



ANNUAL STATEMENT
As of December 31, 2010
of the Condition and Affairs of the
CONTINENTAL CASUALTY COMPANY

NAIC Group Code..... 218, 218 (Current Period) (Prior Period)	NAIC Company Code..... 20443	Employer's ID Number..... 36-2114545
Organized under the Laws of ILLINOIS Incorporated/Organized..... November 29, 1897 Statutory Home Office	State of Domicile or Port of Entry ILLINOIS Commenced Business..... December 31, 1897	Country of Domicile US
Main Administrative Office	333 S. WABASH AVE..... CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	312-822-5000 (Area Code) (Telephone Number)
Mail Address	333 S. WABASH AVE..... CHICAGO IL 60604 (Street and Number or P. O. Box) (City or Town, State and Zip Code)	
Primary Location of Books and Records	333 S. WABASH AVE CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	312-822-5000 (Area Code) (Telephone Number)
Internet Web Site Address Statutory Statement Contact	WWW.CNA.COM DEBRA A. RETEL (Name) DEBRA.RETEL@CNA.COM (E-Mail Address)	312-822-3874 (Area Code) (Telephone Number) (Extension) 312-260-4376 (Fax Number)
Policyowner Relations Contact	333 S. WABASH AVE.....CHICAGO.....IL.....60604 (Street and Number) (City or Town, State and Zip Code)	312-822-4374 (Area Code) (Telephone Number) (Extension)

OFFICERS

CHAIRMAN OF THE BOARD, CHIEF EXECUTIVE OFFICER & PRESIDENTRESIDENT..... THOMAS FIROUZ MOTAMED
SENIOR VICE PRESIDENT & TREASURER.....DENNIS RICHARD HEMME
EXECUTIVE VICE PRESIDENT, GENERAL COUNSEL & SECRETARY.....JONATHAN DAVID KANTOR

GEORGE RONALD FAY	EXECUTIVE VICE PRESIDENT, WORLDWIDE PROPERTY & CASUALTY, CLAIMS
LARRY ALBERT HAEFNER	EXECUTIVE VICE PRESIDENT & CHIEF ACTUARY
ROBERT ANTHONY LINDEMANN	PRESIDENT & CHIEF OPERATING OFFICER, CNA COMMERCIAL
D. CRAIG MENSE	EXECUTIVE VICE PRESIDENT & CHIEF FINANCIAL OFFICER
THOMAS PONTARELLI	EXECUTIVE VICE PRESIDENT & CHIEF ADMINISTRATION OFFICER
TIMOTHY JAMES SZERLONG	PRESIDENT, WORLDWIDE FIELD OPERATIONS
PETER WHITTINGHAM WILSON	PRESIDENT & CHIEF OPERATING OFFICER, CNA SPECIALTY

DIRECTORS OR TRUSTEES

LARRY ALBERT HAEFNER	JONATHAN DAVID KANTOR	D. CRAIG MENSE	THOMAS FIROUZ MOTAMED
THOMAS PONTARELLI			

State of..... ILLINOIS
County of..... COOK

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.

/s/ LAWRENCE JOHN BOYSEN	/s/ AMY MARIE SMITH	/s/ JEFFERY CHARLES ALTON
LAWRENCE JOHN BOYSEN (Printed Name)	AMY MARIE SMITH (Printed Name)	JEFFERY CHARLES ALTON (Printed Name)
Senior Vice President & Corporate Controller	Assistant Vice President	Vice President & Assistant Secretary

Subscribed and sworn to before me this
__18th__ day of __FEBRUARY__, 2011

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

/s/ WINNIE LIN



**THE FOLLOWING SCHEDULE D INVESTMENT SCHEDULES HAVE BEEN
PRINTED IN A SEPARATE BOOK**

P. SI04	SCHEDULE D – SUMMARY BY COUNTRY
P. SI05	SCHEDULE D – PART 1A – SECTION 1
P. SI06	SCHEDULE D – PART 1A – SECTION 1 (CONTINUED)
P. SI07	SCHEDULE D – PART 1A – SECTION 1 (CONTINUED)
P. SI08	SCHEDULE D – PART 1A – SECTION 2
P. SI09	SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)
P. SI10	SCHEDULE D – PART 1A – SECTION 2 (CONTINUED)
P. SI11	SCHEDULE DA – VERIFICATION BETWEEN YEARS
P. SI12	SCHEDULE DB – PARTS A & B – VERIFICATION BETWEEN YEARS
P. SI13	SCHEDULE DB – PART C – SECTION 1
P. SI14	SCHEDULE DB – PART C – SECTION 2
P. SI15	SCHEDULE DB – VERIFICATION
P. E10	SCHEDULE D – PART 1
P. E11	SCHEDULE D – PART 2 - SECTION 1
P. E12	SCHEDULE D – PART 2 - SECTION 2
P. E13	SCHEDULE D – PART 3
P. E14	SCHEDULE D – PART 4
P. E15	SCHEDULE D – PART 5
P. E16	SCHEDULE D – PART 6 - SECTIONS 1 AND 2
P. E17	SCHEDULE DA – PART 1
P. E18	SCHEDULE DB – PART A – SECTION 1
P. E19	SCHEDULE DB – PART A – SECTION 2
P. E20	SCHEDULE DB – PART B – SECTION 1
P. E21	SCHEDULE DB – PART B – SECTION 2
P. E22	SCHEDULE DB – PART D
P. E23	SCHEDULE DL – PART 1
P. E24	SCHEDULE DL – PART 2

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	159,165,630	165,890,524	148,175,391	165,125,538
	2. Canada.....	341,119,514	346,485,550	342,949,619	326,073,000
	3. Other Countries.....	32,880,896	33,609,768	34,296,501	35,800,000
	4. Totals.....	533,166,040	545,985,842	525,421,511	526,998,538
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	582,140,948	575,136,273	565,807,221	681,665,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	1,329,594,245	1,259,060,632	1,210,967,992	2,416,780,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	7,370,746,013	7,191,900,659	7,192,313,933	10,382,681,179
Industrial and Miscellaneous, Credit Tenant Loans and Hybrid Securities (Unaffiliated)	8. United States.....	13,999,882,194	14,741,136,074	14,057,920,550	14,403,495,255
	9. Canada.....	1,023,242,219	1,091,837,364	1,029,012,842	1,006,535,338
	10. Other Countries.....	3,340,734,079	3,579,671,188	3,359,002,437	3,471,928,544
	11. Totals.....	18,363,858,491	19,412,644,626	18,445,935,828	18,881,959,137
Parent, Subsidiaries and Affiliates	12. Totals.....	0	0	0	0
	13. Total Bonds.....	28,179,505,737	28,984,728,032	27,940,446,485	32,890,083,854
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	303,106,539	306,514,889	310,934,755	
	15. Canada.....	0	0	0	
	16. Other Countries.....	20,621,178	20,608,653	20,934,673	
	17. Totals.....	323,727,717	327,123,542	331,869,428	
Parent, Subsidiaries and Affiliates	18. Totals.....	0	0	0	
	19. Total Preferred Stocks.....	323,727,717	327,123,542	331,869,428	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	41,408,758	41,408,760	27,188,342	
	21. Canada.....	0	0	0	
	22. Other Countries.....	10,070	10,070	10,070	
	23. Totals.....	41,418,828	41,418,830	27,198,412	
Parent, Subsidiaries and Affiliates	24. Totals.....	3,162,192,754	3,312,805,360	3,026,866,677	
	25. Total Common Stocks.....	3,203,611,582	3,354,224,190	3,054,065,089	
	26. Total Stocks.....	3,527,339,299	3,681,347,731	3,385,934,517	
	27. Total Bonds and Stocks....	31,706,845,036	32,666,075,763	31,326,381,002	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
1.	U.S. Governments											
	1.1 Class 1.....	479,018,674	43,279,868	115,884,853	0	0	638,183,395	2.2	1,303,173,043	4.5	638,183,395	0
	1.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	1.7 Totals.....	479,018,674	43,279,868	115,884,853	0	0	638,183,395	2.2	1,303,173,043	4.5	638,183,395	0
2.	All Other Governments											
	2.1 Class 1.....	121,544,545	324,904,279	49,096,130	0	0	495,544,954	1.7	57,462,495	0.2	490,442,833	5,102,121
	2.2 Class 2.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	2.7 Totals.....	121,544,545	324,904,279	49,096,130	0	0	495,544,954	1.7	57,462,495	0.2	490,442,833	5,102,121
3.	U.S. States, Territories and Possessions, etc., Guaranteed											
	3.1 Class 1.....	0	0	17,523,259	487,871,167	76,746,524	582,140,950	2.0	165,854,610	0.6	582,140,950	0
	3.2 Class 2.....	0	0	0	0	0	0	0.0	10,105,124	0.0	0	0
	3.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	3.7 Totals.....	0	0	17,523,259	487,871,167	76,746,524	582,140,950	2.0	175,959,735	0.6	582,140,950	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
	4.1 Class 1.....	154,970	3,986,745	7,153,880	938,092,668	377,603,256	1,326,991,519	4.5	724,547,231	2.5	1,326,991,519	0
	4.2 Class 2.....	0	0	0	2,602,731	0	2,602,731	0.0	2,136,806	0.0	2,602,731	0
	4.3 Class 3.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.6 Class 6.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	4.7 Totals.....	154,970	3,986,745	7,153,880	940,695,399	377,603,256	1,329,594,250	4.5	726,684,038	2.5	1,329,594,250	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
	5.1 Class 1.....	42,600,762	626,671,235	1,916,011,151	1,851,380,888	2,797,962,007	7,234,626,043	24.6	7,080,421,926	24.4	7,234,626,043	0
	5.2 Class 2.....	0	0	0	62,324,344	287,410	62,611,754	0.2	647,308,103	2.2	62,611,754	0
	5.3 Class 3.....	0	0	0	0	73,508,208	73,508,208	0.3	3,641,570	0.0	73,508,208	0
	5.4 Class 4.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.5 Class 5.....	0	0	0	0	0	0	0.0	0	0.0	0	0
	5.6 Class 6.....	0	0	0	0	0	0	0.0	856,468	0.0	0	0
	5.7 Totals.....	42,600,762	626,671,235	1,916,011,151	1,913,705,232	2,871,757,625	7,370,746,005	25.1	7,732,228,066	26.6	7,370,746,005	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)											
	6.1 Class 1.....	1,334,093,914	3,639,798,436	2,706,667,895	270,965,956	1,281,970,787	9,233,496,988	31.4	8,899,548,750	.....	7,019,554,058	2,213,942,930
	6.2 Class 2.....	141,948,037	2,790,443,885	2,164,259,318	344,784,777	1,707,371,579	7,148,807,596	24.3	7,709,901,170	.....	5,918,374,926	1,230,432,670
	6.3 Class 3.....	36,535,712	115,186,930	673,062,685	68,361,350	155,688,290	1,048,834,967	3.6	839,482,070	.....	785,971,423	262,863,544
	6.4 Class 4.....	45,766,677	286,463,614	481,664,029	14,438,689	1,396,103	829,729,111	2.8	744,854,488	.....	665,502,276	164,226,835
	6.5 Class 5.....	8,822,836	169,894,560	54,304,178	.....	17,884,313	250,905,887	0.9	167,406,558	.....	195,188,286	55,717,601
	6.6 Class 6.....	0	5,214,379	2,874,107	0	23,318,603	31,407,089	0.1	177,188,939	.....	27,121,956	4,285,133
	6.7 Totals.....	1,567,167,176	7,007,001,804	6,082,832,211	698,550,772	3,187,629,675	18,543,181,638	63.2	18,538,381,974	.....	14,611,712,925	3,931,468,713
7.	Credit Tenant Loans											
	7.1 Class 1.....	0	0	0	8,096,410	26,490,563	34,586,973	0.1	0	.....	.....0	34,586,973
	7.2 Class 2.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	7.3 Class 3.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	7.4 Class 4.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	7.5 Class 5.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	7.6 Class 6.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	7.7 Totals.....	0	0	0	8,096,410	26,490,563	34,586,973	0.1	0	.....	.....0	34,586,973
8.	Hybrid Securities											
	8.1 Class 1.....	0	0	0	39,828,193	90,776,645	130,604,838	0.4	235,523,002	.....	74,655,368	55,949,470
	8.2 Class 2.....	0	0	0	18,550,924	199,674,594	218,225,518	0.7	226,608,838	.....	157,589,367	60,636,151
	8.3 Class 3.....	0	0	0	0	16,999,344	16,999,344	0.1	31,172,683	.....	.....0	16,999,344
	8.4 Class 4.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	8.5 Class 5.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	8.6 Class 6.....	0	0	0	0	0	0	0.0	1,619,238	.....	.....0	0
	8.7 Totals.....	0	0	0	58,379,117	307,450,583	365,829,700	1.2	494,923,760	.....	232,244,735	133,584,965
9.	Parent, Subsidiaries and Affiliates											
	9.1 Class 1.....	0	0	0	0	0	0	0.0	11,281,158	.....	.....0	0
	9.2 Class 2.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	9.3 Class 3.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	9.4 Class 4.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	9.5 Class 5.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	9.6 Class 6.....	0	0	0	0	0	0	0.0	0	.....	.....0	0
	9.7 Totals.....	0	0	0	0	0	0	0.0	11,281,158	.....	.....0	0

SCHEDULE D - PART 1A - SECTION 1 (continued)

Quality and Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Types of Issues and NAIC Designations

	Quality Rating per the NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed (a)
10.	Total Bonds Current Year											
10.1	Class 1.....	(d).....1,977,412,866	4,638,640,563	4,812,337,167	3,596,235,282	4,651,549,782	19,676,175,661	67.0	XXX	XXX	17,366,594,167	2,309,581,494
10.2	Class 2.....	(d).....141,948,037	2,790,443,885	2,164,259,318	428,262,776	1,907,333,583	7,432,247,599	25.3	XXX	XXX	6,141,178,778	1,291,068,821
10.3	Class 3.....	(d).....36,535,712	115,186,930	673,062,685	68,361,350	246,195,842	1,139,342,519	3.9	XXX	XXX	859,479,631	279,862,888
10.4	Class 4.....	(d).....45,766,677	286,463,614	481,664,029	14,438,689	1,396,103	829,729,111	2.8	XXX	XXX	665,502,276	164,226,835
10.5	Class 5.....	(d).....8,822,836	169,894,560	54,304,178	0	17,884,313	250,905,887	0.9	XXX	XXX	195,188,286	55,717,601
10.6	Class 6.....	(d).....0	5,214,379	2,874,107	0	23,318,603	31,407,089	0.1	XXX	XXX	27,121,956	4,285,133
10.7	Totals.....	2,210,486,128	8,005,843,931	8,188,501,483	4,107,298,097	6,847,678,226	29,359,807,866	100.0	XXX	XXX	25,255,065,094	4,104,742,772
10.8	Line 10.7 as a % of Col. 6.....	7.5	27.3	27.9	14.0	23.3	100.0	XXX	XXX	XXX	86.0	14.0
11.	Total Bonds Prior Year											
11.1	Class 1.....	2,240,523,384	4,647,422,371	4,804,752,997	1,905,104,213	4,880,009,250	XXX	XXX	18,477,812,215	63.6	16,464,092,897	2,013,719,318
11.2	Class 2.....	18,253,316	2,048,956,276	3,199,431,054	553,223,221	2,776,197,173	XXX	XXX	8,596,060,041	29.6	6,843,206,663	1,752,853,378
11.3	Class 3.....	27,094,143	197,520,762	255,250,753	100,579,155	293,851,510	XXX	XXX	874,296,323	3.0	611,179,188	263,117,135
11.4	Class 4.....	648,747	344,656,783	370,801,154	23,943,655	4,804,149	XXX	XXX	744,854,488	2.6	600,614,295	144,240,193
11.5	Class 5.....	334,020	92,811,160	70,327,950	3,933,428	0	XXX	XXX	(c).....167,406,558	0.6	143,317,596	24,088,962
11.6	Class 6.....	28,370,796	90,081,769	23,465,923	11,654,661	26,091,494	XXX	XXX	(c).....179,694,644	0.6	173,203,542	6,461,102
11.7	Totals.....	2,315,224,405	7,421,448,121	8,724,029,832	2,598,438,334	7,980,953,576	XXX	XXX	(b).....29,040,094,268	100.0	24,835,614,181	4,204,480,088
11.8	Line 11.7 as a % of Col. 8.....	8.0	25.6	30.0	8.9	27.5	XXX	XXX	100.0	XXX	85.5	14.5
12.	Total Publicly Traded Bonds											
12.1	Class 1.....	1,782,193,192	3,814,901,625	4,112,499,048	3,497,298,580	4,159,701,722	17,366,594,167	59.2	16,464,092,897	56.7	17,366,594,167	XXX
12.2	Class 2.....	104,239,446	2,277,070,403	1,769,240,195	390,130,118	1,600,498,616	6,141,178,778	20.9	6,843,206,663	23.6	6,141,178,778	XXX
12.3	Class 3.....	30,595,712	79,441,719	510,836,307	68,361,350	170,244,543	859,479,631	2.9	611,179,188	2.1	859,479,631	XXX
12.4	Class 4.....	45,766,677	260,247,295	346,153,513	11,938,689	1,396,103	665,502,276	2.3	600,614,295	2.1	665,502,276	XXX
12.5	Class 5.....	6,821,205	163,708,519	6,774,249	0	17,884,313	195,188,286	0.7	143,317,596	0.5	195,188,286	XXX
12.6	Class 6.....	0	1,184,495	2,619,107	0	23,318,354	27,121,956	0.1	173,203,542	0.6	27,121,956	XXX
12.7	Totals.....	1,969,616,232	6,596,554,056	6,748,122,418	3,967,728,737	5,973,043,651	25,255,065,094	86.0	24,835,614,181	85.5	25,255,065,094	XXX
12.8	Line 12.7 as a % of Col. 6.....	7.8	26.1	26.7	15.7	23.7	100.0	XXX	XXX	XXX	100.0	XXX
12.9	Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....	6.7	22.5	23.0	13.5	20.3	86.0	XXX	XXX	XXX	86.0	XXX
13.	Total Privately Placed Bonds											
13.1	Class 1.....	195,219,674	823,738,938	699,838,119	98,936,702	491,848,060	2,309,581,494	7.9	2,013,719,318	6.9	XXX	2,309,581,494
13.2	Class 2.....	37,708,591	513,373,482	395,019,123	38,132,658	306,834,967	1,291,068,821	4.4	1,752,853,378	6.0	XXX	1,291,068,821
13.3	Class 3.....	5,940,000	35,745,211	162,226,378	0	75,951,299	279,862,888	1.0	263,117,135	0.9	XXX	279,862,888
13.4	Class 4.....	0	26,216,319	135,510,516	2,500,000	0	164,226,835	0.6	144,240,193	0.5	XXX	164,226,835
13.5	Class 5.....	2,001,631	6,186,041	47,529,929	0	0	55,717,601	0.2	24,088,962	0.1	XXX	55,717,601
13.6	Class 6.....	0	4,029,884	255,000	0	249	4,285,133	0.0	6,461,102	0.0	XXX	4,285,133
13.7	Totals.....	240,869,896	1,409,289,875	1,440,379,065	139,569,360	874,634,575	4,104,742,772	14.0	4,204,480,088	14.5	XXX	4,104,742,772
13.8	Line 13.7 as a % of Col. 6.....	5.9	34.3	35.1	3.4	21.3	100.0	XXX	XXX	XXX	XXX	100.0
13.9	Line 13.7 as a % of Line 10.7, Col. 6, Section 10.....	0.8	4.8	4.9	0.5	3.0	14.0	XXX	XXX	XXX	XXX	14.0

(a) Includes \$.....4,029,960,353 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes \$.....340,316,937 current year, \$.....165,100,810 prior year of bonds with Z designations and \$.....2,705,343,599 current year, \$.....3,090,972,951 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes \$.....62,936,286 current year, \$.....0 current year, \$.....12,156,312 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....34,937,500; NAIC 4 \$.....2,000,000; NAIC 5 \$.....0; NAIC 6 \$.....2,000,000.

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

Distribution by Type		1	2	3	4	5	6	7	8	9	10	11
		1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	Total Current Year	Column 6 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed
1.	U.S. Governments											
1.1	Issuer Obligations.....	479,017,766	1,422,204	12,975,327	.....	.....	493,415,297	1.7	1,234,163,757	4.2	493,415,297	0
1.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	908	41,857,664	102,909,526	.....	.....	144,768,098	0.5	69,009,286	0.2	144,768,098	0
1.7	Totals.....	479,018,674	43,279,868	115,884,853	.....	.....	638,183,395	2.2	1,303,173,043	4.5	638,183,395	0
2.	All Other Governments											
2.1	Issuer Obligations.....	121,544,545	324,904,279	49,096,130	.....	.....	495,544,954	1.7	57,462,495	0.2	490,442,833	5,102,121
2.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	.....	.....	.....	.....	.....	.....	0.0	.....	.....0.0	.....	.....
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:												
2.3	Defined.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
2.4	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:												
2.5	Defined.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
2.6	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
2.7	Totals.....	121,544,545	324,904,279	49,096,130	.....	.....	495,544,954	1.7	57,462,495	0.2	490,442,833	5,102,121
3.	U.S. States, Territories and Possessions, Guaranteed											
3.1	Issuer Obligations.....	0	0	17,523,259	487,871,167	76,746,524	582,140,950	2.0	175,959,735	0.6	582,140,950	0
3.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:												
3.3	Defined.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
3.4	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:												
3.5	Defined.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
3.6	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
3.7	Totals.....	0	0	17,523,259	487,871,167	76,746,524	582,140,950	2.0	175,959,735	0.6	582,140,950	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed											
4.1	Issuer Obligations.....	154,970	3,986,745	7,153,880	940,695,399	377,603,256	1,329,594,250	4.5	726,684,038	2.5	1,329,594,250	0
4.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:												
4.3	Defined.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
4.4	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:												
4.5	Defined.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
4.6	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
4.7	Totals.....	154,970	3,986,745	7,153,880	940,695,399	377,603,256	1,329,594,250	4.5	726,684,038	2.5	1,329,594,250	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed											
5.1	Issuer Obligations.....	11,717,309	50,545,417	59,137,459	1,597,953,072	2,871,757,625	4,591,110,882	15.6	4,853,090,020	16.7	4,591,110,882	0
5.2	Single Class Mortgage-Backed/Asset-Backed Securities.....	43,671	82,070,044	1,104,927,923	10,850,121	.....	1,197,891,759	4.1	1,195,339,829	4.1	1,197,891,759	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:												
5.3	Defined.....	30,839,782	494,055,774	751,945,769	304,902,039	.....	1,581,743,364	5.4	1,683,798,217	5.8	1,581,743,364	0
5.4	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:												
5.5	Defined.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
5.6	Other.....	0	0	0	.....	.....	0	0.0	0	0.0	0	0
5.7	Totals.....	42,600,762	626,671,235	1,916,011,151	1,913,705,232	2,871,757,625	7,370,746,005	25.1	7,732,228,066	26.6	7,370,746,005	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
6. Industrial and Miscellaneous (unaffiliated)											
6.1 Issuer Obligations.....	803,817,735	5,443,265,842	4,536,993,540	643,365,904	3,030,789,968	14,458,232,989	49.2	14,087,714,482	48.5	11,510,657,929	2,947,575,060
6.2 Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	1,054,137,870	3.6	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
6.3 Defined.....	88,743,726	357,327,133	686,582,088	12,473,829	88,784,796	1,233,911,542	4.2	1,786,733,669	6.2	701,066,006	532,845,536
6.4 Other.....	186,859,203	487,784,180	317,070,638	17,983,274	0	1,009,697,295	3.4	1,226,405,074	4.2	999,090,704	10,606,591
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
6.5 Defined.....	459,167,611	618,829,678	340,064,236	23,769,571	68,054,911	1,509,886,007	5.1	234,967,418	0.8	1,138,946,995	370,939,012
6.6 Other.....	28,578,901	99,794,970	202,121,739	958,194	0	331,453,804	1.1	148,423,462	0.5	261,951,291	69,502,513
6.7 Totals.....	1,567,167,176	7,007,001,804	6,082,832,211	698,550,772	3,187,629,675	18,543,181,638	63.2	18,538,381,974	63.8	14,611,712,925	3,931,468,713
7. Credit Tenant Loans											
7.1 Issuer Obligations.....	0	0	0	8,096,410	26,490,563	34,586,973	0.1	0	0.0	0	34,586,973
7.2 Single Class Mortgage-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
7.7 Totals.....	0	0	0	8,096,410	26,490,563	34,586,973	0.1	0	0.0	0	34,586,973
8. Hybrid Securities											
8.1 Issuer Obligations.....	0	0	0	58,379,117	307,450,583	365,829,700	1.2	494,923,760	1.7	232,244,735	133,584,965
8.2 Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
8.3 Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.4 Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
8.5 Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.6 Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
8.7 Totals.....	0	0	0	58,379,117	307,450,583	365,829,700	1.2	494,923,760	1.7	232,244,735	133,584,965
9. Parent, Subsidiaries and Affiliates											
9.1 Issuer Obligations.....	0	0	0	0	0	0	0.0	11,281,158	0.0	0	0
9.2 Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
9.3 Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.4 Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
9.5 Defined.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.6 Other.....	0	0	0	0	0	0	0.0	0	0.0	0	0
9.7 Totals.....	0	0	0	0	0	0	0.0	11,281,158	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (continued)

Maturity Distribution of All Bonds Owned December 31, At Book/Adjusted Carrying Values By Major Type and Subtype of Issues

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 Total Current Year	7 Column 6 as a % of Line 10.7	8 Total from Column 6 Prior Year	9 % from Col. 7 Prior Year	10 Total Publicly Traded	11 Total Privately Placed
10. Total Bonds Current Year											
10.1 Issuer Obligations.....	1,416,252,326	5,824,124,488	4,682,879,594	3,736,361,069	6,690,838,519	22,350,455,996	76.1	XXX	XXX	19,229,606,877	3,120,849,119
10.2 Single Class Mortgage-Backed/Asset-Backed Securities.....	44,579	123,927,708	1,207,837,449	10,850,121	0	1,342,659,857	4.6	XXX	XXX	1,342,659,857	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
10.3 Defined.....	119,583,508	851,382,907	1,438,527,827	317,375,868	88,784,796	2,815,654,906	9.6	XXX	XXX	2,282,809,370	532,845,536
10.4 Other.....	186,859,203	487,784,180	317,070,638	17,983,274	0	1,009,697,295	3.4	XXX	XXX	999,090,704	10,606,591
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
10.5 Defined.....	459,167,611	618,829,678	340,064,236	23,769,571	68,054,911	1,509,886,007	5.1	XXX	XXX	1,138,946,995	370,939,012
10.6 Other.....	28,678,901	99,794,970	202,121,739	958,194	0	331,453,804	1.1	XXX	XXX	261,951,291	69,502,513
10.7 Totals.....	2,210,486,128	8,005,843,931	8,188,501,483	4,107,298,097	6,847,678,226	29,359,807,866	100.0	XXX	XXX	25,255,065,094	4,104,742,772
10.8 Line 10.7 as a % of Col. 6.....	7.5	27.3	27.9	14.0	23.3	100.0	XXX	XXX	XXX	86.0	14.0
11. Total Bonds Prior Year											
11.1 Issuer Obligations.....	1,627,304,721	4,386,114,898	5,311,457,426	2,335,448,823	7,980,953,576	XXX	XXX	21,641,279,444	74.5	18,532,129,779	3,109,149,666
11.2 Single Class Mortgage-Backed/Asset-Backed Securities.....	427,460,384	742,835,827	1,107,372,101	40,818,673	0	XXX	XXX	2,318,486,985	8.0	2,111,756,026	206,730,959
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
11.3 Defined.....	131,498,542	1,778,783,015	1,416,229,937	144,020,391	0	XXX	XXX	3,470,531,885	12.0	2,880,159,998	590,371,887
11.4 Other.....	27,094,143	381,714,217	799,442,843	18,153,871	0	XXX	XXX	1,226,405,074	4.2	1,199,310,931	27,094,143
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
11.5 Defined.....	99,921,088	127,261,609	7,784,721	0	0	XXX	XXX	234,967,418	0.8	47,422,865	187,544,553
11.6 Other.....	1,945,528	4,738,556	81,742,803	59,996,576	0	XXX	XXX	148,423,462	0.5	64,834,582	83,588,880
11.7 Totals.....	2,315,224,406	7,421,448,122	8,724,029,832	2,598,438,334	7,980,953,576	XXX	XXX	29,040,094,268	100.0	24,835,614,180	4,204,480,088
11.8 Line 11.7 as a % of Col. 8.....	8.0	25.6	30.0	8.9	27.5	XXX	XXX	100.0	XXX	85.5	14.5
12. Total Publicly Traded Bonds											
12.1 Issuer Obligations.....	1,372,603,735	4,614,306,230	3,669,365,627	3,601,171,942	5,972,159,343	19,229,606,877	65.5	18,532,129,779	63.8	19,229,606,877	XXX
12.2 Single Class Mortgage-Backed/Asset-Backed Securities.....	44,579	123,927,708	1,207,837,449	10,850,121	0	1,342,659,857	4.6	2,111,756,026	7.3	1,342,659,857	XXX
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
12.3 Defined.....	117,581,877	709,606,726	1,138,244,899	317,375,868	0	2,282,809,370	7.8	2,880,159,998	9.9	2,282,809,370	XXX
12.4 Other.....	186,859,203	487,784,180	306,464,047	17,983,274	0	999,090,704	3.4	1,199,310,931	4.1	999,090,704	XXX
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
12.5 Defined.....	263,947,937	567,111,039	287,614,373	19,389,338	884,308	1,138,946,995	3.9	47,422,865	0.2	1,138,946,995	XXX
12.6 Other.....	28,678,901	93,818,173	138,596,023	958,194	0	261,951,291	0.9	64,834,582	0.2	261,951,291	XXX
12.7 Totals.....	1,969,616,232	6,596,554,056	6,748,122,418	3,967,728,737	5,973,043,651	25,255,065,094	86.0	24,835,614,180	85.5	25,255,065,094	XXX
12.8 Line 12.7 as a % of Col. 6.....	7.8	26.1	26.7	15.7	23.7	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 6, Section 10.....	6.7	22.5	23.0	13.5	20.3	86.0	XXX	XXX	XXX	86.0	XXX
13. Total Privately Placed Bonds											
13.1 Issuer Obligations.....	43,648,591	1,209,818,258	1,013,513,967	135,189,127	718,679,176	3,120,849,119	10.6	3,109,149,666	10.7	XXX	3,120,849,119
13.2 Single Class Mortgage-Backed/Asset-Backed Securities.....	0	0	0	0	0	0	0.0	206,730,959	0.7	XXX	0
MULTI-CLASS RESIDENTIAL MORTGAGE-BACKED SECURITIES:											
13.3 Defined.....	2,001,631	141,776,181	300,282,928	0	88,784,796	532,845,536	1.8	590,371,887	2.0	XXX	532,845,536
13.4 Other.....	0	0	10,606,591	0	0	10,606,591	0.0	27,094,143	0.1	XXX	10,606,591
MULTI-CLASS COMMERCIAL MORTGAGE-BACKED/ ASSET-BACKED SECURITIES:											
13.5 Defined.....	195,219,674	51,718,639	52,449,863	4,380,233	67,170,603	370,939,012	1.3	187,544,553	0.6	XXX	370,939,012
13.6 Other.....	0	5,976,797	63,525,716	0	0	69,502,513	0.2	83,588,880	0.3	XXX	69,502,513
13.7 Totals.....	240,869,896	1,409,289,875	1,440,379,065	139,569,360	874,634,575	4,104,742,772	14.0	4,204,480,088	14.5	XXX	4,104,742,772
13.8 Line 13.7 as a % of Col. 6.....	5.9	34.3	35.1	3.4	21.3	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 6, Section 10.....	0.8	4.8	4.9	0.5	3.0	14.0	XXX	XXX	XXX	XXX	14.0

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value December 31 of prior year.....	1,126,536,206	1,126,536,206			
2. Cost of short-term investments acquired.....	6,075,152,999	6,075,152,999			
3. Accrual of discount.....	2,464,954	2,464,954			
4. Unrealized valuation increase (decrease).....	(25,202)	(25,202)			
5. Total gain (loss) on disposals.....	1,868,473	1,868,473			
6. Deduct consideration received on disposals.....	6,552,339,505	6,552,339,505			
7. Deduct amortization of premium.....	162,748	162,748			
8. Total foreign exchange change in book/adjusted carrying value.....	8,394,324	8,394,324			
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).....	661,889,502	661,889,502			
11. Deduct total nonadmitted amounts.....					
12. Statement value at end of current period (Line 10 minus Line 11).....	661,889,502	661,889,502			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment.....

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year).....		(10,638,835)
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12.....	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14.....	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17.....	56,376	
3.2	Section 2, Column 19.....	9,327,080	9,383,456
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		(10,014,249)
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		(10,014,249)
6.	Amortization:		
6.1	Section 1, Column 19.....	0	
6.2	Section 2, Column 21.....	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20.....	0	
7.2	Section 2, Column 23.....	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18.....	0	
8.2	Section 2, Column 20.....	0	0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)".....		(1,255,379)
10.	Deduct nonadmitted assets.....		0
11.	Statement value at end of current period (Line 9 minus Line 10).....		(1,255,379)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year.....		2,789,100
2.	Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....		(2,789,100)
3.1	Change in variation margin on open contracts:		
3.11	Section 1, Column 15, current year minus.....	0	
3.12	Section 1, Column 15, prior year.....	3,666,370	(3,666,370)
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus.....	0	
3.22	Section 1, Column 17, prior year.....	0	0
	Change in amount recognized:		
3.23	Section 1, Column 16, current year to date minus.....	0	
3.24	Section 1, Column 16, prior year.....	3,666,370	(3,666,370)
3.3	Subtotal (line 3.1 minus Line 3.2).....		0
4.1	Variation margin on terminated contracts during the year (Section 2, Column 16).....	2,608,196	
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)...	0	
4.22	Amount recognized (Section 2, Column 16).....	2,608,196	2,608,196
4.3	Subtotal (Line 4.1 minus Line 4.2).....		0
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Recognized.....		0
5.2	Used to adjust basis of hedged items.....		0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7.	Deduct nonadmitted assets.....		0
8.	Statement value at end of current period (Line 6 minus Line 7).....		0

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic) Asset Transactions										Components of the Replication (Synthetic Asset) Transactions						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	
		NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value	
Number	Description															
Replicated Assets Open																
90320LD*5....	Asset Backed Bond w/Credit Default Sw	1FE.....	3,000,000	3,121,133	3,330,046	03/31/2007	06/20/2012	Credit Default Swap, rcv premium	121,328	121,328	69363Y AC 5	Public Service New Hampshire Funding 1FE.....		2,999,805	3,208,718	
031652C*9....	Municipal Bond w/Credit Default Swap	01FE.....	5,000,000	3,163,283	3,163,283	06/30/2008	06/20/2013	Credit Default Swap, rcv premium	581,633	581,633	452143 CP 3	IL Sports Facs-Cabs.....	1FE.....	2,581,650	2,581,650	
99999999	Total			6,284,416	6,493,329	XXX.....	XXX.....	XXX.....	702,961	702,961	XXX.....	XXX.....	XXX.....	5,581,455	5,790,368	

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total 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.....	2	6,089,224	2	6,006,687	2	5,830,348	2	6,023,339	2	6,089,224
2. Add: Opened or Acquired Transactions.....	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replicated Asset Statement Value.....	XXX.....	69,451	XXX.....	0	XXX.....	192,991	XXX.....	261,077	XXX.....	523,518
4. Less: Closed or Disposed of Transactions.....	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria.....	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replicated (Synthetic) Asset Statement Value.....	XXX.....	151,987	XXX.....	176,339	XXX.....	0	XXX.....	0	XXX.....	328,326
7. Ending inventory.....	2	6,006,687	2	5,830,348	2	6,023,339	2	6,284,416	2	6,284,416

Annual Statement for the year 2010 of the

CONTINENTAL CASUALTY COMPANY

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(1,255,379)
2.	Part B, Section 1, Column 14.....	0
3.	Subtotal (Line 1 plus Line 2).....	(1,255,379)
4.	Part D, Column 5.....	709,968
5.	Part D, Column 6.....	(1,965,346)
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(1,255,379)
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	(1,255,379)
10.	Part D, Column 8.....	709,968
11.	Part D, Column 9.....	(1,965,346)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	8,036,702
14.	Part B, Section 1, Column 19.....	0
15.	Part D, Column 11.....	8,036,702
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value			Interest			Dates				
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description			F	o	r	Rate Used to Obtain Fair Value	Fair Value	Par Value		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
										Book/Adjusted Carrying Value											

U.S. Government - Issuer Obligations

912828	AF 7	TREASURY INFLATION INDEX.....	SD..	..	..	1	128,020	129,220	1,501,536	1,422,204	16,361	(5,711)	..	..	..	..	3,000	2,408	JJ.....	18,128	42,104	09/19/2003	07/15/2012
912803	AQ 6	US TREASURY P-STRIPS.....	@.....	..	..	1	2763,500	78,064	25,000,000	12,975,327	..	1,006,664	..	..	..	..	0,000	8,240	NA.....	..	..	11/05/1991	02/15/2019
0199999	U.S. Government	- Issuer Obligations.....	.....	.....	.....	.....	3,989,520	XXX.....	26,162,000	14,397,531	16,361	1,000,953	..	..	..	..	XXX.....	XXX.....	XXX.....	18,128	42,104	XXX.....	XXX.....

