012	1FE
995242-9H-9	SMURFIT STONE CONTAINER - CANADA CANADIA		02/11/2009	SCHEDULED REDEMPTION		1,306	1,306	1,308			(2)		(2)		1,306					11/01/2009	6FE
995242-9D-8	SMURFIT STONE CONTAINER SYN. L/C (11/04)		02/11/2009	Various		645,129	644,564	645,463	645,160		(31)		(31)		645,130		(1)	(1)	10,618	11/01/2010	6FE
995242-9B-2	SMURFIT STONE CONTAINER TERM B (11/04)		02/11/2009	Various		718,287	716,568	718,639	718,339		1,298		1,298		719,637		(1,350)	(1,350)	8,564	11/01/2011	6FE
995242-9C-0	SMURFIT STONE CONTAINER TERM C (11/04)		02/11/2009	Various		1,206,191	1,205,081	1,207,157	1,206,224		1,708		1,708		1,207,932		(1,742)	(1,742)	14,963	11/01/2011	6FE
995242-9G-1	SMURFIT STONE CONTAINER US REVOLVER		05/05/2009	SCHEDULED REDEMPTION		4,230	4,230	4,236			(6)		(6)		4,230				14,880	11/01/2009	6FE
995242-9F-3	SMURFIT STONE CONTAINER-CANADA TLC-1		02/11/2009	SCHEDULED REDEMPTION		513	513	513			(1)		(1)		513				578	11/01/2011	6FE
84281#-AA-8	SOUTHERN ENERGY FINANCE SENIOR NOTES		06/22/2009	SCHEDULED REDEMPTION		244,697	244,697	244,697	246,473		(1,776)		(1,776)		244,697				9,935	12/22/2018	2
845467-AD-1	SOUTHWESTERN ENERGY CO		05/19/2009	JEFFERIES & COMPANY, INC.		2,842,500	3,000,000	3,000,000	3,000,000						3,000,000		(157,500)	(157,500)	181,875	02/01/2018	3FE
84546P-AA-7	SOUTHWISTN ENERGY		05/01/2009	REDEMPTION		4,000,000	4,000,000	3,945,280	3,953,486		392		392		3,953,878		46,122	46,122	152,500	05/01/2027	3FE
990102-9A-5	SPIRIT AEROSYSTEMS, INC		05/26/2009	CITIBANK		3,829,400	4,117,634	4,117,634	4,117,634						4,117,634		(288,234)	(288,234)	98,315	09/30/2013	3FE
84861#-AA-6	SPIRITS OF ST. LOUIS BASKETBALL CLUB		06/30/2009	SCHEDULED REDEMPTION		265,612	265,612	263,975	262,541		3,070		3,070		265,612				8,897	12/31/2021	2
84860R-AA-1	SPMF 2006-1A, A		06/01/2009	SCHEDULED REDEMPTION		104,102	104,102	104,069	104,074		27		27		104,102				3,332	03/20/2024	2FE
96928*-BA-4	ST. LUKE'S EPISCOPAL HOSPITAL SYSTEM CTL		06/15/2009	SCHEDULED REDEMPTION		70,078	70,078	70,830	70,759		(681)		(681)		70,078				1,910	04/15/2028	1
S8059@-AB-7	STANDARD BANK GROUP LTD (SOUTH AFRICA) 1	F	06/19/2009	TRANSFER		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				667,643	07/31/2017	2
854231-B@-5	STANDEX INT'L 5.94% SR NTS		06/24/2009	PRINCIPAL PAYDOWN		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				179,986	10/16/2012	2
86415#-AA-2	STURM FOODS, INC. INITIAL TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		38,572	38,572	38,786	38,748		(175)		(175)		38,572				768	01/31/2014	4
990909-9C-9	SUN HEALTHCARE GROUP, INC. SYNTH LC		05/19/2009	CREDIT SUISSE FIRST BOSTON		144,828	160,920	160,920	160,920						160,920		(16,092)	(16,092)	1,356	04/19/2014	4FE
990909-9A-3	SUN HEALTHCARE GROUP, INC. TERM LOAN		05/19/2009	Various		693,154	770,172	770,172	678,822						770,172		(77,017)	(77,017)	14,124	04/19/2014	4FE
990135-9B-3	SUNGARD DATA SYS TRANCHE A. U.S.TERM		03/31/2009	SCHEDULED REDEMPTION		30,650	30,650	30,731	30,731		(81)		(81)		30,650				13,769	02/28/2014	3FE
990135-9C-1	SUNGARD DATA SYSTEMS INC INCREMENTAL TER		05/19/2009	Various		1,965,150	1,995,000	1,976,213	1,975,740		1,501		1,501		1,977,241		(12,091)	(12,091)	50,090	02/28/2014	3FE
86771*-AA-4	SUNRISE POWER CO. LLC, DUE 2011		04/30/2009	SCHEDULED REDEMPTION		1,284,425	1,284,425	1,284,425	1,284,425						1,284,425				45,533	10/31/2011	2
868536-B@-1	SUPERVALU INC. TERM LOAN B		05/26/2009	Various		2,901,766	3,117,807	3,117,807	3,117,807						3,117,807		(216,041)	(216,041)	25,787	06/02/2012	3
83611M-PG-7	SVHE 2006-OPT3, 2A2		06/25/2009	SCHEDULED REDEMPTION		2,252,325	2,252,325	2,252,325	2,252,325						2,252,325				5,939	06/25/2036	1FE
83612L-AE-9	SVHE 2006-WF1, M1		06/30/2009	DISTRIBUTION		133,076		133,076							133,076					10/25/2036	6FE
990258-9B-3	SWETT & CRAWFORD (HSMC) FIRST LIEN (2007		06/30/2009	SCHEDULED REDEMPTION		11,250	11,250	11,087	11,075		175		175		11,250					04/03/2014	4FE
990957-9C-8	SWIFT TRANSPORTATION CO TERM LOAN		04/02/2009	SCHEDULED REDEMPTION		6,606	6,606	5,071	5,032		1,575		1,575		6,606				3,569	05/10/2014	4FE
990236-9A-1	TARGA RESOURCES, INC. SYNTHETIC L/C		05/19/2009	MORGAN STANLEY DEAN WITTER		356,129	387,097	387,097	387,097						387,097		(30,968)	(30,968)	8,682	10/31/2012	4FE
990236-9B-9	TARGA RESOURCES, INC. TERM LOAN		05/19/2009	Various		616,162	669,742	669,742	669,742						669,742		(53,579)	(53,579)	12,814	10/31/2012	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
87612E-AS-5	TARGET CORP		06/26/2009	WARBURG DILLION READ LLC		1,594,290	1,500,000	1,487,910	1,488,778		474		474		1,489,252		105,038	105,038	86,500	01/15/2018	1FE
G8692#-AA-3	TAYLOR WOODROW PLC SER. A SR NTS, DUE 20	F	06/30/2009	DISTRIBUTION		8,626,693		479,987	479,987						8,626,693					06/28/2011	2
G8692#-AB-1	TAYLOR WOODROW PLC SER. B SR NTS, DUE 20	F	06/30/2009	DISTRIBUTION		2,020,279		79,987	79,987						2,020,279					06/28/2014	2
87235M-AJ-4	TCW LEVERAGED INCOME TRUST II SUB SEC NT		06/15/2009	DISTRIBUTION		147,601											147,601	147,601		06/15/2005	6FE
991095-9B-8	TELESAT CANADA DELAYED DRAW TERM LOAN B	A	05/19/2009	WACHOVIA BANK AND TRUST OF NORTH CAROLIN		216,829	234,409	234,409	234,409						234,409		(17,581)	(17,581)	6,528	10/31/2014	4FE
991095-9A-0	TELESAT CANADA U.S. TERM I LOAN	A	05/19/2009	Various		2,524,540	2,729,232	2,685,525	2,681,772		3,981		3,981		2,685,753		(161,213)	(161,213)	77,521	10/31/2014	4FE
88031R-AA-6	TENASKA ALABAMA		03/30/2009	Various		179,499			180,409		(997)		(997)		179,499				2,747	03/30/2023	2FE
88031V-AA-7	TENASKA GATEWAY		06/30/2009	VARIOUS		155,294									155,294					12/31/2023	
88031Q-AA-8	TENASKA VIRGINIA		06/30/2009	SCHEDULED REDEMPTION		169,303	169,303	169,658	169,586		(283)		(283)		169,303				5,180	03/30/2024	2FE
880591-DW-9	TENN VALLEY AUTHORITY		04/01/2009	VARIOUS		(1,679,967)											(1,679,967)	(1,679,967)		08/01/2013	1Z
991099-9C-8	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		06/30/2009	SCHEDULED REDEMPTION		15,082	15,082	13,932	13,459		1,623		1,623		15,082					10/10/2014	4FE
991099-9A-2	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		06/30/2009	SCHEDULED REDEMPTION		22,210	22,210	21,331	21,288		923		923		22,210				116	10/10/2014	4FE
991099-9B-0	TEXAS COMPETITIVE ELECTRIC HOLDINGS COMP		06/30/2009	SCHEDULED REDEMPTION		40,000	40,000	40,000	40,000						40,000				208	10/10/2014	4FE
990573-9C-3	TEXAS PETROCHEMICALS INCREMENTAL TERM LO		06/30/2009	SCHEDULED REDEMPTION		2,466	2,466	2,447	2,445		21		21		2,466					06/27/2013	4FE
883199-A@-0	TEXTRON FINANCIAL CORP 4.39% SR. NTS		06/24/2009	SCHEDULED REDEMPTION		1,052,632	1,052,632	1,035,913	1,037,236		15,395		15,395		1,052,632				23,105	12/24/2013	3
872540-AL-3	TJX COMPANIES INC 0% 02/13/2021		05/08/2009	CONVERSION		8,030,941	10,150,000	8,715,836	7,975,203		56,181		56,181		8,031,385		(444)	(444)		02/13/2021	2FE
88157G-AA-8	TMTS 2007-1SL A1		06/25/2009	SCHEDULED REDEMPTION		229,326	229,326	229,326	229,326						229,326				614	01/25/2038	1FE
990789-9A-9	TPF GENERATION HOLDINGS LLC 1ST LIEN TER		05/20/2009	Various		3,270,354	3,537,193	3,489,368	3,503,968		(14,242)		(14,242)		3,489,725		(219,372)	(219,372)	67,680	12/15/2013	3FE
990789-9C-5	TPF GENERATION HOLDINGS LLC SYNTHETIC LC		05/20/2009	Various		1,115,388	1,206,401	1,193,704	1,195,888		861		861		1,196,750		(81,362)	(81,362)	27,325	12/15/2013	3FE
990789-9D-3	TPF GENERATION HOLDINGS LLC SYNTHETIC RE		05/20/2009	Various		349,651	378,182	374,217	375,295		415		415		375,709		(26,058)	(26,058)	8,566	12/15/2011	3FE
990789-9B-7	TPF GENERATION HOLDINS LLC 2ND LIEN TERM		05/19/2009	MORGAN STANLEY DEAN WITTER		2,407,500	3,000,000	3,016,128	3,017,158		(1,126)		(1,126)		3,016,032		(608,532)	(608,532)	4,406	12/15/2014	4FE
990565-9A-3	TRANSDIGM GROUP, INC. TERM LOAN		05/19/2009	CREDIT SUISSE FIRST BOSTON		5,244,000	5,700,000	5,700,000	5,700,000						5,700,000		(456,000)	(456,000)	86,791	06/23/2013	3FE
990981-9D-6	TRIBUNE COMPANY INCREMENTAL TERM LOAN		02/19/2009	Various		419,690	1,975,013	1,424,398	358,986						358,986		60,704	60,704	(1,638)	06/04/2014	6FE
89655N-AA-8	TRL 2004-1		06/14/2009	SCHEDULED REDEMPTION		92,438	92,438	92,438	92,438						92,438				2,287	08/14/2027	1FE
89655X-AA-6	TRL 2006-1A, A1		06/14/2009	Various		336,615	336,615	336,615	806,855		(42,862)		(42,862)		336,615				14,710	05/14/2036	2FE
89655V-AA-0	TRLT II 2003-1		06/12/2009	SCHEDULED REDEMPTION		150,796	150,796	150,796	150,796						150,796				3,711	10/12/2026	1FE
990672-9A-7	TRU 2005 RE HLDG CO. I, LLC LOAN		06/08/2009	SCHEDULED REDEMPTION		31,250	31,250	31,390	31,496		(246)		(246)		31,250					12/09/2009	4FE
89861*-AA-9	TUBE-TEX (HANCOCK MEZZ) 8.75% SR SEC NT		04/30/2009	DISTRIBUTION		8,572		8,572							8,572					06/30/2011	6*
89861*-AC-5	TUB-TEX SR SEC TERM A (NAVIS)		06/30/2009	Various		100,850	100,850	100,850	100,850						100,850				6,001	06/30/2009	6Z
991150-9A-3	TWCC HOLDING CORP (LANDMARK) TERM LOAN		09/23/2008	VARIOUS															3,222	09/14/2015	3Z
89222*-AA-3	TYCO INT'L - U.S. SURGICAL 7.20% SR NTS		06/30/2009	SCHEDULED REDEMPTION		87,013	87,013	87,013	87,013						87,013				2,959	03/31/2021	2
902494-AM-5	TYSON FOODS INC		05/19/2009	J. P. MORGAN SECURITIES, INC.		2,518,750	2,500,000	2,542,601	2,539,877		(5,192)		(5,192)		2,534,685		(15,935)	(15,935)	132,344	10/01/2011	3FE
903329-AA-8	U.S. CAPITAL FUNDING I, CORP, CLASS A-1		05/01/2009	SCHEDULED REDEMPTION		72,076	72,076	72,076	72,076						72,076				1,010	05/01/2034	1FE
990511-9A-7	U.S. SECURITY HOLDINGS, INC. TERM B		06/25/2009	SCHEDULED REDEMPTION		47,261	47,261	47,261	47,261						47,261				10,197	05/08/2013	4FE
97181#-LG-6	UNION PACIFIC RAILROAD SECD NTS SER A		06/29/2009	AMERICAN HERITAGE LIFE INSURANCE COMPANY		3,602,103	3,768,875	3,768,875	3,768,875						3,768,875		(166,773)	(166,773)	188,368	01/02/2024	1
907834-AH-8	UNION PACIFIC RES GROUP		04/15/2009	MATURED		5,670,000	5,670,000	5,959,000	5,650,178		19,822		19,822		5,670,000				206,955	04/15/2009	2FE
908594-A*-5	UNION TANK CAR SECD. NTS		06/01/2009	SCHEDULED REDEMPTION		274,610	274,610	274,610	274,610						274,610				9,364	06/01/2016	1
908594-AB-0	UNION TANK CAR SR UNSEC. NTS, DUE 2019		06/01/2009	SCHEDULED REDEMPTION		2,272,727	2,272,727	2,272,727	2,272,727						2,272,727				64,091	06/01/2019	1
911312-AH-9	UNITED PARCEL SERVICE		06/08/2009	CREDIT SUISSE FIRST BOSTON CORPORATION		10,429,100	10,000,000	10,312,800	10,305,099		(12,007)		(12,007)		10,293,091		136,009	136,009	498,056	01/15/2018	1FE
911365-AN-4	UNITED RENTALS INC		06/04/2009	SALOMON SMITH BARNEY		471,250	500,000	458,750	467,409		4,061		4,061		471,470		(220)	(220)	26,542	02/15/2012	3FE
91324P-BA-9	UNITEDHEALTH GROUP INC		05/20/2009	BANK OF AMERICA		3,053,490	3,000,000	2,990,340	2,992,280		727		727		2,993,007		60,483	60,483	87,542	11/15/2012	1FE
991841-9C-3	US SHIPPING PARTNERS L.P. TERM LOAN		03/31/2009	SCHEDULED REDEMPTION			(16,469)		9,678		(9,678)		(9,678)							08/06/2012	5FE
990936-9A-6	USI HOLDINGS CORP. TRANCHE B		06/30/2009	SCHEDULED REDEMPTION		3,750	3,750	3,728	3,729		21		21		3,750				39	05/04/2014	4FE
91802M-AA-8	UTILITY CONTRACT FUNDING		04/01/2009	SCHEDULED REDEMPTION		332,650	332,650	332,467	332,544		106		106		332,650				13,213	10/01/2016	2FE
911760-AP-1	VENDEE MTG TR 1992-1 2-Z		06/01/2009	SCHEDULED REDEMPTION		143,406	143,406	132,528	138,113		5,292		5,292		143,406				5,168	05/15/2022	1
990844-9B-0	VENETIAN MACAU LTD NEW PROJECT TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		10,000	10,000	9,913	9,905		95		95		10,000					05/25/2013	4FE
92276M-AB-1	VENTAS REALTY LP		05/01/2009	MATURED		11,315,000	11,315,000	11,971,231	11,369,625		(54,625)		(54,625)		11,315,000				495,031	05/01/2009	2FE
92276M-AP-0	VENTAS REALTY LP/CAP CRP		05/04/2009	TENDER OFFER		1,034,250	1,000,000	1,000,000	1,000,000						1,000,000		34,250	34,250	28,688	06/01/2010	2FE
990956-9A-4	VERINT SYSTEMS INC. TERM LOAN		05/08/2009	SCHEDULED REDEMPTION		25,157	25,157	25,060	25,060		97		97		25,157				47,435	05/25/2014	4FE
92343V-AQ-7	VERIZON COMMUNICATIONS		05/05/2009	J. P. MORGAN SECURITIES, INC.		601,330	500,000	497,190	497,219		64		64		497,283		104,047	104,047	22,361	11/01/2018	1FE
991076-9A-0	VERTRUE, INC. FIRST LIEN TERM FACILITY		04/03/2009	SCHEDULED REDEMPTION		17,674	17,674	17,148	17,220		455		455		17,674				197	08/16/2014	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
92966*-AB-5	WABASH VALLEY POWER ASSOC. SERIES B		04/30/2009	SCHEDULED REDEMPTION		333,505	333,505	333,505	333,505						333,505				7,654	04/30/2019	1
990457-9C-9	WARNER CHILCOTT TERM B		05/19/2009	Various		910,760	974,074	982,120	982,322		(1,152)		(1,152)		981,170		(70,410)	(70,410)	23,992	01/18/2012	3FE
990457-9D-7	WARNER CHILCOTT TERM C		05/19/2009	Various		409,760	438,246	441,537	442,020		(530)		(530)		441,490		(31,730)	(31,730)	1,414	01/18/2012	3FE
863572-L9-2	WASHINGTON MUTUAL 2000-1 M2		06/25/2009	SCHEDULED REDEMPTION		69,474	69,474	69,474	69,508		(34)		(34)		69,474				571	01/25/2040	1FE
991143-9B-6	WASTEQUIP, INC. (BIG DUMPSTER) DELAYED D		05/06/2009	SCHEDULED REDEMPTION		4,206	4,206	3,613	3,569		638		638		4,206				561	02/05/2013	4FE
991143-9C-4	WASTEQUIP, INC. (BIG DUMPSTER) TERM B LO		05/06/2009	SCHEDULED REDEMPTION		9,990	9,990	8,585	8,454		1,536		1,536		9,990				1,332	02/05/2013	4FE
929766-CS-0	WBCMT 2002-C2, A4		05/28/2009	WACHOVIA SECURITIES		3,668,408	3,750,000	3,931,494	3,831,020		(8,728)		(8,728)		3,822,291		(153,883)	(153,883)	93,894	11/15/2034	1FE
991685-9C-4	WEIGHT WATCHERS INTERNALTIONAL, INC. TER		05/20/2009	Various		3,690,063	3,910,000	3,920,407	3,920,877		(910)		(910)		3,919,967		(229,904)	(229,904)	77,942	01/26/2014	3FE
990671-9A-9	WESCO AIRCRAFT HARDWARE CORP. FIRST LIEN		05/26/2009	Various		1,226,156	1,486,250	1,465,079	1,463,230		2,107		2,107		1,465,338		(239,181)	(239,181)	13,176	09/29/2013	4FE
990691-9A-7	WEST CORPORATION TERM LOAN		05/20/2009	Various		7,868,225	9,080,880	8,912,860	8,906,456		14,795		14,795		8,921,251		(1,053,026)	(1,053,026)	109,860	10/24/2013	4FE
96928*-BD-8	WESTCHESTER COUNTY OF NY CTL 5.57% 12/15		06/15/2009	SCHEDULED REDEMPTION		69,456	69,456	70,197	70,069		(614)		(614)		69,456				1,835	05/15/2028	1
961815-A*-8	WESTWOOD ONE 4.64% SERIES A SR NTS		04/23/2009	PRINCIPAL PAYMENT		1,252,547	1,252,547	250,510	250,510						250,510		1,002,038	1,002,038		11/30/2009	3
961815-A@-6	WESTWOOD ONE 5.26% SERIES B SR NTS		04/23/2009	PRINCIPAL PAYMENT		1,722,253	1,722,253	344,451	344,451						344,451		1,377,802	1,377,802		11/30/2012	3
94979R-AD-2	WFMBS 2003-8 A4		06/01/2009	SCHEDULED REDEMPTION		961,258	961,258	925,211	941,675		19,583		19,583		961,258				20,401	08/25/2018	1FE
949757-AG-3	WFMBS 2004-6 A7		06/01/2009	SCHEDULED REDEMPTION		86,412	86,412	84,900	85,567		845		845		86,412				1,980	06/25/2034	1FE
94981Q-AU-2	WFMBS 2005-AR16 6A3		06/01/2009	SCHEDULED REDEMPTION		612,119	612,119	610,852	611,302		817		817		612,119				17,132	10/25/2035	1FE
97381W-AD-6	WINDSTREAM CORP		05/19/2009	J. P. MORGAN SECURITIES, INC.		8,820,000	9,000,000	9,705,000	9,573,007		(33,982)		(33,982)		9,539,025		(719,025)	(719,025)	627,469	08/01/2016	3FE
990577-9B-6	WINDSTREAM CORP TRANCH B-1 TERM LOAN		06/30/2009	SCHEDULED REDEMPTION		40,500	40,500	40,500	40,500						40,500				93	07/17/2013	2FE
991856-9B-3	WMG ACQUISITION (WARNER MUSIC GROUP) TER		05/28/2009	Various		7,500,402	7,500,402	7,503,004	7,503,082		(2,680)		(2,680)		7,500,402				133,287	02/28/2011	3FE
983024-AD-2	WYETH 2.390000% 01/15/2024		06/30/2009	Various		3,988,500	4,000,000	4,140,280	4,028,959		(26,843)		(26,843)		4,002,116		(13,616)	(13,616)	71,925	01/15/2024	1FE
98388M-AA-5	XCEL ENERGY INC		04/14/2009	TRANSFER		15,422,300	15,000,000	16,500,060	15,492,977		(70,677)		(70,677)		15,422,300				387,917	12/01/2010	2FE
990817-9A-8	YANKEE CANDLE CO., INC. TERM LOAN		04/13/2009	SCHEDULED REDEMPTION		187,370	187,370	186,115	186,076		1,294		1,294		187,370				541	02/06/2014	3FE
988498-AA-9	YUM! BRANDS INC		05/29/2009	TENDER OFFER		4,112,400	4,000,000	4,230,283	4,112,510		(11,931)		(11,931)		4,100,578		11,822	11,822	440,622	07/01/2012	2FE
17309D-AQ-6	CGCMT 2006-C4, H		06/30/2009	DISTRIBUTION		82,467		82,467	82,467						82,467					01/01/9999	4FE
78402K-AF-2	SASC 07-BHC1, D		04/30/2009	Various		14,568			3,063,791								14,568	14,568		01/01/9999	3Z
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						2,386,640,775	2,444,461,034	2,439,473,573	2,394,009,774	(244,204)	284,055	(2,712,596)	2,752,448	6,833,403	2,422,351,063		(35,710,288)	(35,710,288)	62,515,634	XXX	XXX
055654-AA-5	BANCO SANTANDER		06/01/2009	VARIOUS		16,224,000	16,000,000	15,976,409			10,027		10,027		15,986,436		237,564	237,564	640,500	11/03/2009	1FE
055654-AB-3	BANCO SANTANDER		05/15/2009	Various		11,703,150	12,300,000	12,569,754			(60,007)		(60,007)		11,512,847		190,303	190,303	52,104	09/14/2010	1FE
251594-AC-1	DEV BK SINGAPORE 144A	F	04/01/2009	VARIOUS		(131,354)											(131,354)	(131,354)		04/15/2010	1Z
37247D-AG-1	GENWORTH FINANCIAL INC		06/30/2009	Various		9,953,750	20,000,000	11,939,854							11,940,195		(1,986,445)	(1,986,445)	133,250	11/15/2066	3FE
59000N-AA-3	MERITA BANK	F	04/01/2009	Various		7,500,000	7,500,000	6,985,534			27,980		27,980		7,500,000				178,750	04/01/2009	1FE
606866-AA-9	MIZUHO FINANCE (CAYMAN)	F	06/01/2009	VARIOUS		10,200,000	10,000,000	9,747,377			16,181		16,181		9,763,558		436,442	436,442	349,008	04/15/2014	1FE
780097-AD-3	ROYAL BK OF SCOT GRP PLC		04/01/2009	VARIOUS		3,000,000	3,000,000	3,016,659			(16,659)		(16,659)		3,000,000				96,000	04/01/2009	1FE
90212E-AA-2	TWO ROCK PASS THROUGH TRUST/CHANNEL RE		05/12/2009	DISTRIBUTION		119,825											119,825	119,825		02/11/2010	5FE
902671-AA-4	UFJ FINANCE ARUBA AEC		06/15/2009	MORGAN STANLEY DEAN WITTER		5,275,000	5,000,000	5,081,650			(4,148)		(4,148)		5,042,208		232,792	232,792	312,188	07/15/2013	1FE
44978N-AA-3	ING CAP FNDG III		06/01/2009	VARIOUS		10,451,536	10,000,000	10,582,263			(130,727)		(130,727)		10,451,536				396,164	01/01/9999	2FE
G60956-AF-9	MIDLAND BK I PERP FRN	F	06/01/2009	VARIOUS		8,050,671	10,000,000	8,038,738			11,933		11,933		8,050,671				98,800	01/01/9999	1FE
G60956-AA-0	MIDLAND BK III PERP FRN	F	06/01/2009	VARIOUS		4,035,474	5,000,000	4,029,279			6,195		6,195		4,035,474				47,738	01/01/9999	1FE
749769-AA-3	RABOBANK CAP FD TRST III		06/01/2009	VARIOUS		4,500,000	6,000,000	5,907,045			274		274		5,907,319		(1,407,319)	(1,407,319)	134,853	01/01/9999	1FE
749768-AA-5	RABOBANK CAPITAL FUND II		06/01/2009	VARIOUS		8,000,000	10,000,000	10,149,528			(11,374)		(11,374)		10,138,154		(2,138,154)	(2,138,154)	225,011	01/01/9999	1FE
86800X-AA-6	SUNTRUST PREFERRED CAP I		06/30/2009	TENDER OFFER		1,746,500	2,495,000	1,371,405			832		832		1,373,480		373,020	373,020	79,101	01/01/9999	3FE
4899999. Bonds - Hybrid Securities						100,628,552	117,295,000	105,395,495			(149,492)		(149,492)		104,701,879		(4,073,327)	(4,073,327)	2,743,467	XXX	XXX
8399997. Total - Bonds - Part 4						3,309,053,401	3,683,021,385	2,904,323,456	3,067,100,947	(244,204)	14,359,051	(2,712,596)	16,827,444	6,688,035	3,199,341,423	16,540	109,695,439	109,711,978	71,704,473	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,309,053,401	3,683,021,385	2,904,323,456	3,067,100,947	(244,204)	14,359,051	(2,712,596)	16,827,444	6,688,035	3,199,341,423	16,540	109,695,439	109,711,978	71,704,473	XXX	XXX
060505-68-2	BANK OF AMERICA CORP		03/24/2009	Various	0.000		0.00		10,911,429										183,063		P2LFE
8499999. Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							XXX		10,911,429										183,063	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX		10,911,429										183,063	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		10,911,429										183,063	XXX	XXX
534688-8A-7	LINCOLN PPTY ASSOC LTD CO		06/08/2009	WRITE OFF OF INVESTMENT	3,922,000.000																U
999999-9*-8	MARK ANDY LLC (HNCK MEZZ)		10/08/2008	Various	0.000					52,319			52,319								U
57774#-12-6	MAXON CORPORATION		06/16/2009	DISTRIBUTION	0.000	127,759											127,759	127,759			A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Maturity Date	NAIC Desig-nation or Market In-dicator (a)
57774#-11-8	MAXON CORPORATION WARRANTS		06/16/2009	DISTRIBUTION	0.000	51,406											51,406	51,406			A
872540-10-9	TJX COS IN C NEW COM		05/22/2009	LAZARD FRERES & COMPANY	61,570.000	1,725,726		1,491,284							1,491,284		234,442	234,442	7,388		L
92342Y-10-9	VERIFONE HOLDINGS INC		06/24/2009	FRANKEL, STUART, & CO., INC	25,600.000	183,857		193,792							193,792		(9,935)	(9,935)			U
98885M-AA-3	ZAIS MATRIX CDO II-B INCOME NOTES, DUE 2		05/01/2009	WRITE OFF OF INVESTMENT	1,776,667.010			5													U
989209-10-1	ZEBU INC		05/28/2009	DISTRIBUTION	0.000	3,166											3,166	3,166			A
9099999. Common Stocks - Industrial and Miscellaneous (Unaffiliated)						2,091,913	XXX	1,685,081		52,319			52,319		1,685,076		406,837	406,837	7,388	XXX	XXX
02001P-64-6	ALLSTATE LARGE CAP INDEX FUND		06/30/2009	DIRECT	502,353.280	3,477,400		3,024,167	3,410,979	1,611,636		1,998,448	(386,812)		3,024,167		453,233	453,233			L
02001P-10-9	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	DIRECT	4,517.630	34,504		30,674	32,527	13,305		15,158	(1,853)		30,674		3,830	3,830			L
02001P-20-8	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	DIRECT	4,520.420	34,316		30,693	32,637	13,195		15,139	(1,944)		30,693		3,623	3,623			L
02001P-40-6	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	DIRECT	4,517.720	34,546		30,720	32,573	13,260		15,113	(1,853)		30,720		3,826	3,826			L
02001P-50-5	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	DIRECT	4,520.710	34,267		30,650	32,594	13,241		15,185	(1,944)		30,650		3,617	3,617			L
02001P-60-4	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	DIRECT	4,517.920	34,622		30,767	32,574	13,261		15,068	(1,807)		30,767		3,855	3,855			L
02001P-30-7	ALLSTATE TARGET 2005 RETIREMENT FUND -		06/30/2009	DIRECT	4,517.720	34,620		30,720	32,573	13,260		15,113	(1,853)		30,720		3,900	3,900			L
02001P-70-3	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	DIRECT	4,501.000	33,365		28,896	31,192	14,640		16,936	(2,296)		28,896		4,469	4,469			L
02001P-80-2	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	DIRECT	4,503.760	33,137		28,914	31,256	14,576		16,918	(2,342)		28,914		4,223	4,223			L
02001P-87-7	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	DIRECT	4,501.100	33,557		29,122	31,373	14,460		16,711	(2,251)		29,122		4,435	4,435			L
02001P-86-9	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	DIRECT	4,504.060	31,824		28,871	31,213	14,622		16,964	(2,342)		28,871		2,953	2,953			L
02001P-85-1	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	DIRECT	4,501.300	33,464		28,988	31,239	14,596		16,847	(2,251)		28,988		4,476	4,476			L
02001P-88-5	ALLSTATE TARGET 2010 RETIREMENT FUND -		06/30/2009	DIRECT	4,501.100	33,461		28,986	31,238	14,595		16,847	(2,252)		28,986		4,475	4,475			L
02001P-84-4	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	DIRECT	4,487.300	32,029		27,373	29,930	15,902		18,459	(2,557)		27,373		4,656	4,656			L
02001P-83-6	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	DIRECT	4,490.030	31,819		27,298	29,948	15,884		18,534	(2,650)		27,298		4,521	4,521			L
02001P-81-0	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	DIRECT	4,487.390	32,095		27,374	29,976	15,857		18,459	(2,602)		27,374		4,721	4,721			L
02001P-79-4	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	DIRECT	4,490.320	31,824		27,301	29,950	15,885		18,534	(2,649)		27,301		4,523	4,523			L
02001P-78-6	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	DIRECT	4,484.870	32,137		27,402	30,004	15,831		18,433	(2,602)		27,402		4,735	4,735			L
02001P-82-8	ALLSTATE TARGET 2015 RETIREMENT FUND -		06/30/2009	DIRECT	4,484.670	32,134		27,401	30,002	15,831		18,432	(2,601)		27,401		4,733	4,733			L
02001P-77-8	ALLSTATE TARGET 2020 RETIREMENT FUND -		06/30/2009	DIRECT	4,734.070	32,885		27,837	30,913	17,002		20,078	(3,076)		27,837		5,048	5,048			L
02001P-76-0	ALLSTATE TARGET 2020 RETIREMENT FUND -		06/30/2009	DIRECT	4,735.610	32,591		27,751	30,876	17,041		20,166	(3,125)		27,751		4,840	4,840			L
02001P-75-2	ALLSTATE TARGET 2020 RETIREMENT FUND -		06/30/2009	DIRECT	4,734.360	32,921		27,791	30,868	17,050		20,127	(3,077)		27,791		5,130	5,130			L
02001P-74-5	ALLSTATE TARGET 2030 RETIREMENT FUND -		06/30/2009	DIRECT	4,726.040	31,374		26,513	29,869	18,046		21,402	(3,356)		26,513		4,861	4,861			L
02001P-73-7	ALLSTATE TARGET 2030 RETIREMENT FUND -		06/30/2009	DIRECT	4,727.570	31,118		26,474	29,926	17,992		21,443	(3,452)		26,474		4,644	4,644			L
02001P-72-9	ALLSTATE TARGET 2030 RETIREMENT FUND -		06/30/2009	DIRECT	4,726.330	31,436		26,515	29,870	18,048		21,403	(3,355)		26,515		4,921	4,921			L
02001P-71-1	ALLSTATE TARGET 2040 RETIREMENT FUND -		06/30/2009	DIRECT	4,724.710	30,936		26,032	29,482	18,433		21,883	(3,450)		26,032		4,904	4,904			L
02001P-69-5	ALLSTATE TARGET 2040 RETIREMENT FUND -		06/30/2009	DIRECT	4,726.240	30,753		26,041	29,539	18,378		21,876	(3,498)		26,041		4,712	4,712			L
02001P-68-7	ALLSTATE TARGET 2040 RETIREMENT FUND -		06/30/2009	DIRECT	4,725.000	31,064		26,082	29,531	18,387		21,836	(3,449)		26,082		4,982	4,982			L
02001P-67-9	ALLSTATE TARGET 2050 RETIREMENT FUND -		06/30/2009	DIRECT	4,724.710	30,678		25,655	29,199	18,716		22,260	(3,544)		25,655		5,023	5,023			L
02001P-66-1	ALLSTATE TARGET 2050 RETIREMENT FUND -		06/30/2009	DIRECT	4,726.240	30,457		25,664	29,255	18,662		22,253	(3,591)		25,664		4,793	4,793			L
02001P-65-3	ALLSTATE TARGET 2050 RETIREMENT FUND -		06/30/2009	DIRECT	4,723.680	30,767		25,697	29,192	18,726		22,221	(3,495)		25,697		5,070	5,070			L
9199999. Common Stocks - Parent, Subsidiaries and Affiliates						4,452,100	XXX	3,864,369	4,332,300	2,090,315		2,558,246	(467,931)		3,864,369		587,731	587,731		XXX	XXX
9799997. Total - Common Stocks - Part 4						6,544,013	XXX	5,549,450	4,332,300	2,142,634		2,558,246	(415,612)		5,549,445		994,568	994,568	7,388	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						6,544,013	XXX	5,549,450	4,332,300	2,142,634		2,558,246	(415,612)		5,549,445		994,568	994,568	7,388	XXX	XXX
9899999. Total - Preferred and Common Stocks						6,544,013	XXX	5,549,450	15,243,729	2,142,634		2,558,246	(415,612)		5,549,445		994,568	994,568	190,451	XXX	XXX
9999999 - Totals						3,315,597,414	XXX	2,909,872,906	3,082,344,676	1,898,430	14,359,051	(154,350)	16,411,832	6,688,035	3,204,890,868	16,540	110,690,006	110,706,546	71,894,924	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 4