U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities

3637H0	WQ 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	C.....	..	..	1	810,002	110,126	912,626	828,712	..	..	815,196	..	..	..	7,500	7,998	MON.....	5,007	61,485	04/30/2004	09/16/2026
36212C	B8 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	123,855	115,688	140,899	121,792	..	..	125,126	..	..	..	7,500	6,685	MON.....	761	9,119	11/29/2002	11/15/2030
36212F	VZ 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	79,005	115,688	89,812	77,633	..	..	80,264	..	..	..	7,500	6,497	MON.....	485	5,808	11/29/2002	11/15/2030
36212N	KY 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	70,077	115,688	79,065	69,344	..	..	71,848	..	..	..	7,500	6,007	MON.....	427	5,118	11/29/2002	11/15/2030
36212N	2R 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	58,569	115,688	66,325	57,331	..	..	59,764	..	..	..	7,500	6,254	MON.....	358	4,289	11/29/2002	11/15/2030
36201V	VY 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	685,916	106,729	769,588	697,769	..	..	697,769	..	..	..	5,000	5,998	MON.....	3,004	35,599	07/31/2003	09/15/2033
36202B	4B 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	63	116,683	74	64	..	..	..	..	..	..	8,000	7,924	MON.....	..	..	11/29/2002	05/20/2024
36202B	7B 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	121	117,422	142	121	..	..	121	..	..	..	8,000	7,908	MON.....	1	10	11/29/2002	07/20/2024
36202C	BJ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	238	117,422	279	238	..	..	..	..	..	..	8,000	7,923	MON.....	2	19	11/29/2002	08/20/2024
36202C	CC 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	318	117,675	374	318	..	..	..	..	..	..	8,000	7,929	MON.....	2	25	11/29/2002	08/20/2025
36202C	LW 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	290	117,675	341	290	..	..	..	..	..	..	8,000	7,928	MON.....	2	..	11/29/2002	12/20/2025
36202C	MU 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	1,804	117,513	2,117	1,806	..	..	1,806	..	..	..	8,000	7,934	MON.....	12	142	11/29/2002	02/20/2026
36202C	RE 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	57,071	117,637	67,053	57,000	..	17	57,140	..	..	..	8,000	7,927	MON.....	380	4,518	11/29/2002	09/20/2026
36202C	UC 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	245	117,692	288	244	..	..	245	..	..	..	8,000	7,931	MON.....	2	19	11/29/2002	02/20/2027
36202C	YH 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	396	117,692	466	396	..	..	397	..	..	..	8,000	7,924	MON.....	3	31	11/29/2002	11/20/2027
36202C	YW 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	217	117,586	255	217	..	..	218	..	..	..	8,000	7,913	MON.....	1	18	11/29/2002	12/20/2027
36202D	3J 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	22,265,230	110,416	23,445,092	21,233,419	..	139,844	22,364,471	..	..	..	6,000	4,514	MON.....	106,167	1,250,305	03/25/2004	01/20/2034
36202D	D7 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	536	117,923	632	536	..	..	537	..	..	..	8,000	7,891	MON.....	4	42	11/29/2002	10/20/2029
36202D	D8 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	9,857	120,140	12,243	10,190	..	283	11,282	..	..	..	8,500	179,252	MON.....	72	864	11/29/2002	10/20/2029
36202D	DB 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	6,629	115,197	7,651	6,642	..	..	6,615	..	..	..	7,500	7,640	MON.....	42	493	11/29/2002	08/20/2029
36202D	DR 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	37,712	113,382	41,780	39,329	..	556	39,329	..	..	..	8,500	6,367	MON.....	261	3,126	11/29/2002	09/20/2029
36202D	E4 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	55,565	120,140	64,916	54,033	..	1,059	58,349	..	..	..	8,500	6,014	MON.....	383	4,584	11/29/2002	12/20/2029
36202D	EN 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	1,643	120,140	1,928	1,604	..	(1)	1,695	..	..	..	8,500	6,043	MON.....	11	136	11/29/2002	11/20/2029
36202D	FH 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	818	118,029	965	817	..	..	820	..	..	..	8,000	7,885	MON.....	5	65	11/29/2002	01/20/2030
36202D	FJ 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	7,744	119,278	9,032	7,573	..	122	8,034	..	..	..	8,500	6,565	MON.....	54	606	11/29/2002	01/20/2030
36202D	FZ 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	28,081	118,029	33,098	28,043	..	23	28,137	..	..	..	8,000	7,893	MON.....	187	2,214	11/29/2002	02/20/2030
36202D	GE 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	23,092	118,029	27,219	23,061	..	19	23,138	..	..	..	8,000	7,894	MON.....	154	1,825	11/29/2002	03/20/2030
36202D	GF 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	73,682	120,276	85,361	70,971	..	1,535	77,292	..	..	..	8,500	5,747	MON.....	503	6,021	01/01/2003	03/20/2030
36202D	GT 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	14,421	120,174	16,709	13,904	..	385	15,409	..	..	..	8,500	5,212	MON.....	99	1,166	11/29/2002	04/20/2030
36202D	J8 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	508,664	115,282	587,410	509,542	..	(637)	506,995	..	..	..	7,500	7,657	MON.....	3,185	37,718	11/29/2002	10/20/2030
36202D	JA 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	1,851	115,225	2,146	1,862	..	..	1,835	..	..	..	7,500	8,057	MON.....	12	138	11/29/2002	08/20/2030
36202D	JC 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	1,462	120,276	1,722	1,432	..	20	1,512	..	..	..	8,500	6,721	MON.....	10	120	11/29/2002	08/20/2030
36202D	JR 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	368,288	115,282	399,977	346,955	..	17,115	411,038	..	..	..	7,500	2,606	MON.....	2,168	25,731	11/29/2002	09/20/2030
36202D	KL 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	82,415	115,282	95,041	82,443	..	(20)	82,362	..	..	..	7,500	7,531	MON.....	515	6,109	11/29/2002	11/20/2030
36202D	KN 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	17,284	120,276	20,117	16,725	..	400	18,267	..	..	..	8,500	5,678	MON.....	118	1,397	11/29/2002	11/20/2030
36202D	RJ 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	228,756	114,015	248,965	218,362	..	8,217	250,724	..	..	..	7,000	3,247	MON.....	1,274	14,925	01/01/2003	01/20/2032
36203A	LG 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....	.....	..	..	1	6,460	115,603	7,020	6,072	..	(12)	6,889	..	..	..	7,500	3,866	MON.....	38	439	11/29/2002	10/15/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2				7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	Interest		20	Dates	
		3	4	5	6	Actual Cost	8	9	12			13	14	17	18			19	21		22	
							Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
36204B	CZ 4				1	1,454	115.290	1,624	1,409	1,538	0	(5)	0	0	7.500	4.999	MON	9	105		11/29/2002	10/15/2023
36204C	Q5 3				1	.868	115.290	.968	.840	.907	0	(3)	0	0	7.500	5.285	MON	5	63		11/29/2002	09/15/2023
36204C	XC 0				1	.805	115.483	.902	.781	.831	0	(2)	0	0	7.500	5.710	MON	5	58		11/29/2002	01/15/2024
36204D	CG 2				1	.666	115.483	.742	.643	.675	0	(1)	0	0	7.500	6.104	MON	4	48		11/29/2002	06/15/2024
36204H	E9 7				1	.694	115.290	.773	.671	.719	0	(2)	0	0	7.500	5.524	MON	4	50		11/29/2002	12/15/2023
36204K	6J 7				1	104.841	115.483	113.178	98.004	105.501	0	(49)	0	0	7.500	5.284	MON	613	7,206		11/29/2002	01/15/2024
36204K	AM 5				1	261.475	115.483	288.750	250.037	265.604	0	(1)	0	0	7.500	5.712	MON	1,563	18,266		11/29/2002	06/15/2024
36204K	S2 0				1	.280	114.430	.320	.279	.283	0		0	0	7.000	6.683	MON	2	20		11/29/2002	04/15/2026
36204K	U8 4				1	6.420	115.416	6.952	6.024	6.680	0	(13)	0	0	7.500	4.329	MON	38	439		11/29/2002	03/15/2027
36204K	W3 3				1	.577	115.416	.644	.558	.628	0	(1)	0	0	7.500	4.224	MON	3	40		11/29/2002	12/15/2027
36204K	W7 4				1	5.126	114.570	5.799	5.061	5.228	0	(3)	0	0	7.000	6.142	MON	30	353		11/29/2002	01/15/2028
36204K	WU 3				1	6.929	114.507	7.903	6.902	6.972	0	(1)	0	0	7.000	6.731	MON	40	482		11/29/2002	11/15/2027
36204K	WV 1				1	8.827	115.416	9.559	8.282	9.553	0	(24)	0	0	7.500	3.248	MON	52	611		11/29/2002	11/15/2027
36204L	6J 5				1	59.914	115.305	67.327	58.390	60.296	0	100	0	0	7.500	6.580	MON	365	4,368		11/29/2002	03/15/2026
36204P	XR 8				1	6.117	115.483	6.603	5.718	6.632	0	(35)	0	0	7.500	3.446	MON	36	428		11/29/2002	05/15/2024
36204Q	BU 3				1	16.639	115.290	18.566	16.104	17.215	0	(42)	0	0	7.500	5.429	MON	101	1,204		11/29/2002	12/15/2023
36204Q	BV 1				1	54.017	115.290	58.227	50.505	57.346	0	(176)	0	0	7.500	3.654	MON	316	3,759		11/29/2002	12/15/2023
36204Q	CL 2				1	45.429	115.483	50.767	43.960	46.616	0	(56)	0	0	7.500	5.680	MON	275	3,255		11/29/2002	01/15/2024
36204Q	JE 1				1	166.303	115.483	179.527	155.458	180.950	0	153	0	0	7.500	3.137	MON	972	11,294		11/29/2002	07/15/2024
36204R	LJ 5				1	58.463	115.416	64.565	55.941	60.923	0	538	0	0	7.500	5.157	MON	350	4,186		11/29/2002	03/15/2027
36204R	PH 5				1	7.094	115.416	7.682	6.656	8.064	0	(33)	0	0	7.500	2.131	MON	42	498		11/29/2002	04/15/2027
36204S	EL 6				1	8.739	119.277	10.317	8.649	8.727	0	(2)	0	0	8.500	8.208	MON	61	733		11/29/2002	12/15/2024
36204T	6C 3				1	1.272	115.483	1.415	1.225	1.336	0	(4)	0	0	7.500	5.052	MON	8	86		11/29/2002	01/15/2024
36204U	MM 0				1	2.722	107.383	2.932	2.730	2.721	0	0	0	0	8.000	8.101	MON	18	218		11/29/2002	03/15/2027
36204U	NH 0				1	.247	115.483	.275	.238	.252	0	0	0	0	7.500	5.913	MON	1	16		11/29/2002	04/15/2024
36204U	Q9 5				1	1.563	117.828	1.850	1.570	1.560	0	0	0	0	8.000	8.198	MON	10	125		11/29/2002	08/15/2024
36204U	XU 0				1	1.402	119.277	1.652	1.385	1.401	0	0	0	0	8.500	8.126	MON	10	117		11/29/2002	08/15/2024
36204V	GU 7				1	4.333	115.483	4.834	4.186	4.335	0	(5)	0	0	7.500	6.489	MON	26	303		11/29/2002	01/15/2024
36204W	RD 1				1	2.843	115.483	3.170	2.745	2.868	0	(4)	0	0	7.500	6.250	MON	17	203		11/29/2002	03/15/2024
36204X	G9 0				1	.717	114.570	.818	.714	.722	0	0	0	0	7.000	6.703	MON	4	50		11/29/2002	03/15/2028
36204Y	WB 5				1	.257	100.546	.246	.245	.283	0	(1)	0	0	7.500	3.574	MON	2	19		11/29/2002	05/15/2024
36205B	PH 9				1	1.497	115.483	1.616	1.399	1.629	0	(9)	0	0	7.500	3.366	MON	9	104		11/29/2002	06/15/2024
36205C	WR 7				1	2.254	117.828	2.580	2.190	2.246	0	(2)	0	0	8.000	7.227	MON	15	174		11/29/2002	06/15/2024
36205D	B5 6				1	.927	115.354	1.001	.868	.961	0	(3)	0	0	7.500	4.723	MON	5	65		11/29/2002	10/15/2025
36205D	KW 7				1	4.634	114.570	5.041	4.400	5.076	0	(16)	0	0	7.000	3.411	MON	26	307		11/29/2002	03/15/2028
36205F	B2 8				1	8.727	115.354	9.791	8.488	8.781	0	(8)	0	0	7.500	6.561	MON	53	635		11/29/2002	12/15/2025
36205F	FD 0				1	20.165	115.483	21.769	18.850	21.523	0	132	0	0	7.500	3.661	MON	118	1,408		11/29/2002	06/15/2024
36205F	G5 6				1	3.330	114.570	3.773	3.293	3.364	0	(1)	0	0	7.000	6.437	MON	19	219		11/29/2002	04/15/2028
36205F	GR 8				1	8.161	114.570	9.323	8.138	8.183	0	(1)	0	0	7.000	6.845	MON	47	565		11/29/2002	03/15/2028
36205F	HD 8				1	21.745	114.570	23.654	20.646	23.129	0	223	0	0	7.000	4.030	MON	120	1,442		11/29/2002	05/15/2028
36205F	J7 9				1	35.321	115.483	38.130	33.018	37.551	0	(151)	0	0	7.500	3.721	MON	206	2,468		11/29/2002	02/15/2024
36205G	BF 7				1	6.315	117.828	7.466	6.336	6.313	0	1	0	0	8.000	8.109	MON	42	505		11/29/2002	08/15/2024

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	7					Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	Dates	
			3	4	5	6	Actual Cost	8	9			12	13	14									
		Description	Code	Bond CHAR	NAIC Designation		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
36205G	XV 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	90,439	115.305	101,277	87,834	90,523	0	51	0	0	7,500	6.645	MON.....	549	6,570	11/29/2002	01/15/2026		
36205H	6M	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	4,102	101.036	4,156	4,113	4,100	0	0	0	0	8,000	8.101	MON.....	27	322	11/29/2002	05/15/2024		
36205H	PY 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	7,268	114.570	8,377	7,311	7,219	0	2	0	0	7,000	7.341	MON.....	43	511	11/29/2002	03/15/2028		
36205H	QP 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	11,053	114.570	12,624	11,018	11,087	0	11	0	0	7,000	6.829	MON.....	64	700	11/29/2002	03/15/2028		
36205J	SW 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	3,811	115.483	4,114	3,563	4,129	0	(22)	0	0	7,500	3.456	MON.....	22	266	11/29/2002	04/15/2024		
36205K	2W 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	1,193	115.416	1,334	1,156	1,214	0	(1)	0	0	7,500	6.077	MON.....	7	87	11/29/2002	01/15/2027		
36205K	6K 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	24,422	115.416	26,691	23,126	27,100	0	472	0	0	7,500	3.245	MON.....	145	1,728	11/29/2002	02/15/2027		
36205K	HT 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	3,704	115.483	4,069	3,524	3,838	0	(10)	0	0	7,500	5.150	MON.....	22	262	11/29/2002	11/15/2024		
36205K	WR 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	42,960	115.483	46,555	40,313	46,226	0	(215)	0	0	7,500	3.544	MON.....	252	3,013	11/29/2002	06/15/2024		
36205K	ZR 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	309	115.416	343	297	333	0	(1)	0	0	7,500	4.299	MON.....	2	22	11/29/2002	01/15/2027		
36205L	5P 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	3,159	115.354	3,536	3,065	3,214	0	(4)	0	0	7,500	6.176	MON.....	19	229	11/29/2002	09/15/2025		
36205N	LX 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	5,083	114.570	5,800	5,062	5,136	0	(1)	0	0	7,000	6.621	MON.....	30	353	11/29/2002	04/15/2028		
36205N	NS 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	27,706	114.570	31,390	27,398	27,966	0	39	0	0	7,000	6.444	MON.....	160	1,911	11/29/2002	07/15/2028		
36205P	4V 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	4,117	117.828	4,869	4,132	4,117	0	0	0	0	8,000	8.110	MON.....	28	312	11/29/2002	06/15/2024		
36205P	7G 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	9,237	115.416	10,004	8,667	9,578	0	159	0	0	7,500	4.772	MON.....	54	647	11/29/2002	09/15/2027		
36205R	4A 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	8,212	115.305	8,874	7,696	9,300	0	(45)	0	0	7,500	2.343	MON.....	48	576	11/29/2002	06/15/2026		
36205R	XM 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	5,119	115.603	5,563	4,812	5,591	0	(12)	0	0	7,500	3.208	MON.....	30	360	11/29/2002	06/15/2029		
36205R	YC 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	788	115.305	852	739	844	0	(3)	0	0	7,500	3.819	MON.....	5	55	11/29/2002	04/15/2026		
36205S	MJ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	3,003	115.416	3,252	2,817	3,406	0	(15)	0	0	7,500	2.338	MON.....	18	211	11/29/2002	03/15/2027		
36205S	MW 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	15,606	115.416	17,450	15,119	16,122	0	108	0	0	7,500	5.702	MON.....	94	1,129	11/29/2002	03/15/2027		
36205S	QK 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	2,223	115.416	2,407	2,086	2,520	0	(11)	0	0	7,500	2.356	MON.....	13	156	11/29/2002	04/15/2027		
36205T	E8 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	3,174	115.305	3,470	3,009	3,126	0	(3)	0	0	7,500	6.407	MON.....	19	225	11/29/2002	02/15/2026		
36205T	HH 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	1,918	114.430	2,187	1,911	1,927	0	0	0	0	7,000	6.779	MON.....	11	131	11/29/2002	04/15/2026		
36205T	PT 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	709	114.507	809	707	712	0	0	0	0	7,000	6.812	MON.....	4	49	11/29/2002	12/15/2027		
36205U	5K 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	7,748	115.416	8,670	7,512	8,079	0	(7)	0	0	7,500	5.161	MON.....	47	547	11/29/2002	05/15/2027		
36205W	3C 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	393	115.483	436	378	402	0	(1)	0	0	7,500	5.795	MON.....	2	27	11/29/2002	07/15/2024		
36205X	2M 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	592	118.081	673	570	629	0	(2)	0	0	8,000	5.135	MON.....	4	46	11/29/2002	04/15/2025		
36205X	2V 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	5,894	115.354	6,599	5,721	5,871	0	(4)	0	0	7,500	6.766	MON.....	36	422	11/29/2002	05/15/2025		
36205Y	LU 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	16,322	114.570	18,493	16,142	16,461	0	31	0	0	7,000	6.470	MON.....	94	1,114	11/29/2002	07/15/2028		
36206A	QM 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	273	119.995	323	270	276	0	0	0	0	8,500	7.772	MON.....	2	23	11/29/2002	01/15/2026		
36206B	Z8 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	16,331	115.354	18,146	15,730	16,352	0	17	0	0	7,500	6.394	MON.....	98	1,177	11/29/2002	09/15/2025		
36206C	SC 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	4,054	115.354	4,542	3,937	4,133	0	(6)	0	0	7,500	6.140	MON.....	25	294	11/29/2002	05/15/2025		
36206C	US 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	926	115.354	1,038	900	959	0	(2)	0	0	7,500	5.722	MON.....	6	67	11/29/2002	06/15/2025		
36206D	CT 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	49,988	114.336	56,969	49,826	50,015	0	(2)	0	0	7,000	6.890	MON.....	291	3,475	11/29/2002	09/15/2025		
36206D	EQ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	67,539	114.570	76,626	68,882	68,913	0	179	0	0	7,000	6.195	MON.....	390	4,661	11/29/2002	09/15/2028		
36206D	LD 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	34,224	115.354	36,956	32,037	36,062	0	159	0	0	7,500	4.235	MON.....	200	2,372	11/29/2002	10/15/2025		
36206D	LS 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	18,339	115.354	20,402	17,687	18,932	0	26	0	0	7,500	5.591	MON.....	111	1,321	11/29/2002	11/15/2025		
36206E	B8 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	568	115.354	614	532	616	0	(3)	0	0	7,500	3.581	MON.....	3	40	11/29/2002	09/15/2025		
36206E	FK 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	18,346	115.354	20,448	17,726	19,162	0	47	0	0	7,500	5.327	MON.....	111	1,325	11/29/2002	12/15/2025		
36206F	3R 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	2,788	115.416	3,020	2,616	2,970	0	(8)	0	0	7,500	3.993	MON.....	16	196	11/29/2002	08/15/2027		
36206F	5F 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	2,280	114.570	2,578	2,250	2,361	0	(2)	0	0	7,000	5.740	MON.....	13	150	11/29/2002	02/15/2028		
36206F	5Q 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	6,097	114.570	6,886	6,010	6,504	0	(12)	0	0	7,000	5.181	MON.....	35	421	11/29/2002	03/15/2028		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
								Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.							
36206F 5Z 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.570	6.389	5.577	5.660	0	(2)	0	0	7.000	6.608	MON	33	389	11/29/2002	04/15/2028
36206F LJ 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	6.906	5.987	7.080	0	(39)	0	0	7.500	3.339	MON	37	446	11/29/2002	08/15/2025
36206F RJ 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.336	11.371	9.945	10.030	0	0	0	0	7.000	6.746	MON	58	684	11/29/2002	09/15/2025
36206F SK 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	37.810	32.778	38.023	0	171	0	0	7.500	3.461	MON	205	2,445	11/29/2002	10/15/2025
36206F VA 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	8.819	7.645	8.518	0	(25)	0	0	7.500	4.291	MON	48	556	11/29/2002	11/15/2025
36206F X9 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	32.381	28.071	31.122	0	113	0	0	7.500	4.655	MON	175	2,099	11/29/2002	12/15/2025
36206F XD 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	18.962	16.438	17.862	0	104	0	0	7.500	5.166	MON	103	1,162	11/29/2002	08/15/2025
36206G C2 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.305	6.116	5.304	6.912	0	(60)	0	0	7.500	0.605	MON	33	396	11/29/2002	06/15/2026
36206G LU 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	4.776	4.140	4.472	0	(9)	0	0	7.500	5.402	MON	26	307	11/29/2002	11/15/2025
36206G V3 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	2.248	1.949	2.003	0	(1)	0	0	7.500	6.733	MON	12	146	11/29/2002	10/15/2025
36206H C9 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	118.081	219	185	184	0	(1)	0	0	8.000	8.232	MON	1	15	11/29/2002	10/15/2025
36206H EP 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	153.094	132.717	141.505	0	311	0	0	7.500	5.702	MON	829	9,885	11/29/2002	12/15/2025
36206H ML 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.416	10.811	9.367	10.131	0	(13)	0	0	7.500	4.955	MON	59	701	11/29/2002	05/15/2027
36206J 4D 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.336	1.312	1.148	1.160	0	0	0	0	7.000	6.713	MON	7	80	11/29/2002	09/15/2025
36206J FT 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	752	652	709	0	(2)	0	0	7.500	5.188	MON	4	49	11/29/2002	08/15/2025
36206J HF 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.349	41.906	36.328	39.972	0	155	0	0	7.500	4.874	MON	227	2,693	11/29/2002	12/15/2025
36206J K4 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	110.419	11.259	9.764	11.252	0	85	0	0	7.500	3.523	MON	61	711	11/29/2002	06/15/2026
36206J KQ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.305	4.753	4.122	4.837	0	(20)	0	0	7.500	3.157	MON	26	303	11/29/2002	05/15/2026
36206J YC 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.336	12.544	10.971	11.039	0	0	0	0	7.000	6.819	MON	64	765	11/29/2002	08/15/2025
36206J YD 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	1.479	1.282	1.374	0	(3)	0	0	7.500	5.584	MON	8	96	11/29/2002	08/15/2025
36206K NM 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.305	748	649	711	0	(2)	0	0	7.500	5.027	MON	4	49	11/29/2002	01/15/2026
36206K SJ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	862	834	890	0	(2)	0	0	7.500	5.709	MON	5	62	11/29/2002	12/15/2025
36206L CD 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	9.945	8.621	9.126	0	(14)	0	0	7.500	5.922	MON	54	645	11/29/2002	09/15/2025
36206L LW 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	1.500	1.300	1.361	0	(2)	0	0	7.500	6.233	MON	8	98	11/29/2002	10/15/2025
36206L SZ 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	20.848	18.073	20.403	0	99	0	0	7.500	4.175	MON	113	1,347	11/29/2002	10/15/2025
36206L V5 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	16.499	14.303	15.712	0	66	0	0	7.500	4.890	MON	89	1,063	11/29/2002	11/15/2025
36206L ZD 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	7.072	6.131	6.823	0	(20)	0	0	7.500	4.632	MON	38	453	11/29/2002	12/15/2025
36206M DT 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.305	13.471	11.683	12.960	0	104	0	0	7.500	4.605	MON	73	874	11/29/2002	02/15/2026
36206M MD 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.603	1.531	1.325	1.335	0	0	0	0	7.500	7.216	MON	8	91	11/29/2002	09/15/2029
36206M NA 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.603	1.504	1.301	1.764	0	(9)	0	0	7.500	0.655	MON	8	97	11/29/2002	09/15/2029
36206M S9 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.416	21.082	18.266	20.510	0	242	0	0	7.500	4.351	MON	114	1,367	11/29/2002	08/15/2027
36206M TD 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.416	2.121	1.837	2.013	0	(4)	0	0	7.500	4.947	MON	11	137	11/29/2002	09/15/2027
36206N 2A 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	117.919	2.230	1.891	1.870	0	0	0	0	8.000	8.340	MON	13	151	11/29/2002	10/15/2026
36206N 4P 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.305	3.676	3.188	3.337	0	(3)	0	0	7.500	6.043	MON	20	238	11/29/2002	05/15/2026
36206N DQ 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.354	25.397	22.016	23.384	0	48	0	0	7.500	5.800	MON	138	1,647	11/29/2002	10/15/2025
36206N X2 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.570	6.876	6.002	6.050	0	2	0	0	7.000	6.754	MON	35	389	11/29/2002	07/15/2028
36206N YQ 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.570	9.797	8.551	8.749	0	(4)	0	0	7.000	6.370	MON	50	596	11/29/2002	06/15/2028
36206N YE 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.570	7.683	6.706	6.881	0	(3)	0	0	7.000	6.326	MON	39	468	11/29/2002	07/15/2028
36206N YH 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	114.570	2.217	1.935	1.948	0	0	0	0	7.000	6.827	MON	11	127	11/29/2002	08/15/2028
36206P NK 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.336	1.816	1.575	2.055	0	(17)	0	0	7.500	0.704	MON	10	118	11/29/2002	12/15/2025
36206P S5 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.305	14.098	12.227	14.593	0	168	0	0	7.500	2.720	MON	76	914	11/29/2002	04/15/2026
36206P TZ 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						1	115.305	22.138	19.199	21.657	0	171	0	0	7.500	4.174	MON	120	1,433	11/29/2002	04/15/2026

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates								
				6	Codes		8	9			12	13	14	15	16	17	18	19	20	21	22					
					3	4	5	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
36206P	UQ	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						55,322	115.305	60,243	52,246	58,346	0	342	0	0	0	7.500	4.455	MON	327	3,908	11/29/2002	05/15/2026
36206P	VT	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						16,287	115.305	17,615	15,277	17,623	0	170	0	0	0	7.500	3.599	MON	95	1,136	11/29/2002	05/15/2026
36206Q	BB	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						23,233	114.570	26,790	23,383	23,118	0	(19)	0	0	0	7.000	7.321	MON	136	1,630	11/29/2002	02/15/2028
36206Q	VP	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						1,003	115.305	1,120	972	1,060	0	(2)	0	0	0	7.500	5.079	MON	6	73	11/29/2002	06/15/2026
36206Q	VZ	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						18,297	115.354	20,479	17,753	19,650	0	164	0	0	0	7.500	4.683	MON	111	1,214	11/29/2002	10/15/2025
36206R	K2	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						13,291	115.416	14,394	12,471	14,292	0	185	0	0	0	7.500	3.811	MON	78	933	11/29/2002	06/15/2027
36206S	DG	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						739	115.305	799	693	720	0	(1)	0	0	0	7.500	6.417	MON	4	52	11/29/2002	05/15/2026
36206S	LA	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						731	114.336	833	728	734	0	0	0	0	0	7.000	6.766	MON	4	51	11/29/2002	10/15/2025
36206S	MK	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						44,437	115.354	48,748	42,259	47,322	0	160	0	0	0	7.500	4.413	MON	264	3,154	11/29/2002	11/15/2025
36206T	YY	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						3,032	115.416	3,284	2,845	3,362	0	(12)	0	0	0	7.500	2.783	MON	18	211	11/29/2002	04/15/2027
36206U	PY	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						14,823	115.305	16,018	13,892	15,995	0	147	0	0	0	7.500	3.654	MON	87	1,039	11/29/2002	06/15/2026
36206U	Q9	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						444	115.305	495	430	465	0	(1)	0	0	0	7.500	5.263	MON	3	31	11/29/2002	03/15/2026
36206V	GV	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						3,212	114.430	3,658	3,197	3,221	0	(1)	0	0	0	7.000	6.794	MON	19	223	11/29/2002	01/15/2026
36206V	MD	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						96,827	115.305	106,959	92,762	101,912	0	726	0	0	0	7.500	4.885	MON	580	6,877	11/29/2002	04/15/2026
36206V	S7	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						1,313	114.430	1,497	1,309	1,327	0	0	0	0	0	7.000	6.636	MON	8	92	11/29/2002	05/15/2026
36206W	2H	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						53,657	115.305	59,550	51,646	56,331	0	390	0	0	0	7.500	5.086	MON	323	3,825	11/29/2002	07/15/2026
36206W	3P	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						1,567	115.305	1,693	1,469	1,721	0	(7)	0	0	0	7.500	3.209	MON	9	109	11/29/2002	07/15/2026
36206W	AM	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						6,306	115.416	6,829	5,917	6,361	0	(8)	0	0	0	7.500	5.391	MON	37	441	11/29/2002	09/15/2027
36206W	K5	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						14,876	115.354	16,064	13,925	16,098	0	77	0	0	0	7.500	3.560	MON	87	1,041	11/29/2002	12/15/2025
36206W	NM	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						26,462	115.305	29,531	25,611	27,627	0	153	0	0	0	7.500	5.362	MON	160	1,893	11/29/2002	02/15/2026
36206X	6C	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						22,315	115.416	24,167	20,939	23,200	0	244	0	0	0	7.500	4.707	MON	131	1,566	11/29/2002	10/15/2027
36206X	6R	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						1,195	114.570	1,351	1,179	1,214	0	(1)	0	0	0	7.000	6.225	MON	7	82	11/29/2002	01/15/2028
36206X	P6	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						20,270	115.416	21,952	19,020	21,555	0	250	0	0	0	7.500	4.111	MON	119	1,423	11/29/2002	08/15/2027
36206Y	GF	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						1,808	115.305	1,953	1,694	1,882	0	(5)	0	0	0	7.500	4.577	MON	11	117	11/29/2002	03/15/2026
36206Y	GQ	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						4,659	114.430	5,311	4,641	4,703	0	(2)	0	0	0	7.000	6.646	MON	27	321	11/29/2002	04/15/2026
36207A	7H	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						7,873	114.570	8,574	7,484	8,785	0	(30)	0	0	0	7.000	3.024	MON	44	523	12/20/2002	05/15/2028
36207A	A9	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						11,054	114.570	12,504	10,914	11,212	0	29	0	0	0	7.000	6.266	MON	64	754	11/29/2002	01/15/2028
36207A	HR	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						528	115.305	586	509	568	0	(2)	0	0	0	7.500	4.443	MON	3	37	11/29/2002	04/15/2026
36207A	YW	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						1,682	114.507	1,920	1,676	1,686	0	0	0	0	0	7.000	6.841	MON	10	117	11/29/2002	12/15/2027
36207A	Z3	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						22,540	114.570	25,969	22,667	22,408	0	(19)	0	0	0	7.000	7.317	MON	132	1,583	11/29/2002	03/15/2028
36207B	3U	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						2,555	115.305	2,838	2,462	2,737	0	(7)	0	0	0	7.500	4.560	MON	15	184	11/29/2002	04/15/2026
36207B	4L	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						3,325	114.570	3,760	3,282	3,402	0	(2)	0	0	0	7.000	6.053	MON	19	229	11/29/2002	03/15/2028
36207B	AF	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						1,898	114.570	2,148	1,875	1,969	0	(2)	0	0	0	7.000	5.738	MON	11	131	11/29/2002	08/15/2028
36207B	BL	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						5,248	115.603	5,703	4,933	5,812	0	(14)	0	0	0	7.500	2.851	MON	31	369	11/29/2002	09/15/2029
36207B	R6	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						34,817	114.570	39,747	34,693	34,968	0	23	0	0	0	7.000	6.779	MON	202	2,410	11/29/2002	01/15/2028
36207B	S3	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						3,238	114.570	3,696	3,226	3,276	0	(1)	0	0	0	7.000	6.589	MON	19	225	11/29/2002	01/15/2028
36207B	SD	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						58,416	120.389	69,419	57,662	58,292	0	99	0	0	0	8.500	8.168	MON	408	4,877	11/29/2002	01/15/2028
36207C	EH	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						42,846	114.507	48,876	42,684	43,049	0	36	0	0	0	7.000	6.761	MON	249	2,899	11/29/2002	11/15/2027
36207C	F2	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						8,306	114.507	9,476	8,275	8,348	0	(1)	0	0	0	7.000	6.722	MON	48	561	11/29/2002	11/15/2027
36207C	FC	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						2,032	115.416	2,280	1,976	2,096	0	(2)	0	0	0	7.500	5.829	MON	12	148	11/29/2002	12/15/2027
36207C	FC	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						5,271	115.416	5,874	5,090	5,427	0	(7)	0	0	0	7.500	5.692	MON	32	381	11/29/2002	11/15/2027
36207C	GB	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	1						13,868	114.570	15,834	13,820	13,932	0	10	0	0	0	7.000	6.776	MON	81	949	11/29/2002	01/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	17	Interest		Dates	
			3	4	5	6	Actual Cost	8	Rate Used to Obtain Fair Value			9	12	13	14				Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36207K	YJ 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	53,590	115.603	58,236	50,376	54,508	0	523	0	0	7,500	5.289	MON	315	3,772	11/29/2002	11/15/2029
36207M	6U 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	982	117.989	1,164	986	979	0	0	0	0	8,000	8.208	MON	7	78	11/29/2002	12/15/2026
36207M	M5 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,650	114.570	5,251	4,584	4,747	0	(3)	0	0	7,000	6.078	MON	27	320	11/29/2002	01/15/2028
36207M	MQ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	41,928	114.570	47,869	41,782	42,051	0	20	0	0	7,000	6.823	MON	244	2,917	11/29/2002	01/15/2028
36207M	NF 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	18,409	114.570	20,832	18,183	18,723	0	37	0	0	7,000	6.190	MON	106	1,270	11/29/2002	01/15/2028
36207M	QC 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,899	120.389	11,754	9,764	9,899	0	(2)	0	0	8,500	7.968	MON	69	828	11/29/2002	01/15/2028
36207M	RT 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,215	114.570	4,585	4,002	4,731	0	(18)	0	0	7,000	2.827	MON	23	279	11/29/2002	02/15/2028
36207M	TU 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	10,546	114.570	12,090	10,552	10,536	0	(1)	0	0	7,000	7.049	MON	62	736	11/29/2002	02/15/2028
36207M	TV 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	14,143	114.570	16,237	14,173	14,099	0	(7)	0	0	7,000	7.147	MON	83	982	11/29/2002	03/15/2028
36207M	XE 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	31,395	115.416	34,001	29,459	32,828	0	325	0	0	7,500	4.527	MON	184	2,204	11/29/2002	04/15/2027
36207N	QX 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	15,182	115.416	16,442	14,246	15,930	0	254	0	0	7,500	4.457	MON	89	1,013	11/29/2002	08/15/2027
36207P	VK 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	10,672	114.570	12,182	10,633	10,739	0	7	0	0	7,000	6.728	MON	62	743	11/29/2002	05/15/2028
36207P	WH 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,234	114.570	3,658	3,193	3,269	0	(2)	0	0	7,000	6.381	MON	19	223	11/29/2002	06/15/2028
36207P	XB 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,137	115.416	7,965	6,901	7,304	0	(7)	0	0	7,500	5.740	MON	43	516	11/29/2002	09/15/2027
36207Q	6U 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,434	115.416	2,636	2,284	2,462	0	(4)	0	0	7,500	5.359	MON	14	171	11/29/2002	03/15/2027
36207Q	AK 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,829	114.570	9,995	8,724	8,939	0	(4)	0	0	7,000	6.359	MON	51	609	11/29/2002	01/15/2028
36207Q	K2 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,430	115.416	10,213	8,848	9,878	0	60	0	0	7,500	4.012	MON	55	605	11/29/2002	04/15/2027
36207Q	L8 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	25,021	114.570	28,589	24,953	25,045	0	8	0	0	7,000	6.900	MON	146	1,742	11/29/2002	09/15/2028
36207Q	RG 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	32,152	115.416	35,425	30,693	34,110	0	415	0	0	7,500	4.635	MON	192	2,294	11/29/2002	04/15/2027
36207R	4E 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	735	115.416	808	700	829	0	(3)	0	0	7,500	2.846	MON	4	53	11/29/2002	02/15/2027
36207R	FC 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,542	117.919	4,196	3,559	3,529	0	1	0	0	8,000	8.257	MON	24	279	11/29/2002	12/15/2026
36207R	GE 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,516	115.416	3,807	3,299	3,979	0	(17)	0	0	7,500	2.380	MON	21	247	11/29/2002	02/15/2027
36207R	JB 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	41,570	115.416	46,095	39,938	44,190	0	563	0	0	7,500	4.744	MON	250	2,938	11/29/2002	05/15/2027
36207R	N6 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,998	114.570	3,422	2,987	3,020	0	(1)	0	0	7,000	6.704	MON	17	209	11/29/2002	02/15/2028
36207S	CK 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	257	114.507	293	256	260	0	0	0	0	7,000	6.567	MON	1	18	11/29/2002	03/15/2027
36207S	D7 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,761	114.507	5,431	4,743	4,767	0	(1)	0	0	7,000	6.862	MON	28	331	11/29/2002	03/15/2027
36207S	DE 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,710	115.416	5,101	4,419	5,293	0	(21)	0	0	7,500	2.580	MON	28	322	11/29/2002	04/15/2027
36207S	L5 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	911	115.416	987	855	1,022	0	(4)	0	0	7,500	2.613	MON	5	64	11/29/2002	02/15/2027
36207S	MC 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,092	115.416	3,349	2,901	3,356	0	(11)	0	0	7,500	3.460	MON	18	217	11/29/2002	02/15/2027
36207S	NX 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	74,866	115.416	81,068	70,240	74,846	0	470	0	0	7,500	5.724	MON	439	5,209	11/29/2002	04/15/2027
36207T	SC 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	51,525	115.603	55,992	48,435	53,569	0	935	0	0	7,500	4.701	MON	303	3,626	11/29/2002	11/15/2029
36207T	SS 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	27,084	115.603	31,233	27,017	27,139	0	20	0	0	7,500	7.370	MON	169	2,023	11/29/2002	11/15/2029
36207T	X3 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	18,456	115.416	19,988	17,318	19,429	0	230	0	0	7,500	4.344	MON	108	1,296	11/29/2002	03/15/2027
36207U	GA 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,116	115.305	8,991	7,798	8,737	0	(26)	0	0	7,500	4.680	MON	49	581	11/29/2002	12/15/2026
36207U	LV 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	6,947	114.570	7,928	6,920	7,005	0	(2)	0	0	7,000	6.705	MON	40	483	11/29/2002	04/15/2028
36207U	MP 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	48,223	114.570	54,553	47,615	49,018	0	114	0	0	7,000	6.212	MON	278	3,325	11/29/2002	04/15/2028
36207U	QE 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	43,081	114.570	48,745	42,546	44,008	0	136	0	0	7,000	6.087	MON	248	2,971	11/29/2002	05/15/2028
36207U	QQ 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	33,094	114.507	37,751	32,969	33,255	0	17	0	0	7,000	6.754	MON	192	2,302	11/29/2002	03/15/2027
36207U	QW 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	84,206	115.416	92,603	80,234	85,592	0	618	0	0	7,500	5.696	MON	501	6,004	11/29/2002	03/15/2027
36207U	R4 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,688	115.416	8,588	7,441	7,960	0	(9)	0	0	7,500	5.301	MON	47	536	11/29/2002	04/15/2027
36207U	S8 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,536	115.416	1,663	1,441	1,763	0	(8)	0	0	7,500	2.054	MON	9	108	11/29/2002	05/15/2027
36207V	5E 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	61,330	114.570	69,462	60,628	62,175	0	152	0	0	7,000	6.319	MON	354	4,197	11/29/2002	07/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2			7		Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest		Dates		
		3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
							Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
3620TV	6R	2			1	2,497	114,507	2,847	2,486	2,524	0	(1)	0	0	7,000	6,596	MON	15	173	11/29/2002	12/15/2027
3620TV	7G	5		1	1	4,517	114,507	5,152	4,499	4,588	0	(2)	0	0	7,000	6,476	MON	26	315	11/29/2002	12/15/2027
3620TV	FW	1			1	12,337	115,416	13,763	11,925	12,887	0	86	0	0	7,500	5,343	MON	75	892	11/29/2002	04/15/2027
3620TV	GB	6			1	5,933	114,507	6,762	5,905	5,971	0	(1)	0	0	7,000	6,698	MON	34	411	11/29/2002	05/15/2027
3620TV	SH	0			1	981	115,416	1,088	943	1,027	0	(2)	0	0	7,500	5,058	MON	6	70	11/29/2002	02/15/2027
3620TV	UJ	3			1	1,409	114,507	1,607	1,404	1,422	0		0	0	7,000	6,648	MON	8	98	11/29/2002	04/15/2027
3620TW	4D	3			1	1,355	114,570	1,561	1,362	1,346	0		0	0	7,000	7,322	MON	8	95	11/29/2002	05/15/2028
3620TW	DZ	4			1	7,795	115,416	8,442	7,314	8,658	0	(31)	0	0	7,500	2,895	MON	46	547	11/29/2002	06/15/2027
3620TW	EN	0			1	8,951	115,416	9,975	8,643	9,422	0	70	0	0	7,500	5,028	MON	54	635	11/29/2002	04/15/2027
3620TW	U3	6			1	15,176	115,416	16,436	14,240	16,067	0	195	0	0	7,500	4,214	MON	89	1,063	11/29/2002	06/15/2027
3620TW	UF	9			1	7,915	115,416	8,571	7,427	8,467	0	81	0	0	7,500	3,819	MON	46	539	11/29/2002	05/15/2027
3620TX	2U	5			1	16,110	114,570	17,936	15,655	16,157	0	58	0	0	7,000	6,141	MON	91	1,093	09/25/1998	01/15/2028
3620TX	4G	4			1	18,928	114,507	21,603	18,866	18,969	0	8	0	0	7,000	6,847	MON	110	1,318	11/29/2002	10/15/2027
3620TX	4X	7			1	34,341	115,416	37,191	32,224	34,447	0	226	0	0	7,500	5,655	MON	201	2,406	11/29/2002	10/15/2027
3620TX	QL	9			1	21,728	114,570	24,807	21,653	21,855	0	18	0	0	7,000	6,746	MON	126	1,511	11/29/2002	06/15/2028
3620TX	Y9	7			1	9,033	115,416	9,872	8,476	9,888	0	(27)	0	0	7,500	2,656	MON	53	608	11/29/2002	04/15/2027
3620TX	YE	6			1	9,683	114,507	11,046	9,647	9,729	0	(2)	0	0	7,000	6,741	MON	56	674	11/29/2002	02/15/2027
3620TX	ZP	0			1	6,314	115,416	7,034	6,095	6,682	0	(13)	0	0	7,500	4,897	MON	38	455	11/29/2002	04/15/2027
3620TY	AJ	9			1	7,734	114,570	8,739	7,627	7,888	0	(5)	0	0	7,000	6,113	MON	44	533	11/29/2002	01/15/2028
3620TY	CC	2			1	12,343	115,416	13,697	11,867	12,752	0	97	0	0	7,500	5,510	MON	74	888	11/29/2002	08/15/2027
3620TY	NX	4			1	13,120	114,570	14,894	13,000	13,158	0	14	0	0	7,000	6,671	MON	76	905	11/29/2002	08/15/2028
3620TY	R6	9			1	13,146	114,570	15,009	13,101	13,159	0	5	0	0	7,000	6,877	MON	76	915	11/29/2002	01/15/2028
3620TY	SH	4			1	3,175	114,570	3,623	3,163	3,197	0	(1)	0	0	7,000	6,713	MON	18	220	11/29/2002	02/15/2028
36208C	6H	5			1	60,221	115,416	66,356	57,493	63,271	0	494	0	0	7,500	4,870	MON	359	4,303	11/29/2002	07/15/2027
36208C	G9	2			1	1,506	114,570	1,703	1,487	1,545	0	(1)	0	0	7,000	5,997	MON	9	86	11/29/2002	09/15/2028
36208C	HK	6			1	4,008	114,570	4,540	3,963	4,102	0	(3)	0	0	7,000	6,104	MON	23	276	11/29/2002	09/15/2028
36208C	KY	2			1	861	115,416	932	808	966	0	(4)	0	0	7,500	2,636	MON	5	60	11/29/2002	06/15/2027
36208C	LL	9			1	1,650	118,098	1,954	1,655	1,645	0		0	0	8,000	8,195	MON	11	132	11/29/2002	08/15/2027
36208C	SB	4			1	8,212	115,416	8,894	7,706	8,782	0	(21)	0	0	7,500	3,552	MON	48	577	11/29/2002	05/15/2027
36208C	VD	6			1	6,939	115,416	7,515	6,511	7,020	0	(11)	0	0	7,500	5,366	MON	41	487	11/29/2002	05/15/2027
36208C	WV	5			1	8,916	115,416	9,656	8,366	9,855	0	(35)	0	0	7,500	3,012	MON	52	626	11/29/2002	05/15/2027
36208C	Y9	2			1	3,218	115,416	3,484	3,019	3,746	0	(18)	0	0	7,500	1,720	MON	19	226	11/29/2002	06/15/2027
36208D	DK	8			1	105,133	115,416	115,697	100,244	109,678	0	1,152	0	0	7,500	5,027	MON	627	7,387	11/29/2002	04/15/2027
36208D	G9	0			1	8,955	115,416	10,019	8,681	9,259	0	(11)	0	0	7,500	5,607	MON	54	648	11/29/2002	06/15/2027
36208D	H4	0			1	19,804	115,416	21,726	18,824	21,762	0	374	0	0	7,500	3,628	MON	118	1,408	11/29/2002	06/15/2027
36208D	LG	8			1	22,800	115,416	24,692	21,394	23,141	0	146	0	0	7,500	5,325	MON	134	1,600	11/29/2002	06/15/2027
36208D	LH	6			1	44,852	115,416	48,574	42,086	49,953	0	1,023	0	0	7,500	2,927	MON	263	3,150	11/29/2002	06/15/2027
36208D	MA	0			1	19,725	115,416	21,362	18,509	21,658	0	317	0	0	7,500	3,290	MON	116	1,385	11/29/2002	07/15/2027
36208D	RW	7			1	11,864	114,507	13,520	11,807	11,938	0	9	0	0	7,000	6,690	MON	69	825	11/29/2002	11/15/2027
36208D	UD	5			1	76,996	114,570	88,135	76,926	77,059	0	10	0	0	7,000	6,955	MON	449	5,370	11/29/2002	06/15/2028
36208D	UE	3			1	4,557	114,570	4,957	4,326	4,958	0	(14)	0	0	7,000	3,585	MON	25	299	11/29/2002	06/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	7					Fair Value		10	11	Change in Book/Adjusted Carrying Value					Interest				Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
			Codes			6	Actual Cost	8	9			12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																				
3	4	5	1	2	3					4	5												6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																			

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
			Codes			8	9			Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
3	4	5	6	Rate Used to Obtain Fair Value	Unrealized Valuation Increase/ (Decrease)			Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized														Total Foreign Exchange Change in B/A C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Maturity
36208P VN	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	31,007	27,064	27,918	0	91	0	0	0	7,000	6.160	MON	158	1,891	09/25/1998	06/15/2028
36208P VQ	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	1,934	1,688	1,703	0	0	0	0	0	7,000	6.771	MON	10	118	11/29/2002	06/15/2028
36208Q AA	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	1,467	1,281	1,335	0	(1)	0	0	0	7,000	5.917	MON	7	89	11/29/2002	02/15/2028
36208Q B9	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	19,326	16,869	17,098	0	25	0	0	0	7,000	6.624	MON	98	1,135	11/29/2002	01/15/2028
36208Q CA	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	24,111	21,045	21,344	0	26	0	0	0	7,000	6.607	MON	123	1,451	11/29/2002	01/15/2028
36208Q GC	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.416	14,802	12,825	15,154	0	340	0	0	0	7,500	3.077	MON	80	959	11/29/2002	11/15/2027
36208Q JB	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.507	23,220	20,279	20,406	0	13	0	0	0	7,000	6.825	MON	118	1,380	11/29/2002	12/15/2027
36208Q JD	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.416	19,048	16,504	18,302	0	273	0	0	0	7,500	4.693	MON	103	1,172	11/29/2002	12/15/2027
36208Q RP	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	839	732	738	0	0	0	0	0	7,000	6.785	MON	4	49	11/29/2002	07/15/2028
36208Q SG	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	40,469	35,322	36,145	0	77	0	0	0	7,000	6.379	MON	206	2,466	11/29/2002	09/15/2028
36208Q UD	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	26,554	23,178	23,610	0	34	0	0	0	7,000	6.500	MON	135	1,615	11/29/2002	08/15/2028
36208Q XR	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.603	48,321	41,799	42,050	0	39	0	0	0	7,500	7.332	MON	261	3,064	11/29/2002	01/15/2029
36208R ER	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.416	56,660	49,092	56,800	0	853	0	0	0	7,500	3.602	MON	307	3,672	11/29/2002	11/15/2027
36208R FZ	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	14,046	12,260	12,399	0	13	0	0	0	7,000	6.690	MON	72	855	11/29/2002	02/15/2028
36208R G6	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.416	6,218	5,388	6,315	0	(20)	0	0	0	7,500	3.176	MON	34	391	11/29/2002	10/15/2027
36208R RW	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.507	9,582	8,368	8,462	0	(2)	0	0	0	7,000	6.695	MON	49	584	11/29/2002	11/15/2027
36208R SP	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.507	7,451	6,507	6,568	0	(1)	0	0	0	7,000	6.752	MON	38	453	11/29/2002	12/15/2027
36208R V5	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	7,086	6,185	6,233	0	(1)	0	0	0	7,000	6.794	MON	36	429	11/29/2002	03/15/2028
36208R W9	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	555	485	523	0	(1)	0	0	0	7,000	5.058	MON	3	34	11/29/2002	03/15/2028
36208R X7	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	19,194	16,753	18,324	0	152	0	0	0	7,000	4.685	MON	98	1,170	11/29/2002	07/15/2028
36208R XL	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	810	707	749	0	(1)	0	0	0	7,000	5.497	MON	4	49	11/29/2002	04/15/2028
36208R XV	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	6,252	5,457	6,143	0	(15)	0	0	0	7,000	4.020	MON	32	371	11/29/2002	05/15/2028
36208S 3S	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	17,855	15,585	15,772	0	11	0	0	0	7,000	6.672	MON	91	1,088	11/29/2002	01/15/2028
36208S 4N	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	26,380	23,026	23,500	0	36	0	0	0	7,000	6.443	MON	134	1,606	11/29/2002	02/15/2028
36208S 7E	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	2,828	2,469	2,530	0	4	0	0	0	7,000	6.312	MON	14	143	11/29/2002	02/15/2028
36208S EA	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.603	14,234	12,313	13,724	0	202	0	0	0	7,500	4.493	MON	77	922	11/29/2002	10/15/2029
36208S UD	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	1,440	1,257	1,265	0	0	0	0	0	7,000	6.837	MON	7	88	11/29/2002	03/15/2028
36208S YM	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.603	11,241	9,724	11,202	0	(19)	0	0	0	7,500	2.861	MON	61	728	11/29/2002	08/15/2029
36208T 4P	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	20,939	18,277	20,896	0	280	0	0	0	7,000	3.526	MON	107	1,264	11/29/2002	05/15/2028
36208T 4W	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	1,082	944	926	0	0	0	0	0	7,000	7.521	MON	6	63	11/29/2002	06/15/2028
36208T AD	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	4,540	3,963	4,081	0	(2)	0	0	0	7,000	6.227	MON	23	277	11/29/2002	03/15/2028
36208T AT	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	15,471	13,504	13,661	0	14	0	0	0	7,000	6.683	MON	79	943	11/29/2002	03/15/2028
36208T C6	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	118.098	3,811	3,227	3,212	0	0	0	0	0	8,000	8.146	MON	22	257	11/29/2002	11/15/2027
36208T CE	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	14,258	12,445	12,780	0	31	0	0	0	7,000	6.281	MON	73	869	11/29/2002	05/15/2028
36208T K7	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	13,404	11,700	11,838	0	13	0	0	0	7,000	6.678	MON	68	817	11/29/2002	04/15/2028
36208T SY	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	4,648	4,057	4,130	0	(1)	0	0	0	7,000	6.522	MON	24	274	11/29/2002	01/15/2028
36208T TJ	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	8,714	7,606	7,757	0	(3)	0	0	0	7,000	6.481	MON	44	531	11/29/2002	02/15/2028
36208T VE	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.507	9,335	8,152	8,221	0	(1)	0	0	0	7,000	6.748	MON	48	569	11/29/2002	12/15/2027
36208T XT	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.570	9,265	8,087	8,370	0	(6)	0	0	0	7,000	6.095	MON	47	564	11/29/2002	01/15/2028
36208U BK	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	115.416	6,050	5,242	6,117	0	(19)	0	0	0	7,500	3.302	MON	33	392	11/29/2002	11/15/2027
36208U CT	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.507	8,268	7,220	7,288	0	(1)	0	0	0	7,000	6.721	MON	42	504	11/29/2002	11/15/2027
36208U D9	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1	114.507	4,645	4,056	4,096	0	(1)	0	0	0	7,000	6.738	MON	24	283	11/29/2002	11/15/2027

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
		3	4	5	6	Actual Cost	8	9			12	13	14	15	16	17	18	19	20	21	22
								Rate Used to Obtain Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36209A	HF 0				1	7,412	114.570	8,344	7,283	7,496	0	(4)	0	0	7,000	6,240	MON	42	509	11/29/2002	01/15/2028
36209A	MY 3				1	2,718	114.570	3,070	2,679	2,749	0	(1)	0	0	7,000	6,328	MON	16	187	11/29/2002	03/15/2028
36209A	QT 0				1	1,848	114.570	2,095	1,828	1,885	0	(1)	0	0	7,000	6,201	MON	11	128	11/29/2002	05/15/2028
36209A	RU 6				1	7,264	114.570	8,215	7,171	7,413	0	(6)	0	0	7,000	6,200	MON	42	495	11/29/2002	01/15/2028
36209A	TF 7				1	11,852	114.570	13,399	11,695	12,018	0	25	0	0	7,000	6,259	MON	68	817	11/29/2002	02/15/2028
36209A	TV 2				1	8,107	114.570	9,254	8,077	8,136	0	6	0	0	7,000	6,795	MON	47	516	11/29/2002	03/15/2028
36209A	UP 3				1	11,670	114.570	13,321	11,627	11,742	0	10	0	0	7,000	6,729	MON	68	812	11/29/2002	03/15/2028
36209A	WM 8				1	3,485	114.570	3,951	3,449	3,513	0	(1)	0	0	7,000	6,517	MON	20	241	11/29/2002	09/15/2028
36209A	XH 8				1	17,419	114.570	18,948	16,539	18,263	0	172	0	0	7,000	4,412	MON	96	1,146	11/29/2002	10/15/2028
36209A	ZK 9				1	42,085	115.603	48,515	41,967	42,182	0	35	0	0	7,500	7,351	MON	262	3,111	11/29/2002	07/15/2029
36209B	A2 4				1	11,664	114.570	12,688	11,075	12,266	0	161	0	0	7,000	4,297	MON	65	733	11/29/2002	01/15/2028
36209B	E5 3				1	43,957	115.603	47,768	41,320	43,497	0	266	0	0	7,500	6,026	MON	258	3,090	11/29/2002	02/15/2029
36209B	EP 9				1	67,479	115.603	77,808	67,306	67,535	0	45	0	0	7,500	7,400	MON	421	4,776	11/29/2002	02/15/2029
36209B	HR 2				1	10,769	115.603	11,899	10,293	11,803	0	270	0	0	7,500	4,024	MON	64	770	11/29/2002	02/15/2029
36209B	R2 6				1	21,307	114.570	23,178	20,231	22,513	0	248	0	0	7,000	4,192	MON	118	1,383	11/29/2002	04/15/2028
36209B	R7 5				1	53,300	114.570	60,344	52,670	54,216	0	153	0	0	7,000	6,217	MON	307	3,643	11/29/2002	05/15/2028
36209B	YV 4				1	34,710	114.570	39,347	34,343	34,847	0	50	0	0	7,000	6,603	MON	200	2,351	11/29/2002	05/15/2028
36209C	5E 2				1	9,643	114.570	11,012	9,611	9,671	0	(1)	0	0	7,000	6,806	MON	56	670	11/29/2002	07/15/2028
36209C	QX 7				1	19,122	114.570	21,853	19,074	19,191	0	11	0	0	7,000	6,832	MON	111	1,332	11/29/2002	02/15/2028
36209C	T8 9				1	3,190	114.570	3,642	3,179	3,221	0	(1)	0	0	7,000	6,647	MON	19	222	11/29/2002	01/15/2028
36209C	VU 7				1	44,709	114.570	48,873	42,657	46,401	0	323	0	0	7,000	4,794	MON	249	2,980	11/29/2002	07/15/2028
36209D	BN 3				1	10,721	114.570	11,663	10,180	11,385	0	120	0	0	7,000	4,087	MON	59	703	11/29/2002	08/15/2028
36209D	CM 4				1	6,697	114.570	7,285	6,359	7,469	0	78	0	0	7,000	2,766	MON	37	406	11/29/2002	08/15/2028
36209D	E5 9				1	36,282	114.570	39,468	34,449	38,099	0	277	0	0	7,000	4,369	MON	201	2,407	11/29/2002	09/15/2028
36209D	EN 0				1	13,402	114.570	15,318	13,370	13,445	0	7	0	0	7,000	6,848	MON	78	931	11/29/2002	09/15/2028
36209D	UF 9				1	7,939	114.570	8,839	7,715	7,952	0	(4)	0	0	7,000	6,106	MON	45	539	09/25/1998	01/15/2028
36209D	UT 9				1	9,692	114.570	10,960	9,567	9,836	0	(4)	0	0	7,000	6,136	MON	56	652	11/29/2002	02/15/2028
36209D	WT 7				1	7,295	114.570	8,261	7,210	7,334	0	(2)	0	0	7,000	6,551	MON	42	498	11/29/2002	03/15/2028
36209E	AL 6				1	13,289	114.570	15,037	13,125	13,434	0	33	0	0	7,000	6,363	MON	77	891	11/29/2002	01/15/2028
36209E	DY 5				1	3,113	114.570	3,386	2,956	3,450	0	(12)	0	0	7,000	3,130	MON	17	202	11/29/2002	02/15/2028
36209E	FY 3				1	8,990	114.570	10,180	8,885	9,089	0	(3)	0	0	7,000	6,305	MON	52	596	11/29/2002	03/15/2028
36209E	HA 3				1	29,005	114.570	32,823	28,649	29,260	0	38	0	0	7,000	6,425	MON	167	2,001	11/29/2002	03/15/2028
36209E	NR 9				1	905	114.570	1,045	912	885	0	1	0	0	7,000	7,825	MON	5	64	11/29/2002	03/15/2028
36209E	NS 7				1	6,302	114.570	7,240	6,319	6,259	0	1	0	0	7,000	7,270	MON	37	440	11/29/2002	03/15/2028
36209E	UE 0				1	28,724	114.570	33,054	28,850	28,576	0	(25)	0	0	7,000	7,261	MON	168	2,015	11/29/2002	09/15/2028
36209E	VS 8				1	8,902	114.570	10,264	8,958	8,776	0	4	0	0	7,000	7,495	MON	52	625	11/29/2002	10/15/2028
36209E	WL 2				1	6,230	114.570	6,777	5,915	6,876	0	(21)	0	0	7,000	3,278	MON	35	406	11/29/2002	10/15/2028
36209F	2J 7				1	4,082	115.603	4,552	3,938	4,342	0	(6)	0	0	7,500	4,765	MON	25	294	11/29/2002	07/15/2029
36209F	7D 5				1	469	115.603	540	467	473	0	0	0	0	7,500	7,082	MON	3	35	11/29/2002	08/15/2029
36209F	A3 3				1	18,803	115.603	21,659	18,736	18,948	0	31	0	0	7,500	7,184	MON	117	1,401	11/29/2002	01/15/2029
36209F	BB 4				1	5,515	115.603	6,357	5,499	5,528	0	0	0	0	7,500	7,338	MON	34	411	11/29/2002	01/15/2029
36209F	D3 0				1	3,455	115.603	3,980	3,443	3,472	0	0	0	0	7,500	7,260	MON	22	258	11/29/2002	02/15/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	18	19	20	Dates	
			3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
36209J	YE 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	40,459		114,570	44,011	38,414	43,447	0	396	0	7,000	3,798	MON	224	2,683	11/29/2002	06/15/2028
36209K	A3 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,048		114,570	4,584	4,001	4,070	0	(1)	0	7,000	6,549	MON	23	264	11/29/2002	04/15/2028
36209K	AY 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	6,394		114,570	7,241	6,321	6,538	0	(4)	0	7,000	6,115	MON	37	441	11/29/2002	04/15/2028
36209K	BL 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	12,326		114,570	13,408	11,703	13,301	0	128	0	7,000	3,666	MON	68	817	11/29/2002	04/15/2028
36209K	BN 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	686		114,570	784	684	693	0	0	0	7,000	6,655	MON	4	48	11/29/2002	04/15/2028
36209K	CT 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,218		114,570	10,027	8,752	9,795	0	139	0	7,000	4,060	MON	51	610	11/29/2002	06/15/2028
36209K	GK 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	28,183		115,603	32,475	28,092	28,331	0	39	0	7,500	7,254	MON	176	2,098	11/29/2002	07/15/2029
36209K	MD 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	826		114,570	935	816	860	0	(1)	0	7,000	5,642	MON	5	57	11/29/2002	09/15/2028
36209L	NL 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,256		114,570	5,718	4,991	5,712	0	(16)	0	7,000	3,626	MON	29	348	11/29/2002	07/15/2028
36209L	VX 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,791		114,570	9,945	8,680	8,840	0	9	0	7,000	6,492	MON	51	580	11/29/2002	07/15/2028
36209L	WX 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	6,705		114,570	7,727	6,744	6,627	0	(8)	0	7,000	7,497	MON	39	444	11/29/2002	07/15/2028
36209M	4B 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,524		114,570	3,833	3,346	3,742	0	(9)	0	7,000	4,165	MON	20	219	11/29/2002	07/15/2028
36209M	4C 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,586		114,570	6,377	5,566	5,625	0	(1)	0	7,000	6,723	MON	32	375	11/29/2002	07/15/2028
36209M	ES 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	19,540		114,570	21,256	18,552	21,071	0	343	0	7,000	3,701	MON	108	1,242	11/29/2002	07/15/2028
36209M	HV 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	54,379		114,570	59,154	51,631	56,096	0	486	0	7,000	4,814	MON	301	3,515	11/29/2002	08/15/2028
36209M	RZ 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,135		114,570	1,281	1,118	1,188	0	(1)	0	7,000	5,439	MON	7	78	11/29/2002	07/15/2028
36209M	TB 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	18,981		114,570	21,519	18,783	19,151	0	52	0	7,000	6,473	MON	110	1,248	11/29/2002	06/15/2028
36209M	U9 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,486		114,570	8,543	7,457	7,547	0	(2)	0	7,000	6,682	MON	44	521	11/29/2002	07/15/2028
36209M	Z4 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,479		114,570	9,598	8,377	8,764	0	(6)	0	7,000	5,829	MON	49	585	11/29/2002	06/15/2028
36209M	ZJ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,308		114,570	2,613	2,281	2,345	0	(1)	0	7,000	6,275	MON	13	159	11/29/2002	06/15/2028
36209N	3Z 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,283		115,603	1,478	1,279	1,292	0	0	0	7,500	7,180	MON	8	96	11/29/2002	11/15/2029
36209N	4M 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	73,320		115,688	84,823	73,320	73,320	0	0	0	7,500	7,500	MON	458	5,490	11/29/2002	02/15/2030
36209N	CN 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	682		114,570	786	686	674	0	0	0	7,000	7,461	MON	4	48	11/29/2002	05/15/2028
36209N	CP 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,323		114,570	1,497	1,307	1,348	0	(1)	0	7,000	6,188	MON	8	88	11/29/2002	05/15/2028
36209N	D2 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	34,750		114,570	37,802	32,994	36,526	0	466	0	7,000	4,332	MON	192	2,202	11/29/2002	06/15/2028
36209N	EP 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	21,439		114,570	24,230	21,149	21,918	0	74	0	7,000	6,037	MON	123	1,477	11/29/2002	06/15/2028
36209N	FE 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,865		114,570	3,272	2,856	2,882	0	(1)	0	7,000	6,786	MON	17	166	11/29/2002	06/15/2028
36209N	H8 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	13,568		114,570	15,345	13,393	13,616	0	19	0	7,000	6,552	MON	78	936	11/29/2002	07/15/2028
36209N	HH 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	26,951		114,570	30,772	26,859	27,107	0	16	0	7,000	6,749	MON	157	1,876	11/29/2002	06/15/2028
36209N	KY 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	22,065		114,570	24,862	21,701	22,419	0	55	0	7,000	6,121	MON	127	1,516	12/20/2002	06/15/2028
36209N	PR 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	17,341		114,570	19,910	17,378	17,288	0	(9)	0	7,000	7,145	MON	101	1,192	11/29/2002	09/15/2028
36209N	T2 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	14,948		114,570	16,260	14,193	15,167	0	92	0	7,000	5,237	MON	83	992	11/29/2002	08/15/2028
36209N	ZH 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,114		114,622	3,394	2,961	3,644	0	(15)	0	7,000	1,965	MON	17	207	11/29/2002	06/15/2029
36209P	BT 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,179		114,570	3,600	3,143	3,245	0	(2)	0	7,000	6,163	MON	18	220	11/29/2002	07/15/2028
36209P	CK 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,058		114,570	5,832	5,091	5,010	0	1	0	7,000	7,423	MON	30	355	11/29/2002	07/15/2028
36209P	CX 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,714		114,570	3,074	2,683	2,787	0	(2)	0	7,000	6,012	MON	16	188	11/29/2002	07/15/2028
36209P	DF 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	896		120,389	1,059	880	897	0	0	0	8,500	7,737	MON	6	74	11/29/2002	08/15/2028
36209P	R4 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	33,831		114,570	37,394	32,639	35,474	0	232	0	7,000	4,869	MON	190	2,278	11/29/2002	06/15/2028
36209Q	6N 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	23,240		115,603	25,255	21,846	24,548	0	489	0	7,500	4,282	MON	137	1,605	11/29/2002	11/15/2029
36209Q	6T 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,094		115,603	8,170	7,068	7,127	0	(1)	0	7,500	7,246	MON	44	530	11/29/2002	11/15/2029
36209Q	7M 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,698		120,546	2,014	1,671	1,723	0	0	0	8,500	7,188	MON	12	142	11/29/2002	11/15/2029
36209Q	CT 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	6,832		114,570	7,796	6,804	6,880	0	(1)	0	7,000	6,708	MON	40	474	11/29/2002	05/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value					Interest			Dates				
			3	4	5		6	8			9	12	13	14	15	16	17	18	19	20	21	22	
				F	O	R		Rate Used to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
36209Q	DQ 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		114.570	326	285	289	0	0	0	0	0	7.000	6.579	MON.....	2	20	11/29/2002	05/15/2028
36209Q	E8 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		33.923	114.570	36.901	32.209	35.053	0	246	0	0	0	7.000	4.764	MON.....	188	2.242	11/29/2002	06/15/2028
36209Q	F8 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		25.885	114.570	28.158	24.577	27.339	0	252	0	0	0	7.000	4.212	MON.....	143	1.717	11/29/2002	06/15/2028
36209Q	FL 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		5.239	114.570	5.699	4.974	5.735	0	(6)	0	0	0	7.000	2.870	MON.....	29	315	11/29/2002	06/15/2028
36209Q	J9 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		16.868	114.570	18.338	16.006	17.763	0	150	0	0	0	7.000	4.270	MON.....	93	1.118	11/29/2002	06/15/2028
36209Q	L4 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		56.738	114.570	64.190	56.027	57.588	0	134	0	0	0	7.000	6.260	MON.....	327	3.914	11/29/2002	09/15/2028
36209Q	LQ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		29.940	99.868	29.990	30.032	29.860	0	(29)	0	0	0	8.000	8.175	MON.....	200	2.394	11/29/2002	07/15/2028
36209Q	QZ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		2.318	115.603	2.672	2.311	2.319	0	0	0	0	0	7.500	7.395	MON.....	14	158	11/29/2002	12/15/2029
36209Q	RP 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		34.963	114.570	39.552	34.522	35.940	0	149	0	0	0	7.000	5.919	MON.....	201	2.386	11/29/2002	07/15/2028
36209Q	XP 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		1.832	115.603	2.111	1.826	1.845	0	0	0	0	0	7.500	7.191	MON.....	11	137	11/29/2002	09/15/2029
36209Q	YD 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		10.394	115.603	11.295	9.771	11.419	0	(5)	0	0	0	7.500	2.258	MON.....	61	731	11/29/2002	09/15/2029
36209Q	YE 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		4.271	115.603	4.641	4.015	4.877	0	(14)	0	0	0	7.500	1.980	MON.....	25	300	11/29/2002	09/15/2029
36209R	B5 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		17.401	115.603	20.049	17.343	17.557	0	35	0	0	0	7.500	7.145	MON.....	108	1.299	11/29/2002	12/15/2029
36209R	CS 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		2.055	115.603	2.365	2.046	2.075	0	0	0	0	0	7.500	7.080	MON.....	13	153	11/29/2002	12/15/2029
36209R	CB 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		5.254	118.304	6.242	5.276	5.228	0	0	0	0	0	8.000	8.314	MON.....	35	421	11/29/2002	12/15/2029
36209R	TA 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		3.626	118.426	4.263	3.600	3.667	0	(1)	0	0	0	8.000	7.326	MON.....	24	287	11/29/2002	07/15/2030
36209S	3V 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		4.717	114.570	5.385	4.701	4.722	0	0	0	0	0	7.000	6.873	MON.....	27	300	11/29/2002	10/15/2028
36209S	HH 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		4.686	114.570	5.098	4.450	5.055	0	(15)	0	0	0	7.000	4.074	MON.....	26	307	11/29/2002	06/15/2028
36209S	TJ 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		3.750	114.570	4.080	3.561	4.113	0	(12)	0	0	0	7.000	3.391	MON.....	21	240	11/29/2002	06/15/2028
36209S	UX 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		40.034	114.570	43.549	38.010	42.799	0	409	0	0	0	7.000	3.914	MON.....	222	2.654	11/29/2002	07/15/2028
36209S	W2 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		10.222	114.570	11.159	9.740	11.022	0	(22)	0	0	0	7.000	3.364	MON.....	57	680	11/29/2002	07/15/2028
36209S	WA 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		5.471	114.570	5.951	5.194	6.001	0	(18)	0	0	0	7.000	3.410	MON.....	30	357	11/29/2002	08/15/2028
36209S	Y4 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		3.616	115.603	4.164	3.602	3.635	0	(1)	0	0	0	7.500	7.252	MON.....	23	270	11/29/2002	04/15/2029
36209T	2E 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		4.950	114.570	5.384	4.700	5.369	0	(15)	0	0	0	7.000	3.667	MON.....	27	328	11/29/2002	08/15/2028
36209T	2H 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		9.188	114.570	10.404	9.081	9.435	0	(8)	0	0	0	7.000	6.097	MON.....	53	635	11/29/2002	08/15/2028
36209T	4L 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		1.222	114.570	1.395	1.218	1.235	0	0	0	0	0	7.000	6.633	MON.....	7	85	11/29/2002	09/15/2028
36209T	6R 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		10.266	114.570	11.722	10.231	10.319	0	10	0	0	0	7.000	6.769	MON.....	60	694	11/29/2002	10/15/2028
36209T	BF 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		7.130	114.570	7.291	1.126	1.135	0	0	0	0	0	7.000	6.809	MON.....	7	74	11/29/2002	12/15/2028
36209T	EZ 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		45.237	114.570	49.880	43.536	46.505	0	232	0	0	0	7.000	5.270	MON.....	254	3.041	11/29/2002	07/15/2028
36209T	GU 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		76.866	114.570	83.615	72.981	77.926	0	615	0	0	0	7.000	5.260	MON.....	426	4.924	11/29/2002	08/15/2028
36209T	LM 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		43.968	114.570	49.681	43.363	45.512	0	154	0	0	0	7.000	5.709	MON.....	253	3.029	11/29/2002	09/15/2028
36209T	PS 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		4.627	114.570	5.234	4.568	4.702	0	(3)	0	0	0	7.000	6.244	MON.....	27	319	11/29/2002	07/15/2028
36209T	RN 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		3.967	114.570	4.484	3.913	4.117	0	(4)	0	0	0	7.000	5.695	MON.....	23	273	11/29/2002	09/15/2028
36209T	U2 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		7.237	114.570	7.872	6.671	8.257	0	(32)	0	0	0	7.000	2.498	MON.....	40	479	11/29/2002	08/15/2028
36209T	U4 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		145.603	114.570	163.043	142.309	149.022	0	475	0	0	0	7.000	5.847	MON.....	830	9.930	11/29/2002	08/15/2028
36209T	VT 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		46.043	114.570	52.323	45.669	46.468	0	78	0	0	0	7.000	6.534	MON.....	266	3.185	04/30/2004	09/15/2028
36209U	A4 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		1.130	115.603	1.302	1.126	1.133	0	0	0	0	0	7.500	7.312	MON.....	7	84	11/29/2002	08/15/2029
36209U	AD 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		17.652	115.603	19.183	16.594	18.857	0	399	0	0	0	7.500	3.970	MON.....	104	1.230	11/29/2002	07/15/2029
36209U	AU 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		22.299	115.603	24.713	21.377	23.359	0	357	0	0	0	7.500	5.098	MON.....	134	1.600	11/29/2002	08/15/2029
36209U	AX 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		9.808	115.603	10.659	9.220	10.739	0	(20)	0	0	0	7.500	2.524	MON.....	58	690	11/29/2002	08/15/2029
36209U	FQ 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1		5.649	114.570	6.145	5.364	5.840	0	(11)	0	0	0	7.000	5.024	MON.....	31	374	11/29/2002	07/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2				7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	18	19	20	Dates	
CUSIP Identification	Description	Codes			NAIC Designation	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
		3	4	5																		
			F	O	R						Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.								
36209U GU 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	13,248	114,570	15,126	13,203	13,306	0	9	0	0	7,000	6,788	MON...	77	922	11/29/2002	07/15/2028	
36209U K4 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	15,814	114,570	17,860	15,589	16,127	0	42	0	0	7,000	6,086	MON...	91	1,088	11/29/2002	07/15/2028	
36209U R4 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	29,801	114,570	32,418	28,295	32,432	0	362	0	0	7,000	3,481	MON...	165	1,977	11/29/2002	08/15/2028	
36209V UU 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	64,779	115,603	74,648	64,573	64,897	0	42	0	0	7,500	7,360	MON...	404	4,834	11/29/2002	01/15/2029	
36209V VP 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	23,411	114,570	25,467	22,228	24,999	0	253	0	0	7,000	3,948	MON...	130	1,553	11/29/2002	08/15/2028	
36209V W9 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,309	114,570	3,599	3,141	3,737	0	(14)	0	0	7,000	2,738	MON...	18	219	11/29/2002	09/15/2028	
36209V WV 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	19,772	114,570	22,380	19,534	20,033	0	43	0	0	7,000	6,321	MON...	114	1,364	11/29/2002	09/15/2028	
36209W 2L 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	912	114,570	1,016	886	919	0	(1)	0	0	7,000	6,055	MON...	5	62	09/25/1998	08/15/2028	
36209W 4K 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	16,484	114,570	17,931	15,651	18,042	0	260	0	0	7,000	3,343	MON...	91	1,077	11/29/2002	08/15/2028	
36209W H5 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	13,183	114,570	15,048	13,135	13,256	0	11	0	0	7,000	6,750	MON...	77	916	11/29/2002	10/15/2028	
36209X B2 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	6,370	114,570	7,242	6,321	6,424	0	(2)	0	0	7,000	6,581	MON...	37	442	11/29/2002	09/15/2028	
3620AR HT 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	102,997,146	101,002	100,269,087	99,274,358	102,909,526	0	(87,621)	0	0	4,000	3,335	MON...	330,915	450,717	09/22/2010	09/15/2040	
36210A 2B 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,437	114,622	4,989	4,352	4,635	0	(5)	0	0	7,000	5,317	MON...	25	282	11/29/2002	01/15/2029	
36210A 4W 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,228	114,622	1,404	1,225	1,232	0	0	0	0	7,000	6,839	MON...	7	84	11/29/2002	02/15/2029	
36210A BN 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	652	115,688	752	650	655	0	0	0	0	7,500	7,237	MON...	4	48	11/29/2002	02/15/2030	
36210A DV 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	27,207	115,603	29,566	25,576	28,398	0	454	0	0	7,500	4,590	MON...	160	1,915	11/29/2002	09/15/2029	
36210A E2 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	56,501	114,570	61,461	53,645	57,679	0	366	0	0	7,000	5,087	MON...	313	3,739	11/29/2002	10/15/2028	
36210A E5 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	11,200	114,570	12,901	11,261	11,080	0	(19)	0	0	7,000	7,441	MON...	66	785	11/29/2002	11/15/2028	
36210A EH 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	11,647	115,603	13,430	11,617	11,705	0	16	0	0	7,500	7,281	MON...	73	870	11/29/2002	12/15/2029	
36210A J6 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	17,827	114,622	19,430	16,951	18,406	0	185	0	0	7,000	4,810	MON...	99	1,178	11/29/2002	06/15/2029	
36210A K7 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	551	115,603	636	550	552	0	0	0	0	7,500	7,350	MON...	3	38	11/29/2002	09/15/2029	
36210A MQ 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,660	114,570	10,508	9,172	10,378	0	5	0	0	7,000	3,398	MON...	54	631	11/29/2002	08/15/2028	
36210A MY 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	19,792	114,570	21,529	18,791	20,787	0	186	0	0	7,000	4,360	MON...	110	1,313	11/29/2002	08/15/2028	
36210A PQ 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	44,456	114,570	51,191	44,681	44,330	0	(31)	0	0	7,000	7,215	MON...	261	3,087	11/29/2002	09/15/2028	
36210A VA 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	31,974	114,570	34,782	30,358	33,349	0	181	0	0	7,000	4,547	MON...	177	2,121	11/29/2002	11/15/2028	
36210A VS 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	21,325	114,570	23,197	20,247	22,185	0	197	0	0	7,000	4,615	MON...	118	1,398	11/29/2002	12/15/2028	
36210B BE 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,339	115,603	3,629	3,139	3,577	0	(7)	0	0	7,500	3,714	MON...	20	235	11/29/2002	03/15/2029	
36210B D4 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	10,960	114,622	11,945	10,421	12,114	0	169	0	0	7,000	3,190	MON...	61	728	11/29/2002	04/15/2029	
36210B DR 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,584	115,603	9,894	8,558	8,631	0	(1)	0	0	7,500	7,241	MON...	53	640	11/29/2002	04/15/2029	
36210B U5 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	60,211	115,603	69,345	59,986	60,260	0	47	0	0	7,500	7,367	MON...	375	4,491	11/29/2002	05/15/2029	
36210B V5 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	16,956	115,603	18,426	15,939	18,290	0	435	0	0	7,500	3,722	MON...	100	1,188	11/29/2002	08/15/2029	
36210C CG 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,081	114,570	3,488	3,044	3,111	0	(1)	0	0	7,000	6,434	MON...	18	194	11/29/2002	09/15/2028	
36210C PQ 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	10,921	114,622	12,581	10,976	10,844	0	(27)	0	0	7,000	7,336	MON...	64	702	11/29/2002	01/15/2029	
36210D HA 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,240	115,603	8,340	7,214	7,287	0	(1)	0	0	7,500	7,194	MON...	45	537	11/29/2002	07/15/2029	
36210D J5 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	16,526	114,622	18,116	15,805	18,366	0	357	0	0	7,000	3,173	MON...	92	1,088	11/29/2002	05/15/2029	
36210D JU 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,513	115,603	10,963	9,484	9,559	0	(1)	0	0	7,500	7,242	MON...	59	710	11/29/2002	04/15/2029	
36210D KM 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	23,829	115,603	27,446	23,742	23,918	0	29	0	0	7,500	7,285	MON...	148	1,775	11/29/2002	07/15/2029	
36210E MK 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	41,067	115,603	47,315	40,929	41,153	0	31	0	0	7,500	7,340	MON...	256	3,064	11/29/2002	03/15/2029	
36210E SS 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,865	115,603	5,286	4,573	5,378	0	(13)	0	0	7,500	2,889	MON...	29	342	11/29/2002	08/15/2029	
36210F 6P 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	27,809	115,603	32,054	27,727	27,967	0	41	0	0	7,500	7,250	MON...	173	2,074	11/29/2002	06/15/2029	
36210F JB 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,719	114,570	3,138	2,739	2,695	0	1	0	0	7,000	7,427	MON...	16	191	11/29/2002	11/15/2028	
36210F VX 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	67,307	115,603	77,546	67,079	67,425	0	44	0	0	7,500	7,350	MON...	419	5,022	11/29/2002	02/15/2029	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				7		Fair Value		10	11				Change in Book/Adjusted Carrying Value		16	17	Interest		20	Dates	
	CUSIP Identification	Description		Codes	6	Actual Cost	8	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
				3	4	5	Rate Used to Obtain Fair Value				Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized									
36210G	EE 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	20,842	18,029	18,173	0	25	0	0	0	7,500	7,268	MON.....	113	1,350	11/29/2002	07/15/2029
36210H	D4 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	22,896	19,806	21,522	0	301	0	0	0	7,500	5,159	MON.....	124	1,481	11/29/2002	06/15/2029
36210H	DA 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	60,894	52,675	52,982	0	49	0	0	0	7,500	7,330	MON.....	329	3,943	11/29/2002	04/15/2029
36210H	SZ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.570	13,025	11,368	11,461	0	8	0	0	0	7,000	6,780	MON.....	66	794	11/29/2002	11/15/2028
36210J	PK 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	1,617	1,399	1,409	0	0	0	0	0	7,500	7,293	MON.....	9	105	11/29/2002	09/15/2029
36210J	PM 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					100.195	65	64	77	0	0	0	0	0	7,500	2,600	MON.....	0	2	11/29/2002	10/15/2029
36210J	US 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	927	802	806	0	0	0	0	0	7,500	7,328	MON.....	5	54	11/29/2002	04/15/2029
36210J	XH 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					100.531	370	368	475	0	(2)	0	0	0	7,500	1,040	MON.....	2	23	11/29/2002	06/15/2029
36210J	Y2 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	658	569	576	0	0	0	0	0	7,500	7,163	MON.....	4	42	11/29/2002	07/15/2029
36210J	ZL 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	906	784	792	0	0	0	0	0	7,500	7,180	MON.....	5	59	11/29/2002	08/15/2029
36210K	XC 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	23,397	20,239	20,402	0	29	0	0	0	7,500	7,268	MON.....	127	1,498	11/29/2002	08/15/2029
36210L	3Y 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					103.554	11,886	11,478	11,581	0	17	0	0	0	7,500	7,239	MON.....	72	859	11/29/2002	01/15/2029
36210L	5M 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	33,265	28,776	31,350	0	444	0	0	0	7,500	5,175	MON.....	180	2,148	11/29/2002	02/15/2029
36210L	SH 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	11,866	10,264	11,699	0	220	0	0	0	7,500	3,894	MON.....	64	768	11/29/2002	07/15/2029
36210L	SH 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	8,844	7,651	8,522	0	(13)	0	0	0	7,500	4,355	MON.....	48	573	11/29/2002	06/15/2029
36210L	TK 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	4,670	4,040	4,780	0	(12)	0	0	0	7,500	2,728	MON.....	25	303	11/29/2002	07/15/2029
36210L	XA 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.570	10,247	8,944	9,944	0	(16)	0	0	0	7,000	3,860	MON.....	52	624	11/29/2002	12/15/2028
36210M	7L 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	28,441	24,602	27,689	0	489	0	0	0	7,500	4,216	MON.....	154	1,842	11/29/2002	05/15/2029
36210M	T3 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.622	2,730	2,381	2,394	0	0	0	0	0	7,000	6,859	MON.....	14	166	11/29/2002	03/15/2029
36210M	T6 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.622	1,728	1,507	1,516	0	0	0	0	0	7,000	6,847	MON.....	9	105	11/29/2002	03/15/2029
36210M	VZ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.570	11,350	9,906	9,760	0	(7)	0	0	0	7,000	7,423	MON.....	58	691	11/29/2002	12/15/2028
36210M	QR 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.570	842	735	740	0	0	0	0	0	7,000	6,845	MON.....	4	47	11/29/2002	12/15/2028
36210N	SK 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	7,330	6,341	7,587	0	(24)	0	0	0	7,500	2,766	MON.....	40	475	11/29/2002	01/15/2029
36210N	YZ 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.622	5,818	5,076	5,711	0	(13)	0	0	0	7,000	4,018	MON.....	30	354	11/29/2002	02/15/2029
36210P	K7 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	269	233	235	0	0	0	0	0	7,500	7,190	MON.....	1	18	11/29/2002	08/15/2029
36210Q	SZ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.622	28,741	25,074	24,715	0	(41)	0	0	0	7,000	7,402	MON.....	146	1,751	11/29/2002	02/15/2029
36210Q	6B 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.622	32,151	28,050	30,560	0	255	0	0	0	7,000	4,708	MON.....	164	1,956	11/29/2002	01/15/2029
36210Q	7K 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	71,776	62,089	62,271	0	34	0	0	0	7,500	7,414	MON.....	388	4,475	11/29/2002	02/15/2029
36210Q	AR 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	5,726	4,953	6,233	0	(23)	0	0	0	7,500	1,127	MON.....	31	371	11/29/2002	05/15/2029
36210Q	E5 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					100.539	1,368	1,361	1,894	0	(11)	0	0	0	7,500	1,257	MON.....	9	100	11/29/2002	08/15/2029
36210Q	RJ 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	26,568	22,982	23,083	0	20	0	0	0	7,500	7,372	MON.....	144	1,644	11/29/2002	04/15/2029
36210Q	V3 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.570	5,456	4,762	5,447	0	(11)	0	0	0	7,000	3,066	MON.....	28	304	11/29/2002	12/15/2028
36210Q	WA 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	12,879	11,140	11,240	0	19	0	0	0	7,500	7,251	MON.....	70	764	11/29/2002	01/15/2029
36210Q	X4 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	746	645	651	0	0	0	0	0	7,500	7,248	MON.....	4	48	11/29/2002	07/15/2029
36210Q	Y5 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	12,600	10,899	12,652	0	355	0	0	0	7,500	3,405	MON.....	68	790	11/29/2002	04/15/2029
36210Q	YP 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					114.622	11,974	10,447	12,147	0	197	0	0	0	7,000	3,080	MON.....	61	730	11/29/2002	02/15/2029
36210R	CA 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	9,730	8,416	8,504	0	(1)	0	0	0	7,500	7,183	MON.....	53	629	11/29/2002	02/15/2029
36210R	E7 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.688	24,010	20,754	20,708	0	(11)	0	0	0	7,500	7,567	MON.....	130	1,554	11/29/2002	09/15/2030
36210R	M4 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	3,615	3,127	3,403	0	(2)	0	0	0	7,500	4,562	MON.....	20	182	11/29/2002	09/15/2029
36210R	P2 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	10,810	9,351	10,537	0	(18)	0	0	0	7,500	3,953	MON.....	58	700	11/29/2002	07/15/2029
36210R	P8 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	25,383	21,957	22,106	0	26	0	0	0	7,500	7,303	MON.....	137	1,644	11/29/2002	07/15/2029
36210R	PP 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					115.603	532	460	463	0	0	0	0	0	7,500	7,302	MON.....	3	34	11/29/2002	05/15/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	Interest		20	Dates	
			3	4	5	6	Actual Cost	8	9			12	13	14	17			18	19			
36210R	PW 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	72,577	79,103	69,012	73,881	0	454	0	0	0	7,000	5.176	MON	403	4,821	11/29/2002	06/15/2029
36210R	PX 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	72,436	78,716	68,091	72,909	0	701	0	0	0	7,500	5.562	MON	426	5,096	11/29/2002	06/15/2029
36210R	TV 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,959	4,563	3,947	3,982	0	0	0	0	0	7,500	7.235	MON	25	295	11/29/2002	11/15/2029
36210S	GU 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	13,711	14,900	12,889	14,493	0	313	0	0	0	7,500	4.260	MON	81	938	11/29/2002	10/15/2029
36210S	PM 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,103	2,404	2,097	2,112	0	0	0	0	0	7,000	6.817	MON	12	145	11/29/2002	05/15/2029
36210S	Q2 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,423	3,943	3,411	3,450	0	(1)	0	0	0	7,500	7.153	MON	21	255	11/29/2002	11/15/2029
36210T	SH 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	50,757	58,381	50,501	50,775	0	32	0	0	0	7,500	7.342	MON	316	3,780	11/29/2002	05/15/2029
36210T	SU 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	24,360	26,472	22,899	25,315	0	381	0	0	0	7,500	4.696	MON	143	1,712	11/29/2002	06/15/2029
36210T	ZA 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,431	4,829	4,213	4,930	0	(15)	0	0	0	7,000	3.091	MON	25	294	11/29/2002	03/15/2029
36210U	4M 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	22,453	24,399	21,106	23,568	0	446	0	0	0	7,500	4.444	MON	132	1,560	11/29/2002	10/15/2029
36210U	P2 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	12,464	13,544	11,716	13,701	0	308	0	0	0	7,500	3.238	MON	73	877	11/29/2002	08/15/2029
36210U	Q6 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,721	1,983	1,715	1,729	0	0	0	0	0	7,500	7.260	MON	11	128	11/29/2002	09/15/2029
36210U	QE 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	50,318	54,680	47,300	52,359	0	731	0	0	0	7,500	4.667	MON	296	3,541	11/29/2002	08/15/2029
36210U	SV 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	11,312	13,036	11,277	11,374	0	18	0	0	0	7,500	7.251	MON	70	842	11/29/2002	11/15/2029
36210V	2A 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,892	2,181	1,887	1,895	0	0	0	0	0	7,500	7.370	MON	12	141	11/29/2002	08/15/2029
36210V	2Q 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,170	2,502	2,164	2,176	0	0	0	0	0	7,500	7.329	MON	14	155	11/29/2002	09/15/2029
36210V	HT 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	11,831	12,856	11,121	12,684	0	327	0	0	0	7,500	3.863	MON	70	793	11/29/2002	04/15/2029
36210V	MC 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	16,623	18,065	15,626	18,317	0	427	0	0	0	7,500	3.149	MON	98	1,170	11/29/2002	03/15/2029
36210V	NW 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	6,309	7,268	6,287	6,325	0	0	0	0	0	7,500	7.292	MON	39	471	11/29/2002	04/15/2029
36210V	NX 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,117	8,821	7,631	8,575	0	(18)	0	0	0	7,500	4.490	MON	48	570	11/29/2002	04/15/2029
36210V	QS 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	22,035	25,393	21,966	22,090	0	23	0	0	0	7,500	7.335	MON	137	1,644	11/29/2002	04/15/2029
36210W	D6 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	17,616	19,143	16,559	18,500	0	337	0	0	0	7,500	4.415	MON	104	1,239	11/29/2002	06/15/2029
36210W	DQ 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	24,309	28,040	24,255	24,336	0	13	0	0	0	7,500	7.402	MON	152	1,812	11/29/2002	06/15/2029
36210W	LB 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	15,488	16,881	14,727	16,338	0	185	0	0	0	7,000	4.264	MON	86	1,029	11/29/2002	06/15/2029
36210W	QE 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,131	1,304	1,128	1,138	0	0	0	0	0	7,500	7.219	MON	7	85	11/29/2002	09/15/2029
36210W	QV 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	489	500	491	486	0	0	0	0	0	8,000	8.393	MON	3	39	11/29/2002	09/15/2029
36210W	RC 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,119	4,476	3,872	4,990	0	(20)	0	0	0	7,500	0.582	MON	24	290	11/29/2002	10/15/2029
36210X	2F 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	574	662	572	578	0	0	0	0	0	7,500	7.214	MON	4	43	11/29/2002	07/15/2029
36210X	3G 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	13,454	15,499	13,407	13,566	0	28	0	0	0	7,500	7.158	MON	84	1,003	11/29/2002	08/15/2029
36210X	4S 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,638	1,888	1,633	1,649	0	0	0	0	0	7,500	7.211	MON	10	122	11/29/2002	09/15/2029
36210X	A2 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,875	4,463	3,861	3,890	0	0	0	0	0	7,500	7.272	MON	24	289	11/29/2002	06/15/2029
36210X	C9 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	25,088	28,871	24,975	25,182	0	33	0	0	0	7,500	7.260	MON	156	1,870	11/29/2002	06/15/2029
36210X	CG 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,913	4,252	3,678	4,434	0	(13)	0	0	0	7,500	2.239	MON	23	276	11/29/2002	07/15/2029
36210X	D6 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,492	5,968	5,162	5,893	0	(11)	0	0	0	7,500	3.689	MON	32	373	11/29/2002	08/15/2029
36210X	EM 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	27,110	29,461	25,484	28,229	0	390	0	0	0	7,500	4.653	MON	159	1,908	11/29/2002	09/15/2029
36210X	KW 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,600	1,739	1,504	1,823	0	(5)	0	0	0	7,500	2.133	MON	9	112	11/29/2002	12/15/2029
36210X	WV 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	49,730	57,327	49,589	49,780	0	27	0	0	0	7,500	7.388	MON	310	3,713	11/29/2002	05/15/2029
36210X	YN 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,922	3,185	2,779	3,222	0	(7)	0	0	0	7,000	2.495	MON	16	178	11/29/2002	06/15/2029
36210X	ZT 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,653	6,143	5,314	6,060	0	(9)	0	0	0	7,500	2.967	MON	33	365	11/29/2002	07/15/2029
36210Y	ZS 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	52,599	60,601	52,422	52,735	0	45	0	0	0	7,500	7.326	MON	328	3,925	11/29/2002	04/15/2029
36210Y	BS 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	21,633	25,668	21,692	21,629	0	(17)	0	0	0	8,000	8.089	MON	145	1,584	11/29/2002	09/15/2029
36210Y	BW 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	49,207	53,473	46,256	50,088	0	548	0	0	0	7,500	5.263	MON	289	3,463	11/29/2002	09/15/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest		Dates								
	CUSIP Identification	Description	Code	3	4	5	6	Actual Cost	8	Rate Used to Obtain Fair Value	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22	
36210Y	CC 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	6,036	115.603	6,955	6,016	6,057	0	0	0	0	0	7,500	7,263	MON	38	451	11/29/2002	09/15/2029	
36210Y	F4 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	7,770	115.603	8,444	7,304	8,466	0	0	(21)	0	0	7,500	3,782	MON	46	546	11/29/2002	12/15/2029	
36210Y	FR 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	1,073	115.603	1,236	1,070	1,081	0	0	0	0	0	7,500	7,189	MON	7	76	11/29/2002	11/15/2029	
36210Y	G7 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	12,349	115.603	14,231	12,310	12,445	0	24	0	0	0	7,500	7,184	MON	77	921	11/29/2002	12/15/2029	
36210Y	LX 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	707	118.435	842	711	700	0	0	0	0	0	8,000	8,562	MON	5	53	11/29/2002	06/15/2030	
36210Y	MM 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	39,191	114.622	42,715	37,266	40,120	0	262	0	0	0	7,000	5,022	MON	217	2,598	11/29/2002	03/15/2029	
36210Y	S9 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	1,290	111.634	1,435	1,285	1,300	0	0	0	0	0	7,500	7,151	MON	8	96	11/29/2002	04/15/2029	
36210Y	XP 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	2,544	115.603	2,765	2,392	2,859	0	(8)	0	0	0	7,500	2,454	MON	15	179	11/29/2002	06/15/2029	
36210Y	ZD 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	3,941	115.603	4,542	3,929	3,958	0	0	0	0	0	7,500	7,270	MON	25	294	11/29/2002	04/15/2029	
36211A	5R 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	1,886	115.603	2,049	1,773	2,048	0	(4)	0	0	0	7,500	3,374	MON	11	121	11/29/2002	09/15/2029	
36211A	5W 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	20,283	115.603	23,386	20,229	20,365	0	23	0	0	0	7,500	7,307	MON	126	1,514	11/29/2002	11/15/2029	
36211A	5X 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	9,586	115.603	11,046	9,555	9,696	0	(2)	0	0	0	7,500	7,110	MON	60	716	11/29/2002	11/15/2029	
36211A	AP 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	1,714	115.603	1,976	1,709	1,717	0	0	0	0	0	7,500	7,352	MON	11	125	11/29/2002	09/15/2029	
36211A	AW 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	8,432	115.603	9,725	8,413	8,470	0	(1)	0	0	0	7,500	7,254	MON	53	577	11/29/2002	12/15/2029	
36211A	D8 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	9,236	114.622	10,067	8,782	10,725	0	(41)	0	0	0	7,000	2,136	MON	51	614	11/29/2002	06/15/2029	
36211A	E9 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	27,445	114.622	29,913	26,097	28,967	0	329	0	0	0	7,000	4,251	MON	152	1,815	11/29/2002	06/15/2029	
36211A	GP 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	22,069	115.603	23,983	20,746	23,436	0	423	0	0	0	7,500	4,126	MON	130	1,553	11/29/2002	07/15/2029	
36211A	KV 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	10,855	115.603	12,506	10,818	10,924	0	20	0	0	0	7,500	7,219	MON	68	806	11/29/2002	11/15/2029	
36211A	P4 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	35,373	115.603	40,776	35,272	35,512	0	44	0	0	0	7,500	7,305	MON	220	2,584	11/29/2002	12/15/2029	
36211A	UA 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	64,105	115.603	69,663	60,261	66,566	0	879	0	0	0	7,500	4,723	MON	377	4,511	11/29/2002	08/15/2029	
36211A	Y2 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	12,383	115.603	14,270	12,344	12,439	0	17	0	0	0	7,500	7,277	MON	77	924	11/29/2002	07/15/2029	
36211A	Z4 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	5,739	115.603	6,611	5,718	5,770	0	0	0	0	0	7,500	7,174	MON	36	395	11/29/2002	08/15/2029	
36211B	BF 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	5,808	115.603	6,312	5,460	6,198	0	(13)	0	0	0	7,500	4,097	MON	34	408	11/29/2002	04/15/2029	
36211B	KG 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	34,020	115.603	36,969	31,980	34,965	0	456	0	0	0	7,500	4,989	MON	200	2,394	11/29/2002	05/15/2029	
36211B	KH 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	59,051	115.603	68,009	58,830	59,100	0	39	0	0	0	7,500	7,366	MON	368	4,404	11/29/2002	05/15/2029	
36211C	4V 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	7,559	115.603	8,713	7,537	7,619	0	(1)	0	0	0	7,500	7,146	MON	47	559	11/29/2002	12/15/2029	
36211C	AR 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	1,937	115.603	2,234	1,932	1,940	0	0	0	0	0	7,500	7,374	MON	12	144	11/29/2002	11/15/2029	
36211C	GQ 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	33,033	115.603	38,089	32,948	33,117	0	28	0	0	0	7,500	7,352	MON	206	2,432	11/29/2002	09/15/2029	
36211C	HE 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	14,689	115.603	15,963	13,808	15,905	0	398	0	0	0	7,500	3,630	MON	86	1,021	11/29/2002	09/15/2029	
36211C	J9 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	8,502	115.603	9,800	8,478	8,531	0	8	0	0	0	7,500	7,311	MON	53	608	11/29/2002	10/15/2029	
36211C	LV 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	2,664	115.603	2,895	2,505	3,094	0	(10)	0	0	0	7,500	1,619	MON	16	188	11/29/2002	08/15/2029	
36211C	M4 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	15,401	115.603	17,746	15,351	15,457	0	18	0	0	0	7,500	7,301	MON	96	1,149	11/29/2002	11/15/2029	
36211C	MF 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	9,519	115.603	10,962	9,483	9,584	0	(1)	0	0	0	7,500	7,216	MON	59	709	11/29/2002	09/15/2029	
36211C	R9 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	8,816	115.603	10,156	8,786	8,849	0	(1)	0	0	0	7,500	7,282	MON	55	657	11/29/2002	08/15/2029	
36211C	RC 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	7,810	107.342	8,411	7,836	7,784	0	(10)	0	0	0	8,000	8,209	MON	52	579	11/29/2002	12/15/2029	
36211C	WR 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	46,362	115.603	53,480	46,262	46,446	0	37	0	0	0	7,500	7,385	MON	289	3,287	11/29/2002	11/15/2029	
36211C	Z7 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	3,707	115.603	4,028	3,485	4,183	0	(12)	0	0	0	7,500	2,350	MON	22	248	11/29/2002	07/15/2029	
36211D	3H 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	11,058	115.603	12,016	10,395	12,238	0	340	0	0	0	7,500	3,066	MON	65	775	11/29/2002	08/15/2029	
36211D	3J 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	1,953	115.603	2,122	1,836	2,334	0	(9)	0	0	0	7,500	0,897	MON	11	137	11/29/2002	08/15/2029	
36211D	AA 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	23,716	115.603	27,314	23,627	23,821	0	29	0	0	0	7,500	7,264	MON	148	1,769	11/29/2002	12/15/2029	
36211D	CA 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	1,822	115.603	1,980	1,821	1,981	0	(4)	0	0	0	7,500	3,332	MON	11	117	11/29/2002	06/15/2029	
36211D	D3 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					1	36,684	115.603	39,864	34,484	38,005	0	541	0	0	0	7,500	4,781	MON	216	2,580	11/29/2002	07/15/2029	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest		Dates					
			3	4	5	6	Actual Cost	8	9			12	13	14	15	16	17	18	19	20	21	22	
36211J	LQ	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,776	115.603	4,350	3,763	3,795	0	0	0	7,500	7,247	MON	24	268	11/29/2002	07/15/2029	
36211J	NL	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,626	115.603	1,767	1,528	1,903	0	(6)	0	7,500	1,415	MON	10	114	11/29/2002	08/15/2029	
36211J	NZ	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,312	115.603	5,773	4,993	5,658	0	(10)	0	7,500	3,842	MON	31	373	11/29/2002	08/15/2029	
36211J	PK	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,913	115.603	11,423	9,881	9,948	0	9	0	7,500	7,298	MON	62	683	11/29/2002	08/15/2029	
36211J	Q4	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,924	115.603	5,351	4,628	5,486	0	(14)	0	7,500	2,692	MON	29	346	11/29/2002	09/15/2029	
36211J	QW	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,526	115.603	2,910	2,517	2,542	0	0	0	7,500	7,208	MON	16	189	11/29/2002	09/15/2029	
36211J	ZS	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	72,419	115.603	83,421	72,162	72,284	0	15	0	7,500	7,451	MON	451	5,401	11/29/2002	12/15/2029	
36211K	KW	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,696	115.688	5,111	4,418	4,773	0	(4)	0	7,500	4,879	MON	28	331	11/29/2002	08/15/2030	
36211L	7G	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,616	115.603	9,922	8,583	8,664	0	(1)	0	7,500	7,215	MON	54	642	11/29/2002	08/15/2029	
36211L	ER	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,193	115.603	7,817	6,762	7,598	0	(12)	0	7,500	4,124	MON	42	506	11/29/2002	09/15/2029	
36211L	J6	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	19,570	115.603	21,592	18,678	21,094	0	412	0	7,500	4,254	MON	117	1,398	11/29/2002	10/15/2029	
36211L	J7	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	12,178	118.329	14,463	12,222	12,127	0	(19)	0	8,000	8,239	MON	81	976	11/29/2002	10/15/2029	
36211L	L3	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	17,928	115.603	19,483	16,853	18,838	0	335	0	7,500	4,424	MON	105	1,262	11/29/2002	12/15/2029	
36211L	LA	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	16,349	115.603	18,843	16,300	16,436	0	27	0	7,500	7,259	MON	102	1,173	11/29/2002	12/15/2029	
36211L	LN	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,016	115.603	4,364	3,775	4,684	0	(15)	0	7,500	1,517	MON	24	282	11/29/2002	09/15/2029	
36211L	TZ	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	465	115.603	536	464	467	0	0	0	7,500	7,273	MON	3	34	11/29/2002	08/15/2029	
36211L	YM	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,923	115.688	9,137	7,898	7,922	0	0	0	7,500	7,397	MON	49	590	11/29/2002	04/15/2030	
36211M	BA	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	876	115.603	1,009	873	885	0	0	0	7,500	7,102	MON	5	65	11/29/2002	09/15/2029	
36211M	BG	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	759	103.743	791	763	757	0	0	0	8,000	8,272	MON	5	61	11/29/2002	09/15/2029	
36211M	C5	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	27,277	115.603	31,387	27,151	27,333	0	29	0	7,500	7,306	MON	170	2,033	11/29/2002	08/15/2029	
36211M	KH	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	22,218	115.603	25,617	22,159	22,280	0	22	0	7,500	7,342	MON	139	1,659	11/29/2002	09/15/2029	
36211M	N7	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	2,372	115.603	2,732	2,363	2,394	0	0	0	7,500	7,113	MON	15	177	11/29/2002	09/15/2029	
36211M	P7	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	122,478	115.603	141,038	122,002	122,617	0	75	0	7,500	7,354	MON	763	9,134	11/29/2002	10/15/2029	
36211M	P8	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,800	115.603	10,138	8,770	8,855	0	(1)	0	7,500	7,203	MON	55	657	11/29/2002	10/15/2029	
36211M	R9	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	11,709	115.603	12,725	11,007	12,662	0	366	0	7,500	3,674	MON	69	776	11/29/2002	11/15/2029	
36211M	RU	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,914	115.603	11,420	9,878	9,986	0	17	0	7,500	7,175	MON	62	739	11/29/2002	10/15/2029	
36211M	SU	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,562	115.603	6,045	5,229	6,016	0	(12)	0	7,500	3,497	MON	33	391	11/29/2002	12/15/2029	
36211M	TZ	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	11,429	115.688	13,184	11,396	11,494	0	20	0	7,500	7,237	MON	71	853	11/29/2002	02/15/2030	
36211M	VB	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,459	115.603	1,681	1,454	1,468	0	0	0	7,500	7,207	MON	9	109	11/29/2002	08/15/2029	
36211N	3G	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	27,648	115.603	31,859	27,559	27,742	0	29	0	7,500	7,308	MON	172	2,063	11/29/2002	09/15/2029	
36211N	4X	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,470	118.329	5,323	4,499	4,459	0	0	0	8,000	8,302	MON	30	360	11/29/2002	09/15/2029	
36211N	5U	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	54,684	115.603	62,937	54,443	54,743	0	40	0	7,500	7,340	MON	340	4,076	11/29/2002	09/15/2029	
36211N	6E	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	288	115.603	308	267	270	0	0	0	7,500	7,186	MON	2	20	11/29/2002	09/15/2029	
36211N	6T	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	20,068	115.603	23,130	20,008	20,141	0	22	0	7,500	7,308	MON	125	1,497	11/29/2002	09/15/2029	
36211N	GL	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	10,336	115.603	11,910	10,303	10,391	0	16	0	7,500	7,253	MON	64	771	11/29/2002	08/15/2029	
36211N	H3	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,712	115.603	10,041	8,686	8,726	0	0	0	7,500	7,332	MON	54	642	11/29/2002	09/15/2029	
36211N	HD	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	15,330	115.603	17,668	15,284	15,367	0	15	0	7,500	7,341	MON	96	1,122	11/29/2002	08/15/2029	
36211N	HP	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	258	118.042	306	259	257	0	0	0	8,000	8,294	MON	2	19	11/29/2002	09/15/2029	
36211N	K2	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	17,831	115.603	19,377	16,762	18,766	0	515	0	7,500	4,370	MON	105	1,150	11/29/2002	09/15/2029	
36211N	KQ	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	21,672	115.603	23,551	20,372	22,605	0	377	0	7,500	4,611	MON	127	1,511	11/29/2002	10/15/2029	
36211N	KN	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	19,078	115.603	20,732	17,933	19,710	0	382	0	7,500	4,861	MON	112	1,261	11/29/2002	09/15/2029	
36211N	M6	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	806	115.603	929	803	809	0	0	0	7,500	7,273	MON	5	60	11/29/2002	11/15/2029	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest		Dates					
			3	4	5	6	Actual Cost	8	9			12	13	14	15	16	17	18	19	20	21	22	
36211N M7	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		19,661	115.603	22,650	19,593	19,746	0	34	0	0	7,500	7,274	MON	122	1,341	11/29/2002	11/15/2029
36211N N4	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		9,260	115.603	10,676	9,235	9,278	0	0	0	0	7,500	7,340	MON	58	690	11/29/2002	11/15/2029
36211N N5	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		12,957	115.603	14,081	12,180	13,992	0	336	0	0	7,500	3,708	MON	76	912	11/29/2002	11/15/2029
36211N PP	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		1,736	101.176	1,729	1,709	1,758	0	0	0	0	8,500	7,280	MON	12	144	11/29/2002	11/15/2029
36211N R7	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		5,203	115.603	5,654	4,891	5,733	0	(13)	0	0	7,500	2,983	MON	31	364	11/29/2002	09/15/2029
36211N RG	5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		9,357	115.603	10,783	9,328	9,404	0	0	0	0	7,500	7,208	MON	58	682	11/29/2002	09/15/2029
36211N RH	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		16,458	115.603	17,885	15,471	17,809	0	418	0	0	7,500	3,646	MON	97	1,158	11/29/2002	09/15/2029
36211N T2	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		21,045	115.603	24,263	20,989	21,118	0	22	0	0	7,500	7,322	MON	131	1,571	11/29/2002	10/15/2029
36211P BG	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		14,152	115.603	16,292	14,093	14,234	0	22	0	0	7,500	7,212	MON	88	1,055	11/29/2002	10/15/2029
36211P BR	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		442	100.469	418	416	476	0	(1)	0	0	7,500	3,635	MON	3	18	11/29/2002	10/15/2029
36211P DC	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		3,056	115.603	3,321	2,873	3,533	0	(11)	0	0	7,500	1,754	MON	18	215	11/29/2002	11/15/2029
36211P DK	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		1,344	115.603	1,547	1,338	1,360	0	0	0	0	7,500	7,014	MON	8	100	11/29/2002	11/15/2029
36211P F2	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		5,529	115.603	6,367	5,507	5,577	0	(1)	0	0	7,500	7,115	MON	34	412	11/29/2002	12/15/2029
36211P FL	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		28,862	118.329	34,364	29,041	28,958	0	(12)	0	0	8,000	8,086	MON	194	2,319	11/29/2002	12/15/2029
36211P FQ	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		2,449	115.603	2,821	2,441	2,465	0	0	0	0	7,500	7,203	MON	15	183	11/29/2002	12/15/2029
36211P GW	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		6,199	115.603	7,141	6,178	6,233	0	2	0	0	7,500	7,179	MON	39	427	11/29/2002	12/15/2029
36211Q J3	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		18,957	115.603	21,825	18,879	19,035	0	27	0	0	7,500	7,262	MON	118	1,414	11/29/2002	09/15/2029
36211Q LQ	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		3,633	115.603	4,172	3,609	3,649	0	(1)	0	0	7,500	7,161	MON	23	270	11/29/2002	10/15/2029
36211Q LW	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		27,044	115.603	31,177	26,969	27,157	0	36	0	0	7,500	7,299	MON	169	1,952	11/29/2002	10/15/2029
36211R MY	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		3,005	115.688	3,463	2,994	3,024	0	0	0	0	7,500	7,195	MON	19	224	11/29/2002	02/15/2030
36211S K8	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		7,424	115.603	8,067	6,979	8,855	0	322	0	0	7,500	1,239	MON	44	523	11/29/2002	09/15/2029
36211S NQ	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		5,050	115.603	5,817	5,032	5,077	0	(1)	0	0	7,500	7,210	MON	31	377	11/29/2002	11/15/2029
36211S QL	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		4,134	115.603	4,492	3,886	4,845	0	(16)	0	0	7,500	1,403	MON	24	291	11/29/2002	11/15/2029
36211S QM	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		49,287	115.603	56,781	49,118	49,439	0	48	0	0	7,500	7,311	MON	307	3,676	11/29/2002	11/15/2029
36211S R3	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		312	115.603	359	311	314	0	0	0	0	7,500	7,166	MON	2	24	11/29/2002	12/15/2029
36211S SB	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		1,043	115.603	1,202	1,039	1,054	0	0	0	0	7,500	7,070	MON	7	78	11/29/2002	12/15/2029
36211S T5	6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		2,259	115.688	2,458	2,125	2,701	0	(8)	0	0	7,500	0,272	MON	13	159	11/29/2002	01/15/2030
36211S VW	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		11,077	120.682	13,072	10,832	11,368	0	134	0	0	8,500	6,977	MON	77	919	11/29/2002	05/15/2030
36211T SR	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		104	120.682	124	103	107	0	0	0	0	8,500	6,839	MON	1	9	11/29/2002	02/15/2030
36211U DJ	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		5,257	115.688	6,065	5,242	5,299	0	(1)	0	0	7,500	7,144	MON	33	391	11/29/2002	11/15/2030
36211U KR	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		3,644	115.603	4,200	3,633	3,665	0	0	0	0	7,500	7,234	MON	23	271	11/29/2002	12/15/2029
36211U ML	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		5,335	115.688	6,180	5,342	5,330	0	0	0	0	7,500	7,578	MON	33	400	08/14/2000	01/15/2030
36211U VX	7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		10,073	115.603	10,947	9,469	10,532	0	147	0	0	7,500	4,461	MON	59	662	11/29/2002	11/15/2029
36211U WB	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		9,731	115.603	10,574	9,147	11,336	0	(36)	0	0	7,500	1,559	MON	57	685	11/29/2002	11/15/2029
36211U XU	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		5,263	115.603	6,066	5,248	5,300	0	(1)	0	0	7,500	7,197	MON	33	392	11/29/2002	12/15/2029
36211U XZ	0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		465	115.603	536	464	467	0	0	0	0	7,500	7,295	MON	3	32	11/29/2002	12/15/2029
36211U YB	2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		1,131	115.603	1,229	1,063	1,274	0	(3)	0	0	7,500	2,426	MON	7	79	11/29/2002	12/15/2029
36211V 3H	1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		7,286	115.603	8,400	7,266	7,300	0	0	0	0	7,500	7,331	MON	45	521	11/29/2002	12/15/2029
36211V LP	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		9,478	115.603	10,921	9,447	9,515	0	(1)	0	0	7,500	7,249	MON	59	707	11/29/2002	10/15/2029
36211V PL	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		4,139	115.603	4,498	3,891	4,313	0	(6)	0	0	7,500	4,512	MON	24	291	11/29/2002	12/15/2029
36211X S9	8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		5,168	115.688	5,626	4,863	5,701	0	(11)	0	0	7,500	2,546	MON	30	363	11/29/2002	03/15/2030
36212B HH	9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1		907	115.688	1,046	904	914	0	0	0	0	7,500	7,129	MON	6	67	11/29/2002	02/15/2030