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 07/02/2009 CALL	300,000	07/02/2009	S&P 500	07/08/2008	GOLDMAN SACHS & CO	11,040							
S&P500 CLIQUET 07/09/2009 CALL	900,000	07/09/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	28,980							
S&P500 CLIQUET 07/02/2009 CALL	1,600,000	07/02/2009	S&P 500	07/11/2008	GOLDMAN SACHS & CO	55,360							
S&P500 CLIQUET 07/16/2009 CALL	300,000	07/16/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	11,160							
S&P500 CLIQUET 07/10/2009 CALL	1,200,000	07/10/2009	S&P 500	07/18/2008	GOLDMAN SACHS & CO	51,240							
S&P500 CLIQUET 07/30/2009 CALL	600,000	07/30/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	18,900							
S&P500 CLIQUET 07/24/2009 CALL	1,700,000	07/24/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	70,380							
S&P500 CLIQUET 07/23/2009 CALL	700,000	07/23/2009	S&P 500	08/01/2008	GOLDMAN SACHS & CO	22,470							
S&P500 CLIQUET 08/06/2009 CALL	300,000	08/06/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	11,430							
S&P500 CLIQUET 07/31/2009 CALL	1,600,000	07/31/2009	S&P 500	08/08/2008	GOLDMAN SACHS & CO	66,240							
S&P500 CLIQUET 08/06/2009 CALL	200,000	08/06/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	8,080							
S&P500 CLIQUET 08/13/2009 CALL	700,000	08/13/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	25,840							
S&P500 CLIQUET 08/07/2009 CALL	900,000	08/07/2009	S&P 500	08/15/2008	GOLDMAN SACHS & CO	40,680							
S&P500 CLIQUET 08/20/2009 CALL	1,000,000	08/20/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	36,600							
S&P500 CLIQUET 08/14/2009 CALL	800,000	08/14/2009	S&P 500	08/25/2008	GOLDMAN SACHS & CO	28,160							
S&P500 INDEX 12/18/2009 1300 CALL	450	12/18/2009	1,300.0000	08/29/2008	CBOE	5,783,400	4,500		4,500	4,500	(447,750)		(447,750)
S&P500 CLIQUET 08/28/2009 CALL	1,500,000	08/28/2009	S&P 500	08/29/2008	GOLDMAN SACHS & CO	52,050							
S&P500 INDEX 12/18/2009 1250 CALL	900	12/18/2009	1,250.0000	09/12/2008	CBOE	12,972,800	18,000		18,000	18,000	(1,336,500)		(1,336,500)
S&P500 CLIQUET 09/10/2009 CALL	200,000	09/10/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	7,740							
S&P500 CLIQUET 09/04/2009 CALL	1,000,000	09/04/2009	S&P 500	09/12/2008	GOLDMAN SACHS & CO	35,600							
S&P500 CLIQUET 09/17/2009 CALL	500,000	09/17/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	19,650							
S&P500 CLIQUET 09/11/2009 CALL	1,800,000	09/11/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	66,060							
S&P500 CLIQUET 09/10/2009 CALL	300,000	09/10/2009	S&P 500	09/19/2008	GOLDMAN SACHS & CO	12,600							
S&P500 INDEX 12/18/2009 1225 CALL	450	12/18/2009	1,225.0000	09/19/2008	CBOE	6,809,400	15,750		15,750	15,750	(805,500)		(805,500)
S&P500 INDEX 09/18/2009 1200 CALL	1,350	09/18/2009	1,200.0000	10/03/2008	CBOE	14,684,700	13,500		13,500	13,500	(1,721,250)		(1,721,250)
S&P500 CLIQUET 09/28/2009 CALL	1,200,000	09/28/2009	S&P 500	09/26/2008	GOLDMAN SACHS & CO	35,520							
S&P500 CLIQUET 10/01/2009 CALL	400,000	10/01/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	7,620							
S&P500 CLIQUET 09/25/2009 CALL	1,300,000	09/25/2009	S&P 500	10/03/2008	GOLDMAN SACHS & CO	33,410							
S&P500 CLIQUET 09/24/2009 CALL	200,000	09/24/2009	S&P 500	10/03/2008	GOLDMAN SACHS & CO	5,900							
S&P500 INDEX 09/18/2009 875 CALL	700	09/18/2009	875.0000	10/24/2008	CBOE	9,274,900	4,784,500		4,784,500	4,784,500	(3,724,000)		(3,724,000)
S&P500 CLIQUET 10/08/2009 CALL	400,000	10/08/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	9,640					(2,710)		(2,710)
S&P500 CLIQUET 10/02/2009 CALL	1,100,000	10/02/2009	S&P 500	10/10/2008	GOLDMAN SACHS & CO	16,830							
S&P500 CLIQUET 10/15/2009 CALL	600,000	10/15/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	20,520					(7,886)		(7,886)
S&P500 CLIQUET 10/09/2009 CALL	1,500,000	10/09/2009	S&P 500	10/17/2008	GOLDMAN SACHS & CO	49,500					(22,393)		(22,393)
S&P500 INDEX 09/18/2009 925 CALL	800	09/18/2009	925.0000	11/07/2008	CBOE	10,489,600	2,988,000		2,988,000	2,988,000	(4,624,000)		(4,624,000)
S&P500 CLIQUET 10/22/2009 CALL	600,000	10/22/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	15,480					(3,781)		(3,781)
S&P500 CLIQUET 10/16/2009 CALL	900,000	10/16/2009	S&P 500	10/24/2008	GOLDMAN SACHS & CO	20,340					(8,109)		(8,109)
S&P500 CLIQUET 10/29/2009 CALL	300,000	10/29/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	9,030					(2,802)		(2,802)
S&P500 CLIQUET 10/23/2009 CALL	1,700,000	10/23/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	46,070					(8,402)		(8,402)
S&P500 CLIQUET 10/22/2009 CALL	400,000	10/22/2009	S&P 500	10/31/2008	GOLDMAN SACHS & CO	12,680					(2,758)		(2,758)
S&P500 INDEX 09/18/2009 975 CALL	750	09/18/2009	975.0000	10/31/2008	CBOE	10,614,000	1,200,000		1,200,000	1,200,000	(4,218,750)		(4,218,750)
S&P500 CLIQUET 11/05/2009 CALL	300,000	11/05/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	7,740					(1,916)		(1,916)
S&P500 CLIQUET 10/30/2009 CALL	1,300,000	10/30/2009	S&P 500	11/07/2008	GOLDMAN SACHS & CO	30,940					(10,713)		(10,713)
S&P500 CLIQUET 11/12/2009 CALL	1,000,000	11/12/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	22,900	2,302		2,302	2,302	(20,855)		(20,855)
S&P500 CLIQUET 11/06/2009 CALL	1,400,000	11/06/2009	S&P 500	11/14/2008	GOLDMAN SACHS & CO	28,140					(19,051)		(19,051)
S&P500 INDEX 09/18/2009 900 CALL	750	09/18/2009	900.0000	11/14/2008	CBOE	9,789,000	3,881,250		3,881,250	3,881,250	(4,215,000)		(4,215,000)
S&P500 INDEX 12/18/2009 900 CALL	750	12/18/2009	900.0000	01/09/2009	CBOE	8,686,500	5,403,750		5,403,750	5,403,750	(3,282,750)		(3,282,750)
S&P500 INDEX 12/18/2009 750 CALL	300	12/18/2009	750.0000	11/21/2008	CBOE	4,074,600	5,440,500		5,440,500	5,440,500	(897,000)		(897,000)
S&P500 CLIQUET 11/13/2009 CALL	1,700,000	11/13/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,420					(19,553)		(19,553)
S&P500 CLIQUET 11/19/2009 CALL	800,000	11/19/2009	S&P 500	11/21/2008	GOLDMAN SACHS & CO	21,040	7,144		7,144	7,144	(11,097)		(11,097)
S&P500 CLIQUET 11/27/2009 CALL	800,000	11/27/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,720	139		139	139	(10,669)		(10,669)
S&P500 CLIQUET 11/25/2009 CALL	700,000	11/25/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	18,970	9,061		9,061	9,061	(5,853)		(5,853)
S&P500 CLIQUET 11/20/2009 CALL	1,400,000	11/20/2009	S&P 500	12/05/2008	GOLDMAN SACHS & CO	40,600	7,004		7,004	7,004	(23,567)		(23,567)
S&P500 INDEX 12/18/2009 825 CALL	1,750	12/18/2009	825.0000	02/13/2009	CBOE	19,212,000	21,358,750		21,358,750	21,358,750	2,146,750		2,146,750
S&P500 CLIQUET 12/10/2009 CALL	300,000	12/10/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	7,290					(5,070)		(5,070)
S&P500 CLIQUET 12/04/2009 CALL	2,300,000	12/04/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	59,340					(35,240)		(35,240)
S&P500 CLIQUET 12/03/2009 CALL	400,000	12/03/2009	S&P 500	12/12/2008	GOLDMAN SACHS & CO	10,680					(7,178)		(7,178)
S&P500 INDEX 12/18/2009 875 CALL	1,550	12/18/2009	875.0000	12/12/2008	CBOE	16,194,100	13,539,250		13,539,250	13,539,250	(2,575,400)		(2,575,400)
S&P500 CLIQUET 12/17/2009 CALL	400,000	12/17/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	12,040	1,028		1,028	1,028	(6,097)		(6,097)
S&P500 CLIQUET 12/11/2009 CALL	1,400,000	12/11/2009	S&P 500	12/19/2008	GOLDMAN SACHS & CO	41,720					(22,134)		(22,134)
S&P500 CLIQUET 01/07/2010 CALL	1,100,000	01/07/2010	S&P 500	01/09/2009	GOLDMAN SACHS & CO	37,840					(37,840)		(37,840)
S&P500 CLIQUET 12/31/2009 CALL	1,500,000	12/31/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	49,800					(49,800)		(49,800)
S&P500 CLIQUET 12/24/2009 CALL	2,600,000	12/24/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	93,860	32,101		32,101	32,101	(61,759)		(61,759)
S&P500 CLIQUET 12/18/2009 CALL	1,400,000	12/18/2009	S&P 500	01/09/2009	GOLDMAN SACHS & CO	47,460	8,900		8,900	8,900	(38,560)		(38,560)
S&P500 INDEX 12/18/2009 700 CALL	125	12/18/2009	700.0000	01/13/2009	CBOE	2,800,250	2,805,625		2,805,625	2,805,625	5,375		5,375