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest		Dates					
			6	Codes		8	9			12	13	14	15	16	17	18	19	20	21	22	
		Description		3	4	5	Rate Used to Obtain Fair Value		Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
36212C	GD 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.688	13.277	11,477						7.500	7.573	MON	72	859	08/14/2000	08/15/2030
36212F	H8 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.688	3.133	2,708						7.500	1,011	MON	17	203	11/29/2002	05/15/2030
36212F	KE 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	120.682	4,773	3,955						8.500	6,635	MON	28	336	11/29/2002	06/15/2030
36212F	YQ 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	118.255	4,558	3,854		196				8.000	2,695	MON	26	305	11/29/2002	07/15/2030
36212M	EV 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	118.418	7,061	5,963		(1)				8.000	7,180	MON	40	476	11/29/2002	07/15/2030
362161	M6 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	1,356	1,176		(6)				7.500	3,991	MON	7	88	11/29/2002	09/15/2023
362162	DZ 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	112.825	429	380		(1)				8.500	7,574	MON	3	32	11/29/2002	11/15/2016
362162	EJ 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	101.229	62	61						8.500	7,012	MON	0	5	11/29/2002	01/15/2017
362165	3J 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	113.917	568	499		(1)				8.500	7,957	MON	4	42	11/29/2002	05/15/2017
362169	UF 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	118.329	5,694	4,812		1				8.000	8,384	MON	32	384	11/29/2002	10/15/2029
36216A	JC 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	114.570	766	669						7.000	6,751	MON	4	47	11/29/2002	06/15/2028
36216P	D3 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	110.358	44,833	40,625		(117)				7.500	6,277	MON	254	3,013	11/29/2002	10/15/2016
36216U	WA 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.603	3,300	2,854						7.500	7,335	MON	18	212	11/29/2002	04/15/2029
362170	EL 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	111.555	28,396	25,455		(134)				7.500	5,261	MON	159	1,892	11/29/2002	04/15/2017
362173	UZ 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	113.917	1,774	1,558		(1)				8.500	8,206	MON	11	131	11/29/2002	05/15/2017
36217C	GL 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	101.229	7,189	7,102		4				8.000	8,233	MON	47	563	11/29/2002	05/15/2017
36217M	QW 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	100.966	1,401	1,388		(2)				8.500	7,988	MON	10	117	11/29/2002	01/15/2017
36218S	XN 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	113.917	1,270	1,115		(1)				8.500	8,006	MON	8	92	11/29/2002	07/15/2017
36218T	E7 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.483	601	520		(2)				7.500	4,556	MON	3	37	11/29/2002	04/15/2024
36219S	SD 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	114.570	3,395	2,963		(2)				7.000	6,135	MON	17	204	11/29/2002	01/15/2028
36220B	EZ 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.603	1,877	1,624		0				7.500	7,136	MON	10	122	11/29/2002	10/15/2029
36223M	CL 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	4,752	4,122		(31)				7.500	3,066	MON	26	308	11/29/2002	02/15/2023
36223W	KB 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	3,587	3,111		(11)				7.500	5,085	MON	19	232	11/29/2002	06/15/2023
36223W	R7 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	112.187	10,972	9,780		(50)				7.500	5,075	MON	61	730	11/29/2002	02/15/2022
36223X	PY 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	114.703	1,978	1,725		(14)				7.500	3,101	MON	11	123	11/29/2002	04/15/2022
36224D	T9 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	114.570	2,087	1,822		(1)				7.000	6,580	MON	11	120	11/29/2002	06/15/2028
36224E	TB 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	4,095	3,552		(15)				7.500	4,711	MON	22	265	11/29/2002	07/15/2023
36224F	GA 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	1,256	1,090		(6)				7.500	4,162	MON	7	81	11/29/2002	05/15/2023
36224J	3E 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.244	55,478	48,140		(173)				7.500	4,244	MON	301	3,598	11/29/2002	08/15/2023
36224M	J4 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	114.703	16,227	14,147		(50)				7.500	5,149	MON	88	1,052	11/29/2002	12/15/2022
36224N	TP 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	4,571	3,965		(28)				7.500	3,333	MON	25	296	11/29/2002	01/15/2023
36224Q	DJ 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	114.703	41,455	36,141		(86)				7.500	5,582	MON	226	2,674	11/29/2002	11/15/2022
36224S	B4 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	114.703	5,542	4,832		(20)				7.500	4,629	MON	30	361	11/29/2002	10/15/2022
36224S	U7 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	1,117	969		(8)				7.500	2,790	MON	6	72	11/29/2002	03/15/2023
36224S	US 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	109,639	95,099		(379)				7.500	3,636	MON	594	6,967	11/29/2002	01/15/2023
36224S	YA 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	21,053	18,261		51				7.500	3,711	MON	114	1,276	11/29/2002	05/15/2023
36224S	YC 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	117.528	3,253	2,768		1				8.000	8,176	MON	18	221	11/29/2002	05/15/2023
36224S	YF 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	5,005	4,341		(14)				7.500	5,267	MON	27	324	11/29/2002	05/15/2023
36224T	UX 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	2,836	2,460		(12)				7.500	4,327	MON	15	182	11/29/2002	02/15/2023
36224U	QT 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	4,507	3,910		(32)				7.500	2,777	MON	24	292	11/29/2002	05/15/2023
36224V	5D 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	2,813	2,440		(15)				7.500	3,793	MON	15	182	11/29/2002	01/15/2023
36224X	QZ 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	115.290	68,957	59,812		(353)				7.500	3,875	MON	374	4,450	11/29/2002	01/15/2023

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	18	Interest		Dates				
		3	4	5		6	Actual Cost			8	Rate Used to Obtain Fair Value	9	Par Value				Book/Adjusted Carrying Value	12	13	14	15	19	20	21	22
CUSIP Identification	Description	Code	in	Bond CHAR	NAIC Designation							Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
36224Y PL 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,091	115,290	9,784	8,486	9,570	0	(44)	0	0	0	7,500	3,831	MON	53	631	11/29/2002	02/15/2023	
36225A 3B 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	531	118,270	619	523	536	0	0	0	0	0	8,500	7,591	MON	4	44	11/29/2002	05/15/2028	
36225A 4Z 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	125,027	119,699	145,606	121,644	127,138	0	1,294	0	0	0	8,500	7,018	MON	862	10,075	11/29/2002	07/20/2028	
36225A 7H 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	4,588	114,552	5,091	4,445	4,820	0	(8)	0	0	0	7,000	5,026	MON	26	306	11/29/2002	11/15/2028	
36225A E4 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	38,167	115,149	42,092	36,554	39,261	0	(45)	0	0	0	7,500	5,397	MON	228	2,709	11/29/2002	06/15/2025	
36225A F8 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,323	115,488	1,472	1,275	1,377	0	(3)	0	0	0	7,500	5,418	MON	8	94	11/29/2002	07/15/2025	
36225A GB 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	23,420	115,392	26,079	22,601	24,114	0	(7)	0	0	0	7,500	5,630	MON	141	1,667	11/29/2002	07/15/2025	
36225A GV 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	653	117,873	744	632	670	0	(1)	0	0	0	8,000	6,272	MON	4	50	11/29/2002	08/15/2025	
36225A HF 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	55,780	114,545	59,644	52,070	57,760	0	(233)	0	0	0	7,500	4,109	MON	325	3,850	11/29/2002	12/15/2022	
36225A NS 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	132,086	115,328	146,485	127,016	138,125	0	901	0	0	0	7,500	5,181	MON	775	9,433	11/29/2002	08/15/2026	
36225A NQ 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	142,475	115,336	157,491	136,550	149,757	0	1,086	0	0	0	7,500	4,956	MON	853	10,119	11/29/2002	07/15/2026	
36225A QL 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,961	114,371	9,070	7,930	8,001	0	(2)	0	0	0	7,000	6,754	MON	46	549	11/29/2002	11/15/2026	
36225A RE 2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	5,597	114,387	6,378	5,576	5,629	0	(1)	0	0	0	7,000	6,752	MON	33	385	11/29/2002	12/15/2026	
36225A RU 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	1,046	114,409	1,192	1,042	1,052	0	0	0	0	0	7,000	6,746	MON	6	72	11/29/2002	01/15/2027	
36225A ST 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	7,836	115,305	8,478	7,353	8,622	0	(31)	0	0	0	7,500	3,188	MON	46	546	11/29/2002	03/15/2027	
36225A TB 6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	196,255	115,325	212,520	184,279	211,303	0	2,269	0	0	0	7,500	3,835	MON	1,152	13,674	11/29/2002	04/15/2027	
36225A U2 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	41,207	114,379	46,955	41,052	41,404	0	9	0	0	0	7,000	6,767	MON	239	2,835	11/29/2002	07/15/2027	
36225A UD 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	112,331	115,345	121,578	105,404	123,103	0	1,560	0	0	0	7,500	3,386	MON	659	7,836	11/29/2002	06/15/2027	
36225A UM 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,313	114,379	10,611	9,277	9,357	0	0	0	0	0	7,000	6,760	MON	54	640	11/29/2002	06/15/2027	
36225A WL 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	8,856	114,496	10,103	8,824	8,894	0	0	0	0	0	7,000	6,754	MON	51	609	11/29/2002	10/15/2027	
36225A Y5 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	16,860	114,501	18,318	15,998	18,114	0	195	0	0	0	7,000	3,702	MON	93	1,106	11/29/2002	03/15/2028	
36225A YN 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	9,666	114,458	10,921	9,541	9,823	0	17	0	0	0	7,000	6,166	MON	56	658	11/29/2002	02/15/2028	
36225A ZP 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	24,558	117,951	29,089	24,662	24,441	0	(24)	0	0	0	8,000	8,257	MON	164	1,947	11/29/2002	12/15/2027	
36225B DE 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	17,157	115,408	18,613	16,128	18,568	0	312	0	0	0	7,500	3,820	MON	101	1,197	11/29/2002	03/15/2029	
36225B F6 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	11,671	115,603	12,683	10,971	12,939	0	389	0	0	0	7,500	3,028	MON	69	810	11/29/2002	09/15/2029	
36225B FV 5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1	3,672	115,583	4,231	3,661	3,691	0	0	0	0	0	7,500	7,249	MON	23	271	11/29/2002	08/15/2029	
0299999 U.S. Government - Single Class Mortgage-Backed/Asset-Backed Securities						144,185,871	XXX	144,875,488	138,963,538	144,768,099	0	146,969	0	0	0	XXX	XXX	XXX	548,860	3,029,356	XXX	11/29/2002	08/15/2029
0399999 Total - U.S. Government						148,175,391	XXX	165,890,524	165,125,538	159,165,630	16,361	1,147,922	0	0	0	XXX	XXX	XXX	566,988	3,071,460	XXX	11/29/2002	08/15/2029

All Other Governments - Issuer Obligations

	110709 FT 4	BRITISH COLUMBIA PROV OF	SD	C		1FE	5,192,150	107,015	5,338,427	5,000,000	5,172,798	0	(28,832)	0	58,341	4,250	3,252	JD		7,689	207,534	04/22/2010	06/18/2014
	11070Z DF 8	BRITISH COLUMBIA PROV OF	SD	C		1FE	52,043,889	111,189	52,087,495	46,973,000	51,386,524	0	(728,688)	0	2,453,579	5,150	5,865	JD		87,532	2,361,308	04/14/2010	12/18/2015
	13509P CC 5	CANADA HOUSING TRUST	SD	C		1FE	19,895,600	101,671	20,287,375	20,000,000	19,954,874	0	18,776	0	915,448	2,750	2,863	JD		24,493	531,979	01/08/2010	12/15/2014
	13508T YX 6	CANADIAN GOVERNMENT	SD	C		1FE	50,010,000	101,073	50,419,840	50,000,000	50,105,607	0	(3,057)	0	2,628,391	2,000	1,995	MS		334,001	966,534	07/08/2009	09/01/2012
	31739Z AK 1	FINANCEMENT QUEBEC	SD	C		1FE	2,651,450	106,787	2,663,527	2,500,000	2,635,312	0	(20,790)	0	143,356	4,250	3,098	JD		8,872	104,522	02/09/2010	12/01/2015
	56344Z BB 4	MANITOBA (PROVINCE OF)	SD	C		1FE	2,946,750	114,220	2,993,095	2,100,000	2,327,530	0	(23,013)	0	122,561	5,500	3,921	MN		14,788	112,942	12/22/2009	11/15/2018
	563469 EX 9	MANITOBA (PROVINCE OF)	SD	C		1FE	27,695,250	111,587	27,832,415	25,000,000	27,343,124	0	(387,437)	0	1,181,814	5,200	3,177	JD		101,314	1,267,608	04/05/2010	12/03/2015
	563469 FG 5	MANITOBA (PROVINCE OF)	SD	C		1FE	21,151,700	107,479	21,446,293	20,000,000	21,028,367	0	(160,395)	0	967,251	4,300	3,254	MS		287,241	845,467	01/13/2010	03/01/2016
	563469 TG 0	MANITOBA (PROVINCE OF)	SD	C		1FE	1,999,440	102,658	2,048,437	2,000,000	2,003,588	0	103	0	105,098	3,050	3,056	MS		20,374	59,959	08/27/2009	09/01/2014
	683234 GC 5	ONTARIO (PROVINCE OF)	SD	C		1FE	40,662,950	103,205	41,186,774	40,000,000	40,609,819	0	(122,261)	0	1,810,019	3,250	2,869	MS		408,873	1,106,154	03/09/2010	09/08/2014
	683234 B8 0	ONTARIO (PROVINCE OF)	SD	C		1FE	5,093,900	105,881	5,281,864	5,000,000	5,093,368	0	(7,848)	0	267,336	4,400	4,163	JD		17,758	214,121	08/26/2009	06/02/2019
	683234 C3 0	ONTARIO (PROVINCE OF)	SD	C		1FE	4,992,000	102,256	5,101,002	5,000,000	5,003,093	0	1,057	0	153,080	3,150	3,182	MS		49,537	75,785	03/09/2010	09/08/2015