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Owned at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 01/14/2010 CALL	700,000	01/14/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	24,710	6,769		6,769	6,769	(17,941)		(17,941)
S&P500 CLIQUET 01/08/2010 CALL	1,200,000	01/08/2010	S&P 500	01/16/2009	GOLDMAN SACHS & CO	29,400					(29,400)		(29,400)
S&P500 INDEX 12/18/2009 850 CALL	600	12/18/2009	850.0000	01/16/2009	CBOE	6,703,200	6,249,000		6,249,000	6,249,000	(454,200)		(454,200)
S&P500 CLIQUET 01/21/2010 CALL	400,000	01/21/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	13,640	6,075		6,075	6,075	(7,565)		(7,565)
S&P500 CLIQUET 01/15/2010 CALL	1,200,000	01/15/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	37,560	8,591		8,591	8,591	(28,969)		(28,969)
S&P500 CLIQUET 01/14/2010 CALL	300,000	01/14/2010	S&P 500	01/23/2009	GOLDMAN SACHS & CO	10,530	3,092		3,092	3,092	(7,438)		(7,438)
S&P500 CLIQUET 01/28/2010 CALL	400,000	01/28/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	10,200	1,568		1,568	1,568	(8,632)		(8,632)
S&P500 CLIQUET 01/22/2010 CALL	1,700,000	01/22/2010	S&P 500	01/30/2009	GOLDMAN SACHS & CO	48,790	28,264		28,264	28,264	(20,526)		(20,526)
S&P500 CLIQUET 02/04/2010 CALL	900,000	02/04/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	34,470	4,350		4,350	4,350	(30,120)		(30,120)
S&P500 CLIQUET 01/29/2010 CALL	1,200,000	01/29/2010	S&P 500	02/06/2009	GOLDMAN SACHS & CO	43,440	7,625		7,625	7,625	(35,815)		(35,815)
S&P500 CLIQUET 02/11/2010 CALL	700,000	02/11/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	24,920	4,071		4,071	4,071	(20,849)		(20,849)
S&P500 CLIQUET 02/05/2010 CALL	800,000	02/05/2010	S&P 500	02/13/2009	GOLDMAN SACHS & CO	26,160	154		154	154	(26,006)		(26,006)
S&P500 CLIQUET 02/18/2010 CALL	300,000	02/18/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	9,330	13,160		13,160	13,160	3,830		3,830
S&P500 CLIQUET 02/12/2010 CALL	1,700,000	02/12/2010	S&P 500	02/20/2009	GOLDMAN SACHS & CO	37,400	15,460		15,460	15,460	(21,940)		(21,940)
S&P500 INDEX 12/18/2009 775 CALL	750	12/18/2009	775.0000	02/20/2009	CBOE	7,411,500	12,063,750		12,063,750	12,063,750	4,652,250		4,652,250
S&P500 CLIQUET 02/25/2010 CALL	300,000	02/25/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	9,060	15,777		15,777	15,777	6,717		6,717
S&P500 CLIQUET 02/19/2010 CALL	700,000	02/19/2010	S&P 500	02/27/2009	GOLDMAN SACHS & CO	19,250	30,107		30,107	30,107	10,857		10,857
S&P500 INDEX 06/18/2010 750 CALL	250	06/18/2010	750.0000	03/20/2009	CBOE	3,133,000	4,918,750		4,918,750	4,918,750	1,785,750		1,785,750
S&P500 INDEX 06/18/2010 850 CALL	250	06/18/2010	850.0000	04/14/2009	CBOE	2,950,500	3,183,750		3,183,750	3,183,750	233,250		233,250
S&P500 CLIQUET 03/04/2010 CALL	800,000	03/04/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	24,640	32,891		32,891	32,891	8,251		8,251
S&P500 CLIQUET 02/26/2010 CALL	1,500,000	02/26/2010	S&P 500	03/06/2009	GOLDMAN SACHS & CO	39,600	66,768		66,768	66,768	27,168		27,168
S&P500 INDEX 06/18/2010 675 CALL	800	06/18/2010	675.0000	03/06/2009	CBOE	8,169,600	20,476,000		20,476,000	20,476,000	12,306,400		12,306,400
S&P500 CLIQUET 03/11/2010 CALL	1,400,000	03/11/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	52,080	56,862		56,862	56,862	4,782		4,782
S&P500 CLIQUET 03/05/2010 CALL	1,200,000	03/05/2010	S&P 500	03/13/2009	GOLDMAN SACHS & CO	45,240	46,415		46,415	46,415	1,175		1,175
S&P500 CLIQUET 03/18/2010 CALL	400,000	03/18/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	13,240	15,305		15,305	15,305	2,065		2,065
S&P500 CLIQUET 03/15/2010 CALL	200,000	03/15/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	8,120	10,550		10,550	10,550	2,430		2,430
S&P500 CLIQUET 03/12/2010 CALL	1,400,000	03/12/2010	S&P 500	03/20/2009	GOLDMAN SACHS & CO	49,000	52,623		52,623	52,623	3,623		3,623
S&P500 INDEX 12/18/2009 800 CALL	500	12/18/2009	800.0000	03/24/2009	CBOE	5,251,000	7,047,500		7,047,500	7,047,500	1,796,500		1,796,500
S&P500 INDEX 03/19/2010 750 CALL	1,000	03/19/2010	750.0000	03/26/2009	CBOE	14,502,000	18,915,000		18,915,000	18,915,000	4,413,000		4,413,000
S&P500 INDEX 03/19/2010 850 CALL	1,600	03/19/2010	850.0000	04/24/2009	CBOE	18,052,200	18,648,000		18,648,000	18,648,000	595,800		595,800
S&P500 INDEX 03/19/2010 825 CALL	750	03/19/2010	825.0000	04/03/2009	CBOE	8,846,500	10,008,750		10,008,750	10,008,750	1,162,250		1,162,250
S&P500 CLIQUET 03/25/2010 CALL	500,000	03/25/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	18,700	20,849		20,849	20,849	2,149		2,149
S&P500 CLIQUET 03/22/2010 CALL	300,000	03/22/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	13,899	17,271		17,271	17,271	3,372		3,372
S&P500 CLIQUET 03/19/2010 CALL	1,400,000	03/19/2010	S&P 500	03/27/2009	GOLDMAN SACHS & CO	52,402	52,313		52,313	52,313	(89)		(89)
S&P500 CLIQUET 04/01/2010 CALL	500,000	04/01/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	17,050	16,899		16,899	16,899	(151)		(151)
S&P500 CLIQUET 03/29/2010 CALL	300,000	03/29/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	11,910	18,016		18,016	18,016	6,106		6,106
S&P500 CLIQUET 03/26/2010 CALL	800,000	03/26/2010	S&P 500	04/06/2009	GOLDMAN SACHS & CO	25,680	29,165		29,165	29,165	3,485		3,485
S&P500 CLIQUET 04/08/2010 CALL	200,000	04/08/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	3,820	6,233		6,233	6,233	2,413		2,413
S&P500 CLIQUET 04/05/2010 CALL	400,000	04/05/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	9,040	19,063		19,063	19,063	10,023		10,023
S&P500 CLIQUET 04/01/2010 CALL	1,700,000	04/01/2010	S&P 500	04/13/2009	CREDIT SUISSE FB	31,110	52,424		52,424	52,424	21,314		21,314
S&P500 CLIQUET 04/12/2010 CALL	600,000	04/12/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	18,240	25,480		25,480	25,480	7,240		7,240
S&P500 CLIQUET 04/09/2010 CALL	1,300,000	04/09/2010	S&P 500	04/17/2009	CREDIT SUISSE FB	29,250	36,637		36,637	36,637	7,387		7,387
S&P500 CLIQUET 04/22/2010 CALL	700,000	04/22/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	17,850	22,800		22,800	22,800	4,950		4,950
S&P500 CLIQUET 04/19/2010 CALL	400,000	04/19/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	12,360	19,099		19,099	19,099	6,739		6,739
S&P500 CLIQUET 04/16/2010 CALL	1,700,000	04/16/2010	S&P 500	04/24/2009	CREDIT SUISSE FB	41,140	57,441		57,441	57,441	16,301		16,301
S&P500 CLIQUET 04/23/2010 CALL	2,500,000	04/23/2010	S&P 500	05/01/2009	CREDIT SUISSE FB	70,000					(70,000)		(70,000)
S&P500 INDEX 03/19/2010 875 CALL	950	03/19/2010	875.0000	05/15/2009	CBOE	8,923,900	9,561,750		9,561,750	9,561,750	637,850		637,850
S&P500 CLIQUET 05/06/2010 CALL	300,000	05/06/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	8,100	7,657		7,657	7,657	(443)		(443)
S&P500 CLIQUET 05/03/2010 CALL	600,000	05/03/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	22,380	20,861		20,861	20,861	(1,519)		(1,519)
S&P500 CLIQUET 04/30/2010 CALL	800,000	04/30/2010	S&P 500	05/08/2009	CREDIT SUISSE FB	24,560	22,413		22,413	22,413	(2,147)		(2,147)
S&P500 CLIQUET 05/13/2010 CALL	400,000	05/13/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,840	9,583		9,583	9,583	(1,257)		(1,257)
S&P500 CLIQUET 05/10/2010 CALL	400,000	05/10/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	10,000	12,471		12,471	12,471	2,471		2,471
S&P500 CLIQUET 05/07/2010 CALL	700,000	05/07/2010	S&P 500	05/15/2009	CREDIT SUISSE FB	16,240	15,998		15,998	15,998	(242)		(242)
S&P500 INDEX 06/18/2010 900 CALL	2,000	06/18/2010	900.0000	06/22/2009	CBOE	18,907,000	19,530,000		19,530,000	19,530,000	623,000		623,000
S&P500 CLIQUET 05/20/2010 CALL	600,000	05/20/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	16,500	15,698		15,698	15,698	(802)		(802)
S&P500 CLIQUET 05/17/2010 CALL	1,000,000	05/17/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	36,400	36,986		36,986	36,986	586		586
S&P500 CLIQUET 05/14/2010 CALL	2,000,000	05/14/2010	S&P 500	05/22/2009	CREDIT SUISSE FB	56,200	45,860		45,860	45,860	(10,340)		(10,340)
S&P500 INDEX 03/19/2010 1000 CALL	300	03/19/2010	1,000.0000	05/26/2009	CBOE	1,290,600	1,174,500		1,174,500	1,174,500	(116,100)		(116,100)
S&P500 CLIQUET 05/27/2010 CALL	400,000	05/27/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	11,480	10,048		10,048	10,048	(1,432)		(1,432)
S&P500 CLIQUET 05/24/2010 CALL	1,300,000	05/24/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	47,450	43,892		43,892	43,892	(3,558)		(3,558)
S&P500 CLIQUET 05/21/2010 CALL	1,800,000	05/21/2010	S&P 500	05/29/2009	GOLDMAN SACHS & CO	52,560	45,794		45,794	45,794	(6,766)		(6,766)
S&P500 CLIQUET 06/03/2010 CALL	2,500,000	06/03/2010	S&P 500	06/08/2009	CREDIT SUISSE FB	67,750	53,046		53,046	53,046	(14,704)		(14,704)
S&P500 CLIQUET 06/10/2010 CALL	700,000	06/10/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	20,090	15,386		15,386	15,386	(4,704)		(4,704)
S&P500 CLIQUET 06/07/2010 CALL	700,000	06/07/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	24,150	21,786		21,786	21,786	(2,364)		(2,364)
S&P500 CLIQUET 06/04/2010 CALL	1,500,000	06/04/2010	S&P 500	06/12/2009	CREDIT SUISSE FB	41,850	32,888		32,888	32,888	(8,962)		(8,962)

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1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Acquisition	6 Exchange or Counterparty	7 Cost/Option Premium	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income
S&P500 CLIQUET 06/11/2010 CALL	2,300,000	06/11/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	50,600	53,371		53,371	53,371	2,771		2,771
S&P500 CLIQUET 06/10/2010 CALL	1,000,000	06/10/2010	S&P 500	06/22/2009	GOLDMAN SACHS & CO	22,900	22,519		22,519	22,519	(381)		(381)
S&P500 CLIQUET 06/24/2010 CALL	600,000	06/24/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	17,280	12,853		12,853	12,853	(4,427)		(4,427)
S&P500 CLIQUET 06/18/2010 CALL	1,300,000	06/18/2010	S&P 500	06/26/2009	CREDIT SUISSE FB	36,920	32,755		32,755	32,755	(4,165)		(4,165)
S&P500 INDEX 06/18/2010 925 CALL	800	06/18/2010	925.0000	06/26/2009	CBOE	7,025,600	6,748,000		6,748,000	6,748,000	(277,600)		(277,600)
0199999. Subtotal - Call Options - Hedging						245,662,631	201,397,834	XXX	201,397,834	201,397,834	991,129		991,129
0499999. Subtotal - Call Options						245,662,631	201,397,834	XXX	201,397,834	201,397,834	991,129		991,129
S&P500 INDEX 12/18/2009 700 PUT	175	12/18/2009	700.0000	01/13/2009	CBOE	1,104,600	238,000		238,000	238,000	(866,600)		(866,600)
S&P500 INDEX 07/17/2009 900 PUT	100	07/17/2009	900.0000	06/25/2009	CBOE	190,200	109,000		109,000	109,000	(81,200)		(81,200)
0599999. Subtotal - Put Options - Hedging						1,294,800	347,000	XXX	347,000	347,000	(947,800)		(947,800)
0899999. Subtotal - Put Options						1,294,800	347,000	XXX	347,000	347,000	(947,800)		(947,800)
INT RATE CAP0102 ON LIABILITY-STRIKE 5YR CMT	3,400,000	07/06/2009	3.7640	07/01/2004	JP MORGAN CHASE BANK	198,900	198,900		(49,720)	(49,720)			
INT RATE CAP0103 ON LIABILITY-STRIKE 5YR CMT	1,300,000	07/21/2009	3.5630	07/19/2004	JP MORGAN CHASE BANK	77,480	77,480		(19,363)	(19,363)			
INT RATE CAP0104 ON LIABILITY-STRIKE 5YR CMT	5,100,000	07/28/2009	3.7150	07/26/2004	BANK OF AMERICA	285,600	285,600		(75,964)	(75,964)			
INT RATE CAP0105 ON LIABILITY-STRIKE 5YR CMT	3,600,000	08/12/2009	3.5000	08/10/2004	BANK OF AMERICA	214,560	214,560		(53,602)	(53,602)			
INT RATE CAP0106 ON LIABILITY-STRIKE 5YR CMT	3,000,000	08/15/2009	3.5000	08/12/2004	BANK OF AMERICA	176,640	176,640		(44,131)	(44,131)			
INT RATE CAP0107 ON LIABILITY-STRIKE 5YR CMT	2,100,000	08/18/2009	3.4475	08/16/2004	BANK OF AMERICA	124,600	124,600		(31,125)	(31,125)			
INT RATE CAP0108 ON LIABILITY-STRIKE 5YR CMT	3,400,000	08/26/2009	3.4540	08/24/2004	BANK OF AMERICA	204,340	204,340		(51,037)	(51,037)			
INT RATE CAP0109 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/02/2009	3.3150	08/31/2004	JP MORGAN CHASE BANK	339,648	339,648		(84,823)	(84,823)			
INT RATE CAP0110 ON LIABILITY-STRIKE 5YR CMT	5,800,000	09/09/2009	3.4800	09/07/2004	JP MORGAN CHASE BANK	331,064	331,064		(82,670)	(82,670)			
INT RATE CAP0111 ON LIABILITY-STRIKE 5YR CMT	1,300,000	09/23/2009	3.3000	09/21/2004	JP MORGAN CHASE BANK	73,450	73,450		(18,337)	(18,337)			
INT RATE CAP0112 ON LIABILITY-STRIKE 5YR CMT	4,400,000	10/01/2009	3.3250	09/29/2004	JP MORGAN CHASE BANK	249,920	249,920		(62,384)	(62,384)			
INT RATE CAP0113 ON LIABILITY-STRIKE 5YR CMT	5,700,000	10/06/2009	3.4500	10/04/2004	JP MORGAN CHASE BANK	324,900	324,900		(81,094)	(81,094)			
INT RATE CAP0114 ON LIABILITY-STRIKE 5YR CMT	3,700,000	10/15/2009	3.3600	10/13/2004	BANK OF AMERICA	210,900	210,900		(52,631)	(52,631)			
INT RATE CAP0115 ON LIABILITY-STRIKE 5YR CMT	4,200,000	10/21/2009	3.3400	10/19/2004	JP MORGAN CHASE BANK	235,704	235,704		(58,815)	(58,815)			
INT RATE CAP0116 ON LIABILITY-STRIKE 5YR CMT	2,800,000	10/29/2009	3.2640	10/27/2004	JP MORGAN CHASE BANK	156,464	156,464		(39,036)	(39,036)			
INT RATE CAP0117 ON LIABILITY-STRIKE 5YR CMT	4,000,000	11/05/2009	3.3270	11/03/2004	JP MORGAN CHASE BANK	217,680	217,680		(54,302)	(54,302)			
INT RATE CAP0118 ON LIABILITY-STRIKE 5YR CMT	4,700,000	11/29/2009	3.5850	11/24/2004	JP MORGAN CHASE BANK	221,840	221,840		(55,314)	(55,314)			
INT RATE CAP0119 ON LIABILITY-STRIKE 5YR CMT	8,500,000	12/08/2009	3.5850	12/06/2004	BANK OF AMERICA	415,480	415,480		(100,018)	(100,018)			
INT RATE CAP0120 ON LIABILITY-STRIKE 5YR CMT	6,500,000	12/16/2009	3.5600	12/14/2004	JP MORGAN CHASE BANK	306,540	306,540		(76,408)	(76,408)			
INT RATE CAP0121 ON LIABILITY-STRIKE 5YR CMT	3,500,000	12/24/2009	3.5850	12/22/2004	BANK OF AMERICA	164,150	164,150		(40,908)	(40,908)			
INT RATE CAP0122 ON LIABILITY-STRIKE 5YR CMT	5,100,000	01/07/2010	3.7190	01/05/2005	UBS AG	225,420	225,420		(56,160)	(56,160)			
INT RATE CAP0123 ON LIABILITY-STRIKE 5YR CMT	3,100,000	01/27/2010	3.7130	01/25/2005	JP MORGAN CHASE BANK	130,200	130,200		(32,422)	(32,422)			
INT RATE CAP0124 ON LIABILITY-STRIKE 5YR CMT	3,200,000	02/03/2010	3.7000	02/01/2005	UBS AG	122,240	122,240		(30,434)	(30,434)			
INT RATE CAP0127 ON LIABILITY-STRIKE 5YRCMT	50,000,000	12/31/2009	3.6570	02/04/2005	UBS AG	495,000	495,000						
INT RATE CAP0129 ON LIABILITY-STRIKE 5YR CMT	3,800,000	03/03/2010	4.0200	03/01/2005	JP MORGAN CHASE BANK	137,104	137,104		(34,109)	(34,109)			
INT RATE CAP0130 ON LIABILITY-STRIKE 5YR CMT	2,500,000	03/14/2010	4.2150	03/14/2005	JP MORGAN CHASE BANK	92,500	92,500		(23,005)	(23,005)			
INT RATE CAP0131 ON LIABILITY-STRIKE 5YR CMT	2,700,000	03/23/2010	4.1870	03/21/2005	JP MORGAN CHASE BANK	99,900	99,900		(24,839)	(24,839)			
INT RATE CAP0132 ON LIABILITY-STRIKE 5YR CMT	4,300,000	03/30/2010	4.3200	03/28/2005	JP MORGAN CHASE BANK	155,660	155,660		(38,696)	(38,696)			
INT RATE CAP0133 ON LIABILITY-STRIKE 5YR CMT	5,500,000	04/13/2010	4.1250	04/11/2005	UBS AG	190,080	190,080		(47,232)	(47,232)			
INT RATE CAP0134 ON LIABILITY-STRIKE 5YR CMT	6,200,000	04/22/2010	3.9150	04/20/2005	UBS AG	217,744	217,744		(54,092)	(54,092)			
INT RATE CAP0135 ON LIABILITY-STRIKE 5YR CMT	6,800,000	04/27/2010	3.9370	04/25/2005	UBS AG	232,016	232,016		(57,628)	(57,628)			
INT RATE CAP0136 ON LIABILITY-STRIKE 5YR CMT	6,700,000	05/05/2010	3.8810	05/03/2005	JP MORGAN CHASE BANK	226,460	226,460		(56,233)	(56,233)			
INT RATE CAP0137 ON LIABILITY-STRIKE 5YR CMT	8,400,000	05/18/2010	3.8075	05/16/2005	JP MORGAN CHASE BANK	283,080	283,080		(70,263)	(70,263)			
INT RATE CAP0138 ON LIABILITY-STRIKE 5YR CMT	5,600,000	05/25/2010	3.7980	05/23/2005	UBS AG	176,736	176,736		(43,857)	(43,857)			
INT RATE CAP0141 ON LIABILITY-STRIKE 5YR CMT	6,000,000	06/02/2010	3.7460	05/31/2005	JP MORGAN CHASE BANK	186,000	186,000		(46,142)	(46,142)			
INT RATE CAP0142 ON LIABILITY-STRIKE 5YR CMT	4,300,000	06/10/2010	3.7000	06/08/2005	JP MORGAN CHASE BANK	130,720	130,720		(32,419)	(32,419)			
INT RATE CAP0143 ON LIABILITY-STRIKE 5YR CMT	4,200,000	06/15/2010	3.8680	06/13/2005	UBS AG	130,872	130,872		(32,451)	(32,451)			
INT RATE CAP0144 ON LIABILITY-STRIKE 5YR CMT	5,300,000	06/23/2010	3.8720	06/21/2005	JP MORGAN CHASE BANK	160,908	160,908		(39,887)	(39,887)			
INT RATE CAP0145 ON LIABILITY-STRIKE 5YR CMT	7,600,000	07/07/2010	3.8700	07/05/2005	JP MORGAN CHASE BANK	230,432	230,432		(114,690)	(114,690)			
INT RATE CAP0146 ON LIABILITY-STRIKE 5YR CMT	8,200,000	07/21/2010	4.0000	07/19/2005	JP MORGAN CHASE BANK	242,720	242,720		(120,759)	(120,759)			
INT RATE CAP0147 ON LIABILITY-STRIKE 5YR CMT	2,300,000	08/29/2010	4.0480	08/25/2005	UBS AG	62,100	62,100		(30,842)	(30,842)			
INT RATE CAP0148 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/01/2010	4.0160	08/30/2005	UBS AG	81,600	81,600		(40,519)	(40,519)			
INT RATE CAP0149 ON LIABILITY-STRIKE 5YR CMT	9,500,000	09/16/2010	3.9300	09/14/2005	JP MORGAN CHASE BANK	279,680	279,680		(138,404)	(138,404)			
INT RATE CAP0150 ON LIABILITY-STRIKE 5YR CMT	3,000,000	09/23/2010	4.0010	09/21/2005	JP MORGAN CHASE BANK	87,000	87,000		(43,043)	(43,043)			
INT RATE CAP0151 ON LIABILITY-STRIKE 5YR CMT	4,000,000	09/29/2010	4.1170	09/27/2005	UBS AG	116,320	116,320		(57,577)	(57,577)			
INT RATE CAP0152 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/13/2010	4.2470	10/11/2005	JP MORGAN CHASE BANK	274,800	274,800		(135,877)	(135,877)			
INT RATE CAP0155 ON LIABILITY-STRIKE 5YR CMT	5,000,000	11/23/2010	4.3800	11/21/2005	JP MORGAN CHASE BANK	144,300	144,300		(70,717)	(70,717)			
INT RATE CAP0156 ON LIABILITY-STRIKE 5YR CMT	5,000,000	12/01/2010	4.3700	11/29/2005	UBS AG	141,800	141,800		(69,105)	(69,105)			
INT RATE CAP0158 ON LIABILITY-STRIKE 5YR CMT	9,000,000	12/08/2010	4.4600	12/06/2005	GOLDMAN SACHS	254,520	254,520		(124,368)	(124,368)			
INT RATE CAP0159 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/15/2010	4.4300	12/13/2005	JP MORGAN CHASE BANK	170,160	170,160		(82,779)	(82,779)			
INT RATE CAP0160 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/21/2010	4.3700	12/19/2005	CITIBANK	160,800	160,800		(77,591)	(77,591)			
INT RATE CAP0161 ON LIABILITY-STRIKE 5YR CMT	7,000,000	12/30/2010	4.3100	12/28/2005	UBS AG	182,000	182,000		(86,859)	(86,859)			