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes					7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates								
		3	4	5	6	8		9	12			13	14	15	16	17	18	19	20	21	22						
CUSIP Identification	Description	Code	g	i	e	r	o	f	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
683234 WM	6 ONTARIO (PROVINCE OF)	SD	C					.1FE		3,225,750	107.882	3,228,998	3,000,000	3,196,840	0	(32,164)	0	104,443	4,500	2.883	MS		42,460	126,173	02/24/2010	03/08/2015	
683234 YC	6 ONTARIO (PROVINCE OF)	SD	C					.1FE		5,270,400	107.703	5,372,745	5,000,000	5,240,825	0	(38,719)	0	275,702	4,400	3,423	MS		69,194	212,638	12/23/2009	03/08/2016	
013051 DA	2 PROVINCE OF ALBERTA	SD	C					.1FE		19,991,160	101.753	20,303,607	20,000,000	20,033,358	0	1,536	0	1,050,834	2,750	2,759	JD		45,925	535,302	12/16/2009	12/01/2014	
748148 RN	5 QUEBEC PROVINCE	SD	C					.1FE		10,995,450	111.425	11,116,834	10,000,000	10,866,191	0	(146,757)	0	228,244	5,500	3,194	JD		45,925	538,475	04/21/2010	12/01/2014	
748148 RP	0 QUEBEC PROVINCE	SD	C					.1FE		54,317,280	110.403	54,523,407	49,500,000	53,712,256	0	(691,072)	0	2,427,912	5,000	3,164	JD		206,663	2,423,912	04/06/2010	12/01/2015	
74814Z DU	4 QUEBEC PROVINCE	SD	C					.1FE		10,297,200	107.015	10,676,854	10,000,000	10,290,034	0	(26,898)	0	472,572	4,500	4,097	JD		37,575	440,034	01/05/2010	12/01/2018	
EC3601 90	2 ARGENT LETRAS DEL TESORO	F					4	.6Z		1,343,551	0.000	3	3,300,000	5,116,006	0	(10,904)	0	268,586	0.000	1,017	MAT		0	0	05/21/2010	01/01/2099	
EF7828 56	1 CAISSE D'AMORT DETTE SOC	SD	C					.1FE		5,117,300	103.349	5,155,561	5,000,000	5,116,006	0	(10,904)	0	0	4,450	4,130	AO		40,254	219,122	12/17/2009	10/26/2018	
465138 9L	1 STATE OF ISRAEL	F						.1Z		500,000	100.843	504,215	500,000	500,000	0	0	0	0	1,013		JD		422	2,122	06/30/2010	07/01/2012	
302154 AU	3 EXPORT-IMPORT BK KOREA	F						.1FE		5,406,300	108.293	5,414,650	5,000,000	5,346,563	0	(59,737)	0	0	5,875	3,994	JJ		136,267	146,875	03/22/2010	01/14/2015	
302154 AV	1 EXPORT-IMPORT BK KOREA	F						.1FE		6,962,550	101.630	7,114,100	7,000,000	6,967,553	0	5,003	0	0	4,125	4,235	MS		89,833	144,375	03/02/2010	09/09/2015	
500630 BR	8 KOREA DEVELOPMENT BANK	F						.1FE		14,959,600	102.908	15,436,200	15,000,000	14,964,659	0	6,059	0	0	4,375	4,432	FA		257,031	328,125	02/03/2010	08/10/2015	
50065J AA	3 KOREA EXPRESSWAY CORP	F						.1FE		5,125,500	102.812	5,140,600	5,000,000	5,102,121	0	(21,779)	0	0	4,500	3,970	MS		61,250	206,875	12/04/2009	03/23/2015	
04999999	All Other Governments - Issuer Obligations							XXX		377,246,120	XXX	380,095,318	361,873,000	374,000,410	0	(2,477,815)	0	15,634,568	XXX	XXX	XXX		2,395,271	13,176,941	XXX	XXX	
10999999	Total - All Other Governments							XXX		377,246,120	XXX	380,095,318	361,873,000	374,000,410	0	(2,477,815)	0	15,634,568	XXX	XXX	XXX		2,395,271	13,176,941	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
20772G 5M	6 CONNECTICUT ST	SD					1	.1FE		7,000,000	103.494	7,244,580	7,000,000	7,000,000	0	0	0	0	4,807	4,807	AO		84,123	143,008	04/21/2010	04/01/2022	
20772G 5N	4 CONNECTICUT ST						1	.1FE		8,250,000	103.393	8,529,923	8,250,000	8,250,000	0	0	0	0	4,957	4,957	AO		102,238	173,805	04/21/2010	04/01/2023	
20772G 5P	9 CONNECTICUT ST	SD					1	.1FE		17,000,000	102.623	17,445,910	17,000,000	17,000,000	0	0	0	0	5,027	5,027	AO		213,648	363,201	04/21/2010	04/01/2024	
20772G 5Q	7 CONNECTICUT ST						1	.1FE		9,925,614	101.933	10,101,560	9,910,000	9,924,800	0	(814)	0	0	5,157	5,137	AO		127,765	217,200	04/29/2010	04/01/2025	
20772G 5R	5 CONNECTICUT ST						1	.1FE		6,275,317	101.405	6,353,023	6,265,000	6,274,967	0	(350)	0	0	5,257	5,236	AO		82,338	139,974	04/29/2010	04/01/2026	
882721 VR	1 TRANSN COMM-MOBILITY FD						1	.1FE		20,099,600	100.258	20,051,600	20,000,000	20,084,204	0	(11,257)	0	0	5,000	4,966	AO		250,000	1,000,000	08/05/2009	04/01/2037	
373384 PB	6 GEORGIA ST							.1FE		25,212,500	101.304	25,326,000	25,000,000	25,205,770	0	(6,730)	0	0	5,014	4,941	MN		208,917	1,173,415	02/11/2010	11/01/2027	
546415 TW	0 LOUISIANA ST						1	.1FE		544,330	114.744	573,720	500,000	523,259	0	(4,522)	0	0	5,250	4,207	FA		10,938	26,250	12/07/2005	08/01/2016	
57582P UR	9 MASSACHUSETTS ST	SD						.1FE		10,000,000	94.044	9,404,400	10,000,000	10,000,000	0	0	0	0	4,680	4,680	MN		78,000	219,700	05/05/2010	05/01/2026	
57582P UT	5 MASSACHUSETTS ST						2	.1FE		74,013,000	93.244	69,933,000	75,000,000	74,033,770	0	20,770	0	0	4,910	5,020	MN		613,750	1,728,729	05/10/2010	05/01/2029	
605580 6D	6 MISSISSIPPI ST							.1FE		3,000,000	95.759	2,872,770	3,000,000	3,000,000	0	0	0	0	2,630	2,630	MN		11,178	0	10/21/2010	11/01/2016	
649787 8K	7 NEW YORK ST						1	.1FE		3,855,600	99.995	3,999,800	4,000,000	3,859,856	0	2,436	0	0	5,000	5,248	FA		75,556	200,000	03/05/2009	02/15/2039	
649791 CP	3 NEW YORK ST							.1FE		12,117,697	96.402	11,823,705	12,265,000	12,123,738	0	6,041	0	0	4,840	4,960	MS		197,875	281,972	03/08/2010	03/01/2024	
649791 CQ	1 NEW YORK ST							.1FE		12,698,607	95.846	12,325,796	12,860,000	12,704,594	0	5,987	0	0	4,890	5,010	MS		209,618	298,706	03/08/2010	03/01/2025	
649791 CS	7 NEW YORK ST	SD						.1FE		13,980,414	97.873	13,888,179	14,190,000	13,986,661	0	6,247	0	0	5,290	5,424	MS		250,217	356,559	03/08/2010	03/01/2027	
649791 CT	5 NEW YORK ST							.1FE		14,713,360	97.920	14,629,248	14,940,000	14,719,486	0	6,126	0	0	5,390	5,524	MS		268,422	382,501	03/08/2010	03/01/2028	
649791 CU	2 NEW YORK ST							.1FE		15,495,535	97.416	15,338,149	15,745,000	15,505,592	0	6,057	0	0	5,440	5,574	MS		285,509	406,851	03/08/2010	03/01/2029	
649791 CV	0 NEW YORK ST							.1FE		11,415,328	97.472	11,306,752	11,600,000	11,419,473	0	4,145	0	0	5,540	5,674	MS		214,213	305,254	03/08/2010	03/01/2030	
677521 OR	5 OHIO STATE							.1FE		2,500,000	101.306	2,532,650	2,500,000	2,500,000	0	0	0	0	4,922	4,922	MS		41,017	60,158	02/24/2010	09/01/2024	
677521 CS	3 OHIO STATE							.1FE		3,000,000	101.263	3,037,890	3,000,000	3,000,000	0	0	0	0	5,022	5,022	MS		50,220	73,656	02/24/2010	09/01/2025	
677521 DD	5 OHIO STATE							.1FE		8,475,000	100.115	8,484,746	8,475,000	8,475,000	0	0	0	0	4,784	4,784	MN		67,574	207,227	04/14/2010	05/01/2023	
677521 FY	7 OHIO STATE							.1FE		5,000,000	93.571	4,678,550	5,000,000	5,000,000	0	0	0	0	3,970	3,966	MN		39,149	0	10/05/2010	05/01/2023	
677521 FZ	4 OHIO STATE							.1FE		5,000,000	93.246	4,662,300	5,000,000	5,000,000	0	0	0	0	4,090	4,086	MN		40,332	0	10/05/2010	05/01/2024	
677521 GB	6 OHIO STATE							.1FE		14,000,000	96.685	13,535,900	14,000,000	14,000,000	0	0	0	0	2,470	2,467	MN		68,199	0	10/05/2010	05/01/2016	
68607L XQ	5 OREGON ST						2	.1FE		11,684,103	105.446	11,836,314	11,225,000	11,671,519	0	(12,583)	0	0	5,892	5,520	JD		55,115	661,377	03/23/2010	06/01/2027	
68608K A3	2 OREGON ST						2	.1FE		7,000,000	96.339	6,743,730	7,000,000	7,000,000	0	0	0	0	5,382	5,383	FA		156,975	96,278	04/22/2010	08/01/2039	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value					Interest			Dates	
CUSIP Identification	Description	3	4	5	6	Actual Cost	8	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
			F	O	R							Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
68608K ZW	1 OREGON ST.....				.1FE	5,230,000	101.325	5,299,298	5,230,000	5,230,000	5,230,000	0	0	0	0	4,761	4,762	FA.....	103,750	63,633	04/22/2010	08/01/2023
68608K ZY	7 OREGON ST.....				.1FE	1,000,000	101.736	1,017,360	1,000,000	1,000,000	1,000,000	0	0	0	0	4,961	4,962	FA.....	20,671	12,678	04/22/2010	08/01/2025
68608K ZZ	4 OREGON ST.....			2	.1FE	2,000,000	100.117	2,002,340	2,000,000	2,000,000	2,000,000	0	0	0	0	5,011	5,012	FA.....	41,758	25,612	04/22/2010	08/01/2026
70914P ME	9 PENNSYLVANIA ST.....			2	.1FE	19,148,711	96.164	18,607,734	19,350,000	19,350,000	19,158,213	0	9,502	0	0	4,650	4,752	FA.....	339,915	509,873	05/19/2010	02/15/2026
70914P NA	6 PENNSYLVANIA ST.....			1	.1FE	60,093,209	96.444	58,213,598	60,360,000	60,360,000	60,099,879	0	6,670	0	0	4,900	4,941	MN.....	492,940	1,265,213	05/19/2010	05/01/2026
882721 NW	9 TEXAS ST.....	SD..		1	.1FE	12,909,900	98.695	14,804,250	15,000,000	15,000,000	13,038,659	0	65,501	0	0	4,500	5,700	AO.....	168,750	675,000	12/18/2008	04/01/2028
882721 S7	9 TEXAS ST.....			1	.1FE	9,912,500	96.220	9,622,000	10,000,000	10,000,000	9,914,438	0	1,796	0	0	4,750	5,101	AO.....	118,750	475,000	11/30/2009	04/01/2037
93974A UE	2 WASHINGTON ST.....	SD..			.1FE	4,695,969	47.967	4,695,969	9,790,000	9,790,000	4,383,377	0	229,880	0	0	0,000	5,460	MAT.....	0	0	02/19/2003	12/01/2025
93974A UF	9 WASHINGTON ST.....				.1FE	2,453,708	44.748	3,969,148	8,870,000	8,870,000	3,751,489	0	197,436	0	0	0,000	5,480	MAT.....	0	0	02/19/2003	12/01/2026
93974A UH	5 WASHINGTON ST.....	SD..			.1FE	2,569,170	39.068	4,114,760	10,535,000	10,535,000	3,957,455	0	210,462	0	0	0,000	5,540	MAT.....	0	0	01/23/2003	12/01/2028
93974A UJ	1 WASHINGTON ST.....	SD..			.1FE	2,344,454	36.451	3,710,712	10,180,000	10,180,000	3,614,084	0	192,534	0	0	0,000	5,550	MAT.....	0	0	01/23/2003	12/01/2029
93974A ZH	0 WASHINGTON ST.....	SD..			.1FE	2,943,483	37.437	4,820,014	12,875,000	12,875,000	4,475,930	0	249,559	0	0	0,000	5,820	MAT.....	0	0	09/03/2003	06/01/2029
93974A 5C	4 WASHINGTON ST.....				.1FE	2,041,957	34.565	2,853,341	8,255,000	8,255,000	2,884,020	0	152,048	0	0	0,000	5,490	MAT.....	0	0	08/11/2004	06/01/2030
93974A 8W	7 WASHINGTON ST.....				.1FE	1,671,516	41.847	1,952,163	4,665,000	4,665,000	2,067,030	0	97,104	0	0	0,000	4,870	MAT.....	0	0	07/28/2006	12/01/2027
93974A 8X	5 WASHINGTON ST.....	SD..			.1FE	1,618,352	39.068	1,859,161	4,760,000	4,760,000	2,003,014	0	94,470	0	0	0,000	4,890	MAT.....	0	0	07/28/2006	12/01/2028
93974A 8Y	3 WASHINGTON ST.....				.1FE	1,518,881	36.451	1,716,842	4,710,000	4,710,000	1,881,523	0	89,090	0	0	0,000	4,910	MAT.....	0	0	07/28/2006	12/01/2029
93974A MP	6 WASHINGTON ST.....	@SD			.1FE	5,559,828	45.894	6,721,176	14,645,000	14,645,000	6,297,111	0	335,419	0	0	0,000	5,550	NA.....	0	0	09/17/2008	06/01/2026
93974A MQ	4 WASHINGTON ST.....	@SD			.1FE	7,464,142	42.939	9,015,043	20,995,000	20,995,000	8,465,182	0	455,576	0	0	0,000	5,610	NA.....	0	0	09/17/2008	06/01/2027
93974A Q6	4 WASHINGTON ST.....	SD..			.1FE	3,922,409	55.114	5,968,846	10,830,000	10,830,000	5,580,161	0	279,240	0	0	0,000	5,200	MAT.....	0	0	02/05/2004	12/01/2023
93974A R2	2 WASHINGTON ST.....	SD..			.1FE	3,226,425	41.847	4,680,587	11,185,000	11,185,000	4,533,674	0	235,669	0	0	0,000	5,410	MAT.....	0	0	08/12/2004	12/01/2027
93974A R3	0 WASHINGTON ST.....	SD..			.1FE	3,096,800	39.068	4,454,565	11,405,000	11,405,000	4,359,643	0	227,831	0	0	0,000	5,440	MAT.....	0	0	08/12/2004	12/01/2028
93974A UC	6 WASHINGTON ST.....	@SD			.1FE	3,894,107	55.114	4,480,768	8,130,000	8,130,000	4,350,050	0	205,423	0	0	0,000	4,900	NA.....	0	0	09/12/2008	12/01/2023
93974B YE	6 WASHINGTON ST.....				.1FE	1,706,368	43.680	1,897,896	4,345,000	4,345,000	2,033,129	0	89,256	0	0	0,000	4,540	MAT.....	0	0	01/24/2007	12/01/2027
93974B YF	3 WASHINGTON ST.....				.1FE	1,170,875	41.014	1,281,688	3,125,000	3,125,000	1,395,623	0	61,399	0	0	0,000	4,550	MAT.....	0	0	01/24/2007	12/01/2028
93974B YG	1 WASHINGTON ST.....				.1FE	1,116,875	38.664	1,208,250	3,125,000	3,125,000	1,331,765	0	58,714	0	0	0,000	4,560	MAT.....	0	0	01/24/2007	12/01/2029
97705L A9	8 WISCONSIN ST.....			1	.1FE	35,886,446	91.086	32,827,394	36,040,000	36,040,000	35,888,026	0	1,580	0	0	5,000	5,048	MN.....	595,661	0	09/01/2010	05/01/2032
97705L ZK	6 WISCONSIN ST.....			1	.1FE	7,579,697	101.145	7,666,791	7,580,000	7,580,000	7,579,707	0	10	0	0	5,200	5,200	MN.....	65,693	223,357	03/17/2010	05/01/2025
97705L ZL	4 WISCONSIN ST.....			1	.1FE	7,959,602	101.063	8,044,615	7,960,000	7,960,000	7,959,614	0	12	0	0	5,350	5,350	MN.....	70,977	241,321	03/17/2010	05/01/2026
97705L ZM	2 WISCONSIN ST.....			1	.1FE	16,566,738	100.037	16,721,185	16,715,000	16,715,000	16,570,715	0	3,978	0	0	5,350	5,465	MN.....	149,042	506,743	03/17/2010	05/01/2027
97705L ZN	0 WISCONSIN ST.....			1	.1FE	14,069,656	99.780	14,248,584	14,280,000	14,280,000	14,074,748	0	5,093	0	0	5,450	5,580	MN.....	129,710	441,014	03/23/2010	05/01/2028
1199999	U.S. States, Territories & Possessions - Issuer Obligations.....					565,807,221	XXX.....	575,136,273	681,665,000	681,665,000	582,140,948	0	3,576,805	0	0	XXX.....	XXX.....	XXX.....	6,100,503	12,955,265	XXX.....	XXX.....
1799999	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....					565,807,221	XXX.....	575,136,273	681,665,000	681,665,000	582,140,948	0	3,576,805	0	0	XXX.....	XXX.....	XXX.....	6,100,503	12,955,265	XXX.....	XXX.....
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																						
033161 ZM	5 ANCHORAGE ALASKA.....			1	.1FE	3,200,000	101.930	3,261,760	3,200,000	3,200,000	3,200,000	0	0	0	0	5,268	5,261	AO.....	132,519	0	03/15/2010	04/01/2025
033161 ZP	8 ANCHORAGE ALASKA.....			1	.1FE	3,430,000	101.252	3,472,944	3,430,000	3,430,000	3,430,000	0	0	0	0	5,468	5,461	AO.....	147,437	0	03/15/2010	04/01/2027
000416 L3	9 ABC CALIF UNI SCH DIST.....				.1FE	410,922	24.454	452,399	1,850,000	1,850,000	615,409	0	33,634	0	0	0,000	5,700	MAT.....	0	0	10/21/2003	08/01/2030
000416 L4	7 ABC CALIF UNI SCH DIST.....				.1FE	269,092	22.381	287,596	1,285,000	1,285,000	403,284	0	22,078	0	0	0,000	5,710	MAT.....	0	0	10/21/2003	08/01/2031
000416 L5	4 ABC CALIF UNI SCH DIST.....	SD..			.1FE	387,891	20.497	402,766	1,965,000	1,965,000	581,727	0	31,900	0	0	0,000	5,720	MAT.....	0	0	10/21/2003	08/01/2032
000416 L6	2 ABC CALIF UNI SCH DIST.....				.1FE	311,572	18.829	314,444	1,670,000	1,670,000	467,273	0	25,624	0	0	0,000	5,720	MAT.....	0	0	10/21/2003	08/01/2033
000416 L7	0 ABC CALIF UNI SCH DIST.....				.1FE	309,477	17.408	305,510	1,755,000	1,755,000	464,130	0	25,452	0	0	0,000	5,720	MAT.....	0	0	10/21/2003	08/01/2034
010824 GW	4 ALAMEDA CALIF UNI SCH DIST ALAMEDA CNTY.....				.1FE	2,919,283	34.477	2,659,901	7,715,000	7,715,000	3,203,893	0	165,364	0	0	0,000	5,370	MAT.....	0	0	11/22/2004	08/01/2027
032591 NQ	8 ANAHEIM CALIF UN HIGH SCH DIST.....	SD..			.1FE	3,377,538	31.344	3,030,965	9,670,000	9,670,000	4,250,355	0	194,132	0	0	0,000	4,730	MAT.....	0	0	01/26/2006	08/01/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
			3	4	5		6	Actual Cost			8	9	12	13	14	15	16	17	18	19	20	21	22
		Description	Code	in	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
039069	EM	7 ARCADIA CALIF UNI SCH DIST	SD	..	..	1	.1FE	11.128	1,112,800	10,000,000	2,142,895	..	99,274	..	0.000	4.922	MAT	..	..	0	02/14/2007	08/01/2042
039069	EN	5 ARCADIA CALIF UNI SCH DIST	SD	..	..	1	.1FE	10.403	2,343,796	22,530,000	3,830,325	..	..	..	0.000	4.910	MAT	..	..	0	03/22/2007	08/01/2043
039069	EQ	8 ARCADIA CALIF UNI SCH DIST	SD	..	..	1	.1FE	9.062	2,386,931	26,340,000	4,043,980	..	..	..	0.000	4.921	MAT	..	..	0	03/22/2007	08/01/2045
070185	PK	3 BASSETT CALIF UNI SCH DIST	..	..	..	..	.1FE	19.309	438,314	2,270,000	741,663	..	34,358	..	0.000	4.800	MAT	..	..	0	08/30/2006	08/01/2034
070185	PL	1 BASSETT CALIF UNI SCH DIST	..	..	..	..	.1FE	17.922	403,245	2,250,000	701,073	..	32,478	..	0.000	4.800	MAT	..	..	0	08/30/2006	08/01/2035
070185	PR	8 BASSETT CALIF UNI SCH DIST	SD	..	..	..	.1FE	12.560	257,480	2,050,000	499,524	..	23,281	..	0.000	4.830	MAT	..	..	0	08/30/2006	08/01/2040
070185	PS	6 BASSETT CALIF UNI SCH DIST	SD	..	..	..	.1FE	11.698	239,809	2,050,000	474,830	..	22,174	..	0.000	4.840	MAT	..	..	0	08/30/2006	08/01/2041
070185	PT	4 BASSETT CALIF UNI SCH DIST	SD	..	..	..	.1FE	10.894	223,327	2,050,000	452,670	..	21,139	..	0.000	4.840	MAT	..	..	0	08/30/2006	08/01/2042
127109	MT	0 CABRILLO CALIF CMNTY COLLEGE DIST	..	..	..	1	.1FE	25.425	2,178,923	8,570,000	3,069,643	..	142,206	..	0.000	4.812	MAT	..	..	0	04/05/2007	08/01/2032
127109	MV	5 CABRILLO CALIF CMNTY COLLEGE DIST	SD	..	..	1	.1FE	19.620	1,920,798	9,790,000	3,177,402	..	147,203	..	0.000	4.825	MAT	..	..	0	04/04/2007	08/01/2034
15722T	DU	2 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DI	@SD	..	..	1	.1FE	21.674	4,334,800	20,000,000	6,315,381	..	314,273	..	0.000	5.170	NA	..	..	0	12/05/2007	08/01/2033
15722T	DV	0 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DI	@	..	..	1	.1FE	20.071	1,525,396	7,600,000	2,113,938	..	111,643	..	0.000	5.500	NA	..	..	0	04/15/2008	08/01/2034
15722T	DW	8 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DI	@SD	..	..	1	.1FE	18.705	3,741,000	20,000,000	5,047,314	..	274,922	..	0.000	5.680	NA	..	..	0	07/17/2008	08/01/2035
15722T	DX	6 CHABOT-LAS POSITAS CALIF CMNTY COLLEGE DI	@	..	..	1	.1FE	17.428	662,264	3,800,000	931,889	..	49,817	..	0.000	5.570	NA	..	..	0	04/22/2008	08/01/2036
189342	SG	4 CLOVIS CALIF UNI SCH DIST	@	..	..	..	.1FE	67.238	5,291,631	7,870,000	4,541,026	..	229,047	..	0.000	5.260	NA	..	..	0	07/18/2008	08/01/2021
189342	TP	3 CLOVIS CALIF UNI SCH DIST	..	..	..	..	.1FE	34.963	1,677,744	4,800,000	2,038,965	..	102,598	..	0.000	5.230	MAT	..	..	0	04/06/2005	08/01/2027
189342	UL	0 CLOVIS CALIF UNI SCH DIST	@	..	..	..	.1FE	48.684	4,895,176	10,055,000	5,153,555	..	265,797	..	0.000	5.380	NA	..	..	0	07/18/2008	08/01/2023
189342	UN	6 CLOVIS CALIF UNI SCH DIST	@	..	..	..	.1FE	41.357	2,067,850	5,000,000	2,265,678	..	119,391	..	0.000	5.500	NA	..	..	0	07/18/2008	08/01/2025
189342	SK	5 CLOVIS USD-CABS-A -CA	C	..	..	..	.1FE	57.494	5,326,819	9,265,000	4,534,553	..	232,364	..	0.000	5.330	MAT	..	..	0	09/03/2002	08/01/2024
189342	SM	1 CLOVIS USD-CABS-A -CA	SD	..	..	..	.1FE	50.931	5,248,440	10,305,000	4,526,075	..	232,770	..	0.000	5.350	MAT	..	..	0	09/03/2002	08/01/2026
190335	DJ	5 COAST CMNTY COLLEGE DIST CALIF	@	..	..	1	.1FE	21.502	1,075,100	5,000,000	1,468,592	..	77,660	..	0.000	5.500	NA	..	..	0	04/16/2008	08/01/2033
306468	AW	9 FALLBROOK ELEM SD-CAB-CA	..	..	..	..	.1FE	37.212	427,938	1,150,000	491,492	..	26,093	..	0.000	5.530	MAT	..	..	0	03/25/2003	08/01/2026
306468	AX	7 FALLBROOK ELEM SD-CAB-CA	..	..	..	..	.1FE	34.477	808,486	2,345,000	942,903	..	50,405	..	0.000	5.570	MAT	..	..	0	03/24/2003	08/01/2027
345102	DV	6 FOOTHILL CLG-1999-B -CA	SD	..	..	..	.1FE	27.417	4,904,901	17,890,000	5,771,890	..	308,655	..	0.000	5.572	MAT	..	..	0	10/07/2003	08/01/2031
345102	DX	2 FOOTHILL CLG-1999-B -CA	SD	..	..	..	.1FE	24.711	5,032,395	20,365,000	5,850,358	..	314,364	..	0.000	5.600	MAT	..	..	0	10/07/2003	08/01/2033
345102	DZ	7 FOOTHILL CLG-1999-B -CA	SD	..	..	..	.1FE	21.522	4,477,652	20,805,000	5,894,305	..	294,197	..	0.000	5.207	MAT	..	..	0	06/22/2007	08/01/2035
345102	EA	1 FOOTHILL CLG-1999-B -CA	SD	..	..	..	.1FE	19.384	4,940,982	25,490,000	5,918,105	..	328,339	..	0.000	5.790	MAT	..	..	0	09/09/2003	08/01/2036
345102	BF	3 FOOTHILL ETC CLG-CABS-CA	..	..	..	..	.1FE	35.873	2,190,047	6,105,000	2,272,480	..	124,197	..	0.000	5.700	MAT	..	..	0	08/20/2003	08/01/2028
345102	BG	1 FOOTHILL ETC CLG-CABS-CA	..	..	..	..	.1FE	33.295	1,736,334	5,215,000	1,835,098	..	100,293	..	0.000	5.700	MAT	..	..	0	08/20/2003	08/01/2029
345102	GG	6 FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS	@SD	..	..	..	.1FE	23.815	3,548,435	14,900,000	4,186,782	..	228,605	..	0.000	5.700	NA	..	..	0	02/20/2008	08/01/2033
345102	GU	5 FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS	@	..	..	..	.1FE	22.278	2,022,842	9,080,000	2,411,943	..	131,702	..	0.000	5.700	NA	..	..	0	02/20/2008	08/01/2034
345102	GV	3 FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS	@	..	..	..	.1FE	20.740	1,843,786	8,890,000	2,232,430	..	121,904	..	0.000	5.700	NA	..	..	0	02/20/2008	08/01/2035
40450R	BV	2 HACIENDA ETC USD-CABS-CA	SD	..	..	..	.1FE	44.739	4,742,334	10,600,000	4,055,067	..	215,654	..	0.000	5.540	MAT	..	..	0	09/26/2003	08/01/2028
518021	SB	7 LAS VIRGENES USD CAB -CA	..	..	..	..	.1FE	35.820	4,968,234	13,870,000	5,895,171	..	294,996	..	0.000	5.200	MAT	..	..	0	12/20/2002	09/01/2027
562785	GN	9 MANHATTAN BCH SD-CAB -CA	..	..	..	..	.1FE	40.287	1,248,897	3,100,000	1,435,223	..	73,413	..	0.000	5.320	MAT	..	..	0	03/05/2003	09/01/2025
611594	FV	9 MONROVIA USD-CABS-B -CA	..	..	..	..	.1FE	39.318	1,464,596	3,725,000	1,690,816	..	89,141	..	0.000	5.490	MAT	..	..	0	03/25/2003	08/01/2025
658620	CK	3 N CITY W SCH FAGS-CAP-CA	..	..	..	..	.1FE	37.196	836,910	2,250,000	53,324	..	..	..	0.000	5.340	MAT	..	..	0	12/31/2003	09/01/2025
630360	CP	8 NAPA VALLEY CALIF CMNTY COLLEGE DIST	SD	..	..	..	.1FE	41.543	3,713,944	8,940,000	4,222,679	..	211,695	..	0.000	5.210	MAT	..	..	0	03/21/2005	08/01/2025
630360	CR	4 NAPA VALLEY CALIF CMNTY COLLEGE DIST	..	..	..	..	.1FE	33.808	1,690,400	5,000,000	2,120,508	..	106,896	..	0.000	5.240	MAT	..	..	0	03/21/2005	08/01/2027
661334	CJ	9 NORTH ORANGE CNTY CALIF CMNTY COLLEGE DI	..	..	..	..	.1FE	39.708	1,191,240	3,000,000	1,303,734	..	67,891	..	0.000	5.420	MAT	..	..	0	12/17/2003	08/01/2026
661334	CK	6 NORTH ORANGE CNTY CALIF CMNTY COLLEGE DI	@	..	..	..	.1FE	35.999	4,953,462	13,760,000	6,038,116	..	292,963	..	0.000	5.030	NA	..	..	0	02/05/2008	08/01/2027
661334	CL	4 NORTH ORANGE CNTY CALIF CMNTY COLLEGE DI	SD	..	..	..	.1FE	33.442	4,514,670	13,500,000	5,253,579	..	274,550	..	0.000	5.440	MAT	..	..	0	12/17/2003	08/01/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
				3	4	5	6	Actual Cost			8	9	12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10		11		Change in Book/Adjusted Carrying Value				16		17		18		19		20		Dates	
CUSIP Identification	Description	Codes			NAIC Designation	Actual Cost	8	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity							
		3	4	5																								
341426 GZ 1	FL BOE SER A -FL	SD	1	1FE	5,000,000	100.580	5,029,000	5,000,000	5,000,000	5,000,000	0	0	0	0	5,000	5,000	JD	20,833	250,000	11/01/2002	06/01/2032							
34153P RV 2	FLORIDA ST BRD ED		1	1FE	8,421,651	100.299	8,530,430	8,505,000	8,424,585	8,424,585	0	2,934	0	0	5,250	5,342	JD	37,209	359,691	01/21/2010	06/01/2026							
34153P RW 0	FLORIDA ST BRD ED		1	1FE	7,716,271	98.499	7,677,997	7,795,000	7,716,781	7,716,781	0	2,510	0	0	5,350	5,442	JD	34,753	335,943	01/21/2010	06/01/2027							
34153P RX 8	FLORIDA ST BRD ED		1	1FE	9,005,724	97.913	8,910,083	9,100,000	9,008,451	9,008,451	0	2,727	0	0	5,450	5,542	JD	41,329	399,515	01/21/2010	06/01/2028							
34153P TE 8	FLORIDA ST BRD ED		1	1FE	2,493,612	102.007	2,524,673	2,475,000	2,492,394	2,492,394	0	(1,218)	0	0	5,250	5,147	JD	10,828	86,625	03/17/2010	06/01/2025							
34153P TF 5	FLORIDA ST BRD ED		1	1FE	6,269,130	100.635	6,340,005	6,300,000	6,270,051	6,270,051	0	921	0	0	5,350	5,420	JD	28,088	224,700	03/17/2010	06/01/2026							
34153P TG 3	FLORIDA ST BRD ED		1	1FE	4,820,000	100.697	4,853,595	4,820,000	4,820,000	4,820,000	0	0	0	0	5,500	5,501	JD	22,092	176,733	03/18/2010	06/01/2027							
34153P TH 1	FLORIDA ST BRD ED		1	1FE	7,118,102	100.493	7,325,940	7,290,000	7,122,220	7,122,220	0	4,118	0	0	5,600	5,813	JD	34,020	272,160	03/10/2010	06/01/2028							
34153P TJ 7	FLORIDA ST BRD ED		1	1FE	7,415,837	100.556	7,597,006	7,555,000	7,418,860	7,418,860	0	3,023	0	0	5,750	5,913	JD	36,201	289,608	03/10/2010	06/01/2029							
474178 EA 4	JEFFERSON & MADISON CNTYS IDAHO SCH DIST		1	1FE	1,895,519	100.394	1,897,447	1,890,000	1,895,250	1,895,250	0	(269)	0	0	5,400	5,371	MS	62,654	0	04/29/2010	09/01/2027							
474178 EB 2	JEFFERSON & MADISON CNTYS IDAHO SCH DIST		1	1FE	2,592,497	100.106	2,587,740	2,585,000	2,592,133	2,592,133	0	(363)	0	0	5,500	5,472	MS	87,280	0	04/29/2010	09/01/2028							
474178 EC 0	JEFFERSON & MADISON CNTYS IDAHO SCH DIST		1	1FE	1,459,205	99.777	1,451,755	1,455,000	1,459,002	1,459,002	0	(203)	0	0	5,600	5,573	MS	50,020	0	04/29/2010	09/01/2029							
097552 LZ 4	BOLINGBROOK-B -IL		2FE	.2FE	453,389	43.827	626,726	1,430,000	653,432	653,432	0	33,242	0	0	0,000	5,290	MAT	0	0	12/31/2003	01/01/2026							
097552 MA 8	BOLINGBROOK-B -IL		2FE	.2FE	509,986	40.967	700,536	1,710,000	737,011	737,011	0	37,767	0	0	0,000	5,330	MAT	0	0	12/31/2003	01/01/2027							
099032 EG 5	BOONE MCENRY & DEKALB CNTYS ILL CMNTY U		1FE	.1FE	2,030,350	47.026	2,351,300	5,000,000	2,549,081	2,549,081	0	120,462	0	0	0,000	4,900	MAT	0	0	04/13/2006	12/01/2024							
167501 UM 5	CHICAGO BOE CAB-B-1 -IL	SD		1FE	12,993,304	23.135	14,864,238	64,250,000	20,237,070	20,237,070	0	1,087,424	0	0	0,000	5,600	MAT	0	0	12/25/2002	12/01/2031							
167501 VB 8	CHICAGO BOE CAB-B-1 -IL		1FE	.1FE	650,140	46.237	843,825	1,825,000	934,443	934,443	0	47,193	0	0	0,000	5,250	MAT	0	0	12/31/2003	12/01/2023							
167501 VD 4	CHICAGO BOE CAB-B-1 -IL	SD		1FE	4,048,253	35.522	5,383,359	15,155,000	6,298,649	6,298,649	0	338,031	0	0	0,000	5,593	MAT	0	0	12/25/2002	12/01/2026							
167501 VF 9	CHICAGO BOE CAB-B-1 -IL		1FE	.1FE	9,216,621	29.839	8,044,594	26,960,000	10,444,410	10,444,410	0	535,890	0	0	0,000	5,390	MAT	0	0	10/06/2009	12/01/2028							
167501 VG 7	CHICAGO BOE CAB-B-1 -IL	SD		1FE	2,335,262	27.454	2,868,943	10,450,000	3,669,196	3,669,196	0	197,497	0	0	0,000	5,610	MAT	0	0	10/29/2002	12/01/2029							
167501 VH 5	CHICAGO BOE CAB-B-1 -IL		1FE	.1FE	1,139,536	25.222	1,340,549	5,315,000	1,772,613	1,772,613	0	95,085	0	0	0,000	5,590	MAT	0	0	12/25/2002	12/01/2030							
167501 WY 7	CHICAGO BOE CAB-SCH-A-IL	SD		1FE	5,113,832	46.324	7,511,437	16,215,000	7,954,889	7,954,889	0	426,715	0	0	0,000	5,590	MAT	0	0	12/25/2002	12/01/2023							
167501 WZ 4	CHICAGO BOE CAB-SCH-A-IL	SD		1FE	5,474,452	42.731	7,603,981	17,795,000	8,483,239	8,483,239	0	439,776	0	0	0,000	5,395	MAT	0	0	12/31/2003	12/01/2024							
167501 XD 2	CHICAGO BOE CAB-SCH-A-IL	SD		1FE	2,386,039	29.903	2,990,300	10,000,000	3,717,380	3,717,380	0	199,750	0	0	0,000	5,600	MAT	0	0	12/20/2002	12/01/2028							
167501 XE 0	CHICAGO BOE CAB-SCH-A-IL	SD		1FE	2,247,780	27.512	2,751,200	10,000,000	3,504,741	3,504,741	0	188,967	0	0	0,000	5,620	MAT	0	0	12/25/2002	12/01/2029							
167484 QP 2	CHICAGO CAB-CITY CLGS-IL	SD		1FE	1,699,850	46.050	2,302,500	5,000,000	2,547,303	2,547,303	0	128,778	0	0	0,000	5,256	MAT	0	0	03/11/2003	01/01/2024							
167484 QQ 0	CHICAGO CAB-CITY CLGS-IL			1FE	1,603,750	42.048	2,102,400	5,000,000	2,408,731	2,408,731	0	122,435	0	0	0,000	5,285	MAT	0	0	03/11/2003	01/01/2025							
167484 QU 1	CHICAGO CAB-CITY CLGS-IL	SD		1FE	7,563,151	30.242	7,788,827	25,755,000	8,996,469	8,996,469	0	510,413	0	0	0,000	5,932	MAT	0	0	11/20/2008	01/01/2029							
167484 QS 6	CHICAGO ILL	SD		1FE	3,633,400	35.849	3,584,900	10,000,000	4,637,935	4,637,935	0	217,450	0	0	0,000	4,860	MAT	0	0	11/28/2005	01/01/2027							
167484 QV 9	CHICAGO ILL	@		1FE	1,921,990	27.833	1,599,006	5,745,000	2,049,148	2,049,148	0	108,236	0	0	0,000	5,500	NA	0	0	10/21/2009	01/01/2030							
167484 QW 7	CHICAGO ILL			1FE	2,922,600	25.571	2,557,100	10,000,000	3,156,158	3,156,158	0	176,841	0	0	0,000	5,850	MAT	0	0	08/26/2009	01/01/2031							
167484 QZ 0	CHICAGO ILL	@		1FE	7,995,361	20.066	5,552,262	27,670,000	7,926,118	7,926,118	0	419,381	0	0	0,000	5,510	NA	0	0	09/17/2009	01/01/2034							
167485 K2 6	CHICAGO ILL		1	1FE	2,734,914	92.556	2,772,052	2,995,000	2,776,502	2,776,502	0	11,660	0	0	0,000	0,421	JJ	0	0	05/30/2007	01/01/2029							
167485 K3 4	CHICAGO ILL		1	1FE	2,864,716	99.538	3,125,493	3,140,000	2,906,755	2,906,755	0	11,784	0	0	0,000	0,407	JJ	0	0	05/30/2007	01/01/2030							
167486 DQ 9	CHICAGO ILL	@		1FE	1,405,715	24.977	1,235,113	4,945,000	1,569,922	1,569,922	0	87,563	0	0	0,000	5,820	NA	0	0	01/15/2009	01/01/2031							
167486 DR 7	CHICAGO ILL	@		1FE	1,327,250	22.961	1,148,050	5,000,000	1,483,675	1,483,675	0	83,432	0	0	0,000	5,870	NA	0	0	01/15/2009	01/01/2032							
167501 VE 2	CHICAGO ILL BRD ED	SD		1FE	10,436,422	32.742	13,342,365	40,750,000	16,257,234	16,257,234	0	859,486	0	0	0,000	5,507	MAT	0	0	12/25/2002	12/01/2027							
167505 EB 8	CHICAGO ILL BRD ED	@SD		1FE	4,344,269	35.524	5,040,856	14,190,000	4,838,024	4,838,024	0	267,634	0	0	0,000	5,770	NA	0	0	02/05/2009	12/01/2029							
213633 GF 1	COOK CNTY ILL CMNTY CONS SCH DIST NO 062		1	1FE	6,795,743	100.468	6,731,356	6,700,000	6,788,912	6,788,912	0	(6,831)	0	0	6,014	5,825	JD	33,578	454,424	01/21/2010	12/01/2029							
215260 JY 3	COOK CNTY ILL SCH DIST NO 159		1	1FE	894,201	55.950	1,370,775	2,450,000	1,218,899	1,218,899	0	59,639	0	0	0,000	5,080	MAT	0	0	10/25/2004	12/01/2024							
215260 JV 7	COOK CNTY ILL SCH DIST NO 159		1	1FE	962,130	46.508	1,523,137	3,275,000	1,374,224	1,374,224	0	68,767	0	0	0,000	5,200	MAT	0	0	01/15/2004	12/01/2027							
378508 KF 1	GLENDALE HEIGHTS ILL		1FE	1FE	154,947	100.375	155,581	155,000	154,970	154,970	0	22	0	0	1,300	1,320	JD	90	1,343	04/05/2010	12/15/2011							

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7		Fair Value		10	11				Change in Book/Adjusted Carrying Value				Interest		Dates	
	CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
					F			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
378508 KG	9	LENDALE HEIGHTS ILL					.1FE	101.096	576,247	570,000	569,601	0	142	0	0	1,500	1,536	JD	380	5,700	04/05/2010	12/15/2012
378508 KH	7	LENDALE HEIGHTS ILL					.1FE	102.511	1,004,608	980,000	979,626	0	86	0	0	2,375	2,388	JD	1,034	15,517	04/05/2010	12/15/2013
378508 KJ	3	LENDALE HEIGHTS ILL					.1FE	102.961	1,240,680	1,205,000	1,203,895	0	185	0	0	3,100	3,124	JD	1,660	24,903	04/05/2010	12/15/2014
378508 KK	0	LENDALE HEIGHTS ILL					.1FE	103.349	1,276,360	1,235,000	1,233,623	0	179	0	0	3,450	3,473	JD	1,894	28,405	04/05/2010	12/15/2015
378508 KL	8	LENDALE HEIGHTS ILL					.1FE	103.746	1,312,387	1,265,000	1,263,145	0	194	0	0	3,875	3,901	JD	2,179	32,679	04/05/2010	12/15/2016
378508 KM	6	LENDALE HEIGHTS ILL					.1FE	103.347	1,333,176	1,290,000	1,287,852	0	187	0	0	4,125	4,151	JD	2,365	35,475	04/05/2010	12/15/2017
378508 KN	4	LENDALE HEIGHTS ILL					.1FE	102.959	1,379,651	1,340,000	1,339,750	0	18	0	0	4,250	4,251	JD	2,531	37,967	04/05/2010	12/15/2018
378508 KP	9	LENDALE HEIGHTS ILL					.1FE	102.992	1,436,738	1,395,000	1,393,596	0	88	0	0	4,700	4,712	JD	2,914	43,710	04/05/2010	12/15/2019
378508 KQ	7	LENDALE HEIGHTS ILL					.1FE	102.782	1,469,783	1,430,000	1,431,144	0	(71)	0	0	4,875	4,863	JD	3,098	46,475	04/05/2010	12/15/2020
378508 KR	5	LENDALE HEIGHTS ILL					.1FE	102.514	1,542,836	1,505,000	1,503,263	0	84	0	0	4,950	4,962	JD	3,311	49,665	04/05/2010	12/15/2021
378508 KS	3	LENDALE HEIGHTS ILL					.1FE	102.576	1,605,314	1,565,000	1,563,079	0	82	0	0	5,050	5,062	JD	3,513	52,688	04/05/2010	12/15/2022
378508 KT	1	LENDALE HEIGHTS ILL					.1FE	102.345	1,673,341	1,635,000	1,632,889	0	80	0	0	5,150	5,162	JD	3,742	56,135	04/05/2010	12/15/2023
378508 KU	8	LENDALE HEIGHTS ILL					.1FE	102.189	1,726,994	1,690,000	1,687,712	0	78	0	0	5,250	5,262	JD	3,943	59,150	04/05/2010	12/15/2024
378508 KV	6	LENDALE HEIGHTS ILL					.1FE	101.746	1,811,079	1,780,000	1,777,496	0	77	0	0	5,350	5,362	JD	4,232	63,487	04/05/2010	12/15/2025
378508 KW	4	LENDALE HEIGHTS ILL					.1FE	101.381	1,267,263	1,250,000	1,248,175	0	50	0	0	5,450	5,462	JD	3,028	45,417	04/05/2010	12/15/2026
378508 KX	2	LENDALE HEIGHTS ILL					.1FE	101.091	1,324,292	1,310,000	1,308,032	0	49	0	0	5,550	5,562	JD	3,231	48,470	04/05/2010	12/15/2027
378508 KY	0	LENDALE HEIGHTS ILL					.1FE	101.227	1,381,749	1,365,000	1,362,891	0	48	0	0	5,650	5,662	JD	3,428	51,415	04/05/2010	12/15/2028
378508 KZ	7	LENDALE HEIGHTS ILL					.1FE	100.727	1,445,432	1,435,000	1,435,000	0	0	0	0	5,850	5,848	JD	3,731	55,965	04/05/2010	12/15/2029
378508 LA	1	LENDALE HEIGHTS ILL					.1FE	101.001	1,525,115	1,510,000	1,510,000	0	0	0	0	5,950	5,948	JD	3,993	59,897	04/05/2010	12/15/2030
378508 LF	0	LENDALE HEIGHTS ILL					.1FE	100.167	4,036,730	4,030,000	4,030,000	0	0	0	0	6,250	6,248	JD	11,194	167,917	04/05/2010	12/15/2035
483764 GT	7	KANE & DE KALB CNTYS ILL CMNTY UNIT SCH	SD				.1FE	46.898	3,414,174	7,280,000	3,746,908	0	174,628	0	0	0,000	4,830	MAT	0	0	07/28/2006	12/01/2024
483764 GU	4	KANE & DE KALB CNTYS ILL CMNTY UNIT SCH					.1FE	43.901	3,419,888	7,790,000	3,811,407	0	178,344	0	0	0,000	4,850	MAT	0	0	07/28/2006	12/01/2025
483854 FR	1	KANE COOK & DU PAGE CNTYS ILL CMNTY COLL					.1FE	97.199	9,768,500	10,050,000	10,018,403	0	262	0	0	5,625	5,648	JD	188,438	0	08/10/2010	12/15/2031
483836 MQ	2	KANE ETC SD #46 CAB-B/L	SD				.1FE	61.299	6,129,900	10,000,000	5,984,758	0	299,486	0	0	0,000	5,200	MAT	0	0	03/06/2003	01/01/2021
581158 JF	0	MC HENRY CNTY ILL CMNTY UNIT SCH DIST NO					.1FE	46.847	2,342,350	5,000,000	2,424,954	0	113,919	0	0	0,000	4,870	MAT	0	0	07/28/2006	01/15/2026
713163 GG	2	PEORIA CNTY ILL CMNTY UNIT SCH DIST NO 3					.1FE	93.763	937,630	1,000,000	1,000,000	0	0	0	0	5,970	5,971	AO	14,925	8,623	07/28/2010	04/01/2027
713163 GJ	6	PEORIA CNTY ILL CMNTY UNIT SCH DIST NO 3					.1FE	92.323	1,426,390	1,545,000	1,545,000	0	0	0	0	6,070	6,071	AO	23,445	13,546	07/28/2010	04/01/2029
776154 RG	3	ROMEIOVILLE ILL	@				.1FE	44.348	2,660,880	6,000,000	2,673,175	0	140,294	0	0	0,000	5,430	NA	0	0	06/12/2008	12/30/2025
776154 RH	1	ROMEIOVILLE ILL	@				.1FE	42.137	2,446,053	5,805,000	2,423,883	0	128,782	0	0	0,000	5,480	NA	0	0	06/12/2008	12/30/2026
776154 RJ	7	ROMEIOVILLE ILL	@				.1FE	39.395	2,560,675	6,500,000	2,535,894	0	136,613	0	0	0,000	5,530	NA	0	0	06/12/2008	12/30/2027
776154 RK	4	ROMEIOVILLE ILL	@				.1FE	36.582	2,103,465	5,750,000	2,092,734	0	114,289	0	0	0,000	5,560	NA	0	0	06/12/2008	12/30/2028
776154 RL	2	ROMEIOVILLE ILL	@				.1FE	34.085	2,215,525	6,500,000	2,207,589	0	121,991	0	0	0,000	5,620	NA	0	0	06/12/2008	12/30/2029
776154 RM	0	ROMEIOVILLE ILL	@				.1FE	32.082	2,085,330	6,500,000	2,069,223	0	115,115	0	0	0,000	5,660	NA	0	0	06/12/2008	12/30/2030
776154 RN	8	ROMEIOVILLE ILL	@				.1FE	29.878	1,942,070	6,500,000	1,926,151	0	90,777	0	0	0,000	5,690	NA	0	0	06/12/2008	12/30/2031
776154 RP	3	ROMEIOVILLE ILL	@				.1FE	28.147	1,829,555	6,500,000	1,809,778	0	102,195	0	0	0,000	5,700	NA	0	0	06/12/2008	12/30/2032
776154 RQ	1	ROMEIOVILLE ILL	@				.1FE	26.099	1,696,435	6,500,000	1,703,519	0	96,362	0	0	0,000	5,710	NA	0	0	06/12/2008	12/30/2033
776154 RR	9	ROMEIOVILLE ILL	@				.1FE	24.333	1,581,645	6,500,000	1,599,445	0	90,777	0	0	0,000	5,720	NA	0	0	06/12/2008	12/30/2034
776154 RS	7	ROMEIOVILLE ILL	@				.1FE	22.829	1,483,885	6,500,000	1,501,128	0	85,481	0	0	0,000	5,730	NA	0	0	06/12/2008	12/30/2035
776154 RT	5	ROMEIOVILLE ILL	@				.1FE	21.519	1,398,735	6,500,000	1,408,290	0	80,460	0	0	0,000	5,740	NA	0	0	06/12/2008	12/30/2036
776154 RU	2	ROMEIOVILLE ILL	@				.1FE	20.231	1,315,015	6,500,000	1,327,580	0	75,858	0	0	0,000	5,750	NA	0	0	06/12/2008	12/30/2037
776154 RV	0	ROMEIOVILLE ILL	@				.1FE	20.320	1,320,800	6,500,000	1,136,431	0	68,627	0	0	0,000	5,800	NA	0	0	06/12/2008	12/30/2038
776154 RW	8	ROMEIOVILLE ILL	@				.1FE	18.963	1,175,706	6,200,000	1,015,583	0	61,424	0	0	0,000	5,850	NA	0	0	06/12/2008	12/30/2039