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INT RATE CAP0162 ON LIABILITY-STRIKE 5YR CMT	2,000,000	01/05/2011	4.3600	01/03/2006	JP MORGAN CHASE BANK	51,040	51,040		(24,389)	(24,389)			
INT RATE CAP0163 ON LIABILITY-STRIKE 5YR CMT	3,000,000	01/25/2011	4.3200	01/23/2006	JP MORGAN CHASE BANK	75,840	75,840		(35,526)	(35,526)			
INT RATE CAP0164 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/02/2011	4.4600	01/31/2006	JP MORGAN CHASE BANK	78,480	78,480		(37,008)	(37,008)			
INT RATE CAP0165 ON LIABILITY-STRIKE 5YR CMT	1,000,000	02/09/2011	4.4900	02/07/2006	JP MORGAN CHASE BANK	25,000	25,000		(11,724)	(11,724)			
INT RATE CAP0166 ON LIABILITY-STRIKE 5YR CMT	2,000,000	02/15/2011	4.5800	02/13/2006	GOLDMAN SACHS	47,600	47,600		(22,322)	(22,322)			
INT RATE CAP0167 ON LIABILITY-STRIKE 5YR CMT	3,000,000	02/23/2011	4.5510	02/21/2006	JP MORGAN CHASE BANK	67,200	67,200		(31,209)	(31,209)			
INT RATE CAP0168 ON LIABILITY-STRIKE 5YR CMT	5,000,000	03/01/2011	4.6500	02/27/2006	UBS AG	112,400	112,400		(52,374)	(52,374)			
INT RATE CAP0169 ON LIABILITY-STRIKE 5YR CMT	2,000,000	03/08/2011	4.7200	03/06/2006	JP MORGAN CHASE BANK	49,200	49,200		(23,036)	(23,036)			
INT RATE CAP0171 ON LIABILITY-STRIKE 5YR CMT	4,000,000	03/17/2011	4.7500	03/14/2006	GOLDMAN SACHS	96,704	96,704		(45,005)	(45,005)			
INT RATE CAP0173 ON IDENTIFIED-STRIKE 3MLIBOR	17,500,000	03/01/2011	6.8000	03/15/2006	JP MORGAN CHASE BANK	81,375	81,375						
INT RATE CAP0175 ON LIABILITY-STRIKE 5YR CMT	9,000,000	03/22/2011	4.6000	03/20/2006	UBS AG	220,320	220,320		(100,510)	(100,510)			
INT RATE CAP0176 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/29/2011	4.6800	03/27/2006	UBS AG	240,000	240,000		(110,011)	(110,011)			
INT RATE CAP0177 ON LIABILITY-STRIKE 5YR CMT	9,000,000	04/05/2011	4.8300	04/03/2006	JP MORGAN CHASE BANK	228,240	228,240		(106,371)	(106,371)			
INT RATE CAP0178 ON LIABILITY-STRIKE 5YR CMT	23,000,000	04/12/2011	4.8900	04/10/2006	UBS AG	591,100	591,100		(275,187)	(275,187)			
INT RATE CAP0179 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/19/2011	4.9200	04/17/2006	JP MORGAN CHASE BANK	413,440	413,440		(191,886)	(191,886)			
INT RATE CAP0180 ON LIABILITY-STRIKE 5YR CMT	16,000,000	04/24/2011	4.8900	04/24/2006	JP MORGAN CHASE BANK	408,000	408,000		(187,756)	(187,756)			
INT RATE CAP0181 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/04/2011	5.0100	05/02/2006	UBS AG	469,440	469,440		(218,032)	(218,032)			
INT RATE CAP0183 ON LIABILITY-STRIKE 5YR CMT	18,000,000	05/10/2011	5.0100	05/08/2006	JP MORGAN CHASE BANK	472,320	472,320		(218,044)	(218,044)			
INT RATE CAP0184 ON LIABILITY-STRIKE 5YR CMT	25,000,000	05/18/2011	5.0100	05/16/2006	UBS AG	681,000	681,000		(312,846)	(312,846)			
INT RATE CAP0185 ON LIABILITY-STRIKE 5YR CMT	29,000,000	05/24/2011	4.9000	05/22/2006	JP MORGAN CHASE BANK	762,700	762,700		(345,088)	(345,088)			
INT RATE CAP0186 ON LIABILITY-STRIKE 5YR CMT	29,000,000	06/01/2011	4.9500	05/30/2006	JP MORGAN CHASE BANK	785,900	785,900		(356,485)	(356,485)			
INT RATE CAP0187 ON LIABILITY-STRIKE 5YR CMT	20,000,000	06/07/2011	4.9400	06/05/2006	JP MORGAN CHASE BANK	514,000	514,000		(229,603)	(229,603)			
INT RATE CAP0188 ON LIABILITY-STRIKE 5YR CMT	32,000,000	06/14/2011	4.9400	06/12/2006	UBS AG	753,920	753,920		(331,678)	(331,678)			
INT RATE CAP0189 ON LIABILITY-STRIKE 5YR CMT	30,000,000	06/21/2011	5.1100	06/19/2006	JP MORGAN CHASE BANK	727,200	727,200		(325,888)	(325,888)			
INT RATE CAP0190 ON LIABILITY-STRIKE 5YR CMT	31,000,000	06/28/2011	5.2100	06/26/2006	GOLDMAN SACHS	744,000	744,000		(335,071)	(335,071)			
INT RATE CAP0191 ON LIABILITY-STRIKE 5YR CMT	33,000,000	07/07/2011	5.1900	07/05/2006	UBS AG	795,960	795,960		(554,480)	(554,480)			
INT RATE CAP0192 ON LIABILITY-STRIKE 5YR CMT	18,000,000	07/12/2011	5.1100	07/10/2006	UBS AG	432,000	432,000		(298,667)	(298,667)			
INT RATE CAP0193 ON LIABILITY-STRIKE 5YR CMT	21,000,000	07/19/2011	5.0400	07/17/2006	JP MORGAN CHASE BANK	507,360	507,360		(346,105)	(346,105)			
INT RATE CAP0194 ON LIABILITY-STRIKE 5YR CMT	34,000,000	07/21/2011	5.0600	07/19/2006	UBS AG	822,800	822,800		(561,032)	(561,032)			
INT RATE CAP0195 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/27/2011	5.0100	07/25/2006	JP MORGAN CHASE BANK	580,320	580,320		(393,497)	(393,497)			
INT RATE CAP0196 ON LIABILITY-STRIKE 5YR CMT	25,000,000	08/02/2011	4.9200	07/31/2006	UBS AG	626,500	626,500		(420,848)	(420,848)			
INT RATE CAP0197 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/09/2011	4.8500	08/07/2006	JP MORGAN CHASE BANK	555,680	555,680		(367,874)	(367,874)			
INT RATE CAP0198 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/31/2011	4.7700	08/29/2006	JP MORGAN CHASE BANK	326,200	326,200		(209,528)	(209,528)			
INT RATE CAP0199 ON LIABILITY-STRIKE 5YR CMT	22,000,000	09/07/2011	4.7200	09/05/2006	UBS AG	533,280	533,280		(341,191)	(341,191)			
INT RATE CAP0200 ON LIABILITY-STRIKE 5YR CMT	14,000,000	09/11/2011	4.7200	09/07/2006	JP MORGAN CHASE BANK	341,040	341,040		(216,699)	(216,699)			
INT RATE CAP0201 ON LIABILITY-STRIKE 5YR CMT	13,000,000	09/13/2011	4.7300	09/11/2006	JP MORGAN CHASE BANK	313,560	313,560		(199,107)	(199,107)			
INT RATE CAP0202 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/20/2011	4.8000	09/18/2006	JP MORGAN CHASE BANK	282,000	282,000		(179,734)	(179,734)			
INT RATE CAP0203 ON LIABILITY-STRIKE 5YR CMT	12,000,000	09/27/2011	4.5200	09/25/2006	UBS AG	289,200	289,200		(176,387)	(176,387)			
INT RATE CAP0204 ON LIABILITY-STRIKE 5YR CMT	10,000,000	10/04/2011	4.5500	10/02/2006	JP MORGAN CHASE BANK	248,800	248,800		(152,328)	(152,328)			
INT RATE CAP0205 ON LIABILITY-STRIKE 5YR CMT	4,000,000	10/25/2011	4.7900	10/23/2006	JP MORGAN CHASE BANK	95,200	95,200		(59,242)	(59,242)			
INT RATE CAP0206 ON LIABILITY-STRIKE 5YR CMT	13,000,000	11/08/2011	4.7000	11/06/2006	JP MORGAN CHASE BANK	301,080	301,080		(181,612)	(181,612)			
INT RATE CAP0207 ON LIABILITY-STRIKE 5YR CMT	2,000,000	11/15/2011	4.6100	11/13/2006	JP MORGAN CHASE BANK	46,160	46,160		(27,110)	(27,110)			
INT RATE CAP0208 ON LIABILITY-STRIKE 5YR CMT	7,000,000	11/27/2011	4.5600	11/22/2006	JP MORGAN CHASE BANK	158,200	158,200		(90,286)	(90,286)			
INT RATE CAP0209 ON LIABILITY-STRIKE 5YR CMT	6,000,000	11/30/2011	4.5000	11/28/2006	JP MORGAN CHASE BANK	139,200	139,200		(79,084)	(79,084)			
INT RATE CAP0210 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/06/2011	4.3800	12/04/2006	UBS AG	141,600	141,600		(77,556)	(77,556)			
INT RATE CAP0211 ON IDENTIFIED-STRIKE 1MYR LIBOR	23,500,000	01/01/2010	6.5000	12/07/2006	JP MORGAN CHASE BANK	25,850	25,850						
INT RATE CAP0212 ON LIABILITY-STRIKE 5YR CMT	6,000,000	12/22/2011	4.5600	12/20/2006	UBS AG	133,680	133,680		(73,599)	(73,599)			
INT RATE CAP0213 ON LIABILITY-STRIKE 5YR CMT	11,000,000	01/08/2012	4.6100	01/04/2007	JP MORGAN CHASE BANK	239,800	239,800		(131,128)	(131,128)			
INT RATE CAP0214 ON LIABILITY-STRIKE 5YR CMT	4,000,000	01/10/2012	4.6600	01/08/2007	UBS AG	85,600	85,600		(47,128)	(47,128)			
INT RATE CAP0215 ON LIABILITY-STRIKE 5YR CMT	5,000,000	01/24/2012	4.7600	01/22/2007	JP MORGAN CHASE BANK	103,500	103,500		(57,260)	(57,260)			
INT RATE CAP0216 ON LIABILITY-STRIKE 5YR CMT	5,000,000	02/08/2012	4.7700	02/06/2007	UBS AG	98,500	98,500		(52,446)	(52,446)			
INT RATE CAP0217 ON LIABILITY-STRIKE 5YR CMT	7,000,000	03/07/2012	4.4500	03/05/2007	JP MORGAN CHASE BANK	163,800	163,800		(80,207)	(80,207)			
INT RATE CAP0218 ON LIABILITY-STRIKE 5YR CMT	8,000,000	03/13/2012	4.4500	03/13/2007	JP MORGAN CHASE BANK	178,240	178,240		(83,885)	(83,885)			
INT RATE CAP0219 ON LIABILITY-STRIKE 5YR CMT	11,000,000	03/21/2012	4.5000	03/19/2007	UBS AG	242,440	242,440		(116,069)	(116,069)			
INT RATE CAP0221 ON LIABILITY-STRIKE 5YR CMT	10,000,000	03/28/2012	4.4600	03/26/2007	JP MORGAN CHASE BANK	233,600	233,600		(111,680)	(111,680)			
INT RATE CAP0222 ON LIABILITY-STRIKE 5YR CMT	14,000,000	04/04/2012	4.5500	04/03/2007	JP MORGAN CHASE BANK	325,640	325,640		(158,451)	(158,451)			
INT RATE CAP0223 ON LIABILITY-STRIKE 5YR CMT	12,000,000	04/12/2012	4.6300	04/10/2007	UBS AG	272,640	272,640		(133,975)	(133,975)			
INT RATE CAP0224 ON LIABILITY-STRIKE 5YR CMT	7,000,000	04/18/2012	4.6780	04/16/2007	UBS AG	152,740	152,740		(74,162)	(74,162)			
INT RATE CAP0225 ON LIABILITY-STRIKE 5YR CMT	10,000,000	04/25/2012	4.5400	04/23/2007	JP MORGAN CHASE BANK	230,000	230,000		(106,616)	(106,616)			
INT RATE CAP0226 ON LIABILITY-STRIKE 5YR CMT	9,000,000	05/02/2012	4.5300	04/30/2007	JP MORGAN CHASE BANK	205,920	205,920		(92,663)	(92,663)			
INT RATE CAP0227 ON LIABILITY-STRIKE 5YR CMT	3,000,000	05/24/2012	4.7500	05/22/2007	JP MORGAN CHASE BANK	65,820	65,820		(31,469)	(31,469)			
INT RATE CAP0228 ON LIABILITY-STRIKE 5YR CMT	8,000,000	05/31/2012	4.8200	05/29/2007	JP MORGAN CHASE BANK	173,440	173,440		(84,015)	(84,015)			
INT RATE CAP0229 ON LIABILITY-STRIKE 5YR CMT	18,000,000	06/14/2012	5.1550	06/12/2007	JP MORGAN CHASE BANK	474,480	474,480		(209,133)	(209,133)			
INT RATE CAP0230 ON LIABILITY-STRIKE 5YR CMT	26,000,000	06/27/2012	4.9900	06/25/2007	JP MORGAN CHASE BANK	667,680	667,680		(281,645)	(281,645)			
INT RATE CAP0231 ON LIABILITY-STRIKE 5YR CMT	24,000,000	07/11/2012	5.0650	07/09/2007	JP MORGAN CHASE BANK	631,200	631,200		(499,849)	(499,849)			

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INT RATE CAP0232 ON LIABILITY-STRIKE 5YR CMT	35,000,000	07/25/2012	4.8600	07/23/2007	UBS AG	928,200	928,200		(698,570)	(698,570)			
INT RATE CAP0233 ON LIABILITY-STRIKE 5YR CMT	15,000,000	08/02/2012	4.6600	07/31/2007	JP MORGAN CHASE BANK	444,000	444,000		(327,206)	(327,206)			
INT RATE CAP0234 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/07/2012	4.5600	08/07/2007	JP MORGAN CHASE BANK	684,940	684,940		(489,873)	(489,873)			
INT RATE CAP0235 ON LIABILITY-STRIKE 5YR CMT	14,000,000	08/13/2012	4.5700	08/13/2007	JP MORGAN CHASE BANK	435,960	435,960		(314,662)	(314,662)			
INT RATE CAP0236 ON LIABILITY-STRIKE 5YR CMT	23,000,000	08/24/2012	4.3400	08/22/2007	UBS AG	745,200	745,200		(509,929)	(509,929)			
INT RATE CAP0237 ON LIABILITY-STRIKE 5YR CMT	17,000,000	08/30/2012	4.2200	08/28/2007	JP MORGAN CHASE BANK	541,960	541,960		(353,088)	(353,088)			
INT RATE CAP0238 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/12/2012	3.9800	09/10/2007	JP MORGAN CHASE BANK	677,040	677,040		(399,088)	(399,088)			
INT RATE CAP0239 ON LIABILITY-STRIKE 5YR CMT	17,000,000	09/19/2012	4.2000	09/17/2007	JP MORGAN CHASE BANK	542,300	542,300		(343,896)	(343,896)			
INT RATE CAP0240 ON LIABILITY-STRIKE 5YR CMT	21,000,000	09/27/2012	4.2600	09/25/2007	UBS AG	732,480	732,480		(490,404)	(490,404)			
INT RATE CAP0241 ON LIABILITY-STRIKE 5YRCMT	32,000,000	10/11/2012	4.3800	10/09/2007	UBS AG	1,000,960	1,000,960		(651,121)	(651,121)			
INT RATE CAP0242 ON LIABILITY-STRIKE 5YRCMT	22,000,000	10/24/2012	4.0600	10/22/2007	JP MORGAN CHASE BANK	738,320	738,320		(438,021)	(438,021)			
INT RATE CAP0246 ON LIABILITY-STRIKE 5YR CMS EFF.11/02/09	300,000,000	11/02/2013	6.8000	10/31/2007	GOLDMAN SACHS	2,250,000	2,250,000		2,135,549	2,135,549			
INT RATE CAP0249 ON LIABILITY-STRIKE 5YR CMS EFF.11/06/09	200,000,000	11/06/2013	6.8000	11/02/2007	GOLDMAN SACHS	1,505,000	1,505,000		1,424,341	1,424,341			
INT RATE CAP0250 ON LIABILITY-STRIKE 5YRCMT	17,000,000	11/19/2012	3.5700	11/19/2007	UBS AG	652,800	652,800		(320,975)	(320,975)			
INT RATE CAP0251 ON LIABILITY-STRIKE 5YRCMT	150,000,000	10/10/2012	4.5000	01/10/2008	UBS AG	2,340,000	2,340,000		(896,122)	(896,122)			
INT RATE CAP0252 ON LIABILITY-STRIKE 5YRCMT	150,000,000	01/11/2013	4.1000	01/11/2008	BANK OF AMERICA	3,645,000	3,645,000		(1,345,502)	(1,345,502)			
INT RATE CAP0253 ON LIABILITY-STRIKE 5YRCMT	90,000,000	01/11/2010	4.5000	01/11/2008	MERRILL LYNCH	85,500	85,500		(85,195)	(85,195)			
INT RATE CAP0255 ON LIABILITY-STRIKE 5YRCMT	5,000,000	02/05/2013	2.7300	09/11/2008	MERRILL LYNCH	207,000	207,000		168,866	168,866			
INT RATE CAP0256 ON LIABILITY-STRIKE 5YRCMT	10,000,000	02/20/2013	2.8500	09/11/2008	MERRILL LYNCH	387,000	387,000		323,494	323,494			
INT RATE CAP0257 ON LIABILITY-STRIKE 5YRCMT	10,000,000	03/08/2013	2.4800	09/11/2008	MERRILL LYNCH	492,000	492,000		398,663	398,663			
INT RATE CAP0258 ON LIABILITY-STRIKE 5YRCMT	5,000,000	03/18/2013	2.3500	09/11/2008	MERRILL LYNCH	266,000	266,000		214,706	214,706			
INT RATE CAP0259 ON LIABILITY-STRIKE 5YRCMT	10,000,000	03/25/2013	2.5600	09/11/2008	MERRILL LYNCH	475,000	475,000		388,629	388,629			
INT RATE CAP0260 ON LIABILITY-STRIKE 5YR CMT	15,000,000	04/08/2013	2.6600	09/11/2008	MERRILL LYNCH	676,000	676,000		565,028	565,028			
INT RATE CAP0261 ON LIABILITY-STRIKE 5YR CMT	5,000,000	04/22/2013	3.0000	09/11/2008	MERRILL LYNCH	184,000	184,000		161,394	161,394			
INT RATE CAP0262 ON LIABILITY-STRIKE 5YR CMT	15,000,000	05/13/2013	3.0900	09/11/2008	MERRILL LYNCH	529,000	529,000		474,113	474,113			
INT RATE CAP0263 ON LIABILITY-STRIKE 5YR CMT	5,000,000	05/28/2013	3.2600	09/11/2008	MERRILL LYNCH	159,000	159,000		146,823	146,823			
INT RATE CAP0264 ON LIABILITY-STRIKE 5YR CMT	5,000,000	06/05/2013	3.3100	09/11/2008	MERRILL LYNCH	155,000	155,000		144,349	144,349			
INT RATE CAP0265 ON LIABILITY-STRIKE 5YR CMT	15,000,000	06/18/2013	3.6200	09/11/2008	MERRILL LYNCH	377,000	377,000		372,578	372,578			
INT RATE CAP0266 ON LIABILITY-STRIKE 5YR CMT	5,000,000	06/26/2013	3.4700	09/11/2008	MERRILL LYNCH	141,000	141,000		135,855	135,855			
INT RATE CAP0267 ON LIABILITY-STRIKE 5YR CMT	5,000,000	06/30/2013	3.3400	09/11/2008	MERRILL LYNCH	154,000	154,000		145,960	145,960			
INT RATE CAP0268 ON LIABILITY-STRIKE 5YR CMT EFF.07/03/09	15,000,000	07/03/2013	3.3000	09/11/2008	MERRILL LYNCH	478,000	478,000		450,248	450,248			
INT RATE CAP0269 ON LIABILITY-STRIKE 5YR CMT EFF.07/13/09	10,000,000	07/12/2013	3.2000	09/11/2008	MERRILL LYNCH	343,000	343,000		318,323	318,323			
INT RATE CAP0270 ON LIABILITY-STRIKE 5YR CMT EFF.07/24/09	10,000,000	07/24/2013	3.4100	09/11/2008	MERRILL LYNCH	300,000	300,000		289,693	289,693			
INT RATE CAP0271 ON LIABILITY-STRIKE 5YR CMT EFF.08/04/09	5,000,000	08/05/2013	3.2300	09/11/2008	MERRILL LYNCH	171,000	171,000		160,699	160,699			
INT RATE CAP0272 ON LIABILITY-STRIKE 5YR CMT EFF.08/14/09	5,000,000	08/15/2013	3.1500	09/11/2008	MERRILL LYNCH	181,000	181,000		169,297	169,297			
INT RATE CAP0273 ON LIABILITY-STRIKE 5YR CMT EFF.08/26/09	7,000,000	08/26/2013	3.0700	09/11/2008	MERRILL LYNCH	268,000	268,000		250,311	250,311			
INT RATE CAP0278 ON LIABILITY-STRIKE 2YR CMT	7,000,000	02/25/2013	2.7500	09/11/2008	MERRILL LYNCH	227,000	227,000		162,119	162,119			
INT RATE CAP0288 ON IDENTIFIED-STRIKE 1MYR LIBOR	8,750,000	06/01/2012	7.0000	09/18/2008	BARCLAY'S CAPITAL	18,400	18,400		44	44			
INT RATE CAP0289 ON LIABILITY-STRIKE 5YRCMT EFF.09/15/09	7,300,000	09/15/2013	2.8800	01/16/2009	UBS AG	119,720	119,720		181,558	181,558			
INT RATE CAP0291 ON LIABILITY-STRIKE 5YRCMT EFF.10/15/09	6,100,000	10/15/2013	2.7600	01/16/2009	UBS AG	114,070	114,070		164,374	164,374			
INT RATE CAP0294 ON LIABILITY-STRIKE 5YRCMT EFF.11/15/09	3,600,000	11/15/2013	2.3000	02/11/2009	UBS AG	172,800	172,800		45,932	45,932			
INT RATE CAP0297 ON LIABILITY-STRIKE 5YRCMT EFF.12/15/09	6,000,000	12/15/2013	1.5300	03/11/2009	UBS AG	449,520	449,520		78,453	78,453			
INT RATE CAP0302 ON LIABILITY-STRIKE 5YRCMS EFF.01/15/10	4,300,000	01/15/2014	2.8300	05/27/2009	UBS AG	290,250	290,250		31,341	31,341			
INT RATE CAP0303 ON LIABILITY-STRIKE 5YRCMS EFF.02/15/10	3,700,000	02/15/2014	2.8300	05/27/2009	UBS AG	256,040	256,040		(208,603)	(208,603)			
INT RATE CAP0304 ON LIABILITY-STRIKE 5YRCMS EFF.03/15/10	7,200,000	03/15/2014	2.8300	05/27/2009	UBS AG	511,920	511,920		(412,411)	(412,411)			
INT RATE CAP0305 ON LIABILITY-STRIKE 5YRCMS EFF.04/15/10	3,100,000	04/15/2014	2.8300	05/27/2009	UBS AG	225,680	225,680		(180,011)	(180,011)			
0999999. Subtotal - Caps - Hedging						57,565,921	57,565,921	XXX	(13,291,407)	(13,291,407)			
1299999. Subtotal - Caps						57,565,921	57,565,921	XXX	(13,291,407)	(13,291,407)			
INT RATE FLOOR15-STRIKE 5YR CMT	50,000,000	09/24/2009	3.2500	06/24/1996	BANK OF AMERICA	59,500	39,205		24,351	24,351			52,500
INT RATE FLOOR16-STRIKE 5YR CMT	50,000,000	03/24/2010	3.2500	06/20/1996	BANK OF AMERICA	59,700	40,077		578,660	578,660			316,806
INT RATE FLOOR17-STRIKE 5YR CMT	50,000,000	06/24/2010	3.2500	06/20/1996	BANK OF AMERICA	69,400	46,996		243,707	243,707			4,861
INT RATE FLOOR18-STRIKE 5YR CMT	50,000,000	12/24/2009	3.2500	06/20/1996	CIBC	60,000	39,914		444,166	444,166			462,500
1399999. Subtotal - Floors - Hedging						248,600	166,193	XXX	1,290,884	1,290,884			836,667
1699999. Subtotal - Floors						248,600	166,193	XXX	1,290,884	1,290,884			836,667
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						304,771,952	259,476,947	XXX	189,744,311	189,744,311	43,329		879,996
2799999. Subtotal - Other								XXX					
9999999 - Totals						304,771,952	259,476,947	XXX	189,744,311	189,744,311	43,329		879,996

SCHEDULE DB - PART B - SECTION 1

Showing all Options, Caps, Floors and Insurance Futures Options Written and In-Force at Current Statement Date

1 Description	2 Number of Contracts or Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index	5 Date of Issuance/ Purchase	6 Exchange or Counterparty	7 Consideration Received	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis	14 Other Investment/ Miscellaneous Income
S&P500 INDEX 12/18/2009 1400 CALL	450	12/18/2009	1,400.0000	08/29/2008	CBOE	3,644,100	4,500		4,500	4,500	(186,750)		186,750
S&P500 INDEX 12/18/2009 1350 CALL	900	12/18/2009	1,350.0000	09/12/2008	CBOE	8,428,200	9,000		9,000	9,000	(580,500)		580,500
S&P500 INDEX 12/18/2009 1325 CALL	450	12/18/2009	1,325.0000	09/19/2008	CBOE	4,499,100	4,500		4,500	4,500	(362,250)		362,250
S&P500 INDEX 09/18/2009 1300 CALL	1,350	09/18/2009	1,300.0000	10/03/2008	CBOE	8,802,300	13,500		13,500	13,500	(600,750)		600,750
S&P500 INDEX 09/18/2009 1000 CALL	1,450	09/18/2009	1,000.0000	10/24/2008	CBOE	10,421,100	1,348,500		1,348,500	1,348,500	(7,663,250)		7,663,250
S&P500 INDEX 09/18/2009 1050 CALL	800	09/18/2009	1,050.0000	11/07/2008	CBOE	5,958,400	188,000		188,000	188,000	(3,384,000)		3,384,000
S&P500 INDEX 09/18/2009 1100 CALL	750	09/18/2009	1,100.0000	10/31/2008	CBOE	6,148,500	33,750		33,750	33,750	(2,280,000)		2,280,000
S&P500 INDEX 12/18/2009 1050 CALL	750	12/18/2009	1,050.0000	11/17/2008	CBOE	4,836,000	982,500		982,500	982,500	(3,408,750)		3,408,750
S&P500 INDEX 12/18/2009 950 CALL	1,100	12/18/2009	950.0000	01/16/2009	CBOE	9,302,800	5,032,500		5,032,500	5,032,500	(3,948,800)		3,948,800
S&P500 INDEX 12/18/2009 1000 CALL	1,100	12/18/2009	1,000.0000	01/09/2009	CBOE	7,807,800	2,876,500		2,876,500	2,876,500	(4,931,300)		4,931,300
S&P500 INDEX 12/18/2009 925 CALL	2,050	12/18/2009	925.0000	02/13/2009	CBOE	13,256,900	11,900,250		11,900,250	11,900,250	(1,356,650)		1,356,650
S&P500 INDEX 12/18/2009 975 CALL	1,200	12/18/2009	975.0000	04/27/2009	CBOE	6,257,600	4,206,000		4,206,000	4,206,000	(2,051,600)		2,051,600
S&P500 INDEX 06/18/2010 775 CALL	800	06/18/2010	775.0000	03/06/2009	CBOE	4,798,400	14,260,000		14,260,000	14,260,000	9,461,600		(9,461,600)
S&P500 INDEX 03/19/2010 925 CALL	750	03/19/2010	925.0000	05/26/2009	CBOE	5,555,500	5,418,750		5,418,750	5,418,750	(136,750)		136,750
S&P500 INDEX 06/18/2010 950 CALL	200	06/18/2010	950.0000	06/16/2009	CBOE	1,599,600	1,441,000		1,441,000	1,441,000	(158,600)		158,600
S&P500 INDEX 03/19/2010 950 CALL	1,600	03/19/2010	950.0000	04/24/2009	CBOE	10,773,800	9,576,000		9,576,000	9,576,000	(1,197,800)		1,197,800
S&P500 INDEX 03/19/2010 900 CALL	1,000	03/19/2010	900.0000	05/14/2009	CBOE	8,603,000	8,585,000		8,585,000	8,585,000	(18,000)		18,000
S&P500 INDEX 03/19/2010 975 CALL	950	03/19/2010	975.0000	05/15/2009	CBOE	4,783,100	4,640,750		4,640,750	4,640,750	(142,350)		142,350
S&P500 INDEX 03/19/2010 1025 CALL	300	03/19/2010	1,025.0000	05/08/2009	CBOE	1,619,400	922,500		922,500	922,500	(696,900)		696,900
S&P500 INDEX 06/18/2010 1000 CALL	2,300	06/18/2010	1,000.0000	06/26/2009	CBOE	12,025,400	11,695,500		11,695,500	11,695,500	(329,900)		329,900
S&P500 INDEX 06/18/2010 1050 CALL	100	06/18/2010	1,050.0000	06/05/2009	CBOE	499,800	340,500		340,500	340,500	(159,300)		159,300
S&P500 INDEX 06/18/2010 1025 CALL	700	06/18/2010	1,025.0000	06/12/2009	CBOE	3,988,600	2,929,500		2,929,500	2,929,500	(1,059,100)		1,059,100
S&P500 FUTURES 07/17/2009 935 CALL	200	07/17/2009	935.0000	06/26/2009	CME	654,260	460,000		460,000	460,000	(194,260)		194,260
0199999. Subtotal - Call Options - Hedging						144,263,660	86,869,000	XXX	86,869,000	86,869,000	(25,385,960)		25,385,960
0499999. Subtotal - Call Options						144,263,660	86,869,000	XXX	86,869,000	86,869,000	(25,385,960)		25,385,960
S&P500 INDEX 07/17/2009 850 PUT	100	07/17/2009	850.0000	06/25/2009	CBOE	64,800	30,000		30,000	30,000	(34,800)		34,800
0599999. Subtotal - Put Options - Hedging						64,800	30,000	XXX	30,000	30,000	(34,800)		34,800
0899999. Subtotal - Put Options						64,800	30,000	XXX	30,000	30,000	(34,800)		34,800
1299999. Subtotal - Caps								XXX					
1699999. Subtotal - Floors								XXX					
2099999. Subtotal - Insurance Futures Call Options								XXX					
2499999. Subtotal - Insurance Futures Put Options								XXX					
2599999. Subtotal - Hedging						144,328,460	86,899,000	XXX	86,899,000	86,899,000	(25,420,760)		25,420,760
2699999. Subtotal - Income								XXX					
2799999. Subtotal - Other								XXX					
9999999 - Totals						144,328,460	86,899,000	XXX	86,899,000	86,899,000	(25,420,760)		25,420,760

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
0499999. Subtotal - Collars								XXX						
CDS CS1937941 ON FREESCALE 500 12/20/13	4,000,000	12/20/2013	0.0000%(5.0000%)	01/29/2009	JP MORGAN CHASE BANK	1,720,000	1,572,432		946,103	946,103	(147,568)		(232,013)	42,316
CDS CS1937958 ON BERRY 500 3/20/12	3,000,000	03/20/2012	0.0000%(5.0000%)	01/29/2009	MORGAN STANLEY	570,000	493,832		214,725	214,725	(76,168)		(139,501)	24,754
CDS CS1937966 ON FIRST DATA 500 3/20/201	3,000,000	03/20/2014	0.0000%(5.0000%)	01/29/2009	BANK OF AMERICA	615,000	564,803		426,117	426,117	(50,197)		(113,531)	32,600
CDS CS1996814 ON YELFIN 500 6/20/2012	2,000,000	06/20/2012	0.0000%(5.0000%)	03/12/2009	BARCLAY'S CAPITAL	620,000	563,110		442,944	442,944	(56,890)		(87,446)	17,249
CDS CS2515845 ON GOLDMAN SACHS GP INC	20,000,000	09/20/2013	0.0000%(3.4500%)	09/15/2008	JP MORGAN CHASE BANK				(1,446,692)	(1,446,692)			(346,917)	205,606
CDS CS2518401 ON BK OF AMERICA CORPORATI	25,000,000	09/20/2013	0.0000%(2.2500%)	09/17/2008	BARCLAY'S CAPITAL				(29,667)	(29,667)			(282,813)	257,008
CDS CS2518443 ON GENWORTH FINANCIAL INC	5,000,000	09/20/2013	0.0000%(5.0000%)	09/18/2008	CITIBANK	600,000	506,052		697,705	697,705	(59,967)		(185,661)	51,402
CDS CS2518476 ON CITIZENS COMMUNICATIONS	4,000,000	09/20/2013	0.0000%(3.5200%)	09/18/2008	BARCLAY'S CAPITAL				6,650	6,650			(70,791)	41,121
CDS CS2523542 ON MORGAN STANLEY	25,000,000	09/20/2013	0.0000%(5.7500%)	09/19/2008	CITIBANK				(3,419,618)	(3,419,618)			(722,743)	257,008
CDS CS2523559 ON GOLDMAN SACHS GP INC	25,000,000	09/20/2013	0.0000%(3.8000%)	09/19/2008	CITIBANK				(2,146,117)	(2,146,117)			(477,639)	257,008
CDS CS2528657 ON BK OF AMERICA CORPORATI	25,000,000	12/20/2013	0.0000%(1.5000%)	09/23/2008	UBS AG				700,971	700,971			(188,542)	264,478
CDS CS2528665 ON AMERN EXPRESS CO	10,000,000	12/20/2013	0.0000%(2.7000%)	09/23/2008	ROYAL BANK OF SCTLND				(145,526)	(145,526)			(135,750)	105,791
CDS CS2533764 ON SMITHFIELD FOODS, INC.	3,000,000	12/20/2011	0.0000%(5.6500%)	09/25/2008	GOLDMAN SACHS				189,037	189,037			(85,221)	23,593
CDS CS2544001 ON TESORO PETROLEUM CORPOR	4,000,000	12/20/2013	0.0000%(4.3500%)	10/02/2008	GOLDMAN SACHS				(24,709)	(24,709)			(87,483)	42,316
CDS CS2544027 ON INTERPUBLIC GROUP OF CO	3,000,000	12/20/2013	0.0000%(5.3000%)	10/02/2008	JP MORGAN CHASE BANK				25,686	25,686			(79,942)	31,737
CDS CS2544035 ON LIBERTY MEDIA CORP	1,750,000	12/20/2013	0.0000%(5.1500%)	10/02/2008	JP MORGAN CHASE BANK				43,650	43,650			(45,313)	18,513
CDS CS2546568 ON WELLS FARGO & CO	15,000,000	12/20/2013	0.0000%(1.8500%)	10/03/2008	BANK OF AMERICA				(195,639)	(195,639)			(139,521)	158,687
CDS CS2546576 ON WACHOVIA CORPORATION	15,000,000	12/20/2013	0.0000%(2.4500%)	10/03/2008	BANK OF AMERICA				(560,636)	(560,636)			(184,771)	158,687
CDS CS2546584 ON UNUMPROVIDENT CORPORATI	2,500,000	12/20/2013	0.0000%(2.2500%)	10/03/2008	CREDIT SUISSE FB				47,721	47,721			(28,281)	26,448
CDS CS2554240 ON JPMORGAN CHASE & CO	25,000,000	12/20/2013	0.0000%(1.5500%)	10/08/2008	BARCLAY'S CAPITAL				(479,224)	(479,224)			(194,826)	264,478
CDS CS2554257 ON BK OF AMERICA CORPORATI	25,000,000	12/20/2013	0.0000%(1.7500%)	10/08/2008	CITIBANK				453,413	453,413			(219,965)	264,478
CDS CS2554281 ON WINDSTREAM CORP	3,000,000	12/20/2013	0.0000%(3.5500%)	10/08/2008	GOLDMAN SACHS				(137,202)	(137,202)			(53,546)	31,737
CDS CS2559371 ON DEERE & COMPANY	15,000,000	12/20/2013	0.0000%(0.9500%)	10/10/2008	BARCLAY'S CAPITAL				36,627	36,627			(71,646)	158,687
CDS CS2564488 ON UNION PACIFIC CORPORATI	10,000,000	12/20/2013	0.0000%(0.8800%)	10/15/2008	BARCLAY'S CAPITAL				(139,590)	(139,590)			(44,244)	105,791
CDS CS2567044 ON KB HOME	3,000,000	12/20/2011	0.0000%(6.6500%)	10/17/2008	GOLDMAN SACHS				(248,216)	(248,216)			(100,304)	23,593
CDS CS2587539 ON COMCAST CORP	10,000,000	12/20/2013	0.0000%(1.7500%)	11/06/2008	CITIBANK				(104,368)	(104,368)			(87,986)	105,791
CDS CS2587547 ON NEWS AMERICA INC	10,000,000	12/20/2013	0.0000%(1.1500%)	11/06/2008	CITIBANK				(147,984)	(147,984)			(57,819)	105,791
CDS CS2592646 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%(5.0000%)	11/07/2008	MORGAN STANLEY	775,000	692,995		1,298,005	1,298,005	(63,352)		(189,046)	58,506
CDS CS2592653 ON EFHC 500 12/20/2014	5,000,000	12/20/2014	0.0000%(5.0000%)	11/07/2008	DEUTSCHE BANK	775,000	692,995		1,298,005	1,298,005	(63,352)		(189,046)	58,506
CDS CS2595201 ON BANCO BILBAO VIZCAYA AR	10,000,000	12/20/2013	0.0000%(0.8200%)	11/13/2008	CITIBANK				36,805	36,805			(41,228)	105,791
CDS CS2595219 ON DEVON ENERGY CORP.	10,000,000	12/20/2013	0.0000%(0.7500%)	11/13/2008	GOLDMAN SACHS				(83,952)	(83,952)			(37,708)	105,791
CDS CS2620801 ON NWS-AMINC 180 12/20/201	10,000,000	12/20/2013	0.0000%(1.8000%)	11/19/2008	BARCLAY'S CAPITAL				(421,238)	(421,238)			(90,500)	105,791
CDS CS2620868 ON DVN 97 12/20/2013	10,000,000	12/20/2013	0.0000%(0.9700%)	11/19/2008	BARCLAY'S CAPITAL				(177,089)	(177,089)			(48,769)	105,791
CDS CS2628499 ON HD 335 03/20/2014	10,000,000	03/20/2014	0.0000%(3.3500%)	12/05/2008	GOLDMAN SACHS				(1,048,506)	(1,048,506)			(170,292)	108,666
CDS CS2638720 ON TGT 243 12/20/2013	20,000,000	12/20/2013	0.0000%(2.4300%)	12/11/2008	GOLDMAN SACHS				(1,522,594)	(1,522,594)			(244,350)	211,582
CDS CS2638738 ON HD 265 12/20/2013	20,000,000	12/20/2013	0.0000%(2.6500%)	12/11/2008	GOLDMAN SACHS				(1,421,281)	(1,421,281)			(266,472)	211,582
CDS CS2641286 ON MHK 405 03/20/2014	10,000,000	03/20/2014	0.0000%(4.0500%)	12/16/2008	DEUTSCHE BANK				(245,687)	(245,687)			(203,625)	108,666
CDS CS2643852 ON DISH-ESDBS 490 03/20/20	7,000,000	03/20/2014	0.0000%(4.9000%)	12/17/2008	JP MORGAN CHASE BANK				(385,841)	(385,841)			(172,453)	76,066
CDS CS2648968 ON EOP-EOPOPL 110 09/20/20	2,500,000	09/20/2011	0.0000%(1.1000%)	01/05/2009	GOLDMAN SACHS				(25,893)	(25,893)			(13,444)	18,644
CDS CS2651558 ON WINDS 258 03/20/2013	4,000,000	03/20/2013	0.0000%(2.5800%)	01/06/2009	GOLDMAN SACHS				(38,685)	(38,685)			(50,167)	38,592
CDS CS2651566 ON XEL-NRGINC 525 03/20/20	5,000,000	03/20/2013	0.0000%(5.2500%)	01/06/2009	CREDIT SUISSE FB				(145,932)	(145,932)			(127,604)	48,240
CDS CS2654099 ON GA PACIFIC LLC	3,000,000	03/20/2013	0.0000%(7.0500%)	01/07/2009	DEUTSCHE BANK				(249,318)	(249,318)			(102,225)	28,944
CDS CS2654115 ON PHM 260 03/20/2014	10,000,000	03/20/2014	0.0000%(2.6000%)	01/07/2009	GOLDMAN SACHS				(63,810)	(63,810)			(125,667)	108,666
CDS CS2654123 ON CTX 345 03/20/2014	10,000,000	03/20/2014	0.0000%(3.4500%)	01/07/2009	GOLDMAN SACHS				(767,095)	(767,095)			(166,750)	108,666
CDS CS2654149 ON PRU 550 03/20/2014	10,000,000	03/20/2014	0.0000%(5.5000%)	01/07/2009	DEUTSCHE BANK				(23,607)	(23,607)			(265,833)	108,666
CDS CS2654156 ON CB 833 03/20/2014	10,000,000	03/20/2014	0.0000%(0.8300%)	01/07/2009	DEUTSCHE BANK				(124,941)	(124,941)			(40,137)	108,666
CDS CS2654164 ON MET 445 03/20/2014	10,000,000	03/20/2014	0.0000%(4.4500%)	01/07/2009	BANK OF AMERICA				370,519	370,519			(215,083)	108,666
CDS CS2666895 ON TSO 620 03/20/2014	1,000,000	03/20/2014	0.0000%(6.2000%)	01/13/2009	GOLDMAN SACHS				(77,746)	(77,746)			(28,933)	10,867
CDS CS2666903 ON FLEX 585 03/20/2013	2,000,000	03/20/2013	0.0000%(5.8500%)	01/13/2009	CITIBANK				32,893	32,893			(54,600)	19,296
CDS CS2669451 ON SANM 500 03/20/2014	1,000,000	03/20/2014	0.0000%(5.0000%)	01/14/2009	MORGAN STANLEY	380,000	346,177		223,272	223,272	(33,823)		(57,018)	10,867
CDS CS2677140 ON PRU 610 03/20/2014	10,000,000	03/20/2014	0.0000%(6.1000%)	01/20/2009	GOLDMAN SACHS				(245,099)	(245,099)			(272,806)	108,666
CDS CS2679690 ON JPM 160 03/20/2014	10,000,000	03/20/2014	0.0000%(1.6000%)	01/20/2009	BANK OF AMERICA				(223,172)	(223,172)			(71,556)	108,666
CDS CS2684815 ON NWS-AMINC 130 03/20/201	20,000,000	03/20/2014	0.0000%(1.3000%)	01/22/2009	BARCLAY'S CAPITAL				(430,674)	(430,674)			(114,833)	217,331
CDS CS2684823 ON BSY 210 03/20/2014	10,000,000	03/20/2014	0.0000%(2.1000%)	01/22/2009	BARCLAY'S CAPITAL				(650,041)	(650,041)			(92,750)	108,666
CDS CS2687362 ON PBI 117 03/20/2014	10,000,000	03/20/2014	0.0000%(1.1700%)	01/26/2009	GOLDMAN SACHS				(250,705)	(250,705)			(50,375)	108,666
CDS CS2689921 ON M 675 03/20/2014	5,000,000	03/20/2014	0.0000%(6.7500%)	01/27/2009	GOLDMAN SACHS				(547,304)	(547,304)			(144,375)	54,333
CDS CS2700173 ON TYELETD 245 03/20/2014	10,000,000	03/20/2014	0.0000%(2.4500%)	01/29/2009	GOLDMAN SACHS				(134,092)	(134,092)			(103,444)	108,666
CDS CS2707848 ON NWS-AMINC 120 03/20/201	10,000,000	03/20/2019	0.0000%(1.2000%)	02/03/2009	DEUTSCHE BANK				(234,358)	(234,358)			(49,000)	155,933
CDS CS2723209 ON BACORP 215 03/20/2014	25,000,000	03/20/2014	0.0000%(2.1500%)	02/18/2009	BARCLAY'S CAPITAL				50,242	50,242			(197,083)	271,664
CDS CS2733455 ON IP 745 03/20/2014	3,000,000	03/20/2014	0.0000%(7.4500%)	02/25/2009	GOLDMAN SACHS				(598,227)	(598,227)			(77,604)	32,600
CDS CS2736003 ON MWV 180 03/20/2012	20,000,000	03/20/2012	0.0000%(1.8000%)	02/26/2009	ROYAL BANK OF SCTLND				(505,338)	(505,338)			(124,000)	165,024
CDS CS2756480 ON IBERDU 127 03/20/2014	20,000,000	03/20/2014	0.0000%(1.2700%)	03/11/2009	BARCLAY'S CAPITAL				(197,485)	(197,485)			(78,317)	217,331