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	CUSIP Identification	Description	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
969078	NU 4	WILL CNTY ILL CMNTY UNIT SCH DIST NO 365	..	..	..	.1FE	3,248,640	36,993	2,959,440	8,000,000	3,881,584	..	..	..	0	0.000	4.620	MAT	..	..	01/23/2007	11/01/2026
03588E	4R 1	ANNE ARUNDEL CNTY MD	..	..	1	.1FE	2,332,713	100,107	2,332,493	2,330,000	2,361,088	..	..	..	0	5.450	5.331	AO	31,746	61,023	05/11/2010	04/01/2029
03588E	4S 9	ANNE ARUNDEL CNTY MD	..	..	1	.1FE	1,837,147	100,393	1,812,094	1,805,000	1,835,554	..	..	..	0	5.550	5.402	AO	25,044	48,141	05/11/2010	04/01/2030
412486	5D 0	HARFORD CNTY MD	..	..	1	.1FE	998,820	99,448	994,480	1,000,000	..	..	..	..	0	5.300	5.310	JJ	28,708	..	06/02/2010	07/01/2030
418308	PD 8	HASLETT MICH PUB SCH DIST	SD	..	1	.1FE	672,167	100,441	682,999	680,000	673,292	..	..	..	0	5.000	5.090	MN	5,667	34,000	07/10/2006	05/01/2027
139465	GU 6	CAPE GIRARDEAU MO SCH DIST NO 063	..	..	2	.1FE	4,200,000	96,226	4,041,492	4,200,000	4,200,000	..	..	..	0	5.350	5.351	MS	121,088	..	06/09/2010	03/01/2027
139465	GW 2	CAPE GIRARDEAU MO SCH DIST NO 063	..	..	2	.1FE	3,380,000	96,033	3,245,915	3,380,000	3,380,000	..	..	..	0	5.600	5.601	MS	102,001	..	06/09/2010	03/01/2030
394532	FM 2	GREENE CNTY MO REORG SCH DIST NO R 03	..	..	..	.1FE	1,250,000	97,827	1,222,838	1,250,000	..	..	..	..	0	5.720	5.718	MS	38,928	..	06/15/2010	03/01/2027
453722	KG 4	INDEPENDENCE MO SCH DIST	..	..	..	.1FE	4,925,000	96,226	4,739,131	4,925,000	4,925,000	..	..	..	0	5.350	5.348	MS	143,454	..	06/09/2010	03/01/2027
769416	MG 0	RIVERVIEW GARDENS MO SCH DIST	..	..	2	.1FE	4,660,000	98,590	4,594,294	4,660,000	4,660,000	..	..	..	0	5.700	5.697	AO	134,286	..	06/16/2010	04/01/2026
851035	QQ 1	SPRINGFIELD MO SCH DIST NO R 12	..	..	1	.1FE	5,000,000	96,713	4,835,650	5,000,000	5,000,000	..	..	..	0	5.660	5.661	MS	94,333	83,328	05/05/2010	03/01/2030
851035	QT 5	SPRINGFIELD MO SCH DIST NO R 12	..	..	1	.1FE	2,500,000	91,923	2,298,075	2,500,000	2,500,000	..	..	..	0	5.200	5.200	MS	40,444	..	08/25/2010	03/01/2030
791697	BS 3	ST LOUIS MO SPL ADMINISTRATIVEBRD TRANSI	..	..	1	.1FE	6,750,000	99,781	6,735,218	6,750,000	6,750,000	..	..	..	0	6.650	6.646	AO	12,281	..	12/10/2010	04/01/2029
791697	BT 1	ST LOUIS MO SPL ADMINISTRATIVEBRD TRANSI	..	..	1	.1FE	5,875,000	99,779	5,862,016	5,875,000	5,875,000	..	..	..	0	6.600	6.596	AO	10,771	..	12/10/2010	04/01/2030
948050	HM 4	WEBSTER GROVES MO SCH DIST	..	..	..	.1FE	2,000,000	99,887	1,997,740	2,000,000	2,000,000	..	..	..	0	5.700	5.699	MS	52,567	..	06/24/2010	03/01/2027
296804	MH 7	ESSEX CNTY N J	..	..	1	.1FE	5,212,333	100,764	5,174,231	5,135,000	5,209,337	..	..	..	0	6.000	5.841	FA	160,897	..	06/11/2010	08/01/2024
296804	MJ 3	ESSEX CNTY N J	..	..	1	.1FE	5,055,800	99,966	4,998,300	5,000,000	5,053,660	..	..	..	0	6.150	6.035	FA	160,583	..	06/11/2010	08/01/2025
539158	FX 8	LIVINGSTON TWP N J SCH DIST ST	..	..	1	.1FE	1,631,088	99,265	1,588,240	1,600,000	1,630,137	..	..	..	0	5.150	4.968	JJ	32,273	..	08/04/2010	07/15/2026
539158	FY 6	LIVINGSTON TWP N J SCH DIST ST	..	..	1	.1FE	1,661,443	99,571	1,623,007	1,630,000	1,660,490	..	..	..	0	5.300	5.124	JJ	33,836	..	08/04/2010	07/15/2027
539158	FZ 3	LIVINGSTON TWP N J SCH DIST ST	..	..	1	.1FE	1,222,980	100,193	1,202,316	1,200,000	1,222,290	..	..	..	0	5.450	5.279	JJ	25,615	..	08/04/2010	07/15/2028
64966H	MY SD	NEW YORK N Y	..	..	..	.1FE	18,686,600	90,277	18,055,400	20,000,000	18,739,083	..	..	..	0	4.869	5.529	AO	243,450	935,930	02/11/2010	10/01/2024
64966H	TY SD	NEW YORK N Y	..	..	2	.1FE	8,573,340	95,185	8,185,910	8,600,000	8,574,528	..	..	..	0	5.399	5.430	JD	38,693	443,678	01/15/2010	12/01/2024
64966H	YE SD	NEW YORK N Y	..	..	..	.1FE	11,000,000	95,882	10,547,020	11,000,000	11,000,000	..	..	..	0	5.024	5.024	MS	184,213	231,802	03/19/2010	03/01/2022
64966H	YF SD	NEW YORK N Y	..	..	..	.1FE	20,000,000	95,240	19,048,000	20,000,000	20,000,000	..	..	..	0	5.174	5.174	MS	344,933	434,041	03/19/2010	03/01/2023
64966H	YG SD	NEW YORK N Y	..	..	..	.1FE	15,000,000	94,672	14,200,800	15,000,000	15,000,000	..	..	..	0	5.324	5.324	MS	266,200	334,968	03/19/2010	03/01/2024
64966H	YH SD	NEW YORK N Y	..	..	..	.1FE	4,500,000	94,085	4,233,825	4,500,000	4,500,000	..	..	..	0	5.424	5.424	MS	81,360	102,378	03/19/2010	03/01/2025
64966H	YJ SD	NEW YORK N Y	..	..	..	.1FE	22,720,000	95,162	21,620,806	22,720,000	22,720,000	..	..	..	0	5.598	5.598	MS	423,955	533,477	03/19/2010	03/01/2026
64966H	YK SD	NEW YORK N Y	..	..	..	.1FE	20,000,000	95,599	19,119,800	20,000,000	20,000,000	..	..	..	0	5.698	5.698	MS	379,867	477,999	03/19/2010	03/01/2027
64966H	YL SD	NEW YORK N Y	..	..	..	.1FE	31,000,000	96,294	29,851,140	31,000,000	31,000,000	..	..	..	0	5.798	5.798	MS	599,127	753,901	03/19/2010	03/01/2028
346622	7X 5	FORSYTH CNTY N C	..	..	1	.1FE	10,000,000	94,594	9,459,400	10,000,000	10,000,000	..	..	..	0	5.166	5.166	AO	170,765	..	08/18/2010	04/01/2030
346622	7Z 0	FORSYTH CNTY N C	..	..	1	.1FE	10,000,000	99,408	9,940,800	10,000,000	10,000,000	..	..	..	0	4.985	4.984	AO	164,782	..	08/18/2010	04/01/2027
367316	YU 4	GASTONIA N C	..	..	1	.1FE	5,000,000	91,888	4,594,400	5,000,000	5,000,000	..	..	..	0	4.961	4.961	MS	77,171	..	08/28/2010	09/01/2030
401784	XB 4	GUILFORD CNTY N C	..	..	..	.1FE	4,125,000	99,395	4,100,044	4,125,000	4,125,000	..	..	..	0	4.991	4.992	FA	85,783	68,626	03/11/2010	08/01/2025
401784	XC 2	GUILFORD CNTY N C	..	..	..	.1FE	2,000,000	99,270	1,985,400	2,000,000	2,000,000	..	..	..	0	5.111	5.112	FA	42,592	34,073	03/11/2010	08/01/2026
401784	XD 0	GUILFORD CNTY N C	..	..	..	.1FE	4,250,000	99,469	4,227,433	4,250,000	4,250,000	..	..	..	0	5.261	5.262	FA	93,164	74,531	03/11/2010	08/01/2027
401784	XE 8	GUILFORD CNTY N C	..	..	..	.1FE	2,250,000	99,120	2,230,200	2,250,000	2,250,000	..	..	..	0	5.361	5.362	FA	50,259	40,208	03/11/2010	08/01/2028
199491	R9 4	COLUMBUS OHIO	..	..	1	.1FE	7,308,000	95,367	6,866,424	7,200,000	7,304,714	..	..	..	0	5.320	5.183	JD	31,920	115,976	08/03/2010	06/01/2027
199491	S2 8	COLUMBUS OHIO	..	..	1	.1FE	5,865,000	93,514	5,484,596	5,865,000	5,865,000	..	..	..	0	5.420	5.421	JD	26,490	96,248	07/29/2010	06/01/2030
742327	DA 4	PRINCETON OHIO CITY SCH DIST	..	..	..	.1FE	5,675,000	94,003	5,334,670	5,675,000	5,675,000	..	..	..	0	5.790	5.788	JD	89,447	..	09/10/2010	12/01/2035
960470	JC 7	WESTLAKE OHIO CITY SCH DIST	..	..	1	.1FE	4,593,600	96,619	4,251,236	4,400,000	4,588,575	..	..	..	0	5.628	5.255	JD	87,359	..	08/19/2010	12/01/2030
250343	GH 7	DESCHUTES & JEFFERSON CNTYS ORE SCH DI	@	..	..	.1FE	1,165,850	40,425	1,635,191	4,045,000	1,326,394	..	..	..	0	0.000	6.490	NA	..	..	12/05/2008	06/15/2028
250343	GJ 3	DESCHUTES & JEFFERSON CNTYS ORE SCH DI	@	..	..	.1FE	268,250	37,764	377,640	1,000,000	305,431	..	..	..	0	0.000	6.530	NA	..	..	12/05/2008	06/15/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			10		11				Change in Book/Adjusted Carrying Value				Interest				Dates	
CUSIP Identification	Description	Codes			NAIC Designation	Actual Cost	Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
		3	4	5			8	9														16	17	18	19	20	21	22
250343 GK	0 DESCHUTES & JEFFERSON CNTYS ORE SCH DL	@			.1FE	766,219	35,150	1,077,348	3,065,000	872,939	0	54,511	0	0	0.000	6.560	NA	0	586,575	12/05/2008	06/15/2033	
250343 GN	4 DESCHUTES & JEFFERSON CNTYS ORE SCH DL			.1	.1FE	10,316,894	104,845	11,181,719	10,665,000	10,330,966	0	7,159	0	0	5.500	5.745	JD	26,070	0	12/05/2008	06/15/2033	
515182 BX	0 LANE CMNTY COLLEGE ORE				.1FE	5,000,000	100,997	5,049,850	5,000,000	5,000,000	0	0	0	0	7.197	7.198	JD	9,996	0	12/15/2010	12/01/2035	
561144 CL	8 MALHEUR CNTY ORE SCH DIST				.1FE	10,000,000	96,393	9,639,300	10,000,000	10,000,000	0	0	0	0	5.584	5.585	JD	24,818	201,644	07/22/2010	06/15/2027	
718781 CE	5 PHIOMATH ORE SCH DIST #7J BENTON & P				.1FE	9,115,000	96,242	8,772,458	9,115,000	9,115,000	0	0	0	0	5.472	5.473	JD	22,168	181,498	07/16/2010	06/15/2027	
731418 KJ	7 POLK MARION & BENTON CNTYS ORESCH DIST N	@			.1FE	1,548,029	28,413	1,703,359	5,995,000	1,690,710	0	88,842	0	0	0.000	5.470	NA	0	0	04/23/2009	06/15/2034	
731418 KK	4 POLK MARION & BENTON CNTYS ORESCH DIST N	@			.1FE	1,506,885	26,864	1,658,852	6,175,000	1,646,036	0	86,646	0	0	0.000	5.480	NA	0	0	04/23/2009	06/15/2035	
731418 KL	2 POLK MARION & BENTON CNTYS ORESCH DIST N	@			.1FE	1,466,489	25,144	1,599,158	6,360,000	1,602,163	0	84,483	0	0	0.000	5.490	NA	0	0	04/23/2009	06/15/2036	
731418 KM	0 POLK MARION & BENTON CNTYS ORESCH DIST N	@			.1FE	1,426,787	23,878	1,564,009	6,550,000	1,559,033	0	82,352	0	0	0.000	5.500	NA	0	0	04/23/2009	06/15/2037	
731418 KN	8 POLK MARION & BENTON CNTYS ORESCH DIST N	@			.1FE	698,487	22,498	763,807	3,395,000	763,350	0	40,392	0	0	0.000	5.510	NA	0	0	04/23/2009	06/15/2038	
731418 KP	3 POLK MARION & BENTON CNTYS ORESCH DIST N	@			.1FE	423,258	21,836	462,923	2,120,000	462,636	0	24,523	0	0	0.000	5.520	NA	0	0	04/23/2009	12/15/2038	
794173 FG	4 SALEM-KEIZER ORE SCH DIST NO 24J	@SD			.1FE	1,471,600	34,885	1,744,250	5,000,000	1,631,461	0	91,251	0	0	0.000	5.840	NA	0	0	02/26/2009	06/15/2030	
794173 FU	3 SALEM-KEIZER ORE SCH DIST NO 24J	@			.1FE	2,203,600	40,083	2,605,395	6,500,000	2,436,914	0	133,166	0	0	0.000	5.700	NA	0	0	02/26/2009	06/15/2028	
794173 FV	1 SALEM-KEIZER ORE SCH DIST NO 24J	@			.1FE	1,580,400	37,426	1,871,300	5,000,000	1,749,947	0	96,754	0	0	0.000	5.770	NA	0	0	02/26/2009	06/15/2029	
717883 KF	8 PHILADELPHIA PA SCH DIST				.1FE	1,500,000	101,645	1,524,675	1,500,000	1,500,000	0	0	0	0	5.739	5.737	JD	7,174	56,194	03/10/2010	06/01/2022	
717883 KG	6 PHILADELPHIA PA SCH DIST				.1FE	1,500,000	101,645	1,524,675	1,500,000	1,500,000	0	0	0	0	5.909	5.907	JD	7,386	57,859	03/10/2010	06/01/2023	
717883 KH	4 PHILADELPHIA PA SCH DIST				.1FE	2,600,000	101,538	2,639,988	2,600,000	2,600,000	0	0	0	0	6.059	6.057	JD	13,128	102,835	03/10/2010	06/01/2024	
717883 KJ	0 PHILADELPHIA PA SCH DIST				.1FE	2,740,000	101,504	2,781,210	2,740,000	2,740,000	0	0	0	0	6.209	6.207	JD	14,177	111,055	03/10/2010	06/01/2025	
819215 PG	3 SHALER PA AREA SCH DIST				.1FE	1,774,186	31,383	1,944,177	6,195,000	2,205,589	0	107,508	0	0	0.000	5.060	MAT	0	0	07/20/2006	09/01/2031	
819215 PH	1 SHALER PA AREA SCH DIST				.1FE	1,683,429	28,992	1,796,054	6,195,000	2,093,653	0	102,246	0	0	0.000	5.070	MAT	0	0	07/20/2006	09/01/2032	
819215 PJ	7 SHALER PA AREA SCH DIST				.1FE	823,639	24,080	769,356	3,195,000	1,024,781	0	50,141	0	0	0.000	5.080	MAT	0	0	07/20/2006	09/01/2033	
76222R HQ	8 RHODE ISLAND ST & PROVIDENCE PLANTATIONS	SD		.1	.1FE	2,500,000	102,745	2,568,625	2,500,000	2,500,000	0	0	0	0	5.013	5.014	AO	31,331	43,168	05/13/2010	04/01/2023	
76222R HR	6 RHODE ISLAND ST & PROVIDENCE PLANTATIONS			.1	.1FE	4,000,000	102,726	4,109,040	4,000,000	4,000,000	0	0	0	0	5.163	5.164	AO	51,630	71,135	05/13/2010	04/01/2024	
76222R HS	4 RHODE ISLAND ST & PROVIDENCE PLANTATIONS			.1	.1FE	5,460,000	103,827	5,668,954	5,460,000	5,460,000	0	0	0	0	5.363	5.364	AO	73,205	100,860	05/13/2010	04/01/2025	
76222R HT	2 RHODE ISLAND ST & PROVIDENCE PLANTATIONS			.1	.1FE	10,120,200	101,000	10,120,200	10,020,000	10,115,650	0	(4,550)	0	0	6.098	5.964	AO	152,755	210,462	05/13/2010	04/01/2030	
586145 VR	2 MEMPHIS TENN				.1FE	2,578,750	102,940	2,573,500	2,500,000	2,575,589	0	(3,161)	0	0	5.315	4.967	MN	22,146	65,330	05/10/2010	05/01/2022	
586145 VS	0 MEMPHIS TENN				.1FE	1,005,000	102,472	1,029,844	1,005,000	1,005,000	0	0	0	0	5.415	5.415	MN	9,070	26,757	04/07/2010	05/01/2023	
586145 VU	5 MEMPHIS TENN				.1FE	1,795,000	102,210	1,834,670	1,795,000	1,795,000	0	0	0	0	5.665	5.665	MN	16,948	49,996	04/07/2010	05/01/2025	
586145 VV	3 MEMPHIS TENN				.1FE	1,255,000	101,982	1,279,874	1,255,000	1,255,000	0	0	0	0	5.795	5.795	MN	12,121	35,758	04/07/2010	05/01/2026	
586145 VW	1 MEMPHIS TENN				.1FE	1,000,000	101,413	1,014,130	1,000,000	1,000,000	0	0	0	0	5.895	5.895	MN	9,825	28,984	04/07/2010	05/01/2027	
586145 VX	9 MEMPHIS TENN				.1FE	1,000,000	101,347	1,013,470	1,000,000	1,000,000	0	0	0	0	5.995	5.995	MN	9,992	29,475	04/07/2010	05/01/2028	
586145 VY	7 MEMPHIS TENN				.1FE	1,000,000	100,941	1,009,410	1,000,000	1,000,000	0	0	0	0	6.045	6.045	MN	10,075	29,721	04/07/2010	05/01/2029	
586145 VZ	4 MEMPHIS TENN				.1FE	1,035,000	101,192	1,047,337	1,035,000	1,035,000	0	0	0	0	6.145	6.145	MN	10,600	31,270	04/07/2010	05/01/2030	
972183 HQ	3 WILSON CNTY TENN TENTH SPL SCHDIST			.1	.1FE	1,025,000	99,789	1,022,837	1,025,000	1,025,000	0	0	0	0	5.530	5.530	AO	14,171	29,129	03/16/2010	04/01/2026	
972183 HR	1 WILSON CNTY TENN TENTH SPL SCHDIST			.1	.1FE	1,058,227	99,364	1,058,227	1,065,000	1,065,000	0	0	0	0	5.630	5.630	AO	14,990	30,813	03/16/2010	04/01/2027	
972183 HS	9 WILSON CNTY TENN TENTH SPL SCHDIST			.1	.1FE	1,105,000	98,919	1,093,055	1,105,000	1,105,000	0	0	0	0	5.730	5.730	AO	15,829	32,538	03/16/2010	04/01/2028	
018106 CF	9 ALLEN TEX INDPT SCH DIST			.1	.1FE	8,289,119	98,486	8,046,306	8,170,000	8,278,404	0	(10,686)	0	0	5.000	4.905	FA	154,322	288,219	12/04/2009	02/15/2040	
074527 ND	0 BEAUMONT TEX INDPT SCH DIST			.1	.1FE	3,235,000	100,390	3,247,617	3,235,000	3,235,000	0	0	0	0	5.560	5.557	FA	119,911	0	04/30/2010	02/15/2028	
074527 NF	5 BEAUMONT TEX INDPT SCH DIST			.1	.1FE	3,455,000	100,810	3,482,986	3,455,000	3,455,000	0	0	0	0	5.760	5.757	FA	132,672	0	04/30/2010	02/15/2030	
121403 YZ	6 BURLESON TEX INDPT SCH DIST			.1	.1FE	9,902,200	99,845	9,904,500	10,000,000	9,904,235	0	1,584	0	0	5.000	5.065	FA	208,333	480,556	08/17/2009	08/01/2039	
150429 TH	1 CEDAR HILL ISD-CAB-RF-TX				.1FE	1,402,114	44,395	2,028,852	4,570,000	2,020,879	0	102,831	0	0	0.000	5.293	MAT	0	0	12/31/2003	08/15/2026	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	Description	2			7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates	
		3	4	5	6	Actual Cost		8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20
								Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year
150429 TJ 7	CEDAR HILL ISD-CAB-REF-TX.....	.....	.....	.....	.1FE	1,749,496	40,671	.....	2,499,233	6,145,000	2,538,599	.....	.....	.....	.....	0.000	5.390	MAT	.....	.....
235219 BC 5	DALLAS TEX.....	SD..	.....	.....	.1FE	6,756,364	100,616	.....	6,756,364	6,715,000	6,715,000	.....	.....	.....	.....	4,839	4.835	FA	244,607	.....
235219 BD 3	DALLAS TEX.....	SD..	.....	.....	.1FE	6,930,000	100,461	.....	6,961,947	6,930,000	6,930,000	.....	.....	.....	.....	4,939	4.935	FA	257,655	.....
235308 RA 3	DALLAS TEX INDPT SCH DIST.....	SD..	.....	.....	.1FE	69,115,590	104,268	.....	70,667,937	67,775,000	69,107,970	.....	(7,619)	.....	.....	6,450	6.263	FA	352,148	.....
235218 E3 4	DALLAS TEXAS.....	SD..	.....	.....	.1FE	458,763	108,708	.....	467,444	430,000	438,393	.....	(3,717)	.....	.....	5,000	4.328	FA	8,122	21,500
293443 TA 5	ENNIS TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,203,080	35,799	.....	1,431,960	4,000,000	1,431,269	.....	65,897	.....	.....	0.000	5.005	MAT	.....	.....
358802 QM 1	FRISCO ISD-CABS-REF -TX.....	.....	.....	.....	.1FE	1,461,821	46,763	.....	2,192,716	4,690,000	2,096,777	.....	105,313	.....	.....	0.000	5.220	MAT	.....	.....
358802 QN 9	FRISCO ISD-CABS-REF -TX.....	.....	.....	.....	.1FE	1,154,844	44,314	.....	1,732,677	3,910,000	1,657,587	.....	83,407	.....	.....	0.000	5.230	MAT	.....	.....
358802 VU 7	FRISCO ISD-REF-CABS -TX.....	.....	.....	.....	.1FE	503,858	55,800	.....	772,830	1,385,000	722,716	.....	36,299	.....	.....	0.000	5.220	MAT	.....	.....
358802 WV 5	FRISCO ISD-REF-CABS -TX.....	SD..	.....	.....	.1FE	686,896	52,295	.....	1,045,900	2,000,000	987,275	.....	49,861	.....	.....	0.000	5.250	MAT	.....	.....
358802 VW 3	FRISCO ISD-REF-CABS -TX.....	SD..	.....	.....	.1FE	650,834	49,297	.....	985,940	2,000,000	936,082	.....	47,362	.....	.....	0.000	5.260	MAT	.....	.....
358802 VX 1	FRISCO ISD-REF-CABS -TX.....	.....	.....	.....	.1FE	1,124,479	46,763	.....	1,692,459	3,620,000	1,614,603	.....	81,326	.....	.....	0.000	5.235	MAT	.....	.....
358802 WC 6	FRISCO ISD-REF-CABS -TX.....	SD..	.....	.....	.1FE	2,959,747	33,413	.....	4,532,473	13,565,000	4,484,500	.....	234,354	.....	.....	0.000	5.440	MAT	.....	.....
358802 WE 2	FRISCO TEX INDPT SCH DIST.....	SD..	.....	.....	.1FE	4,870,610	29,452	.....	6,921,220	23,500,000	6,886,532	.....	363,693	.....	.....	0.000	5.500	MAT	.....	.....
363334 C2 7	GALENA PARK TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,934,147	38,396	.....	2,745,314	7,150,000	2,738,741	.....	137,555	.....	.....	0.000	5.220	MAT	.....	.....
363334 C3 5	GALENA PARK TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,342,596	35,849	.....	2,041,601	5,695,000	1,915,746	.....	103,469	.....	.....	0.000	5.630	MAT	.....	.....
363334 C4 3	GALENA PARK TEX INDPT SCH DIST.....	SD..	.....	.....	.1FE	2,191,536	35,133	.....	3,604,646	10,260,000	3,263,192	.....	176,325	.....	.....	0.000	5.633	MAT	.....	.....
363334 B7 7	GALENA PK ISD-CABS-REF-TX.....	.....	.....	.....	.1FE	749,874	48,569	.....	1,226,367	2,525,000	1,132,314	.....	56,661	.....	.....	0.000	5.200	MAT	.....	.....
364190 V2 1	GALVESTON CAB-JUSTICE-TX.....	.....	.....	.....	.1FE	928,880	46,264	.....	1,367,920	3,000,000	1,344,977	.....	69,666	.....	.....	0.000	5.390	MAT	.....	.....
386154 7B 8	GALVESTON PRAIRIE TEX INDPT SCH DIST.....	@..	.....	.....	.1FE	1,382,100	15,295	.....	1,529,500	10,000,000	1,478,386	.....	79,968	.....	.....	0.000	6.745	NA	.....	.....
386860 YV 0	GRAPEVINE ETC ISD CAB-TX.....	.....	.....	.....	.1FE	1,089,482	50,076	.....	1,745,149	3,485,000	1,645,130	.....	82,324	.....	.....	0.000	5.200	MAT	.....	.....
406360 YY 0	HALLSVILLE TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	5,000,000	100,541	.....	5,027,050	5,000,000	5,000,000	.....	.....	.....	.....	5,270	5.267	FA	178,594	.....
413000 MQ 0	HARLINGEN TEX CONS INDPT SCH DIST.....	.....	.....	.....	.1FE	2,000,000	93,972	.....	1,879,440	2,000,000	2,000,000	.....	.....	.....	.....	5,170	5.170	FA	32,169	.....
413000 MS 6	HARLINGEN TEX CONS INDPT SCH DIST.....	.....	.....	.....	.1FE	3,000,000	94,671	.....	2,840,130	3,000,000	3,000,000	.....	.....	.....	.....	5,370	5.370	FA	50,120	.....
448492 PC 6	HUTTO TEX INDPT SCH DIST.....	SD..	.....	.....	.1FE	626,366	35,378	.....	675,720	1,910,000	752,362	.....	34,855	.....	.....	0.000	4.812	MAT	.....	.....
509552 UX 1	LAKE DALLAS TEX INDPT SCH DIST.....	SD..	.....	.....	.1FE	614,340	33,413	.....	668,260	2,000,000	738,758	.....	34,429	.....	.....	0.000	4.879	MAT	.....	.....
509552 UY 9	LAKE DALLAS TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,208,466	31,285	.....	1,295,199	4,140,000	1,453,755	.....	67,885	.....	.....	0.000	4.890	MAT	.....	.....
509552 UZ 6	LAKE DALLAS TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	819,980	32,378	.....	942,200	2,910,000	975,482	.....	44,915	.....	.....	0.000	4.873	MAT	.....	.....
521840 K8 0	LEANDER TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	4,603,477	57,819	.....	6,256,016	10,820,000	6,042,019	.....	286,668	.....	.....	0.000	5.026	MAT	.....	.....
521840 L3 0	LEANDER TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	2,009,413	47,915	.....	2,711,989	5,660,000	2,656,123	.....	129,226	.....	.....	0.000	5.189	MAT	.....	.....
521840 S4 1	LEANDER TEX INDPT SCH DIST.....	SD..	.....	.....	.1FE	6,241,175	23,022	.....	7,165,238	31,080,000	7,086,998	.....	382,341	.....	.....	0.000	5.753	NA	.....	.....
521840 S8 2	LEANDER TEX INDPT SCH DIST.....	SD..	.....	.....	.1FE	4,559,400	18,204	.....	5,461,200	30,000,000	5,604,339	.....	269,561	.....	.....	0.000	5.486	MAT	.....	.....
521840 S9 0	LEANDER TEX INDPT SCH DIST.....	@..	.....	.....	.1FE	2,910,298	17,288	.....	5,974,733	34,560,000	3,419,271	.....	240,956	.....	.....	0.000	7.450	NA	.....	.....
521840 W5 3	LEANDER TEX INDPT SCH DIST.....	@..	.....	.....	.1FE	1,425,400	32,561	.....	1,628,050	5,000,000	1,665,060	.....	82,496	.....	.....	0.000	5.150	NA	.....	.....
521840 W6 1	LEANDER TEX INDPT SCH DIST.....	@..	.....	.....	.1FE	1,216,215	30,374	.....	1,366,830	4,500,000	1,421,132	.....	70,544	.....	.....	0.000	5.160	NA	.....	.....
521840 W7 9	LEANDER TEX INDPT SCH DIST.....	@..	.....	.....	.1FE	1,056,743	27,774	.....	1,145,678	4,125,000	1,235,162	.....	61,428	.....	.....	0.000	5.170	NA	.....	.....
521840 W8 7	LEANDER TEX INDPT SCH DIST.....	@..	.....	.....	.1FE	1,461,180	26,056	.....	1,563,360	6,000,000	1,707,170	.....	84,905	.....	.....	0.000	5.170	NA	.....	.....
521840 X3 7	LEANDER TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,498,309	21,939	.....	1,544,506	7,040,000	1,785,888	.....	86,387	.....	.....	0.000	5.027	MAT	.....	.....
521840 X4 5	LEANDER TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,352,457	20,593	.....	1,378,701	6,695,000	1,611,537	.....	78,107	.....	.....	0.000	5.037	MAT	.....	.....
521840 X5 2	LEANDER TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,123,409	19,375	.....	1,132,469	5,845,000	1,338,622	.....	64,882	.....	.....	0.000	5.037	MAT	.....	.....
521840 X6 0	LEANDER TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	1,093,608	18,330	.....	1,098,884	5,995,000	1,303,110	.....	63,160	.....	.....	0.000	5.045	MAT	.....	.....
521840 X7 8	LEANDER TEX INDPT SCH DIST.....	.....	.....	.....	.1FE	978,822	17,289	.....	975,100	5,640,000	1,166,326	.....	56,528	.....	.....	0.000	5.045	MAT	.....	.....

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
				3	4	5		6	8			9	12	13	14			15	18		19	21	22
528828	QM	1	LEWISVILLE TEX INDPT SCH DIST	SD	..	..	1FE	50.319	3,522,330	7,000,000	3,092,390	..	..	..	0.000	4.670	MAT	..	..	0	12/20/2006	08/15/2024
509552	NN	1	LK DALLAS ISD CAB -TX	..	..	..	1FE	52.295	855,023	1,635,000	816,807	..	40,571	..	0.000	5.160	MAT	..	..	0	12/31/2003	08/15/2024
509552	NQ	4	LK DALLAS ISD CAB -TX	..	..	..	1FE	46.753	1,402,590	3,000,000	1,343,264	..	67,343	..	0.000	5.210	MAT	..	..	0	12/31/2003	08/15/2026
509552	NR	2	LK DALLAS ISD CAB -TX	..	..	..	1FE	44.314	966,045	2,180,000	925,673	..	46,493	..	0.000	5.220	MAT	..	..	0	12/31/2003	08/15/2027
597854	CN	6	MIDLOTHIAN WTR CAB-RF-TX	..	..	2	1FE	45.804	4,896,448	10,690,000	4,343,849	..	242,651	..	0.000	5.832	MAT	..	..	0	10/23/2002	09/01/2026
743600	KZ	0	PROSPER TEX INDPT SCH DIST	..	..	1	1FE	21.300	1,357,875	6,375,000	1,506,446	..	72,590	..	0.000	5.253	MAT	..	..	0	10/25/2006	08/15/2038
743600	LA	4	PROSPER TEX INDPT SCH DIST	..	..	1	1FE	20.084	1,177,927	5,865,000	1,311,589	..	63,206	..	0.000	5.264	MAT	..	..	0	10/25/2006	08/15/2039
743600	LB	2	PROSPER TEX INDPT SCH DIST	..	..	1	1FE	18.825	1,190,681	6,325,000	1,338,297	..	64,493	..	0.000	5.274	MAT	..	..	0	10/25/2006	08/15/2040
780869	KU	6	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	41.884	1,648,135	3,935,000	1,645,053	..	75,596	..	0.000	4.968	MAT	..	..	0	04/30/2007	08/15/2028
780869	LR	2	ROYSE CITY TEX INDPT SCH DIST	C	..	..	1FE	47.328	615,264	1,300,000	609,241	..	28,052	..	0.000	4.883	MAT	..	..	0	02/08/2007	08/15/2026
780869	LU	5	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	39.991	879,802	2,200,000	881,935	..	40,906	..	0.000	4.942	MAT	..	..	0	02/14/2007	08/15/2029
780869	LV	3	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	37.830	1,182,188	3,125,000	1,189,587	..	55,292	..	0.000	4.956	MAT	..	..	0	02/14/2007	08/15/2030
780869	LW	1	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	35.780	1,667,348	4,660,000	1,684,346	..	78,426	..	0.000	4.969	MAT	..	..	0	02/14/2007	08/15/2031
780869	LX	9	ROYSE CITY TEX INDPT SCH DIST	SD	..	..	1FE	33.891	2,141,911	6,320,000	2,168,307	..	101,186	..	0.000	4.983	MAT	..	..	0	02/14/2007	08/15/2032
780869	LY	7	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	31.812	1,130,917	3,555,000	1,157,348	..	54,150	..	0.000	4.998	MAT	..	..	0	02/08/2007	08/15/2033
780869	LZ	4	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	29.758	1,364,404	4,585,000	1,416,324	..	66,403	..	0.000	5.011	MAT	..	..	0	02/08/2007	08/15/2034
780869	MA	8	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	27.999	1,853,534	6,620,000	1,944,325	..	91,225	..	0.000	5.015	MAT	..	..	0	02/14/2007	08/15/2035
780869	MB	6	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	26.455	1,230,158	4,650,000	1,295,097	..	60,957	..	0.000	5.029	MAT	..	..	0	02/08/2007	08/15/2036
780869	MC	4	ROYSE CITY TEX INDPT SCH DIST	..	..	1	1FE	24.986	1,295,524	5,185,000	1,373,162	..	64,633	..	0.000	5.032	MAT	..	..	0	02/08/2007	08/15/2037
806640	QZ	4	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH	..	..	1	1FE	41.315	910,996	2,205,000	909,799	..	41,893	..	0.000	4.925	MAT	..	..	0	04/30/2007	02/01/2029
806640	RA	8	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH	..	..	1	1FE	39.024	2,694,607	6,905,000	2,699,639	..	124,312	..	0.000	4.948	MAT	..	..	1	04/30/2007	02/01/2030
806640	RB	6	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH	@	..	..	1FE	36.794	2,639,970	7,175,000	2,635,159	..	126,014	..	0.000	5.045	NA	..	..	1	10/08/2009	02/01/2031
806640	RE	0	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH	@	..	..	1FE	30.938	2,230,630	7,210,000	2,244,247	..	110,455	..	0.000	5.120	NA	..	..	1	10/07/2009	02/01/2034
806640	RG	5	SCHERTZ-CIBOLO-UNVL CITY TEX INDPT SCH	..	..	1	1FE	25.223	1,562,565	6,195,000	1,752,269	..	85,060	..	0.000	5.090	MAT	..	..	1	10/25/2006	02/01/2036
881405	GT	5	TERRELL ISD-CABS-REF -TX	..	..	..	1FE	44.399	1,422,988	3,205,000	1,355,998	..	68,541	..	0.000	5.255	MAT	..	..	0	12/31/2003	08/01/2027
387460	JH	2	GRANITE SCH DIST UTAH SALT LAKE CNTY	..	..	1	1FE	99.579	4,530,845	4,550,000	4,550,000	..	..	..	4.919	4.919	JD	18,651	119,368	05/05/2010	06/01/2025	
387460	JJ	8	GRANITE SCH DIST UTAH SALT LAKE CNTY	..	..	1	1FE	98.982	2,474,550	2,500,000	2,500,000	..	..	..	4.954	4.954	JD	10,321	66,053	05/05/2010	06/01/2026	
387460	JK	5	GRANITE SCH DIST UTAH SALT LAKE CNTY	..	..	1	1FE	98.514	2,561,364	2,600,000	2,600,000	..	..	..	5.054	5.054	JD	10,950	70,082	05/05/2010	06/01/2027	
387460	JL	3	GRANITE SCH DIST UTAH SALT LAKE CNTY	..	..	1	1FE	98.137	2,453,425	2,500,000	2,500,000	..	..	..	5.154	5.154	JD	10,738	68,720	05/05/2010	06/01/2028	
387460	JM	1	GRANITE SCH DIST UTAH SALT LAKE CNTY	..	..	1	1FE	97.862	2,642,274	2,700,000	2,700,000	..	..	..	5.254	5.254	JD	11,822	75,658	05/05/2010	06/01/2029	
655867	JG	5	NORFOLK VA	..	..	..	1FE	103.107	8,243,405	7,995,000	8,203,116	..	(8,149)	..	5.550	5.297	MS	147,908	271,164	01/22/2010	03/01/2026	
655867	JH	3	NORFOLK VA	..	..	..	1FE	103.329	7,646,346	7,400,000	7,598,273	..	(7,003)	..	5.650	5.598	MS	139,367	255,506	01/22/2010	03/01/2027	
655867	JJ	9	NORFOLK VA	..	..	..	1FE	104.349	2,577,420	2,470,000	2,529,311	..	(1,871)	..	5.812	5.592	MS	47,852	87,729	01/25/2010	03/01/2028	
655867	JM	2	NORFOLK VA	..	..	..	1FE	104.356	1,304,450	1,250,000	1,281,458	..	(755)	..	5.962	5.749	MS	24,842	45,543	01/22/2010	03/01/2031	
73723R	JB	0	PORTSMOUTH VA	..	..	1	1FE	103.426	2,146,090	2,075,000	2,075,000	..	..	..	5.235	5.236	JJ	50,089	29,269	03/26/2010	01/15/2023	
107025	MM	7	BREMERTON WASH	..	..	1	1FE	94.811	1,379,500	1,455,000	1,454,973	..	(27)	..	6.029	5.788	MS	51,902	..	08/20/2010	09/01/2030	
494656	E9	8	KING & SNOHOMISH CNTY'S WASH SCH DIST N	SD	..	..	1FE	101.319	1,013,190	1,000,000	1,000,000	..	..	..	5.121	5.114	JD	32,718	..	04/29/2010	12/01/2024	
494656	F2	2	KING & SNOHOMISH CNTY'S WASH SCH DIST N	..	..	1	1FE	100.939	4,542,255	4,500,000	4,500,000	..	..	..	5.221	5.214	JD	150,104	..	04/29/2010	12/01/2025	
494656	F3	0	KING & SNOHOMISH CNTY'S WASH SCH DIST N	..	..	1	1FE	100.564	8,547,940	8,500,000	8,500,000	..	..	..	5.321	5.314	JD	288,960	..	04/29/2010	12/01/2026	
494656	F4	8	KING & SNOHOMISH CNTY'S WASH SCH DIST N	..	..	1	1FE	100.266	7,519,950	7,500,000	7,500,000	..	..	..	5.471	5.464	JD	262,152	..	04/29/2010	12/01/2027	
494656	F5	5	KING & SNOHOMISH CNTY'S WASH SCH DIST N	SD	..	..	1FE	99.974	8,497,790	8,500,000	8,500,000	..	..	..	5.571	5.564	JD	302,536	..	04/29/2010	12/01/2028	
494890	YK	6	KING CNTY WASH SCH DIST NO 210 FEDERAL W	..	..	1	1FE	102.016	1,275,200	1,250,000	1,256,924	..	(551)	..	5.450	5.396	JD	5,677	57,717	01/15/2010	12/01/2026	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
			3	4	5		8	9			12	13	14	15			18	19		21	22
CUSIP Identification						Actual Cost	Rate Used to Obtain Fair Value		Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
79765A 3J 3	SAN FRANCISCO CALIF CITY & CNTY ARPTS			.1	.1FE	9,327,960	104.721	9,424,890	9,000,000	9,297,406	0	(27,384)	0	0	6.000	3.753	MN	90,000	514,500	11/06/2009	05/01/2039
798111 CB 4	SAN JOAQUIN JR LIEN -CA			.1FE	.1FE	4,204,596	44.993	4,204,596	9,345,000	3,837,312	0	195,741	0	0	0.000	5.305	MAT	0	0	11/20/2002	01/01/2028
802649 LZ 8	SANTA ROSA CALIF WASTEWTR REV	SD		.1FE	.1FE	4,163,899	39.094	4,364,845	11,165,000	5,229,776	0	247,141	0	0	0.000	4.900	MAT	0	0	04/20/2006	09/01/2026
802649 LZ 4	SANTA ROSA CALIF WASTEWTR REV	SD		.1FE	.1FE	3,949,986	24.922	3,957,614	15,880,000	5,254,722	0	261,487	0	0	0.000	5.170	MAT	0	0	05/27/2005	09/01/2032
842477 RN 3	SOUTHERN CALIF PUB PWR AUTH TRANSMISION			.1	.1FE	9,738,200	109.314	10,931,400	10,000,000	9,755,251	0	8,644	0	0	6.000	6.244	JJ	300,000	600,000	12/10/2008	07/01/2027
842474 AV 0	STHN CALIF PWR-B-1 -CA	SD		.1	.1FE	97,884	97.884	3,288,902	3,360,000	3,361,290	0	(473)	0	0	5.000	4.839	JJ	84,000	168,000	12/31/2003	07/01/2036
899154 AP 3	TULARE PENSION TXB -CA	SD		.1FE	.1FE	5,203,246	102.752	5,137,600	5,000,000	5,020,609	0	(31,488)	0	0	7.350	6.659	FA	138,833	367,500	12/31/2003	08/15/2011
196483 AX 9	COLO HSG FIN AUTH SINGLE FAMILY MTG			.1	.1FE	10,230,900	101.151	10,165,676	10,050,000	10,181,110	0	(14,130)	0	0	5.750	5.625	MN	96,313	503,556	09/04/2008	11/01/2038
19647H AS 0	COLORADO HEALTH FACS AUTH RETIREMENT FAC	@		.1	.1	2,150,033	54.627	2,704,037	4,950,000	2,421,944	0	124,556	0	0	0.000	5.350	NA	0	0	09/24/2008	07/15/2024
196707 HT 3	COLORADO ST BOARD GOVERNORS UNIV ENTERPR			.2	.1FE	3,000,000	97.436	2,923,080	3,000,000	3,000,000	0	0	0	0	5.957	5.957	MS	69,002	0	07/29/2010	03/01/2033
249181 G9 3	DENVER COLO CITY & CNTY ARPT REV			.1	.1FE	23,206,131	102.797	24,177,854	23,520,000	23,254,254	0	22,664	0	0	5.500	5.668	MN	165,293	1,293,600	01/08/2009	11/15/2015
249181 YY 8	DENVER COLO CITY & CNTY ARPT REV			.1	.1FE	7,405,434	100.334	7,304,315	7,280,000	7,280,000	0	(61,185)	0	0	6.000	5.647	MN	55,813	436,800	01/08/2009	11/15/2014
54811B JM 4	LOWER COLO RIV AUTH TEX TRANSMISSI			.1	.1FE	2,925,810	100.325	3,009,750	3,000,000	2,928,112	0	1,551	0	0	5.500	5.691	MN	21,083	165,000	06/18/2009	05/15/2036
54810C A2 6	LOWER COLO RIV AUTH TEX REV			.1	.1FE	8,833,122	101.490	9,088,430	8,955,000	8,836,005	0	1,942	0	0	5.625	5.729	MN	64,364	503,719	06/19/2009	05/15/2039
20774L YF 5	CT HIE YALE UNIV-X-1 -CT	SD		.1	.1FE	17,657,176	100.603	17,303,716	17,200,000	17,333,068	0	(49,075)	0	0	5.000	4.848	JJ	430,000	860,000	04/29/2003	07/01/2042
246395 PD 3	DELAWARE ST HSG AUTH REV	SD		.1	.1FE	6,637,752	106.266	6,933,857	6,525,000	6,614,229	0	(9,455)	0	0	5.600	5.422	JJ	182,700	353,708	07/17/2008	01/01/2039
246395 PN 1	DELAWARE ST HSG AUTH REV			.1	.1FE	14,178,596	106.053	16,560,176	15,615,000	14,623,493	0	208,980	0	0	5.550	7.252	JJ	433,316	842,774	10/14/2008	07/01/2039
246395 QN 0	DELAWARE ST HSG AUTH REV			.1	.1FE	12,761,313	106.811	14,937,518	13,985,000	13,088,963	0	155,822	0	0	5.600	7.089	JJ	391,580	760,725	10/28/2008	07/01/2039
745190 J2 5	PUERTO RICO COMWLTH HWY & TRANSN AUTH TR			.1	.1FE	3,133,056	106.543	3,031,148	2,845,000	2,839,232	0	880,204	0	0	5.000	4.172	JJ	71,125	71,125	03/04/2010	07/01/2027
34073M 5X 6	FL HFC CAB-HMOWNR-4 -FL			.1	.1FE	325,284	26.508	430,755	1,625,000	426,540	0	26,052	0	0	0.000	6.899	MAT	0	0	01/01/2007	07/01/2030
340640 AF 8	FLORIDA EDL LN MARKETING CORP EDL LN REV			.1FE	.1FE	2,347,650	97.500	2,291,250	2,350,000	2,347,825	0	74	0	0	0.875	3.957	JD	1,714	16,620	02/13/2008	12/01/2036
34073N 2B 5	FLORIDA HSG FIN CORP REV			.1	.1FE	26,439,593	103.991	26,907,671	25,875,000	26,290,105	0	(53,231)	0	0	6.000	5.785	JJ	776,250	1,500,313	09/10/2008	01/01/2048
34073N 2K 5	FLORIDA HSG FIN CORP REV			.1	.1FE	13,056,215	105.694	13,454,846	12,730,000	12,964,335	0	(31,040)	0	0	6.250	5.976	JJ	397,813	767,334	09/10/2008	01/01/2048
34073N 3U 2	FLORIDA HSG FIN CORP REV			.1	.1FE	10,773,851	104.769	11,147,422	10,640,000	10,738,799	0	(13,002)	0	0	5.750	5.636	JJ	305,900	592,059	09/11/2008	01/01/2048
34073N 6S 4	FLORIDA HSG FIN CORP REV			.1	.1FE	259,700	101.802	269,775	265,000	259,985	0	165	0	0	5.450	5.620	JJ	7,221	18,295	03/19/2009	07/01/2028
34073N L4 0	FLORIDA HSG FIN CORP REV			.1	.1FE	176,621	95.880	186,966	195,000	177,492	0	529	0	0	4.900	5.695	JJ	4,778	5,122	04/22/2009	07/01/2031
34073N L6 5	FLORIDA HSG FIN CORP REV			.1	.1FE	154,210	95.321	166,812	175,000	154,863	0	374	0	0	4.950	5.751	JJ	4,331	39,760	02/24/2009	07/01/2037
34074M BM 2	FLORIDA HSG FIN CORP REV			.1FE	.1FE	10,590,000	96.615	10,231,529	10,590,000	10,590,000	0	0	0	0	4.900	4.901	JJ	259,455	389,183	09/17/2009	07/01/2034
34074M BN 0	FLORIDA HSG FIN CORP REV			.1	.1FE	2,616,875	94.632	2,507,748	2,650,000	2,617,509	0	576	0	0	5.000	5.085	JJ	66,250	99,375	11/19/2009	07/01/2039
34074M CJ 8	FLORIDA HSG FIN CORP REV			.1	.1FE	5,017,513	96.609	4,835,280	5,005,000	5,016,475	0	(1,038)	0	0	4.800	4.780	JJ	120,120	112,779	12/16/2009	01/01/2029
436212 EG 5	HOLLYWOOD FLA WTR & SWR REV			.1	.1FE	5,530,945	102.211	5,621,605	5,500,000	5,528,807	0	(2,138)	0	0	7.198	7.153	AO	98,973	268,325	01/28/2010	10/01/2039
45746R AM 6	INLAND PROTN FING CORP FLA REV			.1	.1FE	4,997,350	101.423	5,071,150	5,000,000	4,997,491	0	141	0	0	4.950	4.957	JJ	123,750	75,625	03/12/2010	07/01/2021
45746R AN 4	INLAND PROTN FING CORP FLA REV			.1	.1FE	1,002,488	101.483	1,019,904	1,005,000	1,002,602	0	115	0	0	5.100	5.128	JJ	25,628	15,661	03/23/2010	07/01/2022
45746R AP 9	INLAND PROTN FING CORP FLA REV			.1	.1FE	8,083,350	101.476	8,285,515	8,165,000	8,086,836	0	3,486	0	0	5.200	5.307	JJ	212,290	129,733	02/23/2010	07/01/2023
45746R AQ 7	INLAND PROTN FING CORP FLA REV			.1	.1FE	8,113,788	102.084	8,365,784	8,195,000	8,116,874	0	3,087	0	0	5.400	5.502	JJ	221,265	135,218	02/22/2010	07/01/2024
561851 GJ 9	MANATEE CNTY FLA PUB UTILS REV			.1	.1FE	7,500,000	100.351	7,526,325	7,500,000	7,500,000	0	0	0	0	7.378	7.379	AO	3,074	0	12/17/2010	10/01/2035
561851 GK 6	MANATEE CNTY FLA PUB UTILS REV			.1	.1FE	6,200,000	99.940	6,196,280	6,200,000	6,200,000	0	0	0	0	7.178	7.180	AO	2,472	0	12/17/2010	10/01/2030
59333P UC 0	MIAMI-DADE CNTY FLA AVIATION	SD		.1	.1FE	10,077,000	93.408	9,340,800	10,000,000	10,061,878	0	(6,262)	0	0	5.500	5.450	AO	137,500	412,500	06/05/2008	10/01/2041
59333P JT 6	MIAMI-DADE CNTY FLA AVIATION REV	SD		.1	.1FE	8,648,442	88.881	8,265,933	9,300,000	8,699,248	0	20,216	0	0	5.000	5.550	AO	116,250	465,000	05/08/2008	10/01/2030
59333P JX 7	MIAMI-DADE CNTY FLA AVIATION REV	SD		.1	.1FE	8,699,600	84.334	8,433,400	10,000,000	8,740,701	0	17,600	0	0	5.000	7.361	AO	125,000	250,000	07/22/2008	10/01/2038
59333P ND 6	MIAMI-DADE CNTY FLA AVIATION REV	SD		.1	.1FE	47,315,140	83.923	41,961,500	50,000,000	47,404,887	0	33,862	0	0	5.000	5.751	AO	625,000	2,500,000	04/24/2008	10/01/2040
59333P RP 5	MIAMI-DADE CNTY FLA AVIATION REV	SD		.1	.1FE	2,778,913	97.884	3,117,605	3,185,000	2,810,940	0	14,776	0	0	5.250	6.500	AO	41,803	167,213	09/25/2008	10/01/2025