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Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS CS2761605 ON URI-NORTHA 500 03/20/20	3,000,000	03/20/2012	0.0000%(5.0000%)	03/17/2009	BARCLAY'S CAPITAL	390,000	352,874		319,049	319,049	(37,126)		(80,876)	24,754
CDS CS2764195 ON DISHN-DDBS 390 10/20/20	2,000,000	03/20/2014	0.0000%(3.9000%)	03/18/2009	CITIBANK				(29,208)	(29,208)			(22,533)	21,733
CDS CS2776967 ON FRCA 445 03/20/2014	3,000,000	03/20/2014	0.0000%(4.4500%)	03/19/2009	JP MORGAN CHASE BANK				(102,643)	(102,643)			(38,196)	32,600
CDS CS2776975 ON TSO 515 03/20/2014	2,000,000	03/20/2014	0.0000%(5.1500%)	03/19/2009	MORGAN STANLEY				(72,925)	(72,925)			(29,469)	21,733
CDS CS2848642 ON MAY 500 06/20/2014	10,000,000	06/20/2014	0.0000%(5.0000%)	04/27/2009	ROYAL BANK OF SCTLND	(800,637)	(773,401)		(448,621)	(448,621)	27,235		(61,653)	111,527
CDS CS2848659 ON JCP 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/27/2009	BANK OF AMERICA	160,722	155,254		284,641	284,641	(5,467)		(14,356)	55,764
CDS CS2848667 ON M 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/27/2009	BANK OF AMERICA	405,215	391,431		587,544	587,544	(13,784)		(22,673)	55,764
CDS CS2853774 ON MAS 100 06/20/2014	5,000,000	06/20/2014	0.0000%(1.0000%)	04/29/2009	DEUTSCHE BANK	590,451	570,982		520,912	520,912	(19,469)		(28,080)	55,764
CDS CS2858906 ON F-HERTZ 500 03/20/2014	3,000,000	03/20/2014	0.0000%(5.0000%)	05/07/2009	GOLDMAN SACHS	217,500	210,920		98,005	98,005	(6,580)		(29,080)	32,600
CDS CS2864011 ON MAS 500 06/20/2014	5,000,000	06/20/2014	0.0000%(5.0000%)	05/18/2009	JP MORGAN CHASE BANK	(307,346)	(300,296)		(302,192)	(302,192)	7,050		(22,811)	55,764
CDS CS2869127 ON CTX 100 06/20/2014	10,000,000	06/20/2014	0.0000%(1.0000%)	05/20/2009	GOLDMAN SACHS	116,197	113,656		263,937	263,937	(2,541)		(13,930)	111,527
CDS CS2899843 UBS300 09/20/2014	10,000,000	09/20/2014	0.0000%(3.0000%)	06/22/2009	GOLDMAN SACHS	(465,325)	(463,352)		(791,703)	(791,703)	1,973		(4,694)	114,318
CDS CS2899850 BACR-BANK 300 09/20/2014	10,000,000	09/20/2014	0.0000%(3.0000%)	06/22/2009	GOLDMAN SACHS	(275,721)	(274,552)		(804,995)	(804,995)	1,169		(5,498)	114,318
INT RATE SWAP0018 ON VARIABLE RATE SECURITIES	1,000,000	06/11/2018	8.6750%(US0001M)	06/08/1992	BANQUE AIG				2,262,997	2,262,997			174,406	14,961
INT RATE SWAP0019 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2019	8.6950%(US0001M)	06/08/1992	BANQUE AIG				2,531,610	2,531,610			175,378	15,772
INT RATE SWAP0020 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2020	8.7150%(US0001M)	06/08/1992	BANQUE AIG				2,810,246	2,810,246			176,354	16,548
INT RATE SWAP0021 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2021	8.7350%(US0001M)	06/08/1992	BANQUE AIG				3,104,966	3,104,966			177,335	17,287
INT RATE SWAP0022 ON VARIABLE RATE SECURITIES	1,000,000	06/10/2022	8.7550%(US0001M)	06/08/1992	BANQUE AIG				3,418,073	3,418,073			178,320	17,995
INT RATE SWAP180 ON EMTN LIAB	157,232,699	01/14/2010	4.2600%(SF0003M+0.10%)	11/30/1999	UBS AG			@		4,496,355				579,027
INT RATE SWAP181 ON EMTN LIAB	157,232,699	01/14/2010	CHF SF0003M0.10(3M LIBOR +.40%)	11/30/1999	UBS AG			@	72,853,353	73,363,775				579,027
INT RATE SWAP0189 ON FIXED RATE SECURITIES	21,000,000	12/15/2009	3M LIBOR (7.5150%)	04/09/2001	BANQUE AIG					(657,383)			(626,959)	71,236
INT RATE SWAP0193 ON FIXED RATE SECURITIES	26,000,000	04/11/2010	3M LIBOR (7.1825%)	04/05/2000	BANQUE AIG		(91,980)		(99,169)	(1,289,202)	39,374	131,354	(706,335)	114,873
INT RATE SWAP196 ON EMTN LIAB	120,591,000	05/12/2010	CHF 4.760%(3M LIBOR +0.36%)	04/04/2000	UBS AG			@	63,477,842	70,729,068				561,025
INT RATE SWAP213 ON EMTN LIAB	213,450,000	01/17/2011	GBP 6.375%(3M LIBOR +0.5%)	11/16/2000	MERRILL LYNCH			@	33,329,528	50,658,291				1,329,009
INT RATE SWAP0219 ON FIXED RATE SECURITIES	35,000,000	11/01/2010	3M LIBOR (6.8400%)	11/21/2000	UBS AG					(2,647,375)			(949,941)	202,556
INT RATE SWAP0221 ON FIXED RATE SECURITIES	15,000,000	10/02/2010	3M LIBOR (6.8000%)	11/22/2000	CREDIT SUISSE FB					(1,074,806)			(409,803)	84,105
INT RATE SWAP0239 ON FIXED RATE SECURITIES	23,000,000	02/15/2011	3M LIBOR (6.1140%)	02/14/2001	BANK OF AMERICA				(7,713)	(1,773,928)			(539,379)	146,828
INT RATE SWAP241 ON EMTN LIAB	74,715,940	01/17/2011	GBP 6.375%(3M LIBOR +0.45%)	02/16/2001	MERRILL LYNCH			@	7,543,902	13,143,003				465,206
INT RATE SWAP0245 ON FIXED RATE SECURITIES	56,500,000	03/01/2011	3M LIBOR (5.7980%)	10/09/2002	BANQUE AIG		(778,767)		(1,294,219)	(4,178,479)	318,988	1,097,755	(899,986)	364,906
INT RATE SWAP0246 ON FIXED RATE SECURITIES	29,000,000	03/01/2011	3M LIBOR (5.9030%)	03/06/2001	BANK OF AMERICA					(2,194,944)			(640,893)	187,297
INT RATE SWAP0247 ON FIXED RATE SECURITIES	8,000,000	02/15/2011	3M LIBOR (5.8540%)	03/09/2001	UBS AG					(583,600)			(177,268)	51,071
INT RATE SWAP248 ON EMTN LIAB	88,080,000	01/17/2011	GBP 6.375%(3M LIBOR +0.44%)	03/09/2001	MORGAN STANLEY			@	10,631,811	17,375,844				548,415
INT RATE SWAP0253 ON FIXED RATE SECURITIES	20,000,000	09/01/2010	3M LIBOR (5.7130%)	03/16/2001	SALOMON SWAPCO					(1,095,135)			(422,995)	108,287
INT RATE SWAP0257 ON FIXED RATE SECURITIES	12,155,000	02/14/2011	3M LIBOR (5.8930%)	05/10/2002	BANQUE AIG		(591,017)		(896,519)	(896,519)	423,860	1,014,877	150,164	77,530
INT RATE SWAP0263 ON FIXED RATE SECURITIES	10,000,000	06/01/2011	3M LIBOR (6.1600%)	07/29/2002	MORGAN STANLEY					(884,068)			(233,848)	69,292
INT RATE SWAP0267 ON FIXED RATE SECURITIES	21,780,000	06/01/2011	3M LIBOR (6.1120%)	07/29/2002	UBS AG					(1,905,717)			(504,093)	150,918
INT RATE SWAP0268 ON FIXED RATE SECURITIES	10,000,000	06/15/2011	3M LIBOR (6.1340%)	03/13/2009	GOLDMAN SACHS					(892,811)			(229,502)	69,980
INT RATE SWAP0269 ON FIXED RATE SECURITIES	4,750,000	04/15/2011	3M LIBOR (6.1370%)	03/18/2009	CREDIT SUISSE FB					(397,210)			(112,486)	31,791
INT RATE SWAP0270 ON FIXED RATE SECURITIES	10,000,000	05/15/2011	3M LIBOR (6.0850%)	06/11/2001	MERRILL LYNCH					(853,101)			(234,761)	68,447
INT RATE SWAP0272 ON FIXED RATE SECURITIES	20,000,000	04/01/2011	3M LIBOR (6.0350%)	06/21/2001	JP MORGAN CHASE BANK					(1,614,780)			(469,344)	132,417
INT RATE SWAP0293 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR (5.3360%)	03/18/2009	CREDIT SUISSE FB					(802,482)			(199,722)	75,080
INT RATE SWAP0300 ON EMTN LIAB	58,592,000	01/17/2011	GBP 6.375%(3M LIBOR +0.45%)	11/08/2001	MORGAN STANLEY			@	7,215,874	11,703,667				364,813
INT RATE SWAP0302 ON FIXED RATE SECURITIES	19,575,000	08/15/2011	3M LIBOR (5.3800%)	11/19/2001	MORGAN STANLEY					(1,529,552)			(387,617)	142,711
INT RATE SWAP0309 ON FIXED RATE SECURITIES	15,000,000	02/01/2011	3M LIBOR (5.8790%)	03/23/2009	BANQUE AIG					(1,079,460)			(329,343)	94,624
INT RATE SWAP0311 ON FIXED RATE SECURITIES	15,000,000	10/15/2011	3M LIBOR (5.8890%)	12/14/2001	SALOMON SWAPCO					(1,407,056)			(336,619)	113,574
INT RATE SWAP0312 ON FIXED RATE SECURITIES	10,000,000	12/15/2011	3M LIBOR (5.8750%)	12/21/2001	BANK OF AMERICA					(972,530)			(216,552)	78,426
INT RATE SWAP0313 ON VARIABLE RATE SECURITIES	30,000,000	01/04/2010	5.6320%(3M LIBOR)	03/16/2004	BANQUE AIG				755,492	755,492			647,067	107,652
INT RATE SWAP0343 ON FIXED RATE SECURITIES	7,000,000	06/01/2012	3M LIBOR (6.1290%)	03/18/2009	MORGAN STANLEY					(802,898)			(162,608)	59,842
INT RATE SWAP0357 ON FIXED RATE SECURITIES	5,000,000	08/01/2009	3M LIBOR (4.3010%)	08/12/2002	MORGAN STANLEY		(13,956)		(13,899)	(13,899)	17,008	30,964	(53,323)	7,402
INT RATE SWAP0359 ON VARIABLE RATE SECURITIES	1,800,000	08/01/2011	H1515Y(3M LIBOR)	08/16/2002	DEUTSCHE BANK				38,667	38,667			25,301	13,004
INT RATE SWAP0393 ON FIXED RATE SECURITIES	6,500,000	08/31/2009	3M LIBOR (3.2500%)	10/21/2003	UBS AG		(10,631)		(10,829)	(28,155)	6,687	17,318	(51,834)	13,395
INT RATE SWAP0399 ON FIXED RATE SECURITIES	25,000,000	04/15/2011	3M LIBOR (4.3938%)	07/30/2003	BANK OF AMERICA					(1,326,077)			(374,125)	167,322
INT RATE SWAP0402 ON FIXED RATE SECURITIES	11,190,320	11/15/2010	3M LIBOR (4.4650%)	07/31/2003	GOLDMAN SACHS					(507,545)			(172,063)	65,683
INT RATE SWAP0406 ON FIXED RATE SECURITIES	39,487,600	10/01/2010	3M LIBOR (4.4350%)	07/31/2003	SALOMON SWAPCO				(25)	(1,671,633)			(610,763)	221,165
INT RATE SWAP0409 ON FIXED RATE SECURITIES	33,956,000	07/20/2010	3M LIBOR (4.4830%)	07/31/2003	GOLDMAN SACHS		(788,278)		(798,319)	(1,263,409)	12,285	800,563	(495,991)	174,369
INT RATE SWAP0422 ON FIXED RATE SECURITIES	19,864,000	06/01/2011	3M LIBOR (4.6390%)	09/08/2003	CREDIT SUISSE FB					(1,190,246)			(313,449)	137,641

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INT RATE SWAP0432 ON FIXED RATE SECURITIES	47,000,000	12/15/2015	3M LIBOR (4.8125%)	03/18/2009	BANK OF AMERICA					(4,160,021)			(768,107)	597,428
INT RATE SWAP0434 ON FIXED RATE SECURITIES	20,000,000	12/15/2010	3M LIBOR (4.0750%)	12/12/2003	UBS AG					(839,158)			(253,104)	120,842
INT RATE SWAP0445 ON FIXED RATE SECURITIES	9,305,000	05/11/2014	3M LIBOR (4.6200%)	01/29/2004	UBS AG					(720,490)			(150,403)	102,627
INT RATE SWAP0447 ON FIXED RATE SECURITIES	16,101,150	02/11/2014	USD 5.800%(GBP 6.670%)	04/23/2008	MERRILL LYNCH				1,433,555	1,433,555			2,395	173,076
INT RATE SWAP0455 ON FIXED RATE SECURITIES	8,971,000	05/01/2014	3M LIBOR (4.5075%)	03/17/2009	BANK OF AMERICA					(648,529)			(135,450)	98,664
INT RATE SWAP0463 ON FIXED RATE SECURITIES	10,000,000	07/31/2009	3M LIBOR (3.8530%)	03/08/2004	BANK OF AMERICA					(23,074)			(117,840)	14,572
INT RATE SWAP0466 ON FIXED RATE SECURITIES	4,855,000	03/31/2011	3M LIBOR (3.7340%)	03/08/2004	JP MORGAN CHASE BANK					(198,687)			92,150	32,119
INT RATE SWAP0470 ON FIXED RATE SECURITIES	20,000,000	04/15/2011	USD 4.680%(JPY 1.990%)	04/21/2009	BANK OF AMERICA				(2,978,149)	(2,575,932)			101,066	133,857
INT RATE SWAP0472 ON FIXED RATE SECURITIES	8,300,000	07/01/2014	3M LIBOR (4.1500%)	03/17/2009	UBS AG					(473,033)			(116,550)	92,848
INT RATE SWAP0480 ON FIXED RATE SECURITIES	8,500,000	05/01/2013	3M LIBOR (3.9460%)	03/18/2009	UBS AG					(436,437)			(104,475)	83,265
INT RATE SWAP0481 ON FIXED RATE SECURITIES	2,594,000	04/15/2012	3M LIBOR (3.7870%)	03/17/2009	CREDIT SUISSE FB					(124,067)			(30,950)	21,682
INT RATE SWAP0487 ON FIXED RATE SECURITIES	10,000,000	05/04/2011	3M LIBOR (3.7160%)	03/26/2004	CREDIT SUISSE FB					(411,783)			(110,221)	67,894
INT RATE SWAP0492 ON FIXED RATE SECURITIES	31,811,000	02/10/2014	3M LIBOR (4.5390%)	03/18/2009	CREDIT SUISSE FB					(2,378,131)			(495,756)	341,845
INT RATE SWAP0494 ON FIXED RATE SECURITIES	25,000,000	10/10/2010	3M LIBOR (3.9150%)	03/16/2009	MORGAN STANLEY		(796,232)		(905,312)	(905,312)	155,155	951,387	(151,492)	141,391
INT RATE SWAP0495 ON FIXED RATE SECURITIES	15,827,000	06/10/2014	3M LIBOR (4.6730%)	03/17/2009	UBS AG					(1,269,483)			(246,067)	176,028
INT RATE SWAP0500 ON FIXED RATE SECURITIES	15,500,000	02/15/2013	3M LIBOR (4.6920%)	03/17/2009	MORGAN STANLEY		(1,392,661)		(1,205,942)	(1,205,942)	101,876	1,494,537	(156,066)	147,716
INT RATE SWAP0504 ON FIXED RATE SECURITIES	9,461,426	06/15/2014	USD 5.790%(CAD 5.990%)	04/30/2004	UBS AG				(1,715,120)	(2,249,353)			(71,314)	105,375
INT RATE SWAP0505 ON FIXED RATE SECURITIES	14,000,000	05/15/2014	3M LIBOR (4.9880%)	03/18/2009	JP MORGAN CHASE BANK					(1,321,324)			(255,755)	154,583
INT RATE SWAP0509 ON FIXED RATE SECURITIES	23,500,000	09/20/2009	3M LIBOR (4.6290%)	05/19/2004	CREDIT SUISSE FB		(179,691)		(208,973)	(208,973)	199,413	379,104	(184,268)	55,693
INT RATE SWAP0513 ON FIXED RATE SECURITIES	5,200,000	08/15/2014	3M LIBOR (5.1980%)	05/26/2004	UBS AG					(547,031)			(99,764)	58,882
INT RATE SWAP0514 ON FIXED RATE SECURITIES	18,800,000	08/11/2010	3M LIBOR (4.5545%)	05/26/2004	MORGAN STANLEY					(743,938)			(297,720)	99,261
INT RATE SWAP0516 ON FIXED RATE SECURITIES	16,000,000	09/24/2014	3M LIBOR (5.2460%)	03/18/2009	UBS AG					(1,734,302)			(314,346)	183,100
INT RATE SWAP0522 ON FIXED RATE SECURITIES	30,000,000	10/15/2013	3M LIBOR (4.9750%)	03/18/2009	UBS AG					(2,784,335)			(536,137)	310,898
INT RATE SWAP0525 ON FIXED RATE SECURITIES	1,000,000	08/09/2014	3M LIBOR (4.9910%)	03/18/2009	JP MORGAN CHASE BANK					(95,161)			(17,876)	11,305
INT RATE SWAP0526 ON FIXED RATE SECURITIES	25,257,116	04/10/2012	3M LIBOR (4.6800%)	03/17/2009	MORGAN STANLEY		(1,778,570)		(1,751,186)	(1,834,276)	117,403	1,895,974	(285,810)	210,591
INT RATE SWAP0529 ON FIXED RATE SECURITIES	34,000,000	09/15/2011	3M LIBOR (4.7370%)	07/28/2004	UBS AG					(2,255,636)			(538,343)	252,778
INT RATE SWAP0530 ON FIXED RATE SECURITIES	40,000,000	06/16/2014	3M LIBOR (5.0800%)	03/18/2009	JP MORGAN CHASE BANK					(3,970,217)			(712,691)	445,618
INT RATE SWAP0532 ON FIXED RATE SECURITIES	32,600,000	03/12/2012	3M LIBOR (4.5740%)	03/18/2009	MORGAN STANLEY		(2,381,427)		(2,251,955)	(2,251,955)	119,085	2,500,512	(371,542)	267,904
INT RATE SWAP0547 ON FIXED RATE SECURITIES	8,000,000	09/15/2014	3M LIBOR (4.4700%)	03/18/2009	JP MORGAN CHASE BANK					(563,172)			(116,048)	91,334
INT RATE SWAP0554 ON GMTN LIABILITIES CPI	85,000,000	11/25/2016	CPURNSA(3M LIBOR +0.19%)	01/01/2005	MERRILL LYNCH				(2,008,827)	(2,008,827)			248,015	1,156,981
INT RATE SWAP0562 ON FIXED RATE SECURITIES	8,479,600	12/31/2014	3M LIBOR (4.0100%)	03/16/2009	CREDIT SUISSE FB					(297,595)			(113,025)	84,664
INT RATE SWAP0568 ON FIXED RATE SECURITIES	8,333,333	12/21/2014	3M LIBOR (4.5910%)	03/18/2009	MORGAN STANLEY					(635,449)			(135,586)	97,534
INT RATE SWAP0573 ON FIXED RATE SECURITIES	9,140,000	01/02/2012	3M LIBOR (3.9720%)	03/16/2009	JP MORGAN CHASE BANK					(274,181)			(120,463)	72,396
INT RATE SWAP0575 ON FIXED RATE SECURITIES	10,000,000	10/01/2011	3M LIBOR (4.2200%)	01/21/2005	UBS AG					(555,733)			(143,922)	75,080
INT RATE SWAP0576 ON FIXED RATE SECURITIES	10,000,000	01/12/2011	3M LIBOR (4.1440%)	01/21/2005	JP MORGAN CHASE BANK					(441,087)			(135,193)	61,988
INT RATE SWAP0578 ON FIXED RATE SECURITIES	12,500,000	02/17/2015	3M LIBOR (4.6070%)	03/18/2009	JP MORGAN CHASE BANK					(956,741)			(201,146)	148,408
INT RATE SWAP0582 ON GMTN LIABILITIES CPI	100,000,000	03/01/2010	CPURNSA1.05(3M LIBOR +0.	02/10/2005	MORGAN STANLEY				(301,638)	(301,638)			161,353	408,807
INT RATE SWAP0587 ON FIXED RATE SECURITIES	10,000,000	10/16/2013	3M LIBOR (4.2980%)	03/18/2009	MORGAN STANLEY					(672,129)			(146,035)	103,666
INT RATE SWAP0588 ON FIXED RATE SECURITIES	16,000,000	01/18/2015	3M LIBOR (4.5240%)	03/17/2009	MORGAN STANLEY					(1,158,934)			(244,789)	188,572
INT RATE SWAP0589 ON GMTN LIABILITIES	500,000,000	02/26/2010	4.3450%(1M LIBOR +0.09%)	02/22/2005	JP MORGAN CHASE BANK		10,987,011		12,088,402	12,088,402	(5,561,890)	(16,548,901)	799,401	2,031,431
INT RATE SWAP0595 ON FIXED RATE SECURITIES	5,000,000	10/01/2009	USD 6M LIBOR 3.20(CAD 5.23)	03/17/2005	UBS AG		(27,410)		(602,586)	(602,586)	460,072	487,482	472,830	12,619
INT RATE SWAP0597 ON VARIABLE RATE SECURITIES	10,000,000	05/05/2015	USD 5.500%(BBSW6M+0.65)	03/23/2005	CITIBANK				(456,810)	448,066			33,376	120,927
INT RATE SWAP0598 ON FIXED RATE SECURITIES	24,500,000	04/04/2015	3M LIBOR (4.9740%)	03/24/2009	MORGAN STANLEY		(868,693)		(646,239)	(2,363,114)	37,572	906,265	(403,799)	294,112
INT RATE SWAP0599 ON FIXED RATE SECURITIES	7,000,000	03/13/2014	3M LIBOR (4.9240%)	03/18/2009	JP MORGAN CHASE BANK					(638,867)			(118,587)	75,911
INT RATE SWAP0600 ON FIXED RATE SECURITIES	15,000,000	03/22/2011	3M LIBOR (4.7140%)	03/31/2005	MORGAN STANLEY					(861,949)			(253,279)	98,534
INT RATE SWAP0601 ON FIXED RATE SECURITIES	10,000,000	05/15/2013	3M LIBOR (4.8640%)	03/31/2005	UBS AG					(853,733)			(173,711)	98,447
INT RATE SWAP0602 ON FIXED RATE SECURITIES	30,800,000	08/15/2012	3M LIBOR (4.8255%)	03/16/2009	JP MORGAN CHASE BANK					(2,442,704)			(533,229)	272,400
INT RATE SWAP0605 ON FIXED RATE SECURITIES	4,000,000	11/30/2009	3M LIBOR (4.4510%)	04/14/2005	MORGAN STANLEY					(62,827)			(60,033)	12,949
INT RATE SWAP0608 ON FIXED RATE SECURITIES	7,500,000	05/05/2015	3M LIBOR (4.6400%)	03/17/2009	MORGAN STANLEY		(832,277)		(587,531)	(587,531)	47,559	879,836	(70,653)	90,695
INT RATE SWAP0609 ON FIXED RATE SECURITIES	8,000,000	06/26/2010	3M LIBOR (4.3490%)	05/03/2005	CITIBANK					(272,987)			(118,927)	39,780
INT RATE SWAP0611 ON FIXED RATE SECURITIES	24,243,049	03/01/2019	3M LIBOR (4.7150%)	03/13/2009	UBS AG					(1,921,613)			(390,403)	374,524
INT RATE SWAP0613 ON FIXED RATE SECURITIES	4,545,000	09/30/2009	3M LIBOR (4.2050%)	05/10/2005	JP MORGAN CHASE BANK					(40,705)			(95,815)	11,409
INT RATE SWAP0619 ON FIXED RATE SECURITIES	22,000,000	07/11/2012	3M LIBOR (4.3600%)	03/18/2009	MORGAN STANLEY					(1,431,831)			(315,704)	191,567
INT RATE SWAP0628 ON FIXED RATE SECURITIES	21,630,000	09/01/2012	3M LIBOR (4.1810%)	03/17/2009	JP MORGAN CHASE BANK					(1,263,215)			(291,851)	191,470
INT RATE SWAP0633 ON FIXED RATE SECURITIES	12,500,000	06/01/2010	3M LIBOR (4.1030%)	06/23/2005	UBS AG					(372,436)			(163,747)	59,966
INT RATE SWAP0635 ON FIXED RATE SECURITIES	19,000,000	07/27/2012	3M LIBOR (4.3890%)	03/17/2009	MORGAN STANLEY					(1,253,564)			(275,444)	166,635
INT RATE SWAP0637 ON FIXED RATE SECURITIES	19,900,000	06/13/2015	3M LIBOR (4.6950%)	03/18/2009	CITIBANK					(1,624,955)			(314,341)	242,832

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0647 ON VARIABLE RATE SECURITIES	30,000,000	10/27/2017	USD 5.250%(BBSW6M+0.83)	08/25/2005	CITIBANK				(1,891,890)	(233,227)			14,216	432,965
INT RATE SWAP0648 ON VARIABLE RATE SECURITIES	10,000,000	10/27/2015	USD 5.100%(NFIX6M+0.71)	08/25/2005	CITIBANK				736,558	1,440,657			(60,580)	125,785
INT RATE SWAP0649 ON FIXED RATE SECURITIES	23,359,996	09/01/2014	3M LIBOR (4.5120%)	03/17/2009	BANK OF AMERICA					(1,652,876)			(353,899)	263,856
INT RATE SWAP0657 ON VARIABLE RATE SECURITIES	48,000,000	11/07/2009	5.0200%(1M LIBOR)	11/03/2005	BANK OF AMERICA				774,213	774,213			1,087,622	143,231
INT RATE SWAP0662 ON VARIABLE RATE SECURITIES	39,000,000	01/26/2013	3M LIBOR (5.0500%)	12/01/2005	MORGAN STANLEY					(3,510,032)			(697,828)	368,858
INT RATE SWAP0664 ON FIXED RATE SECURITIES	6,000,000	12/15/2015	3M LIBOR (5.1000%)	03/23/2009	UBS AG					(632,884)			(106,681)	76,267
INT RATE SWAP0669 ON FIXED RATE SECURITIES	30,000,000	11/15/2015	3M LIBOR (5.0850%)	03/16/2009	CREDIT SUISSE FB					(3,118,808)			(554,283)	378,904
INT RATE SWAP0670 ON FIXED RATE SECURITIES	10,000,000	12/15/2015	3M LIBOR (5.0900%)	03/23/2009	UBS AG					(1,048,910)			(177,302)	127,112
INT RATE SWAP0671 ON FIXED RATE SECURITIES	30,000,000	01/15/2016	3M LIBOR (5.0985%)	03/16/2009	MORGAN STANLEY					(3,162,316)			(554,662)	383,834
INT RATE SWAP0673 ON FIXED RATE SECURITIES	27,700,000	12/01/2010	3M LIBOR (4.9740%)	12/02/2005	CREDIT SUISSE FB					(1,488,216)			(483,497)	165,153
INT RATE SWAP0674 ON FIXED RATE SECURITIES	12,000,000	09/17/2011	3M LIBOR (4.9960%)	12/02/2005	MORGAN STANLEY					(864,997)			(209,696)	89,326
INT RATE SWAP0675 ON FIXED RATE SECURITIES	20,000,000	10/13/2010	3M LIBOR (4.9675%)	12/02/2005	UBS AG					(992,913)			(353,706)	113,476
INT RATE SWAP0676 ON FIXED RATE SECURITIES	23,000,000	09/01/2015	3M LIBOR (5.0330%)	03/17/2009	JP MORGAN CHASE BANK					(2,272,310)			(408,244)	285,778
INT RATE SWAP0677 ON FIXED RATE SECURITIES	19,000,000	10/01/2012	3M LIBOR (5.0170%)	03/17/2009	UBS AG					(1,661,250)			(349,167)	171,462
INT RATE SWAP0678 ON FIXED RATE SECURITIES	20,148,000	12/20/2012	USD 6M LIBOR 0.76(GBP 5.47)	12/08/2005	BARCLAY'S CAPITAL		(428,763)		120,545	120,545	424,709	853,472	169,039	187,839
INT RATE SWAP0679 ON FIXED RATE SECURITIES	20,148,000	12/20/2015	USD 6M LIBOR 0.82(GBP 5.47)	12/08/2005	BARCLAY'S CAPITAL		(491,341)		117,095	117,095	261,259	752,600	12,072	256,377
INT RATE SWAP0682 ON FIXED RATE SECURITIES	46,525,000	01/10/2028	3M LIBOR (5.1625%)	03/16/2009	CITIBANK					(5,440,681)			(878,757)	994,601
INT RATE SWAP0689 ON FIXED RATE SECURITIES	15,000,000	06/01/2014	3M LIBOR (4.9000%)	03/23/2009	UBS AG					(1,359,773)			(256,271)	166,414
INT RATE SWAP0694 ON FIXED RATE SECURITIES	6,165,000	09/15/2015	3M LIBOR (4.8580%)	03/23/2009	JP MORGAN CHASE BANK					(560,230)			(102,155)	76,838
INT RATE SWAP0697 ON FIXED RATE SECURITIES	10,000,000	01/15/2016	3M LIBOR (4.8255%)	03/23/2009	UBS AG					(911,578)			(171,237)	127,945
INT RATE SWAP0700 ON FIXED RATE SECURITIES	60,000,000	03/01/2016	USD 5.920%(EUR 4.485%)	02/10/2006	JP MORGAN CHASE BANK				(10,613,709)	(8,403,943)			359,734	775,021
INT RATE SWAP0711 ON FIXED RATE SECURITIES	15,759,000	04/20/2016	USD 5.521%(GBP 4.860%)	03/06/2006	BARCLAY'S CAPITAL				952,228	1,791,510			99,675	205,638
INT RATE SWAP0714 ON FIXED RATE SECURITIES	17,333,383	05/29/2010	3M LIBOR (5.2030%)	03/08/2006	GOLDMAN SACHS					(343,212)			(290,587)	41,391
INT RATE SWAP0716 ON FIXED RATE SECURITIES	6,000,000	10/29/2009	3M LIBOR (5.2290%)	03/10/2006	CITIBANK					(88,971)			(111,672)	17,273
INT RATE SWAP0717 ON FIXED RATE SECURITIES	8,333,200	10/31/2011	3M LIBOR (5.2375%)	03/16/2009	CITIBANK					(363,718)			(145,314)	53,878
INT RATE SWAP0719 ON FIXED RATE SECURITIES	20,000,000	04/24/2011	3M LIBOR (5.1660%)	03/27/2006	CITIBANK					(1,338,832)			(369,203)	134,775
INT RATE SWAP0724 ON FIXED RATE SECURITIES	10,000,000	04/15/2016	3M LIBOR (5.6280%)	03/23/2009	UBS AG					(1,387,987)			(211,362)	130,358
INT RATE SWAP0725 ON FIXED RATE SECURITIES	20,000,000	01/15/2016	3M LIBOR (5.6200%)	03/16/2009	UBS AG					(2,730,152)			(421,925)	255,890
INT RATE SWAP0728 ON FIXED RATE SECURITIES	7,000,000	05/11/2016	3M LIBOR (5.6335%)	03/23/2009	UBS AG					(976,363)			(148,618)	91,727
INT RATE SWAP0729 ON FIXED RATE SECURITIES	10,000,000	05/01/2013	3M LIBOR (5.5560%)	03/23/2009	MORGAN STANLEY					(1,105,817)			(203,412)	97,959
INT RATE SWAP0737 ON FIXED RATE SECURITIES	19,000,000	06/15/2013	3M LIBOR (5.5080%)	05/24/2006	JP MORGAN CHASE BANK					(2,098,570)			(376,584)	189,087
INT RATE SWAP0741 ON FIXED RATE SECURITIES	25,000,000	11/28/2011	USD 7.350%(EUR 5.780%)	06/02/2006	BARCLAY'S CAPITAL				(2,124,111)	(1,627,819)			140,110	194,201
INT RATE SWAP0742 ON FIXED RATE SECURITIES	11,205,000	06/01/2013	3M LIBOR (5.4690%)	06/02/2006	CITIBANK		(1,379,681)		(1,215,545)	(1,215,545)	93,456	1,473,137	(129,857)	110,970
INT RATE SWAP0743 ON FIXED RATE SECURITIES	57,000,000	06/13/2016	3M LIBOR (5.5785%)	03/23/2009	CREDIT SUISSE FB					(7,808,135)			(1,152,172)	751,822
INT RATE SWAP0745 ON FIXED RATE SECURITIES	33,250,000	08/01/2013	1M LIBOR (5.4600%)	03/17/2009	MORGAN STANLEY					(3,804,680)			(833,787)	336,237
INT RATE SWAP0747 ON FIXED RATE SECURITIES	20,000,000	06/20/2016	3M LIBOR (5.5170%)	03/23/2009	MORGAN STANLEY					(2,665,531)			(415,337)	264,161
INT RATE SWAP0751 ON FIXED RATE SECURITIES	15,000,000	05/04/2016	3M LIBOR (5.6285%)	03/16/2009	UBS AG					(1,793,658)			(311,114)	196,284
INT RATE SWAP0752 ON FIXED RATE SECURITIES	18,696,581	06/30/2018	USD 6.440%(CAD 5.760%)	06/16/2006	JP MORGAN CHASE BANK				642,160	1,298,598			81,926	280,534
INT RATE SWAP0753 ON FIXED RATE SECURITIES	35,123,000	04/20/2016	1M LIBOR (5.6020%)	03/23/2009	JP MORGAN CHASE BANK					(5,043,454)			(908,168)	458,317
INT RATE SWAP0754 ON FIXED RATE SECURITIES	30,113,000	08/12/2015	1M LIBOR (5.6410%)	03/16/2009	CITIBANK					(4,235,730)			(774,639)	372,494
INT RATE SWAP0755 ON VARIABLE RATE SECURITIES	30,000,000	06/21/2011	5.6400%(1M LIBOR)	06/19/2006	GOLDMAN SACHS				2,479,642	2,479,642			782,297	210,820
INT RATE SWAP0756 ON FIXED RATE SECURITIES	12,674,000	03/15/2016	1M LIBOR (5.6605%)	06/19/2006	JP MORGAN CHASE BANK		(2,039,860)		(1,857,393)	(1,857,393)	32,471	2,072,331	(295,892)	164,180
INT RATE SWAP0757 ON FIXED RATE SECURITIES	19,500,000	06/11/2015	1M LIBOR (5.6525%)	03/23/2009	BANK OF AMERICA					(2,728,360)			(501,309)	237,842
INT RATE SWAP0758 ON FIXED RATE SECURITIES	39,635,000	06/15/2016	1M LIBOR (5.6738%)	06/21/2006	BANK OF AMERICA		(1,146,422)		(1,044,893)	(5,916,336)	17,589	1,164,011	(1,011,916)	522,986
INT RATE SWAP0759 ON FIXED RATE SECURITIES	5,000,000	06/15/2016	1M LIBOR (5.7000%)	03/23/2009	GOLDMAN SACHS					(754,667)			(130,529)	65,975
INT RATE SWAP0760 ON FIXED RATE SECURITIES	15,750,000	07/01/2011	1M LIBOR (5.6530%)	07/05/2006	UBS AG					(1,324,051)			(410,150)	111,446
INT RATE SWAP0761 ON FIXED RATE SECURITIES	24,000,000	07/10/2016	1M LIBOR (5.7380%)	03/23/2009	UBS AG					(3,694,497)			(626,145)	318,235
INT RATE SWAP0762 ON FIXED RATE SECURITIES	15,000,000	06/15/2016	3M LIBOR (5.8445%)	03/16/2009	UBS AG					(2,306,424)			(322,541)	197,926
INT RATE SWAP0768 ON VARIABLE RATE SECURITIES	50,000,000	08/04/2011	5.4225%(1M LIBOR)	08/02/2006	UBS AG				4,060,454	4,060,454			1,238,237	361,930
INT RATE SWAP0772 ON FIXED RATE SECURITIES	57,500,000	04/01/2013	1M LIBOR (5.4130%)	08/15/2006	MORGAN STANLEY		(1,400,994)		(3,244,492)	(6,218,610)	278,973	1,679,967	(1,149,402)	557,199
INT RATE SWAP0774 ON FIXED RATE SECURITIES	59,700,000	11/21/2010	1M LIBOR (5.3050%)	08/16/2006	CITIBANK		(2,334,692)		(3,555,957)	(3,555,957)	1,101,593	3,436,285	(355,181)	352,498
INT RATE SWAP0776 ON FIXED RATE SECURITIES	30,751,000	05/01/2010	1M LIBOR (5.2800%)	08/16/2006	UBS AG				(1,190,529)	(1,190,529)			(743,445)	140,551
INT RATE SWAP0777 ON FIXED RATE SECURITIES	56,700,000	05/01/2015	1M LIBOR (5.3875%)	08/16/2006	UBS AG		(536,185)		(3,679,946)	(6,955,098)	231,735	767,920	(1,169,537)	685,012
INT RATE SWAP0778 ON FIXED RATE SECURITIES	100,500,000	12/20/2015	1M LIBOR (5.4000%)	08/16/2006	UBS AG		(4,834,865)		(10,151,465)	(12,752,778)	562,343	5,397,208	(1,934,759)	1,278,832
INT RATE SWAP0780 ON FIXED RATE SECURITIES	13,338,857	10/01/2012	1M LIBOR (5.3400%)	08/16/2006	UBS AG					(1,333,614)			(326,486)	120,374
INT RATE SWAP0783 ON FIXED RATE SECURITIES	28,768,200	09/01/2012	1M LIBOR (5.2825%)	08/16/2006	UBS AG					(2,746,759)			(695,416)	255,325
INT RATE SWAP0784 ON FIXED RATE SECURITIES	28,368,500	06/10/2015	1M LIBOR (5.3270%)	08/16/2006	UBS AG					(3,318,541)			(681,584)	344,371
INT RATE SWAP0785 ON FIXED RATE SECURITIES	27,066,224	10/01/2013	1M LIBOR (5.3320%)	08/16/2006	UBS AG					(2,020,139)			(661,398)	279,239
INT RATE SWAP0787 ON FIXED RATE SECURITIES	25,000,000	06/01/2019	1M LIBOR (5.3910%)	08/16/2006	UBS AG					(2,518,959)			(608,678)	358,018