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	2	Codes					7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5	6	NAIC Designation		Actual Cost	8			9	12	13	14	15	16	17	18	19	20	21	22
		Description	Code	Bond CHAR	Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
59333P SZ	2	MIAMI-DADE CNTY FLA AVIATION REV		1	.1FE	9,648,400	95.850	9,585,000	10,000,000	9,698,163	0	18,723	0	0	5.125	5.450	AO	128,125	307,500	03/12/2008	10/01/2024
59333P TA	6	MIAMI-DADE CNTY FLA AVIATION REV	SD	1	.1FE	13,800,000	83.923	12,588,450	15,000,000	13,838,861	0	15,147	0	0	5.000	5.533	AO	187,500	750,000	04/22/2008	10/01/2040
686507 BQ	6	ORLANDO FLA UTILS COMMN UTIL SYS REV		1	.1FE	17,768,450	101.596	17,779,300	17,500,000	17,732,827	0	(22,194)	0	0	5.250	5.145	AO	229,688	918,750	04/29/2009	10/01/2039
686507 BX	1	ORLANDO FLA UTILS COMMN UTIL SYS REV		1	.1FE	2,494,700	100.260	2,506,500	2,500,000	2,494,902	0	131	0	0	5.000	5.016	AO	31,250	125,000	06/04/2009	10/01/2033
803321 LG	1	SARASOTA CNTY FLA UTIL SYS REV		1	.1FE	5,950,000	101.064	6,013,308	5,950,000	5,950,000	0	0	0	0	7.401	7.402	AO	2,446	0	12/15/2010	10/01/2040
793323 LV	6	ST PETERSBURG FLA PUB UTILS REV		2	.1FE	10,870,200	98.210	10,783,458	10,980,000	10,870,200	0	0	0	0	6.400	6.478	AO	23,424	0	12/29/2010	10/01/2039
793323 LW	4	ST PETERSBURG FLA PUB UTILS REV		2	.1FE	14,365,000	101.052	14,516,120	14,365,000	14,365,000	0	0	0	0	6.600	6.601	AO	31,603	0	12/29/2010	10/01/2040
04780M BR	9	ATLANTA GA ARPT REV		1	.1FE	4,985,928	100.223	5,412,042	5,400,000	5,021,411	0	19,268	0	0	5.625	6.453	JJ	151,875	303,750	02/04/2009	01/01/2025
199112 HX	4	COLUMBUS GA BLDG AUTH LEASE REV		1	.1FE	2,172,895	102.108	2,205,533	2,160,000	2,171,960	0	(935)	0	0	5.450	5.392	JJ	58,860	50,031	01/15/2010	01/01/2025
199112 JA	2	COLUMBUS GA BLDG AUTH LEASE REV		1	.1FE	3,309,279	101.226	3,330,335	3,290,000	3,307,905	0	(1,375)	0	0	5.800	5.748	JJ	95,410	81,099	01/15/2010	01/01/2028
343575 GG	5	FLOYD CNTY GA HOSP AUTH REV		1	.1FE	17,457,157	102.037	17,943,206	17,585,000	17,460,434	0	2,211	0	0	5.500	7.046	JJ	483,588	969,861	06/24/2009	07/01/2039
373588 BG	6	GEORGIA RFA (H&F) 84A		1	.1FE	74,189	51.354	1,314,662	2,560,000	1,335,930	0	139,067	0	0	0.000	11.564	MAT	0	0	08/30/1984	12/01/2016
626207 YF	5	MUNICIPAL ELEC AUTH GA	SD	2	.1FE	40,000,000	97.750	39,100,000	40,000,000	40,000,000	0	0	0	0	6.637	6.636	AO	663,700	1,106,167	03/04/2010	04/01/2057
626207 YM	0	MUNICIPAL ELEC AUTH GA		2	.1FE	50,000,000	96.722	48,361,000	50,000,000	50,000,000	0	0	0	0	6.655	6.655	AO	831,875	1,839,368	03/05/2010	04/01/2057
167592 QA	5	CHICAGO ARPT-REF-2ND -IL	SD	1	.1FE	1,533,125	100.000	1,475,000	1,475,000	1,475,000	0	(9,538)	0	0	5.500	4.380	JJ	40,563	81,125	12/31/2003	01/01/2011
167592 QG	2	CHICAGO ARPT-REF-2ND -IL		1	.1FE	14,492,888	100.722	14,488,860	14,385,000	14,464,525	0	(10,957)	0	0	5.500	5.390	JJ	395,588	791,175	04/08/2008	01/01/2017
167593 AB	8	CHICAGO ILL O HARE INTL ARPT		1	.1FE	1,685,975	102.226	1,610,060	1,575,000	1,574,870	0	(130)	0	0	5.422	4.489	JJ	50,763	0	08/20/2010	01/01/2020
167593 AD	4	CHICAGO ILL O HARE INTL ARPT		1	.1FE	3,374,401	102.148	3,207,447	3,140,000	3,139,788	0	(212)	0	0	5.672	4.809	JJ	105,871	0	08/20/2010	01/01/2022
167593 AE	2	CHICAGO ILL O HARE INTL ARPT		1	.1FE	1,687,195	102.012	1,596,488	1,565,000	1,564,901	0	(99)	0	0	5.772	4.919	JJ	53,697	0	08/20/2010	01/01/2023
167593 AF	9	CHICAGO ILL O HARE INTL ARPT		1	.1FE	1,633,966	101.931	1,539,158	1,510,000	1,509,910	0	(90)	0	0	5.872	5.019	JJ	52,708	0	08/20/2010	01/01/2024
167593 AH	5	CHICAGO ILL O HARE INTL ARPT		1	.1FE	3,221,779	102.488	3,008,023	2,935,000	2,934,831	0	(169)	0	0	6.122	5.189	JJ	106,810	0	08/20/2010	01/01/2026
167593 AM	4	CHICAGO ILL O HARE INTL ARPT		1	.1FE	18,000,000	95.699	17,225,820	18,000,000	18,000,000	0	0	0	0	6.845	6.846	JJ	616,050	212,195	04/15/2010	01/01/2038
16768T JB	1	CHICAGO ILL SALES TAX REV	@		.1FE	547,977	33.237	570,015	1,715,000	590,667	0	35,955	0	0	0.000	6.370	NA	0	0	10/07/2009	01/01/2028
16768T JC	9	CHICAGO ILL SALES TAX REV	@		.1FE	3,371,770	28.505	3,443,404	12,080,000	3,636,506	0	222,983	0	0	0.000	6.420	NA	0	0	10/07/2009	01/01/2030
16768T JD	7	CHICAGO ILL SALES TAX REV	@		.1FE	3,510,327	26.425	3,562,090	13,480,000	3,787,247	0	233,251	0	0	0.000	6.450	NA	0	0	10/07/2009	01/01/2031
16768T JE	5	CHICAGO ILL SALES TAX REV	@		.1FE	1,699,810	24.523	1,716,610	7,000,000	1,834,529	0	113,478	0	0	0.000	6.480	NA	0	0	10/07/2009	01/01/2032
16768T JF	2	CHICAGO ILL SALES TAX REV	@		.1FE	1,591,170	22.789	1,595,230	7,000,000	1,717,473	0	106,389	0	0	0.000	6.490	NA	0	0	10/07/2009	01/01/2033
16768T JG	0	CHICAGO ILL SALES TAX REV	@		.1FE	1,489,250	21.118	1,478,260	7,000,000	1,607,642	0	99,726	0	0	0.000	6.500	NA	0	0	10/07/2009	01/01/2034
167727 SW	7	CHICAGO ILL WASTEWATER TRANSMISSION REV		2	.1FE	10,000,000	101.222	10,122,200	10,000,000	10,000,000	0	0	0	0	6.900	6.901	JJ	86,250	0	10/27/2010	01/01/2040
167736 WL	7	CHICAGO ILL WTR REV		1	.1FE	10,240,000	94.414	9,441,400	10,000,000	10,192,404	0	(19,624)	0	0	5.250	4.950	MN	87,500	525,000	06/18/2008	11/01/2038
167736 YU	5	CHICAGO ILL WTR REV	C	2	.1FE	30,000,000	97.530	29,259,000	30,000,000	30,000,000	0	0	0	0	6.742	6.742	MN	286,535	0	11/05/2010	11/01/2040
452143 CP	3	IL SPORTS FACs-CABS -IL		1	.1FE	3,153,475	51.633	5,034,218	9,750,000	5,034,218	0	270,975	380,803	0	0.000	5.200	MAT	0	0	09/04/2002	06/15/2022
452143 CQ	1	IL SPORTS FACs-CABS -IL		1	.1FE	2,521,664	48.034	4,082,890	8,500,000	4,082,890	0	225,531	358,401	0	0.000	5.280	MAT	0	0	09/04/2002	06/15/2023
452143 CS	7	IL SPORTS FACs-CABS -IL		1	.1FE	2,095,896	40.510	3,544,625	8,750,000	3,544,625	0	209,690	540,041	0	0.000	5.340	MAT	0	0	09/04/2002	06/15/2025
451913 AH	0	ILLINOIS DEV FIN AUTH RETIREMENT	@		.1FE	6,726,450	50.560	7,584,000	15,000,000	7,264,058	0	353,402	0	0	0.000	5.050	NA	0	0	06/11/2009	07/15/2025
592247 H8	6	MET PIER CAB-A-MCCORM-IL		1	.1FE	1,272,077	40.503	1,802,384	4,450,000	1,971,000	0	104,456	0	0	0.000	5.520	MAT	0	0	12/11/2002	12/15/2025
592247 K3	3	MET PIER CAB-A-MCCORM-IL	SD		.1FE	3,482,000	21.276	4,255,200	20,000,000	5,323,155	0	298,263	0	0	0.000	5.850	MAT	0	0	08/14/2003	12/15/2033
592247 K6	6	MET PIER CAB-A-MCCORM-IL	SD		.1FE	4,438,750	19.048	4,762,000	25,000,000	6,354,371	0	346,120	0	0	0.000	5.680	MAT	0	0	08/02/2004	06/15/2035
592247 L2	4	MET PIER CAB-A-MCCORM-IL	SD		.1FE	11,012,235	16.546	9,950,764	60,140,000	14,911,163	0	765,663	0	0	0.000	5.341	MAT	0	0	03/29/2005	06/15/2037
592247 L8	1	MET PIER CAB-A-MCCORM-IL	SD		.1FE	16,363,956	12.928	20,871,610	161,445,000	26,924,034	0	1,562,675	0	0	0.000	6.069	MAT	0	0	09/03/2002	12/15/2040
592247 GA	2	METRO PIER CAB REF -A-IL	SD		.1FE	4,568,400	30.679	6,135,800	20,000,000	6,962,372	0	386,914	0	0	0.000	5.800	MAT	0	0	08/18/2003	06/15/2029
592247 L3	2	METROPOLITAN PIER & EXPOSITION AUTH ILL	SD		.1FE	12,244,414	15.993	10,979,195	68,650,000	16,579,385	0	851,288	0	0	0.000	5.341	MAT	0	0	03/29/2005	12/15/2037

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
	3	4	5	6	7	8	9			12	13	14	15	16	17	18	19	20	21	22	
759911 S3	5	REGIONAL TRANSN AUTH ILL				7,858,176	98.886	7,594,445	7,680,000	7,851,741					5.700	5.484	JJ	218,880	194,560	01/20/2010	07/01/2026
759911 S4	3	REGIONAL TRANSN AUTH ILL				8,111,707	98.028	7,812,832	7,970,000	8,107,097					5.800	5.639	JJ	231,130	205,449	01/20/2010	07/01/2027
759911 S5	0	REGIONAL TRANSN AUTH ILL				7,407,623	97.557	7,097,272	7,275,000	7,403,713					5.900	5.739	JJ	214,613	190,767	01/20/2010	07/01/2028
843146 D5	7	STHRN IL UNIV-A-CABS -IL				1,928,168	49.789	2,738,395	5,500,000	2,889,722					0.000	5.323	MAT	.0	.0	12/31/2003	04/01/2023
843146 D7	3	STHRN IL UNIV-A-CABS -IL				786,812	41.302	1,073,852	2,600,000	1,221,849					0.000	5.370	MAT	.0	.0	09/06/2002	04/01/2025
843146 D8	1	STHRN IL UNIV-A-CABS -IL				615,818	38.016	760,320	2,000,000	892,068					0.000	5.365	MAT	.0	.0	12/31/2003	04/01/2026
914353 KC	0	UNIV IL CAB-AUX FAC-A-IL				621,860	38.528	970,906	2,520,000	972,965					0.000	5.594	MAT	.0	.0	11/18/2002	04/01/2028
914353 KD	8	UNIV IL CAB-AUX FAC-A-IL				605,670	35.941	934,466	2,600,000	948,353					0.000	5.603	MAT	.0	.0	11/18/2002	04/01/2029
914353 KE	6	UNIV IL CAB-AUX FAC-A-IL				567,239	33.853	873,407	2,580,000	888,855					0.000	5.613	MAT	.0	.0	11/18/2002	04/01/2030
19923P BB	3	COLUMBUS IND MULT-HIGH SCH BLDG CORP				7,684,875	100.823	7,652,466	7,590,000	7,678,424					6.446	6.335	JJ	225,599	218,804	01/20/2010	01/15/2030
454624 VZ	7	INDIANA BD BK REV	@SD			3,190,917	25.683	3,346,495	13,030,000	3,633,051					0.000	5.780	NA	.0	.0	09/16/2008	06/01/2033
455167 3M	6	INDIANA UNIV REVS				2,095,000	98.560	2,064,832	2,095,000	2,095,000					4.755	4.755	JD	8,301	50,915	05/20/2010	06/01/2023
455167 3N	4	INDIANA UNIV REVS				1,545,990	98.018	1,470,270	1,500,000	1,499,949					4.905	4.513	JD	6,131	37,605	08/20/2010	06/01/2024
455167 3P	9	INDIANA UNIV REVS				1,772,144	97.342	1,679,150	1,725,000	1,724,948					5.005	4.653	JD	7,195	44,127	08/20/2010	06/01/2025
455167 3R	5	INDIANA UNIV REVS				9,000,000	95.277	8,574,930	9,000,000	9,000,000					5.536	5.536	JD	41,520	254,656	05/20/2010	06/01/2030
455280 L9	6	INDIANAPOLIS IMPT-CAB-IN	SD			1,617,750	51.706	2,585,300	5,000,000	2,472,459					0.000	5.456	MAT	.0	.0	02/14/2003	02/01/2024
455285 5R	3	INDIANAPOLIS IND LOC PUB IMPT BD BK				7,376,720	102.611	7,213,553	7,030,000	7,368,395					5.966	5.501	JJ	346,013	.0	05/11/2010	01/15/2030
462590 HL	7	IOVA STUDENT LN LIQUIDITY CORP STUDENT L				14,648,100	97.356	14,603,400	15,000,000	14,660,931					5.500	5.710	JD	68,750	841,042	11/19/2009	12/01/2027
485429 AQ	7	KANSAS ST DEV FIN AUTH REV				1,975,000	100.321	1,981,340	1,975,000	1,975,000					5.700	5.701	MN	18,763	30,958	07/09/2010	05/01/2026
485429 AS	3	KANSAS ST DEV FIN AUTH REV				1,000,000	99.890	998,900	1,000,000	1,000,000					5.900	5.901	MN	9,833	16,225	07/09/2010	05/01/2028
134041 HQ	8	CAMPBELL & KENTON CNTYS KY SANT DIST NO				13,595,000	99.968	13,590,650	13,595,000	13,595,000					6.300	6.301	FA	7,137	.0	12/08/2010	08/01/2040
170704 NG	1	CHRISTIAN CNTY KY SCH DIST FIN CORP SCH	SD			27,216,304	98.768	27,106,878	27,445,000	27,223,629					5.375	5.450	MN	245,861	696,607	04/28/2010	05/01/2027
491552 UY	9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV				10,000,000	98.148	9,814,800	10,000,000	10,000,000					5.244	10,000,000	JJ	270,940	.0	06/17/2010	07/01/2025
546589 QY	1	LOUISVILLE & JEFFERSON CNTY KY MET SWR D				105,171,150	99.888	104,882,400	105,000,000	105,170,968					6.250	6.238	MN	565,104	.0	11/18/2010	05/15/2043
54627A DC	8	LOUISIANA HSG FIN AGY SINGLE FAMILY MTG				18,194,400	107.443	19,393,462	18,050,000	18,163,030					6.000	5.810	JD	90,250	1,013,850	09/18/2008	12/01/2038
54627A EQ	6	LOUISIANA HSG FIN AGY SINGLE FAMILY MTG				4,478,438	107.145	4,516,162	4,215,000	4,429,216					6.550	6.103	JD	23,007	262,164	09/12/2008	06/01/2040
546475 GL	2	LOUISIANA ST GAS & FUELS TAX REV				9,375,360	91.735	8,806,560	9,600,000	9,380,034					4.750	4.900	MN	76,000	456,000	08/26/2009	05/01/2039
560425 3N	8	MAINE HEALTH & HIGHER EDL FACS AUTH REV				12,306,250	99.698	12,462,250	12,500,000	12,310,883					5.000	5.105	JJ	312,500	625,000	06/02/2009	07/01/2039
560551 LM	3	MAINE ST TPK AUTH TPK REV				2,853,098	106.777	2,936,368	2,750,000	2,838,423					6.000	5.735	JJ	82,500	165,000	01/29/2009	07/01/2038
560551 FK	4	ME TPK AUTH -ME	SD			5,091,450	100.208	5,010,400	5,000,000	5,026,704					5.000	4.884	JJ	125,000	250,000	04/16/2003	07/01/2033
61336P BW	0	MONTGOMERY CNTY MD REV				1,790,748	102.557	1,846,026	1,800,000	1,791,033					5.300	5.350	MN	15,900	50,085	04/07/2010	05/01/2025
61336P BX	8	MONTGOMERY CNTY MD REV				1,889,892	102.245	1,942,655	1,900,000	1,890,173					5.400	5.450	MN	17,100	53,865	04/07/2010	05/01/2026
61336P BY	6	MONTGOMERY CNTY MD REV				1,989,100	101.926	2,038,520	2,000,000	1,989,371					5.600	5.650	MN	18,667	58,800	04/07/2010	05/01/2027
61336P BZ	3	MONTGOMERY CNTY MD REV				2,098,205	96.745	2,041,320	2,110,000	2,098,471					5.700	5.750	MN	20,045	63,142	04/07/2010	05/01/2028
61336P CA	7	MONTGOMERY CNTY MD REV				2,217,244	101.323	2,259,503	2,230,000	2,217,505					5.800	5.850	MN	21,557	67,904	04/07/2010	05/01/2029
61336P CB	5	MONTGOMERY CNTY MD REV				1,849,156	101.027	1,879,102	1,860,000	1,849,357					5.900	5.950	MN	18,290	57,614	04/07/2010	05/01/2030
575832 LP	3	MA CLG A-XL CAP -MA	SD			5,012,419	98.886	4,944,300	5,000,000	5,003,655					5.000	4.985	MN	41,667	250,000	12/31/2003	05/01/2043
575832 KL	3	MA CLG CAB-REF-SER B -MA	SD			3,095,205	55.405	4,845,167	8,745,000	4,631,762					0.000	5.220	MAT	.0	.0	02/25/2003	05/01/2023
575832 KM	1	MA CLG CAB-REF-SER B -MA	SD			2,878,185	51.860	4,467,739	8,615,000	4,316,870					0.000	5.250	MAT	.0	.0	02/25/2003	05/01/2024
575832 KN	9	MA CLG CAB-REF-SER B -MA				2,721,048	48.478	4,176,380	8,615,000	4,087,415					0.000	5.270	MAT	.0	.0	02/25/2003	05/01/2025
575832 KP	4	MA CLG CAB-REF-SER B -MA				2,552,720	45.745	3,940,932	8,615,000	3,848,178					0.000	5.280	MAT	.0	.0	02/25/2003	05/01/2026
575832 KQ	2	MA CLG CAB-REF-SER B -MA				2,440,630	42.175	3,633,376	8,615,000	3,671,799					0.000	5.290	MAT	.0	.0	02/25/2003	05/01/2027

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	1	2	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
575832 KR 0	MA	CLG CAB-REF-SER B -MA	SD			.1FE	1,676,438	39,399	2,462,438	6,250,000	2,524,033		126,641			0.000	5.300	MAT			02/25/2003	05/01/2028
57585K G9 3	MA	ST HLTH-HARVARD-FF-MA	SD		.1	.1FE	18,541,015	100,706	18,680,963	18,550,000	18,533,312					5.125	5.128	JJ	438,373	950,688	09/03/2002	07/15/2037
57585K 3G 1	MA	ST HLTH-L -MA	SD			.1FE	22,389,400	107,730	21,546,000	20,000,000	22,047,462		(51,619)			5.250	4.520	JJ	525,000	1,050,000	04/30/2003	07/01/2033
575577 LJ 8	MASSACHUSETTS	BAY TRANSN AUTH MASS REV	SD		.1	.1FE	9,860,600	103,183	10,318,300	10,000,000	9,867,510		3,337			5.250	5.356	JJ	262,500	525,000	11/07/2008	07/01/2034
575579 QQ 3	MASSACHUSETTS	BAY TRANSN AUTH MASS SALES	SD		.1	.1FE	3,724,599	37,880	3,994,446	10,545,000	4,337,456		203,361			0.000	4.860	MAT			10/24/2007	07/01/2029
575579 QR 1	MASSACHUSETTS	BAY TRANSN AUTH MASS SALES	SD		.1	.1FE	7,237,780	35,333	7,630,161	21,595,000	8,433,937		396,997			0.000	4.880	MAT			10/24/2007	07/01/2030
575579 QW 0	MASSACHUSETTS	BAY TRANSN AUTH MASS SALES	@SD		.1	.1FE	2,635,762	25,431	4,193,572	16,490,000	3,064,901		203,597			0.000	6.988	NA			10/16/2008	07/01/2035
575579 QX 8	MASSACHUSETTS	BAY TRANSN AUTH MASS SALES	SD		.1	.1FE	5,999,614	23,989	5,180,425	21,595,000	6,410,386		298,188			0.000	4.820	MAT			04/26/2007	07/01/2036
575579 QY 6	MASSACHUSETTS	BAY TRANSN AUTH MASS SALES	SD		.1	.1FE	5,147,272	22,624	4,884,522	21,590,000	6,110,801		284,222			0.000	4.820	MAT			04/26/2007	07/01/2037
57563R GR 4	MASSACHUSETTS	EDL FING AUTH ED LN REV	SD		.1	.1FE	4,000,000	103,651	4,146,040	4,000,000	4,000,000					6.000	6.000	JJ	120,000	240,667	06/26/2009	01/01/2038
575832 MS 6	MASSACHUSETTS	ST COLLEGE BLDG AUTH PROJ	SD		.1	.2FE	51,531	98,886	49,443	50,000	50,580		(157)			5.000	4.826	MN	417	2,500	02/06/2004	05/01/2043
575832 TW 0	MASSACHUSETTS	ST COLLEGE BLDG AUTH PROJ			.2	.1FE	6,342,042	100,956	6,259,272	6,200,000	6,337,859		(4,183)			5.832	5.631	MN	60,264	310,360	01/22/2010	05/01/2030
575832 UJ 7	MASSACHUSETTS	ST COLLEGE BLDG AUTH PROJ			.2	.1FE	10,170,000	100,500	10,220,850	10,170,000	10,170,000					6.540	6.541	MN	25,866		12/10/2010	05/01/2040
57583R S3 0	MASSACHUSETTS	ST DEV FIN AGY REV			.1	.1FE	15,553,375	90,173	13,855,081	15,365,000	15,540,572		(12,803)			5.000	4.922	MS	256,083	456,682	11/21/2010	09/01/2040
57586P E9 1	MASSACHUSETTS	ST HSG FIN AGY HSG REV			.1	.1FE	11,245,000	94,886	10,669,931	11,245,000	11,245,000					7.018	7.018	JD	94,262		11/04/2010	12/01/2024
576000 FH 1	MASSACHUSETTS	ST SCH BLDG AUTHDEDICATED			.1	.1FE	9,821,300	99,703	9,970,300	10,000,000	9,826,173		3,205			5.000	5.122	FA	188,889	500,000	06/11/2009	08/15/2037
576000 KW 2	MASSACHUSETTS	ST SCH BLDG AUTHDEDICATED			.1	.1FE	7,500,000	100,414	7,531,050	7,500,000	7,500,000					5.468	5.468	JD	18,227	194,798	06/16/2010	06/15/2027
576049 6S 4	MASSACHUSETTS	ST WTR RES AUTH			.1	.1FE	2,958,330	99,544	2,986,320	3,000,000	2,959,604		697			5.000	5.093	FA	62,500	150,000	02/05/2009	08/01/2039
59447P DA 6	MICHIGAN	ST BLDG AUTH			.2	.1FE	30,000,000	101,443	30,432,900	30,000,000	30,000,000					8.369	8.371	MN	104,613		12/10/2010	11/01/2035
594614 F9 5	MICHIGAN	ST BLDG AUTH REV	SD		.1	.1FE	5,137,900	34,302	5,145,300	15,000,000	6,280,636		295,649			0.000	4.940	MAT			10/26/2006	10/15/2028
594614 G2 9	MICHIGAN	ST BLDG AUTH REV	@		.1	.1FE	4,232,854	31,773	4,178,150	13,150,000	4,922,095		251,143			0.000	5.300	NA			02/11/2008	10/15/2029
603792 PP 1	MINNEAPOLIS	MINN SPL SCH DIST NO 001 CTF	C		.1	.1FE	8,990,000	100,024	8,992,158	8,990,000	8,990,000					6.500	6.497	AO	4,870		12/08/2010	04/01/2036
603792 QJ 4	MINNEAPOLIS	MINN SPL SCH DIST NO 001 CTF			.1	.1FE	7,555,000	99,561	7,521,834	7,555,000	7,555,000					6.500	6.496	AO	4,092		12/08/2010	04/01/2030
604115 AZ 8	MINNESOTA	PUB FACS AUTH ST REVOLVING				.1FE	3,896,762	98,951	3,839,299	3,880,000	3,896,230		(532)			5.000	4.961	MS	64,667	80,833	03/23/2010	03/01/2026
604115 BA 2	MINNESOTA	PUB FACS AUTH ST REVOLVING				.1FE	4,011,568	98,757	3,955,218	4,005,000	4,011,380		(188)			5.125	5.111	MS	68,419	85,523	03/23/2010	03/01/2027
604115 BB 0	MINNESOTA	PUB FACS AUTH ST REVOLVING				.1FE	4,135,032	98,119	4,062,127	4,140,000			129			5.250	5.261	MS	72,450	90,563	03/23/2010	03/01/2028
60535Q GV 6	MISSISSIPPI	HOME CORP SINGLE FAM MTG REV			.1	.1FE	13,734,035	106,334	14,227,489	13,380,000	13,651,950		(35,318)			6.000	5.631	JD	66,900	688,350	07/17/2008	06/01/2038
60636X H8 9	MISSOURI	ST HSG DEV/COMMN SINGLE FAMILY			.1	.1FE	6,366,738	107,036	6,732,564	6,290,000	6,355,482		(4,838)			5.600	5.499	MS	117,413	339,220	07/17/2008	09/01/2038
60636X Q8 9	MISSOURI	ST HSG DEV/COMMN SINGLE FAMILY			.1	.1FE	4,480,400	105,077	5,117,250	4,870,000	4,514,976		11,298			5.500	6.224	MS	89,283	240,213	10/28/2008	03/01/2038
60636W NS 0	MISSOURI	ST HWYS & TRANS COMMN ST RD REV				.1FE	10,260,800	102,569	10,256,900	10,000,000	10,251,581		(9,219)			5.152	4.864	MN	85,867	559,564	03/19/2010	05/01/2025
60636W PJ 8	MISSOURI	ST HWYS & TRANS COMMN ST RD REV				.1FE	5,083,738	100,856	5,259,640	5,215,000	5,089,644		5,906			4.720	4.999	MN	41,025	158,629	04/06/2010	05/01/2022
85230B CN 6	ST CHARLES MO	C TFS PARTN			.1	.1FE	10,000,000	92,843	9,284,300	10,000,000	10,000,000					5.650	5.651	FA	188,333		08/26/2010	02/01/2030
85230B CP 1	ST CHARLES MO	C TFS PARTN			.1	.1FE	20,000,000	90,034	18,006,800	20,000,000	20,000,000					5.750	5.750	FA	383,333		08/26/2010	02/01/2039
61212R H4 1	MONTANA	ST BRD HSG			.1	.1FE	6,740,160	106,291	7,142,755	6,720,000	6,729,526		(4,598)			5.500	5.455	JD	30,800	369,600	07/31/2008	12/01/2038
61212R XQ 4	MONTANA	ST BRD HSG			.1	.1FE	5,594,520	104,325	5,758,740	5,520,000	5,537,006		(24,092)			5.750	5.497	JD	26,450	295,119	06/26/2008	12/01/2037
63968M EE 5	NEBRASKA	INVT FIN AUTH SINGLE FAMILY HSG			.1	.1FE	8,000,000	99,871	7,989,680	8,000,000	8,000,000					5.700	5.701	MS	2,533		12/17/2010	09/01/2031
63968M EF 2	NEBRASKA	INVT FIN AUTH SINGLE FAMILY HSG			.1	.1FE	5,000,000	99,729	4,986,450	5,000,000	5,000,000					5.900	5.901	MS	1,639		12/17/2010	09/01/2036
63968M EG 0	NEBRASKA	INVT FIN AUTH SINGLE FAMILY HSG			.1	.1FE	5,000,000	100,389	5,019,450	5,000,000	5,000,000					6.050	6.051	MS	1,681		12/17/2010	09/01/2041
63968M EH 8	NEBRASKA	INVT FIN AUTH SINGLE FAMILY HSG			.1	.1FE	7,250,000	100,352	7,275,520	7,250,000	7,250,000					6.100	6.101	MS	2,457		12/17/2010	09/01/2045
18085P EB 6	CLARK CNTY	NEV ARPT REV			.1	.1FE	1,824,540	101,199	2,023,980	2,000,000	1,843,845		8,920			5.500	6.472	JJ	55,000	110,000	09/25/2008	07/01/2022
18085P LL 6	CLARK CNTY	NEV ARPT REV			.1	.1FE	11,173,382	98,644	11,141,840	11,295,000	11,174,549		1,135			6.881	7.038	JJ	388,604	527,658	03/10/2010	07/01/2042
18085P MT 8	CLARK CNTY	NEV ARPT REV			.2	.1FE	10,000,000	97,729	9,772,900	10,000,000	10,000,000					6.820	6.821	JJ	341,000	242,489	02/10/2010	07/01/2045

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	1	2	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Accrued	Amount Received During Year	Acquired	22
181006 EA	1	CLARK CNTY NEV PASSENGER FAC CHARGE REV		1	1FE		13,965,385	96.055	13,927,975	14,500,000	14,028,478	0	25,923	0	0	5.000	5.360	JJ	362,500	725,000	06/12/2008	07/01/2023
083775 CX	2	BERGEN CNTY N J IMPT AUTH LEASE REV		2	1FE		4,535,345	97.768	4,184,042	4,280,000	4,534,031	0	0	0	0	5.756	5.353	JD	20,630	123,178	08/13/2010	06/01/2040
365418 BD	3	GARDEN ST PRSRV-CAB-B-NJ	SD		1FE		3,960,082	47.610	6,015,524	12,635,000	5,900,129	0	295,251	0	0	0.000	5.200	MAT	0	0	03/20/2003	11/01/2025
365418 BE	1	GARDEN ST PRSRV-CAB-B-NJ	SD		1FE		7,269,785	44.730	10,372,887	23,190,000	10,452,814	0	512,827	0	0	0.000	5.099	MAT	0	0	12/31/2003	11/01/2026
365418 BF	8	GARDEN ST PRSRV-CAB-B-NJ	SD		1FE		2,801,400	41.209	4,120,900	10,000,000	4,186,474	0	211,046	0	0	0.000	5.240	MAT	0	0	03/20/2003	11/01/2027
365418 BG	6	GARDEN ST PRSRV-CAB-B-NJ			1FE		2,388,240	38.487	3,463,830	9,000,000	3,571,720	0	180,383	0	0	0.000	5.250	MAT	0	0	03/20/2003	11/01/2028
44372R BH	0	HUDSON CNTY N J IMPT AUTH REV		1	1FE		5,600,000	99.009	5,544,504	5,600,000	5,600,000	0	0	0	0	6.516	6.517	JD	9,122	0	12/10/2010	12/01/2025
44372R BJ	6	HUDSON CNTY N J IMPT AUTH REV		1	1FE		6,900,000	99.763	6,883,647	6,900,000	6,900,000	0	0	0	0	6.928	6.929	JD	11,951	0	12/10/2010	12/01/2030
646129 N6	9	NEW JERSEY ST HSC & MTG FIN AGY REV		1	1FE		11,655,000	103.609	12,075,629	11,655,000	11,655,000	0	0	0	0	5.250	5.474	AO	152,972	611,888	07/24/2008	10/01/2037
646139 W5	0	NEW JERSEY ST TPK AUTH TPK REV		1	1FE		22,915,125	100.517	22,616,325	22,500,000	22,865,961	0	(36,303)	0	0	5.250	5.126	JJ	590,625	1,181,250	08/14/2009	01/01/2040
646139 X5	9	NEW JERSEY ST TPK AUTH TPK REV		1	1FE		5,445,000	98.180	5,399,900	5,500,000	5,446,196	0	1,053	0	0	5.000	5.070	JJ	137,500	176,468	10/29/2009	01/01/2036
646139 X8	3	NEW JERSEY ST TPK AUTH TPK REV		2	1FE		20,000,000	108.383	21,676,600	20,000,000	20,000,000	0	0	0	0	7.102	7.102	JJ	63,129	0	12/08/2010	01/01/2041
646139 YX	7	NEW JERSEY ST TPK AUTH TPK REV	SD	1	1FE		10,403,369	78.020	13,204,885	16,925,000	11,456,019	0	184,486	0	0	0.000	1.632	JJ	1,457,220	0	01/25/2005	01/01/2035
646139 ZW	8	NEW JERSEY ST TPK AUTH TPK REV		2	1FE		64,964,000	101.808	60,677,568	59,600,000	64,871,114	0	(92,886)	0	0	4.890	4.091	JJ	0	0	08/17/2010	01/01/2026
646136 ET	1	NEW JERSEY ST TRAIN TR FD	@M		1FE		58,115,596	27.297	49,953,510	183,000,000	60,898,098	0	414,438	0	0	0.000	4.918	NA	0	0	10/18/2007	12/15/2030
646136 EN	7	NEW JERSEY ST TRANSN TR FD	@SD		1FE		12,262,432	40.419	12,828,991	31,740,000	13,899,565	0	748,510	0	0	0.000	5.600	NA	0	0	09/23/2008	12/15/2025
646136 ES	6	NEW JERSEY ST TRANSN TR FD	SD		1FE		6,988,576	29.479	6,603,296	22,400,000	8,767,714	0	423,298	0	0	0.000	5.010	MAT	0	0	05/24/2006	12/15/2029
646136 EU	1	NEW JERSEY ST TRANSN TR FD			1FE		12,304,955	25.135	10,054,000	40,000,000	12,402,800	0	0	0	0	0.000	4.757	MAT	0	0	10/18/2007	12/15/2031
646136 EV	9	NEW JERSEY ST TRANSN TR FD			1FE		59,361,328	23.703	47,406,000	200,000,000	69,637,265	0	3,145,668	0	0	0.000	4.837	MAT	0	0	10/18/2007	12/15/2032
646136 EW	7	NEW JERSEY ST TRANSN TR FD			1FE		27,206,570	21.988	21,296,477	96,855,000	32,201,801	0	1,508,278	0	0	0.000	4.855	MAT	0	0	06/18/2007	12/15/2033
646136 EY	3	NEW JERSEY ST TRANSN TR FD	SD		1FE		4,589,000	19.108	3,821,600	20,000,000	5,201,689	0	273,274	0	0	0.000	5.470	MAT	0	0	09/02/2008	12/15/2035
64711N LJ	2	NEW MEXICO FIN AUTH REV		1	1FE		1,000,000	100.124	1,001,240	1,000,000	1,000,000	0	0	0	0	5.782	5.782	JD	4,818	31,801	04/22/2010	06/01/2028
64711N LK	9	NEW MEXICO FIN AUTH REV		1	1FE		1,045,000	99.804	1,042,952	1,045,000	1,045,000	0	0	0	0	0.000	5.882	JD	5,122	33,807	04/22/2010	06/01/2029
64711N LQ	6	NEW MEXICO FIN AUTH REV		1	1FE		1,065,000	101.007	1,075,725	1,065,000	1,065,000	0	0	0	0	5.482	5.482	JD	4,865	32,111	04/22/2010	06/01/2025
64711N LR	4	NEW MEXICO FIN AUTH REV		1	1FE		1,830,000	100.416	1,837,613	1,830,000	1,830,000	0	0	0	0	5.632	5.632	JD	8,589	56,686	04/22/2010	06/01/2027
64711N LT	0	NEW MEXICO FIN AUTH REV		1	1FE		1,970,000	101.309	1,995,787	1,970,000	1,970,000	0	0	0	0	5.382	5.382	JD	8,835	58,314	04/22/2010	06/01/2024
647200 E9	1	NEW MEXICO MTG FIN AUTH		1	1FE		3,945,000	101.286	3,995,733	3,945,000	3,945,000	0	0	0	0	5.450	5.450	MS	71,668	229,661	07/02/2009	03/01/2036
647200 J2	1	NEW MEXICO MTG FIN AUTH		1	1FE		6,820,821	97.555	6,628,862	6,795,000	6,818,314	0	(2,109)	0	0	5.000	4.974	MS	113,250	292,562	09/10/2009	09/01/2034
647200 PY	4	NEW MEXICO MTG FIN AUTH		1	1FE		5,525,025	105.491	5,728,161	5,430,000	5,501,464	0	(7,819)	0	0	5.750	5.588	JJ	156,113	299,982	08/28/2008	07/01/2038
647200 QK	3	NEW MEXICO MTG FIN AUTH		1	1FE		5,133,318	103.845	5,337,633	5,140,000	5,133,839	0	214	0	0	5.300	5.283	JJ	136,210	264,190	07/17/2008	01/01/2039
647200 WN	0	NEW MEXICO MTG FIN AUTH		1	1FE		905,000	104.021	941,390	905,000	905,000	0	0	0	0	5.700	5.699	JJ	25,793	51,291	05/06/2008	07/01/2039
647200 XM	1	NEW MEXICO MTG FIN AUTH		1	1FE		4,223,438	109.663	4,359,104	3,975,000	4,119,199	0	(43,765)	0	0	6.950	6.478	JJ	138,131	259,385	06/25/2008	01/01/2039
647200 XN	9	NEW MEXICO MTG FIN AUTH		1	1FE		490,713	105.603	512,175	485,000	489,517	0	(511)	0	0	5.850	5.768	JJ	14,186	17,568	07/15/2008	07/01/2039
647421 BK	1	NEW MEXICO ST UNIV REGTS IMPT REV		1	1FE		2,545,225	101.254	2,531,350	2,500,000	2,542,179	0	(3,046)	0	0	6.124	5.958	AO	38,275	101,216	07/19/2010	04/01/2030
59259Y CA	5	METROPOLITAN TRANSN AUTH N Y REV		2	1FE		34,950,300	98.067	34,323,450	35,000,000	34,951,369	0	1,069	0	0	6.548	6.562	MN	292,841	1,744,314	02/23/2010	11/15/2031
59259Y DK	2	METROPOLITAN TRANSN AUTH N Y REV		2	1FE		10,000,000	97.044	9,704,400	10,000,000	10,000,000	0	0	0	0	6.200	6.201	MN	79,222	220,444	07/01/2010	11/15/2026
59259Y GF	0	METROPOLITAN TRANSN AUTH N Y REV		2	1FE		20,000,000	102.931	20,586,200	20,000,000	20,000,000	0	0	0	0	6.814	6.815	MN	7,571	0	12/22/2010	11/15/2030
59259Y GG	8	METROPOLITAN TRANSN AUTH N Y REV		1	1FE		28,000,000	101.257	28,351,960	28,000,000	28,000,000	0	0	0	0	7.134	7.135	MN	11,097	0	12/22/2010	11/15/2030
59259N ZM	8	METROPOLITAN TRANSN AUTH N Y DEDICATED T		2	1FE		21,000,000	97.842	20,546,820	21,000,000	21,000,000	0	0	0	0	5.988	5.988	MN	160,705	803,524	03/18/2010	11/15/2030
59259N ZU	0	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1FE		6,105,000	97.668	5,962,631	6,105,000	6,105,000	0	0	0	0	5.355	5.354	MN	41,773	208,867	03/18/2010	11/15/2023
59259N ZV	8	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1FE		9,385,000	97.380	9,139,113	9,385,000	9,385,000	0	0	0	0	5.455	5.454	MN	65,416	327,080	03/18/2010	11/15/2024