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
INT RATE SWAP0791 ON VARIABLE RATE SECURITIES	50,000,000	09/20/2011	5.3050%(1M LIBOR)	09/18/2006	UBS AG				4,079,440	4,079,440			1,218,589	372,882
INT RATE SWAP0812 ON FIXED RATE SECURITIES	17,000,000	12/15/2021	3M LIBOR (4.9840%)	03/16/2009	BANK OF AMERICA					(1,717,867)			(292,404)	300,141
INT RATE SWAP0816 ON FIXED RATE SECURITIES	69,170,000	02/01/2014	3M LIBOR (4.8420%)	03/17/2009	JP MORGAN CHASE BANK					(6,083,817)			(1,160,063)	741,324
INT RATE SWAP0828 ON FIXED RATE SECURITIES	38,000,000	11/15/2016	3M LIBOR (5.0620%)	03/23/2009	MORGAN STANLEY					(4,089,636)			(697,721)	516,281
INT RATE SWAP0832 ON VARIABLE RATE SECURITIES	50,000,000	01/11/2012	5.0480%(1M LIBOR)	01/09/2007	MORGAN STANLEY				4,061,744	4,061,744			1,134,281	397,983
INT RATE SWAP0835 ON VARIABLE RATE SECURITIES	30,000,000	01/30/2012	5.3030%(1M LIBOR)	01/26/2007	MORGAN STANLEY				2,655,781	2,655,781			729,554	241,230
INT RATE SWAP0843 ON FIXED RATE SECURITIES	25,500,000	06/01/2014	3M LIBOR (4.9130%)	03/17/2009	MORGAN STANLEY					(2,363,375)			(437,319)	282,903
INT RATE SWAP0848 ON FIXED RATE SECURITIES	28,748,000	02/11/2017	3M LIBOR (5.0800%)	03/23/2009	BANK OF AMERICA					(3,070,912)			(530,794)	396,906
INT RATE SWAP0852 ON FIXED RATE SECURITIES	47,320,000	03/15/2017	3M LIBOR (5.1375%)	03/24/2009	UBS AG					(5,283,978)			(850,232)	657,064
INT RATE SWAP0853 ON FIXED RATE SECURITIES	10,013,000	03/12/2017	3M LIBOR (5.1670%)	03/23/2009	JP MORGAN CHASE BANK					(1,137,756)			(180,383)	138,962
INT RATE SWAP0856 ON FIXED RATE SECURITIES	67,362,000	04/15/2017	3M LIBOR (5.1800%)	03/23/2009	MERRILL LYNCH					(7,900,621)			(1,272,888)	940,494
INT RATE SWAP0857 ON FIXED RATE SECURITIES	48,000,000	04/01/2014	3M LIBOR (5.0375%)	03/17/2009	UBS AG					(4,696,479)			(887,027)	523,407
INT RATE SWAP0859 ON FIXED RATE SECURITIES	19,688,000	12/01/2017	1M LIBOR (5.1175%)	03/17/2009	JP MORGAN CHASE BANK					(2,251,994)			(459,737)	284,828
INT RATE SWAP0863 ON FIXED RATE SECURITIES	27,655,000	05/01/2012	3M LIBOR (4.9720%)	03/16/2009	UBS AG					(2,243,169)			(481,783)	232,958
INT RATE SWAP0864 ON FIXED RATE SECURITIES	33,837,500	02/01/2010	3M LIBOR (4.9940%)	05/10/2007	MERRILL LYNCH		(745,454)		(836,308)	(836,308)	314,057	1,059,511	(279,154)	130,151
INT RATE SWAP0865 ON FIXED RATE SECURITIES	17,500,000	04/15/2017	3M LIBOR (5.3130%)	03/23/2009	JP MORGAN CHASE BANK					(2,214,882)			(342,322)	244,331
INT RATE SWAP0866 ON FIXED RATE SECURITIES	19,700,000	07/01/2012	3M LIBOR (5.1520%)	03/17/2009	BARCLAY'S CAPITAL					(1,751,776)			(383,887)	170,763
INT RATE SWAP0869 ON FIXED RATE SECURITIES	22,911,000	07/01/2010	3M LIBOR (5.3145%)	05/31/2007	UBS AG		(718,046)		(799,741)	(1,011,698)	178,531	896,577	(276,590)	114,712
INT RATE SWAP0874 ON FIXED RATE SECURITIES	24,205,000	06/22/2014	3M LIBOR (5.6370%)	03/16/2009	CREDIT SUISSE FB					(3,075,971)			(520,414)	270,101
INT RATE SWAP0880 ON FIXED RATE SECURITIES	25,800,000	08/01/2017	1M LIBOR (5.6230%)	06/19/2007	GOLDMAN SACHS					(3,942,076)			(667,995)	366,985
INT RATE SWAP0882 ON FIXED RATE SECURITIES	45,100,000	06/15/2017	3M LIBOR (5.7580%)	03/23/2009	CREDIT SUISSE FB					(7,174,637)			(950,266)	636,389
INT RATE SWAP0884 ON FIXED RATE SECURITIES	28,325,000	06/15/2015	3M LIBOR (5.6630%)	03/23/2009	JP MORGAN CHASE BANK					(3,879,480)			(583,359)	345,798
INT RATE SWAP0885 ON FIXED RATE SECURITIES	3,000,000	01/15/2014	3M LIBOR (5.5790%)	03/23/2009	MORGAN STANLEY					(359,987)			(62,674)	31,989
INT RATE SWAP0887 ON FIXED RATE SECURITIES	12,600,000	09/15/2015	3M LIBOR (5.6330%)	03/23/2009	MORGAN STANLEY					(1,729,205)			(257,610)	157,042
INT RATE SWAP0888 ON FIXED RATE SECURITIES	12,940,000	12/15/2016	3M LIBOR (5.6345%)	03/23/2009	JP MORGAN CHASE BANK					(1,898,512)			(264,658)	176,783
INT RATE SWAP0889 ON FIXED RATE SECURITIES	37,212,000	06/15/2017	3M LIBOR (5.6210%)	03/23/2009	GOLDMAN SACHS					(5,557,739)			(758,574)	525,084
INT RATE SWAP0892 ON FIXED RATE SECURITIES	30,898,000	01/03/2018	3M LIBOR (5.5580%)	03/16/2009	UBS AG					(3,360,456)			(647,306)	450,883
INT RATE SWAP0894 ON FIXED RATE SECURITIES	21,900,000	09/01/2017	3M LIBOR (5.6690%)	03/17/2009	GOLDMAN SACHS					(3,374,817)			(458,362)	313,141
INT RATE SWAP0896 ON FIXED RATE SECURITIES	7,576,000	02/15/2017	3M LIBOR (5.6319%)	03/23/2009	GOLDMAN SACHS					(1,115,720)			(160,691)	104,672
INT RATE SWAP0925 ON VARIABLE RATE SECURITIES	49,793,000	06/30/2012	USD 3M LIBOR 1.79(EUR006M+125)	11/16/2007	DEUTSCHE BANK	1,174,009	1,174,009		2,261,102	2,261,102			(249,540)	431,417
INT RATE SWAP0927 ON FIXED RATE SECURITIES	5,000,000	01/01/2013	3M LIBOR (4.3650%)	11/21/2007	ROYAL BANK OF SCTLND					(336,931)			(75,586)	46,835
INT RATE SWAP0930 ON GMTN LIAB FFR	50,000,000	02/26/2010	FEDL010.92(3M LIBOR +0.56)	02/22/2008	JP MORGAN CHASE BANK				(17,342)	(17,342)			(226,259)	203,143
INT RATE SWAP0958 ON FIXED RATE SECURITIES	20,000,000	01/15/2011	3M LIBOR (3.2350%)	09/05/2008	GOLDMAN SACHS					(606,840)			(183,425)	124,306
INT RATE SWAP0959 ON FIXED RATE SECURITIES	43,000,000	05/15/2010	3M LIBOR (3.0225%)	09/05/2008	GOLDMAN SACHS					(810,073)			(351,034)	200,996
INT RATE SWAP0960 ON FIXED RATE SECURITIES	15,000,000	02/15/2010	3M LIBOR (2.9750%)	09/05/2008	GOLDMAN SACHS					(205,436)			(120,131)	59,536
INT RATE SWAP0981 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR (3.2625%)	03/24/2009	DEUTSCHE BANK				17,034,327	17,034,327				4,096,440
INT RATE SWAP0982 ON FIXED RATE SECURITIES EFF.03/24/10	250,000,000	03/24/2020	3M LIBOR (3.2650%)	03/24/2009	CREDIT SUISSE FB				16,982,783	16,982,783				4,096,440
INT RATE SWAP0996 ON FIXED RATE SECURITIES	34,861,000	06/15/2012	3M LIBOR (1.9600%)	04/21/2009	JP MORGAN CHASE BANK					148,477			(80,535)	299,969
INT RATE SWAP1000 ON FIXED RATE SECURITIES EFF.05/27/10	75,000,000	05/27/2020	3M LIBOR (4.0150%)	05/22/2009	ROYAL BANK OF SCTLND				899,466	899,466				1,238,924
INT RATE SWAP1001 ON FIXED RATE SECURITIES EFF.05/27/10	375,000,000	05/27/2020	3M LIBOR (3.9100%)	05/22/2009	DEUTSCHE BANK				7,720,912	7,720,912				6,194,618
INT RATE SWAP1002 ON FIXED RATE SECURITIES EFF.05/28/10	290,000,000	05/28/2020	3M LIBOR (4.0300%)	05/26/2009	UBS AG				3,113,466	3,113,466				4,791,105
INT RATE SWAP1003 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR (4.0500%)	05/26/2009	UBS AG				2,274,595	2,274,595				4,130,263
INT RATE SWAP1004 ON FIXED RATE SECURITIES EFF.05/28/10	250,000,000	05/28/2020	3M LIBOR (4.0500%)	05/26/2009	GOLDMAN SACHS				2,274,595	2,274,595				4,130,263
INT RATE SWAP1005 ON FIXED RATE SECURITIES EFF.05/28/10	175,000,000	05/28/2020	3M LIBOR (4.0700%)	05/26/2009	BANK OF AMERICA				1,305,617	1,305,617				2,891,184
0599999. Subtotal - Swaps - Hedging						7,260,066	(9,010,963)	XXX	224,076,747	16,659,084	(607,695)	15,592,045	(60,049,083)	86,266,308
CDS CN9297281 ON FTD BASKET	100,000,000	07/20/2017	0.7000%(0.0000%)	07/19/2007	MERRILL LYNCH					(37,647,870)			351,944	1,419,531
CDS CS2275200 ON CITY OF NEW YORK RR40%	25,000,000	12/20/2017	1.3000%(0.0000%)	11/08/2007	CITIBANK					(8,349,344)			163,397	363,994
CDS CX4722570 ON ALLSTATE BESPOKE AA	65,000,000	06/20/2014	0.6300%(0.0000%)	03/20/2009	GOLDMAN SACHS	(52,338,615)	(49,541,683)		(49,541,683)	(43,326,673)	2,796,931		2,914,094	724,928
CDS SP1500U34 ON WASTE MANAGEMENT INC	5,000,000	06/20/2010	0.6000%(0.0000%)	05/24/2005	MORGAN STANLEY					(748)			15,083	24,655
CDS SP1500V82 ON JOHN DEERE CAPITAL CORP	5,000,000	06/20/2012	0.3700%(0.0000%)	06/07/2005	DEUTSCHE BANK					(69,828)			9,301	43,123
CDS SPF401A57 ON 140,000,080,080, 116 10	10,000,000	03/20/2010	1.1600%(0.0000%)	03/18/2005	GOLDMAN SACHS					(403,392)			58,322	42,443
CDS SPG4023G8 ON PARKER HANNIFIN CORP	10,000,000	09/20/2010	0.2300%(0.0000%)	09/21/2005	MORGAN STANLEY					(62,880)			11,564	55,332
CDS SPG4025B7 ON SOUTH CAROLINA ELECTRIC	6,250,000	09/20/2010	0.3000%(0.0000%)	10/14/2005	MERRILL LYNCH					(39,632)			9,427	34,583
CDS SPG4025N1 ON CONAGRA FOODS INC	10,000,000	12/20/2010	0.5400%(0.0000%)	10/19/2005	JP MORGAN CHASE BANK					48,847			27,150	60,704
CDS SPH300L73 ON GENERAL ELECTRIC CAPITAL	10,000,000	06/20/2010	0.3000%(0.0000%)	06/10/2005	GOLDMAN SACHS					(330,933)			15,083	49,310
CDS SPH300L81 ON CVX,UPS,CLX,ADM,	15,000,000	09/20/2010	0.5000%(0.0000%)	06/10/2005	MERRILL LYNCH					(283,409)			37,708	82,998
CDS SPH300MI8 ON GENERAL MILLS INC	10,000,000	09/20/2012	0.5000%(0.0000%)	07/22/2005	JP MORGAN CHASE BANK					31,122			25,139	89,825
CDS SPH402610 ON EQUITABLE RESOURCES INC	10,000,000	12/20/2010	0.2800%(0.0000%)	12/14/2005	MERRILL LYNCH					(233,409)			14,078	60,704
CDS SPI2014A4 ON CAT,DD,GD,GE,IBM	15,000,000	03/20/2010	0.5800%(0.0000%)	02/17/2005	JP MORGAN CHASE BANK					(517,122)			43,742	63,664
CDS SPI2014S5 ON SO,BHI,BDX,TJX,COST	15,000,000	06/20/2010	0.5000%(0.0000%)	03/23/2005	CREDIT SUISSE FB					(174,034)			37,708	73,965
CDS SPJ600N98 ON VULCAN MATERIALS	5,000,000	09/20/2009	0.2300%(0.0000%)	06/24/2004	GOLDMAN SACHS					(16,876)			5,782	11,850

SCHEDULE DB - PART C - SECTION 1

Showing all Collar, Swap and Forwards Open at Current Statement Date

1 Description	2 Notional Amount	3 Date of Maturity, Expiry or Settlement	4 Strike Price, Rate or Index Rec (Pay)	5 Date of Opening Position or Agreement	6 Exchange or Counterparty	7 Cost or (Consideration Received)	8 Book Value	9 *	10 Statement Value	11 Fair Value	12 Year to Date Increase/ (Decrease) by Adjustment	13 Used to Adjust Basis of Hedged Item	14 Other Investment/ Miscellaneous Income	15 Potential Exposure
CDS SPJ6000K2 ON APACHE CORP	5,000,000	09/20/2009	0.2600%(0.0000%)	07/20/2004	CREDIT SUISSE FB					333			6,536	11,850
CDS SPK4015X6 ON 140,140,150,080,118	10,000,000	03/20/2010	1.1800%(0.0000%)	03/02/2005	GOLDMAN SACHS					(472,308)			59,328	42,443
CDS SPK4015Y4 ON PX,PG,APA,ED,AIG	15,000,000	03/20/2010	0.6200%(0.0000%)	03/02/2005	MERRILL LYNCH					(1,765,212)			46,758	63,664
CDS SPM401X05 ON MASCO CORP	5,000,000	12/20/2010	0.6200%(0.0000%)	11/15/2005	MERRILL LYNCH					(210,872)			15,586	30,352
CDS SPO100WP7 ON 110,130,160,140, 100	15,000,000	03/20/2010	1.0000%(0.0000%)	01/18/2005	GOLDMAN SACHS					(686,469)			75,417	63,664
CDS SPS500V67 ON CONOCO PHILLIPS	10,000,000	03/20/2012	0.2800%(0.0000%)	01/21/2005	GOLDMAN SACHS					(37,484)			14,078	82,512
CDS SPT100RN3 ON MARTIN MARIETTA MATERIALS	10,000,000	09/20/2009	0.2500%(0.0000%)	09/10/2004	MORGAN STANLEY					(38,678)			12,569	23,699
CDS SPH4014W3 ON SUNCOR ENERGY INC.	5,000,000	12/20/2009	0.3100%(0.0000%)	09/22/2004	MERRILL LYNCH					(30,797)			7,793	17,211
CDS SPQ400NL8 ON SUNCOR ENERGY INC	5,000,000	09/20/2009	0.3800%(0.0000%)	08/12/2004	SALOMON BROTHERS					(13,871)			9,553	11,850
0799999. Subtotal - Swaps - Other						(52,338,615)	(49,541,683)	XXX	(49,541,683)	(94,631,537)	2,796,931		3,987,141	3,548,851
0899999. Subtotal - Swaps						(45,078,549)	(58,552,646)	XXX	174,535,064	(77,972,453)	2,189,237	15,592,045	(56,061,942)	89,815,159
1299999. Subtotal - Forwards								XXX						
2599999. Subtotal - Hedging						7,260,066	(9,010,963)	XXX	224,076,747	16,659,084	(607,695)	15,592,045	(60,049,083)	86,266,308
2799999. Subtotal - Other						(52,338,615)	(49,541,683)	XXX	(49,541,683)	(94,631,537)	2,796,931		3,987,141	3,548,851
9999999 - Totals						(45,078,549)	(58,552,646)	XXX	174,535,064	(77,972,453)	2,189,237	15,592,045	(56,061,942)	89,815,159

SCHEDULE DB - PART D - SECTION 1

Showing all Futures Contracts and Insurance Futures Open at Current Statement Date

1 Description	2 Number of Contracts	3 Maturity Date	4 Original Value	5 Current Value	6 Variation Margin	7 Date of Opening Position	8 Exchange or Counterparty	9 Cash Deposit	Variation Margin Information 10 Recognized	11 Used to Adjust Basis of Hedged Item	12 Deferred	13 Potential Exposure
EURO DOLLAR	83	03/14/2011	20,159,895	20,201,163	41,268	06/22/2009	CME		41,268			100,845
EURO DOLLAR	144	03/19/2012	34,575,653	34,648,200	72,547	06/22/2009	CME		72,547			174,960
EURO DOLLAR	263	06/14/2010	64,639,424	64,734,163	94,739	06/22/2009	CME		94,739			319,545
EURO DOLLAR	10	09/14/2009	2,472,398	2,483,250	10,852	04/13/2009	CME		10,852			12,150
EURO DOLLAR	5	12/14/2009	1,237,512	1,238,688	1,176	06/04/2009	CME		1,176			6,075
INDEX FUTURES - S & P 500	55	09/17/2009	12,558,954	12,588,125	29,172	06/26/2009	CME		29,172			1,546,875
0199999. Subtotal - Long Futures - Hedging			135,643,835	135,893,588	249,753	XXX	XXX		249,753			2,160,450
0499999. Subtotal - Long Futures			135,643,835	135,893,588	249,753	XXX	XXX		249,753			2,160,450
EURO DOLLAR	132	03/15/2010	32,547,990	32,612,250	(64,260)	06/16/2009	CME		(64,260)			160,380
EURO DOLLAR	6	03/18/2013	1,434,133	1,435,200	(1,067)	09/18/2008	CME		(1,067)			7,290
EURO DOLLAR	232	06/13/2011	56,140,350	56,271,600	(131,250)	06/16/2009	CME		(131,250)			281,880
EURO DOLLAR	206	06/18/2012	49,320,973	49,470,900	(149,927)	06/16/2009	CME		(149,927)			250,290
EURO DOLLAR	56	06/17/2013	13,376,143	13,380,500	(4,357)	09/18/2008	CME		(4,357)			68,040
EURO DOLLAR	137	09/13/2010	33,513,241	33,592,400	(79,159)	06/16/2009	CME		(79,159)			166,455
EURO DOLLAR	32	09/19/2011	7,717,910	7,737,600	(19,690)	06/16/2009	CME		(19,690)			38,880
EURO DOLLAR	56	09/17/2012	13,485,643	13,427,400	58,243	09/18/2008	CME		58,243			68,040
EURO DOLLAR	56	09/16/2013	13,367,743	13,367,900	(157)	09/18/2008	CME		(157)			68,040
EURO DOLLAR	727	09/14/2009	180,359,767	180,532,275	(172,508)	06/26/2009	CME		(172,508)			883,305
EURO DOLLAR	57	12/13/2010	13,890,028	13,921,538	(31,510)	06/16/2009	CME		(31,510)			69,255
EURO DOLLAR	182	12/19/2011	43,759,115	43,880,200	(121,085)	06/16/2009	CME		(121,085)			221,130
EURO DOLLAR	56	12/17/2012	13,470,918	13,407,100	63,818	09/18/2008	CME		63,818			68,040
EURO DOLLAR	787	12/14/2009	194,738,809	194,969,413	(230,604)	05/20/2009	CME		(230,604)			956,205
INDEX FUTURES - EMINI S & P 500	292	09/18/2009	13,381,787	13,366,300	15,487	06/30/2009	CME		15,487			1,642,500
0599999. Subtotal - Short Futures - Hedging			680,504,553	681,372,575	(868,022)	XXX	XXX		(868,022)			4,949,730
0899999. Subtotal - Short Futures			680,504,553	681,372,575	(868,022)	XXX	XXX		(868,022)			4,949,730
2099999. Subtotal - Insurance Futures Call Options						XXX	XXX					
2499999. Subtotal - Insurance Futures Put Options						XXX	XXX					
2599999. Subtotal - Hedging			816,148,388	817,266,163	(618,270)	XXX	XXX		(618,270)			7,110,180
2799999. Subtotal - Other						XXX	XXX					
9999999 - Totals			816,148,388	817,266,163	(618,270)	XXX	XXX		(618,270)			7,110,180

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	Vernon Hills, Illinois					512,455	783,258	690,679	XXX
Bank of New York Mellon	New York, New York		0.050	206		990,509	6,756,351	5,018,893	XXX
J.P. Morgan Chase Bank N.A	New York, New York		0.143	285		12,987,190	21,597,813	16,850,346	XXX
Citibank, N.A	New York, New York		0.100	7,349		113,504,879	150,469,348	198,897,030	XXX
Guaranty bank	Austin, Texas					139,875			XXX
Harris N.A	Chicago, Illinois		0.573	2,327		(28,355,470)	(34,828,898)	(35,833,494)	XXX
The Northern Trust Company	Chicago, Illinois					(19,028,112)	(18,314,600)	(16,755,709)	XXX
Wells Fargo Bank N.A	Charlotte, North Carolina					(35,180,903)	(32,182,864)	(29,133,606)	XXX
UMB Bank N.A	Kansas City, Missouri					2,905,327	1,048,668	2,948,978	XXX
US Bank	St Paul, Minnesota					432,849	396,864	394,005	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	10,167		48,908,600	95,725,941	143,077,122	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	10,167		48,908,600	95,725,941	143,077,122	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	10,167		48,908,600	95,725,941	143,077,122	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		05/21/2009		08/06/2009	49,991,725		9,195
TREASURY BILL		06/30/2009		08/20/2009	17,246,658		67
0199999. U.S. Governments - Issuer Obligations					67,238,383		9,262
0399999. Total - U.S. Government Bonds					67,238,383		9,262
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
AVERY DENNISON CORP		06/30/2009	0.000	07/01/2009	20,000,000		334
BMW U.S. CAPITAL		06/05/2009	0.000	07/02/2009	39,998,611		36,111
BNP PARIBAS FINANCE INC		06/30/2009	0.000	07/01/2009	25,000,000		70
BALTIMORE GAS & ELECTRIC		06/24/2009	0.000	07/06/2009	19,997,611		3,707
CADBURY SCHWEPPES FIN PLC		06/25/2009	0.000	07/09/2009	29,995,934		3,050
CAMPBELL SOUP		05/05/2009	0.000	07/27/2009	14,747,870		4,671
CAMPBELL SOUP		05/19/2009	0.000	07/29/2009	49,992,612		11,347
CHEVRON TEXACO FUNDING CORP.		05/28/2009	0.000	07/10/2009	49,997,750		8,500
COCA COLA CO		06/25/2009	0.000	09/22/2009	5,712,969		219
COLONIAL PIPELINE CO		06/29/2009	0.000	07/08/2009	3,999,829		49
CONOCOPHILLIIPS QATAR		05/06/2009	0.000	07/22/2009	36,943,749		16,669
CONSOLIDATED EDISON INC.		06/30/2009	0.000	07/01/2009	15,000,000		146
E I DUPONT		06/29/2009	0.000	07/20/2009	15,695,343		174
E.ON AG		06/10/2009	0.000	07/13/2009	6,999,230		1,348
EATON CORP.		06/30/2009	0.000	07/01/2009	10,000,000		167
EQUIFAX INC		06/25/2009	0.000	07/09/2009	14,997,667		1,750
FPL GROUP CAPITAL INC		06/25/2009	0.000	07/15/2009	9,999,067		400
GDF SUEZ		05/26/2009	0.000	07/27/2009	14,996,100		5,400
GEORGIA TRANSMISSION CORP.		05/18/2009	0.000	07/15/2009	9,497,414		8,128
HARLEY DAVIDSON FUNDING		06/30/2009	0.000	07/01/2009	2,000,000		36
HARLEY DAVIDSON FUNDING		06/22/2009	0.000	07/06/2009	9,497,691		4,157
HARLEY DAVIDSON FUNDING		06/29/2009	0.000	07/13/2009	13,993,700		1,050
HARSCO CORP.		06/30/2009	0.000	07/01/2009	7,850,000		109
HERSHEY COMPANY		05/26/2009	0.000	07/29/2009	34,995,100		6,300
LACLEDE GAS COMPANY		06/30/2009	0.000	07/21/2009	12,748,088		96
ELI LILLY & CO		05/06/2009	0.000	07/29/2009	49,992,612		14,777
MCCORMICK & COMPANY		05/27/2009	0.000	07/24/2009	24,994,410		8,507
MEDTRONIC INC		06/10/2009	0.000	07/31/2009	49,991,250		6,125
MOODYS CORPORATION		06/29/2009	0.000	07/13/2009	24,995,584		736
NESTLE CAPITAL CORPORATION		05/19/2009	0.000	08/17/2009	24,993,472		5,972
NOKIA CORPORATION		06/23/2009	0.000	07/07/2009	7,499,688		417
NOKIA CORPORATION		06/30/2009	0.000	07/30/2009	14,997,220		96
NORTHERN ILLINOIS GAS		06/30/2009	0.000	07/01/2009	36,000,000		101
NSTAR ELECTRIC		06/26/2009	0.000	07/09/2009	21,799,128		545
ONEOK INC.		06/25/2009	0.000	07/09/2009	14,997,800		1,650
PARKER-HANNIFIN CORP		05/28/2009	0.000	07/01/2009	9,400,000		1,598
PARKER-HANNIFIN CORP		06/10/2009	0.000	07/14/2009	14,998,917		1,750
PUBLIC SERVICE ELECTRIC & GAS		06/30/2009	0.000	07/01/2009	9,975,000		111
RYDER		06/30/2009	0.000	07/13/2009	3,999,133		72
RYDER SYSTEMS INC		06/30/2009	0.000	07/14/2009	9,997,653		181
SAFEWAY STORES HLDGS CORP		06/30/2009	0.000	07/01/2009	5,134,000		79
SANOFI-AVENTIS		04/14/2009	0.000	07/10/2009	49,997,000		26,000
STAPLES INC		06/26/2009	0.000	07/06/2009	8,249,347		653
SYNGENTA WILMINGTON INC		06/09/2009	0.000	07/01/2009	5,000,000		917
TOTAL FINA ELF CAPITAL		06/30/2009	0.000	07/01/2009	7,375,000		13
UNILEVER CAPITAL CORPORATION		06/30/2009	0.000	07/01/2009	15,000,000		21
UNILEVER CAPITAL CORPORATION		04/30/2009	0.000	07/22/2009	19,997,783		6,545
VERIZON GLOBAL		06/24/2009	0.000	07/08/2009	24,998,396		1,604
VIRGINIA ELECTRIC POWER		06/30/2009	0.000	07/13/2009	9,997,834		181
VODAFONE AIRTOUCH		06/30/2009	0.000	07/01/2009	10,000,000		139
VULCAN MATERIALS		06/30/2009	0.000	07/01/2009	20,000,000		362
WELLS FARGO & COMPANY		06/30/2009	0.000	07/01/2009	14,000,000		20
WHEELS INC.		06/12/2009	0.000	07/02/2009	34,499,448		11,539
WHEELS INC.		06/23/2009	0.000	07/07/2009	9,021,098		1,203
WISCONSIN ELEC POWER CO		06/30/2009	0.000	07/09/2009	9,999,600		50
NATIONAL RURAL UTILITIES		06/17/2009	0.550	07/01/2009	15,000,000	3,208	
ARMY & AIRFORCE EXCHANGE SERVICE		06/19/2009	0.550	07/02/2009	35,000,000	6,417	

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
NATIONAL RURAL UTILITIES		06/23/2009	0.550	07/07/2009	35,000,000	4,278	
NATIONAL RURAL UTILITIES		06/30/2009	0.500	07/14/2009	10,000,000	139	
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,131,557,703	14,042	205,947
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					1,131,557,703	14,042	205,947
4199999. Total - Credit Tenant Loans							
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
7799999. Total - Issuer Obligations					1,198,796,086	14,042	215,208
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities							
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							
8399999. Total Bonds					1,198,796,086	14,042	215,208
8699999 - Total Cash Equivalents					1,198,796,086	14,042	215,208