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value			16	17	Interest		20	Dates	
	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
59259N	ZW	6	1FE		5,720,000	96.889	5,542,051	5,720,000	5,720,000	0	0	0	0	5.535	5.534	MN	40,455	202,274	03/18/2010	11/15/2025	
64972F	T4	8	1FE		25,000,000	95.398	23,849,500	25,000,000	25,000,000	0	0	0	0	6.124	6.124	JD	68,044	701,708	06/23/2010	06/15/2042	
64972F	T5	5	1FE		27,701,638	96.164	26,512,415	27,570,000	27,698,856	0	(2,782)	0	0	5.790	5.758	JD	70,947	363,602	09/20/2010	06/15/2041	
64972F	Y2	6	1FE		6,369,447	99.514	6,299,236	6,330,000	6,369,108	0	(339)	0	0	6.282	6.236	JD	47,497		11/12/2010	06/15/2042	
64972F	K9	6	1FE		7,000,000	99.789	6,985,230	7,000,000	7,000,000	0	0	0	0	6.452	6.453	JD	20,073	391,421	01/26/2010	06/15/2041	
64972F	L3	8	1FE		14,000,000	100.956	14,133,840	14,000,000	14,000,000	0	0	0	0	6.491	6.493	JD	40,388	673,982	03/10/2010	06/15/2042	
64972F	XS	0	1FE		31,650,168	105.065	33,544,062	31,930,000	31,657,319	0	3,409	0	0	5.750	5.826	JD	81,599	1,835,975	10/29/2008	06/15/2040	
64972H	HU	9	1FE		9,940,800	98.254	9,825,400	10,000,000	9,943,876	0	1,289	0	0	5.000	5.041	JJ	230,556	500,000	06/20/2008	01/15/2034	
64972H	RB	0	1FE		90,000,000	101.850	91,665,000	90,000,000	90,000,000	0	0	0	0	6.828	6.826	JJ	648,660		11/19/2010	07/15/2040	
64971M	4H	2	1FE		3,215,000	96.495	3,102,314	3,215,000	3,215,000	0	0	0	0	4.137	4.137	FA	49,877		08/05/2010	08/01/2020	
64971M	4J	8	1FE		13,870,000	97.238	13,486,911	13,870,000	13,870,000	0	0	0	0	4.437	4.437	FA	230,779		08/05/2010	08/01/2021	
64971M	4K	5	1FE		15,545,000	97.157	15,103,056	15,545,000	15,545,000	0	0	0	0	4.587	4.587	FA	267,393		08/05/2010	08/01/2022	
64971M	4L	3	1FE		10,000,000	97.006	9,700,600	10,000,000	10,000,000	0	0	0	0	4.717	4.717	FA	176,888		08/05/2010	08/01/2023	
64971M	4M	1	1FE		7,200,000	96.777	6,967,944	7,200,000	7,200,000	0	0	0	0	4.867	4.867	FA	131,409		08/05/2010	08/01/2024	
64971M	4N	9	1FE		23,661,753	96.917	22,775,495	23,500,000	23,657,171	0	(4,582)	0	0	5.808	5.747	FA	511,830		08/10/2010	08/01/2030	
64971M	4Q	2	1FE		19,225,000	92.843	17,849,067	19,225,000	19,225,000	0	0	0	0	5.008	5.008	FA	361,046		08/05/2010	08/01/2027	
64971M	L9	1	1FE		14,619,190	98.166	14,234,070	14,500,000	14,615,733	0	(3,457)	0	0	5.300	5.223	FA	320,208	315,939	04/16/2010	02/01/2026	
64971M	M2	5	1FE		5,077,246	97.587	4,918,385	5,040,000	5,076,269	0	(977)	0	0	5.400	5.333	FA	113,400	111,888	04/16/2010	02/01/2027	
64971M	M5	8	1FE		10,569,360	96.734	10,248,967	10,595,000	10,569,951	0	591	0	0	5.700	5.721	FA	251,631	248,276	02/23/2010	02/01/2030	
64971M	T4	4	1FE		9,500,000	95.843	9,105,085	9,500,000	9,500,000	0	0	0	0	5.267	5.267	MN	83,394	204,316	05/19/2010	05/01/2027	
649903	W6	4	1FE		572,320	98.530	551,768	560,000	569,798	0	(1,064)	0	0	5.000	4.851	JJ	14,000	28,000	07/08/2008	07/01/2038	
649902	P6	4	1FE		18,680,329	98.800	18,460,780	18,685,000	18,680,516	0	187	0	0	5.054	5.057	FA	356,751	403,967	03/12/2010	02/15/2024	
649902	S2	0	1FE		5,321,066	97.416	5,065,632	5,200,000	5,318,912	0	(2,144)	0	0	5.202	4.980	FA	102,190	115,716	08/05/2010	02/15/2026	
649902	TT	0	1FE		7,409,025	99.551	7,466,325	7,500,000	7,412,620	0	1,968	0	0	5.000	5.086	MS	110,417	375,000	02/06/2009	03/15/2038	
649902	ZP	1	1FE		28,246,497	99.615	27,867,296	27,975,000	28,235,591	0	(10,906)	0	0	5.292	5.177	MS	435,906	1,542,122	03/09/2010	03/15/2025	
64986A	K7	5	1FE		1,500,000	101.379	1,520,685	1,500,000	1,500,000	0	0	0	0	4.639	4.640	JD	3,093	58,761	02/03/2010	06/15/2021	
64986A	K8	3	1FE		1,850,000	101.668	1,880,673	1,850,000	1,850,000	0	0	0	0	4.739	4.740	JD	3,897	74,034	02/03/2010	06/15/2022	
64986A	K9	1	1FE		2,300,000	102.231	2,351,313	2,300,000	2,300,000	0	0	0	0	4.889	4.890	JD	4,998	94,955	02/04/2010	06/15/2023	
64986A	L5	8	1FE		2,800,000	102.344	2,865,632	2,800,000	2,800,000	0	0	0	0	5.039	5.040	JD	6,271	119,144	02/03/2010	06/15/2024	
64986A	L6	6	1FE		2,000,000	101.831	2,036,620	2,000,000	2,000,000	0	0	0	0	5.139	5.140	JD	4,568	86,792	02/03/2010	06/15/2025	
64986A	L7	4	1FE		1,175,000	101.907	1,197,407	1,175,000	1,175,000	0	0	0	0	5.239	5.240	JD	2,736	51,983	02/03/2010	06/15/2026	
64986A	L8	2	1FE		1,055,000	101.421	1,069,992	1,055,000	1,055,000	0	0	0	0	5.339	5.340	JD	2,503	47,565	02/03/2010	06/15/2027	
650014	QM	8	1FE		3,026,260	102.572	3,077,160	3,000,000	3,024,102	0	(2,323)	0	0	5.000	4.917	AO	37,500	150,000	02/20/2009	04/01/2026	
650014	QN	6	1FE		3,004,590	101.886	3,056,580	3,000,000	3,003,918	0	(376)	0	0	5.000	4.987	AO	37,500	150,000	02/20/2009	04/01/2027	
650014	QP	1	1FE		3,989,760	100.596	4,023,840	4,000,000	3,990,348	0	329	0	0	5.000	5.020	AO	50,000	200,000	02/20/2009	04/01/2029	
650035	RJ	9	1FE		6,914,530	102.561	7,179,270	7,000,000	6,919,989	0	2,851	0	0	5.000	5.099	MS	103,056	350,000	01/09/2009	03/15/2028	
650035	RK	6	1FE		9,597,600	99.708	9,970,800	10,000,000	9,611,481	0	7,255	0	0	5.000	5.280	MS	147,222	500,000	01/09/2009	03/15/2036	
649838	FX	2	1FE		575,810	111.375	545,738	490,000	549,448	0	(2,345)	0	0	5.750	4.250	JJ	14,088	28,175	09/01/2006	07/01/2027	
64985W	N5	9	1FE		10,142,400	100.751	10,075,100	10,000,000	10,041,016	0	(15,380)	0	0	5.000	4.908	JD	22,222	500,000	04/17/2003	06/15/2032	
64985W	5K	6	1FE		3,000,000	100.614	3,018,420	3,000,000	3,000,000	0	0	0	0	5.000	5.000	JD	6,667	150,000	12/31/2003	06/15/2033	
64971K	LY	0	1FE		2,023,366	100.308	2,006,160	2,000,000	2,006,287	0	(2,803)	0	0	5.000	4.921	FA	41,667	100,000	12/31/2003	02/01/2031	
88602N	BG	8	1FE		7,107,936	99.075	7,034,325	7,100,000	7,101,971	0	(982)	0	0	5.000	4.993	MN	45,361	355,000	12/31/2003	11/15/2032	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22	
							Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
89602N	MT	8 TRIBOROUGH BRDG & TUNL AUTH N Y REVS.		1	.1FE	19,331,462	98.396	19,487,328	19,805,000	19,345,556	0	7,784	0	0	0	5,000	5,345	MN	126,532	990,250	02/20/2009	11/15/2037
896029	8W	8 TRIBOROUGH BRDG & TUNL AUTH NY REVS.	SD	1	.1FE	21,947,980	101.180	22,259,600	22,000,000	21,958,374	0	1,539	0	0	0	5,000	5,016	MN	140,556	1,100,000	12/31/2003	11/15/2027
12188P	AB	9 BURLINGTON N C COMBINED ENTERPRISE SYS R		1	.1FE	1,545,000	100.002	1,545,031	1,545,000	1,545,000	0	0	0	0	0	6,725	6,724	FA	577	0	12/16/2010	02/01/2030
12188P	AC	7 BURLINGTON N C COMBINED ENTERPRISE SYS R		1	.1FE	3,000,000	100.647	3,019,410	3,000,000	3,000,000	0	0	0	0	0	6,975	6,974	FA	1,163	0	12/16/2010	02/01/2036
271371	TW	6 EAST CAROLINA UNIV N C UNIV REV		1	.1FE	1,215,000	100.284	1,218,451	1,215,000	1,215,000	0	0	0	0	0	4,931	4,932	AO	14,978	20,803	05/12/2010	10/01/2022
271371	TX	4 EAST CAROLINA UNIV N C UNIV REV		1	.1FE	1,255,000	100.051	1,255,640	1,255,000	1,255,000	0	0	0	0	0	5,131	5,132	AO	16,099	22,359	05/12/2010	10/01/2023
271371	TZ	9 EAST CAROLINA UNIV N C UNIV REV		1	.1FE	1,090,000	98.996	1,079,056	1,090,000	1,090,000	0	0	0	0	0	5,331	5,332	AO	14,527	20,176	05/12/2010	10/01/2025
271371	UA	2 EAST CAROLINA UNIV N C UNIV REV		1	.1FE	4,500,000	96.646	4,349,070	4,500,000	4,500,000	0	0	0	0	0	5,825	5,826	AO	65,531	91,016	05/12/2010	10/01/2030
367327	AT	0 GASTONIA N C LTD OBLG.		1	.1FE	2,000,000	93.845	1,876,900	2,000,000	2,000,000	0	0	0	0	0	5,992	5,992	AO	21,638	0	10/14/2010	04/01/2033
658207	FE	0 NORTH CAROLINA HSG FIN AGY HOMEOWNERS		1	.1FE	9,533,170	104.619	10,770,526	10,295,000	9,575,479	0	21,578	0	0	0	5,500	6,150	JJ	283,113	511,481	12/17/2008	01/01/2038
658207	HJ	7 NORTH CAROLINA HSG FIN AGY HOMEOWNERS		1	.1FE	13,268,325	102.155	14,230,192	13,930,000	13,693,420	0	177,400	0	0	0	4,350	4,715	JJ	302,978	546,005	06/26/2008	01/01/2038
658207	KJ	3 NORTH CAROLINA HSG FIN AGY HOMEOWNERS		1	.1FE	14,380,384	107.981	15,192,927	14,070,000	14,318,246	0	(25,789)	0	0	0	6,000	5,815	JJ	422,100	831,909	06/12/2008	01/01/2038
658308	AA	9 NORTH CAROLINA ST TPK AUTH		2	.1FE	5,000,000	93.163	4,658,150	5,000,000	5,000,000	0	0	0	0	0	5,318	5,319	JJ	48,010	0	10/15/2010	01/01/2031
658886	DU	7 NORTH DAKOTA ST HSG FIN AGY MTG REV		1	.1FE	8,006,375	106.403	8,991,054	8,450,000	8,056,694	0	15,084	0	0	0	5,500	5,986	JJ	232,375	448,770	11/18/2008	01/01/2037
658886	EN	2 NORTH DAKOTA ST HSG FIN AGY MTG REV		1	.1FE	4,585,268	99.999	4,654,953	4,655,000	4,587,835	0	1,736	0	0	0	5,800	5,801	JJ	134,995	267,145	02/27/2008	07/01/2032
02765U	CR	3 AMERICAN MUN PWR-OHIO INC.		2	.1FE	5,105,450	92.610	4,630,500	5,000,000	5,104,158	0	(1,073)	0	0	0	6,053	5,908	FA	114,334	252,208	10/07/2009	02/15/2043
02765U	DV	3 AMERICAN MUN PWR-OHIO INC.	C	2	.1FE	71,000,000	103.053	73,167,630	71,000,000	71,000,000	0	0	0	0	0	7,499	7,500	FA	354,953	0	12/03/2010	02/15/2050
02765U	EJ	9 AMERICAN MUN PWR-OHIO INC.		2	.1FE	20,000,000	108.112	21,622,400	20,000,000	20,000,000	0	0	0	0	0	7,834	7,835	FA	43,522	0	12/16/2010	02/15/2041
118217	AV	0 BUCKEYE OHIO TOB SETTLEMENT FING AUTH		1	.3FE	51,628,351	60.437	60,376,563	99,900,000	60,376,563	0	3,779,652	0	17,868,395	0	0	5,970	JD	0	0	08/20/2010	06/01/2037
407287	DR	9 HAMILTO STAX-B-CAB -OH	SD		.1FE	2,436,300	33.511	3,351,100	10,000,000	3,672,294	0	199,693	0	0	0	0	0	MAT	0	0	08/27/2003	12/01/2028
67560Q	JB	4 OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		1	.1FE	2,114,700	103.864	2,181,144	2,100,000	2,112,257	0	(1,371)	0	0	0	5,450	5,398	MS	38,150	114,450	03/03/2009	09/01/2033
67560Q	LG	0 OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		1	.1FE	1,620,000	101.368	1,642,162	1,620,000	1,620,000	0	0	0	0	0	5,400	5,400	MS	29,160	87,480	06/26/2009	09/01/2033
67560Q	MW	4 OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		1	.1FE	9,628,295	96.862	9,293,909	9,595,000	9,624,654	0	(3,112)	0	0	0	5,000	4,978	MS	159,917	403,790	10/16/2009	03/01/2040
677581	DT	4 OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			.1FE	5,545,000	99.758	5,531,581	5,545,000	5,545,000	0	0	0	0	0	4,168	4,168	JD	10,272	128,398	05/19/2010	06/15/2018
677581	DU	1 OHIO ST MAJOR NEW ST INFRASTRUCTURE PROJ			.1FE	6,000,000	98.628	5,917,680	6,000,000	6,000,000	0	0	0	0	0	4,268	4,268	JD	11,381	142,267	05/19/2010	06/15/2019
677659	N9	1 OHIO ST WTR DEV AUTH REV		1	.1FE	18,720,000	98.335	18,408,312	18,720,000	18,720,000	0	0	0	0	0	5,276	5,276	JD	82,306	436,220	06/10/2010	12/01/2025
67766W	QG	0 OHIO ST WTR DEV AUTH WTR POLLUTN CT		2	.1FE	15,000,000	95.483	14,322,450	15,000,000	15,000,000	0	0	0	0	0	4,879	4,880	JD	60,988	0	08/12/2010	12/01/2034
863869	CV	3 STUDENT LN FUNDING CORP CINCINNATI OHIO			.1FE	15,792,258	97.500	15,405,000	15,800,000	15,792,667	0	177	0	0	0	0	5,467	MS	24,745	76,184	12/06/2007	09/01/2047
914119	DQ	2 UNIV CINCINNATI RCPTS-OH	SD		.1FE	1,640,034	100.049	1,650,809	1,650,000	1,641,614	0	231	0	0	0	5,000	5,040	JD	6,875	82,500	11/06/2002	06/01/2031
486438	AZ	7 KAY CO HFA OKLAHOMA SMFR RFDG			1	6,410,128	105.497	5,454,195	5,170,000	5,221,700	0	0	0	0	0	7,000	37,506	MN	60,317	361,900	11/29/2002	11/01/2011
67908P	AZ	9 OKLAHOMA ST CAPITOL IMPT AUTH REV		2	.1FE	10,000,000	95.896	9,599,600	10,000,000	10,000,000	0	0	0	0	0	5,610	5,605	JJ	229,075	0	07/21/2010	07/01/2030
686053	CM	9 OREGON SCH BRDS ASSN	@		.1FE	21,041,762	49.714	20,183,884	40,600,000	21,516,109	0	474,347	0	0	0	0	0	NA	0	0	08/03/2010	06/30/2022
68607H	5C	6 OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		1	.1FE	4,130,000	102.025	4,213,633	4,130,000	4,130,000	0	0	0	0	0	5,137	5,137	MN	35,360	94,882	05/12/2010	05/01/2022
68607H	5D	4 OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		1	.1FE	6,440,000	102.385	6,593,594	6,440,000	6,440,000	0	0	0	0	0	5,287	5,287	MN	56,747	152,271	05/12/2010	05/01/2023
68607H	5F	9 OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		1	.1FE	7,210,000	102.499	7,390,178	7,210,000	7,210,000	0	0	0	0	0	5,587	5,587	MN	67,137	180,151	05/12/2010	05/01/2025
68607H	5G	7 OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		1	.1FE	20,000,000	101.235	20,247,000	20,000,000	20,000,000	0	0	0	0	0	6,130	6,130	MN	204,333	548,294	05/12/2010	05/01/2030
68607H	Z4	1 OREGON ST DEPT ADMINISTRATIVE SVCS CTFS		1	.1FE	3,655,000	99.874	3,650,395	3,655,000	3,655,000	0	0	0	0	0	5,000	4,999	MN	30,458	182,750	02/11/2009	05/01/2029
68607D	NE	1 OREGON ST DEPT TRANSN HWY USERTAX REV			.1FE	9,535,000	104.061	9,922,216	9,535,000	9,535,000	0	0	0	0	0	5,133	5,132	MN	62,538	295,018	04/01/2010	11/15/2024
68607D	NF	8 OREGON ST DEPT TRANSN HWY USERTAX REV			.1FE	7,000,000	104.658	7,326,060	7,000,000	7,000,000	0	0	0	0	0	5,283	5,282	MN	47,254	222,913	04/01/2010	11/15/2025
68607D	NG	6 OREGON ST DEPT TRANSN HWY USERTAX REV			.1FE	7,000,000	103.720	7,260,400	7,000,000	7,000,000	0	0	0	0	0	5,383	5,382	MN	48,148	227,133	04/01/2010	11/15/2026
68607D	NH	4 OREGON ST DEPT TRANSN HWY USERTAX REV			.1FE	13,265,000	103.045	13,668,919	13,265,000	13,265,000	0	0	0	0	0	5,483	5,482	MN	92,935	438,412	04/01/2010	11/15/2027
68607D	NJ	0 OREGON ST DEPT TRANSN HWY USERTAX REV			.1FE	13,755,000	101.628	13,978,931	13,755,000	13,755,000	0	0	0	0	0	5,583	5,582	MN	98,126	462,898	04/01/2010	11/15/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
		3	4	5	6			Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	18	19	Amount Received During Year	Acquired	Maturity
			F						Rate Used to Obtain Fair Value				Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.							
666087	FC			1	.1FE		7,281,691		104,931	7,712,429	7,350,000	7,288,239		0		0	5.500	5.712	JJ	202,125	398,467	09/16/2008	01/01/2038
686087	FX			1	.1FE		21,568,144		106,479	22,365,914	21,005,000	21,450,708		0	(50,535)	0	6.000	5.791	JJ	630,150	1,232,791	07/17/2008	01/01/2038
686087	GR			1	.1FE		5,584,965		106,788	5,728,103	5,365,000	5,530,953		0	(18,560)	0	6.500	5.526	JJ	174,363	340,202	06/24/2008	01/01/2039
736679	KZ	@			.1FE		18,363,362		48,745	18,159,950	37,255,000	18,764,186		0	400,824	0	0.000	5.600	NA			08/05/2010	06/01/2022
938240	CJ				.1FE		1,240,239		101,944	1,177,453	1,155,000	1,154,926		0		0	4.828	4.050	AO	13,941	23,699	08/20/2010	10/01/2022
938240	CL				.1FE		2,132,740		100,364	2,007,280	2,000,000	1,999,908		0		0	5.078	4.440	AO	25,390	43,163	08/20/2010	10/01/2024
246018	ER			1	.1FE		6,678,210		91,190	6,538,323	7,170,000	6,702,757		0	9,172	0	5.000	6.460	FA	149,375	358,500	03/05/2008	02/01/2035
613611	AC			1	.1FE		24,989,160		93,937	23,324,557	24,830,000	24,952,366		0	(13,055)	0	5.250	5.169	JJ	651,788	1,303,575	12/13/2007	07/01/2043
709221	TC			2	.1FE		30,000,000		95,357	28,607,100	30,000,000	30,000,000		0		0	6.378	6.377	JJ	159,450	2,157,890	10/07/2009	12/01/2037
745220	ES				.2FE		207,196		16,200	162,000	1,000,000	236,830		0		0	0.000	4.670	MAT			06/03/2005	07/01/2036
74529J	AH				.1FE		3,751,423		13,070	2,804,822	21,460,000	4,373,644		0	214,810	0	0.000	5.100	MAT			12/11/2007	08/01/2042
74529J	AL	@			.1FE		2,742,750		10,558	2,639,500	25,000,000	3,236,010		0	185,779	0	0.000	6.000	NA			03/11/2008	08/01/2045
74529J	AP			2	.1FE		100,153,312		5,010	55,951,680	1,116,800,000	120,343,307		0	6,439,754	0	0.000	5.262	MAT			06/05/2008	08/01/2054
74529J	AQ			2	.1FE		54,989,928		4,329	31,488,280	727,380,000	63,963,122		0	3,420,889	0	0.000	5.340	MAT			07/13/2007	08/01/2056
76221R	CP			1	.1FE		10,724,450		104,211	10,983,839	10,540,000	10,679,304		0	(18,399)	0	5.500	5.380	AO	144,925	579,700	06/04/2008	10/01/2037
837114	GE				.1FE		12,743,625		97,500	12,431,250	12,750,000	12,744,723		0	420	0	0.490	4.686	MS	20,825	59,018	01/22/2008	03/01/2023
837114	GN				.1FE		20,979,000		97,500	20,475,000	21,000,000	20,981,945		0	1,165	0	0.540	4.600	MS	37,800	118,711	01/16/2008	09/01/2025
837147	5S			1	.1FE		6,122,220		102,290	6,137,400	6,000,000	6,105,559		0	(10,481)	0	5.250	5.111	JJ	157,500	350,875	05/08/2009	01/01/2039
837151	AA			2	.1FE		25,000,000		102,671	25,667,750	25,000,000	25,000,000		0		0	6.454	6.454	JJ	44,819		12/09/2010	01/01/2050
83755G	3R			1	.1FE		5,233,963		103,153	5,358,798	5,195,000	5,222,801		0	(3,950)	0	5.500	5.384	MN	47,621	269,088	08/26/2008	11/01/2036
83755G	5R			1	.1FE		2,260,000		102,211	2,309,969	2,260,000	2,260,000		0		0	5.750	5.750	MN	21,658	99,906	03/29/2008	05/01/2038
83755V	PU			1	.1FE		10,310,000		94,164	9,708,308	10,310,000	10,310,000		0		0	6.250	6.249	FA	320,398		06/04/2010	08/01/2035
28148N	BY				.1FE		13,121,325		97,500	12,796,875	13,125,000	13,121,566		0	105	0	0.560	5.502	JD	6,125	71,689	12/06/2007	12/01/2040
28148N	CD				.1FE		66,985,930		97,500	65,325,000	67,000,000	66,986,801		0	368	0	0.580	5.701	JD	32,383	348,667	12/06/2007	12/01/2042
592041	RS			1	.1FE		19,155,600		98,493	19,698,600	20,000,000	19,176,287		0	12,041	0	5.000	5.280	AO	250,000	1,000,000	03/13/2009	10/01/2039
88045R	BB			1	.1FE		6,730,008		103,278	6,950,609	6,730,000	6,727,991		0	52	0	5.500	5.460	JJ	185,075	362,241	06/24/2008	01/01/2038
88045R	DN			1	.1FE		25,036,663		104,310	25,785,432	24,720,000	24,966,193		0	(30,261)	0	5.500	5.389	JJ	679,800	1,337,212	07/17/2008	07/01/2038
88045R	ET			1	.1FE		50,456,440		103,849	52,609,903	50,660,000	50,433,057		0	(8,002)	0	5.500	5.608	JJ	1,393,150	2,744,462	11/13/2008	01/01/2038
052405	BH			2	.1FE		4,000,000		100,966	4,038,240	4,000,000	4,000,000		0		0	6.758	6.759	FA	7,509		12/15/2010	08/01/2030
235036	AE			1	.1FE		5,602,206		100,194	5,585,816	5,575,000	5,575,000		0		0	6.100	6.040	MN	56,679	340,075	02/03/2009	11/01/2020
235036	AN			1	.1FE		4,516,875		100,022	4,500,990	4,500,000	4,500,000		0		0	6.125	6.095	MN	45,938	275,625	07/11/2008	11/01/2035
235036	AQ			1	.1FE		4,936,163		100,008	4,930,394	4,930,000	4,930,000		0		0	5.750	5.739	MN	47,246	283,475	07/11/2008	11/01/2030
235036	NT			1	.1FE		13,345,500		100,220	14,030,800	14,000,000	13,505,774		0	79,664	0	5.750	6.579	MN	134,167	805,000	11/25/2008	11/01/2018
414005	BJ			1	.1FE		24,908,689		98,668	24,578,199	24,910,000	24,899,837		0	(5,512)	0	5.000	5.011	FA	470,522	1,245,500	04/30/2009	08/15/2038
414005	KU			1	.1FE		6,430,000		97,509	6,269,829	6,430,000	6,430,000		0		0	2.090	2.090	FA	16,052		10/21/2010	08/15/2014
414005	KV				.1FE		6,650,000		96,581	6,422,637	6,650,000	6,650,000		0		0	2.440	2.440	FA	19,381		10/21/2010	08/15/2015
414005	KW				.1FE		3,710,000		95,277	3,534,777	3,710,000	3,710,000		0		0	2.790	2.790	FA	12,364		10/21/2010	08/15/2016
414160	CG			1	.1FE		23,447		57,361	504,777	880,000	502,465		0	55,490	0	0.000	12.055	MAT			10/10/1984	10/15/2015
44237N	BA				.1FE		2,583,614		25,888	3,349,907	12,940,000	3,786,244		0		0	0.000	5.840	MAT			08/27/2003	09/01/2030
442348	3V			1	.1FE		4,877,900		102,214	5,110,700	5,000,000	4,880,441		0	1,883	0	5.500	5.676	JJ	137,500	237,569	07/31/2009	07/01/2039
442348	V9				.1FE		41,645,835		96,865	40,344,273	41,650,000	41,646,238		0	162	0	0.658	3.785	WK	761	229,620	02/07/2008	07/01/2032
442404	DG			1	.1FE		2,221,213		100,830	2,157,762	2,140,000	2,216,963		0	(4,250)	0	6.221	5.890	MS	39,199	51,403	05/11/2010	09/15/2029

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	7					8		9		10	11	Change in Book/Adjusted Carrying Value					16	17	Interest		20	Dates	
				3	4	5	6	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value			12	13	14	15	Rate of			Effective Rate of	When Paid		Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
442435	VX	8	HOUSTON TEX UTIL SYS REV	..	..	..	1	26,572,593	107,111	26,777,750	25,000,000	26,357,731	..	..	..	..	6.000	5.339	MN	191,667	1,500,000	04/29/2009	11/15/2036			
442436	5N	7	HOUSTON TEX WTR & SWR SYS REV	SD	..	..	1FE	720,263	58,262	1,133,196	1,945,000	999,749	..	..	..	..	0.000	5.219	MAT	..	..	08/20/2004	12/01/2023			
442436	5Q	0	HOUSTON TEX WTR & SWR SYS REV	SD	..	..	1FE	5,474,792	51,514	6,959,541	13,510,000	6,805,536	..	..	..	..	0.000	4.650	MAT	..	..	04/04/2006	12/01/2025			
442436	5R	8	HOUSTON TEX WTR & SWR SYS REV	SD	..	..	1FE	4,359,994	48,286	6,774,526	14,030,000	6,076,689	..	..	..	..	0.000	5.327	MAT	..	..	09/09/2004	12/01/2026			
442436	5S	6	HOUSTON TEX WTR & SWR SYS REV	SD	..	..	1FE	14,112,695	45,370	22,335,651	49,230,000	19,857,992	..	..	..	..	0.000	5.440	MAT	..	..	08/20/2004	12/01/2027			
442436	5T	4	HOUSTON TEX WTR & SWR SYS REV	SD	..	..	1FE	3,502,267	42,547	6,122,513	14,390,000	5,072,255	..	..	..	..	0.000	5.905	MAT	..	..	08/20/2004	12/01/2028			
442436	5Y	3	HOUSTON TEX WTR & SWR SYS REV	..	..	..	1FE	283,291	55,254	422,693	765,000	393,217	..	..	..	..	0.000	5.219	MAT	..	..	08/20/2004	12/01/2023			
442436	6B	2	HOUSTON TEX WTR & SWR SYS REV	..	..	..	1FE	1,212,764	44,197	1,690,535	3,825,000	1,659,632	..	..	..	..	0.000	5.316	MAT	..	..	04/06/2005	12/01/2026			
442436	6C	0	HOUSTON TEX WTR & SWR SYS REV	SD	..	..	1FE	5,524,136	41,367	7,971,421	19,270,000	7,773,007	..	..	..	..	0.000	5.440	MAT	..	..	08/20/2004	12/01/2027			
442436	6D	8	HOUSTON TEX WTR & SWR SYS REV	..	..	..	1FE	2,164,562	38,584	2,164,562	5,610,000	1,977,439	..	..	..	..	0.000	5.905	MAT	..	..	08/20/2004	12/01/2028			
54811B	CK	5	LOWER RIV-REF-C-LORA -TX	SD	..	..	1	10,074,988	100,835	10,083,500	10,000,000	10,022,291	..	..	..	..	5.000	4.946	MN	63,889	500,000	12/31/2003	05/15/2028			
662903	DX	8	NORTH TEX MUN WTR DIST TEX WTR SYS REV	..	..	..	1	9,975,381	103,476	10,973,630	10,605,000	10,020,201	..	..	..	..	5.000	5.530	MS	176,750	530,250	12/17/2008	09/01/2026			
662903	JH	7	NORTH TEX MUN WTR DIST TEX WTR SYS REV	..	..	..	1	9,583,995	97,939	9,676,373	9,880,000	9,591,917	..	..	..	..	5.000	5.206	MS	164,667	494,000	06/10/2009	09/01/2038			
796253	X7	2	SAN ANTONIO TEX ELEC & GAS	..	..	..	1	375,270	116,423	448,229	385,000	375,739	..	..	..	..	5.000	5.186	FA	8,021	9,625	05/27/2010	02/01/2034			
796253	X8	0	SAN ANTONIO TEX ELEC & GAS	..	..	..	1	9,481,222	100,458	9,789,632	9,745,000	9,484,983	..	..	..	..	5.000	5.200	FA	203,021	243,625	05/27/2010	02/01/2034			
88275F	MU	0	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	..	..	..	1FE	5,768,828	104,080	5,901,336	5,670,000	5,745,384	..	..	..	..	5.625	5.469	MS	106,313	292,641	07/17/2008	03/01/2039			
88275F	KP	3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE	..	..	..	1	3,489,675	99,842	3,564,359	3,570,000	3,570,000	..	..	..	..	4.250	3.699	MS	50,575	109,013	06/26/2008	09/01/2026			
882555	UX	1	TX MUN PWR ESC TO MAT-TX	UX	..	..	1FE	22,105	96,617	33,816	35,000	31,047	..	..	..	..	0.000	4.545	MAT	..	..	06/10/2003	09/01/2013			
882555	UY	9	TX MUN PWR ESC TO MAT-TX	..	..	..	1FE	47,882	94,170	75,336	80,000	67,651	..	..	..	..	0.000	4.625	MAT	..	..	06/10/2003	09/01/2014			
882555	VA	0	TX MUN PWR ESC TO MAT-TX	..	..	..	1	90,296	88,114	149,794	170,000	129,632	..	..	..	..	0.000	4.842	MAT	..	..	06/10/2003	09/01/2016			
882762	AM	9	TX ST TPK AUTH-CABA -TX	SD	..	..	2FE	10,219,652	46,813	14,043,900	30,000,000	15,561,763	..	..	..	..	0.000	5.268	MAT	..	..	12/31/2003	08/15/2023			
882762	AN	7	TX ST TPK AUTH-CABA -TX	SD	..	..	2FE	6,896,676	43,386	8,677,200	20,000,000	9,899,055	..	..	..	..	0.000	5.230	MAT	..	..	12/31/2003	08/15/2024			
882762	AP	2	TX ST TPK AUTH-CABA -TX	..	..	..	2FE	6,253,928	40,230	8,046,000	20,000,000	9,321,008	..	..	..	..	0.000	5.290	MAT	..	..	12/31/2003	08/15/2025			
882762	AT	4	TX ST TPK AUTH-CABA -TX	..	..	..	2FE	5,122,470	29,279	5,855,800	20,000,000	7,387,720	..	..	..	..	0.000	5.428	MAT	..	..	03/04/2005	08/15/2029			
882762	AU	1	TX ST TPK AUTH-CABA -TX	SD	..	..	2FE	9,710,765	26,996	12,169,797	45,080,000	15,151,159	..	..	..	..	0.000	5.639	MAT	..	..	12/25/2002	08/15/2030			
914301	P4	2	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	4,680,000	100,614	4,708,735	4,680,000	4,680,000	..	..	..	..	5.260	5.261	FA	92,997	72,483	03/31/2010	02/15/2022			
914301	P5	9	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	4,845,000	100,467	4,867,626	4,845,000	..	..	..	..	5.360	5.361	FA	98,106	76,465	03/31/2010	02/15/2023				
914301	P6	7	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	5,015,000	100,178	5,023,927	5,015,000	5,015,000	..	..	..	..	5.460	5.461	FA	103,443	80,624	03/31/2010	02/15/2024			
914301	P7	5	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	5,210,000	99,893	5,204,425	5,210,000	5,210,000	..	..	..	..	5.560	5.561	FA	109,433	85,293	03/31/2010	02/15/2025			
914301	P8	3	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	5,455,666	101,018	5,454,972	5,400,000	5,452,654	..	..	..	..	5.850	5.751	FA	119,340	93,015	03/31/2010	02/15/2026			
914301	P9	1	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	5,620,974	100,033	5,606,850	5,605,000	5,620,141	..	..	..	..	5.850	5.824	FA	123,871	96,546	03/31/2010	02/15/2027			
914301	Q2	5	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	4,861,443	98,839	4,773,924	4,830,000	4,859,812	..	..	..	..	6.000	5.941	FA	109,480	85,330	03/31/2010	02/15/2028			
914301	S9	8	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1FE	912,755	102,321	874,845	855,000	856,728	..	..	..	..	5.000	4.131	FA	16,150	..	08/20/2010	02/15/2020			
914301	T2	2	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	959,634	102,378	921,402	900,000	901,804	..	..	..	..	5.150	4.292	FA	17,510	..	08/20/2010	02/15/2021			
914301	T3	0	UNIVERSITY HOUSTON TEX UNIV REVS	..	..	..	1	1,006,567	102,292	966,659	945,000	946,887	..	..	..	..	5.250	4.402	FA	18,743	..	08/20/2010	02/15/2022			
917565	GF	4	UTAH TRAN AUTH SALES TAX REV	@SD	..	..	1	5,392,205	31,018	5,251,347	16,930,000	6,259,130	..	..	..	..	0.000	5.180	NA	..	..	01/25/2008	06/15/2030			
917565	GG	2	UTAH TRAN AUTH SALES TAX REV	@SD	..	..	1	5,017,375	28,875	4,868,538	16,930,000	5,629,662	..	..	..	..	0.000	5.280	NA	..	..	02/11/2008	06/15/2031			
917565	GH	0	UTAH TRAN AUTH SALES TAX REV	SD	..	..	1	6,454,283	27,225	6,263,111	23,005,000	7,567,127	..	..	..	..	0.000	5.250	MAT	..	..	11/29/2007	06/15/2032			
917565	GJ	6	UTAH TRAN AUTH SALES TAX REV	SD	..	..	1	4,498,809	25,185	4,263,821	16,930,000	5,276,067	..	..	..	..	0.000	5.260	MAT	..	..	11/29/2007	06/15/2033			
917565	GK	3	UTAH TRAN AUTH SALES TAX REV	SD	..	..	1	4,009,724	23,789	3,790,777	15,935,000	4,703,898	..	..	..	..	0.000	5.270	MAT	..	..	11/29/2007	06/15/2034			
917565	GM	9	UTAH TRAN AUTH SALES TAX REV	..	..	..	1	1,177,800	20,946	1,047,300	5,000,000	1,404,764	..	..	..	..	0.000	5.050	MAT	..	..	05/24/2007	06/15/2036			
917565	GN	7	UTAH TRAN AUTH SALES TAX REV	SD	..	..	1	3,795,134	20,308	3,439,160	16,935,000	4,526,463	..	..	..	..	0.000	5.050	MAT	..	..	05/24/2007	06/15/2037			

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates		
CUSIP Identification	Description	Code	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
				F	o	r		Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
165329 DD	2 CHESAPEAKE VA WTR & SWR SYS REV.			1		.1FE	1,030,000	102.468	1,055,420	1,030,000	1,030,000	0	0	0	0	5.191	5.192	JJ	26,734	10,396	04/01/2010	07/01/2023
165329 DE	0 CHESAPEAKE VA WTR & SWR SYS REV.			1		.1FE	1,065,000	102.147	1,087,866	1,065,000	1,065,000	0	0	0	0	5.341	5.342	JJ	28,441	11,060	04/01/2010	07/01/2024
165329 DF	7 CHESAPEAKE VA WTR & SWR SYS REV.			1		.1FE	1,105,000	101.832	1,125,244	1,105,000	1,105,000	0	0	0	0	5.491	5.492	JJ	30,338	11,798	04/01/2010	07/01/2025
915217 QT	3 UNIVERSITY VA UNIV REVS			1		.1FE	10,080,400	102.042	10,204,200	10,000,000	10,067,116	0	(7,329)	0	0	5.000	4.890	JD	41,667	500,000	02/20/2009	06/01/2040
928181 GW	0 VA RES WIS-CAB-MBIA -VA					.1FE	1,123,274	44.551	1,686,255	3,785,000	1,704,766	0	89,248	0	0	0.000	5.450	MAT	0	0	03/25/2003	11/01/2027
928181 GP	5 VA RES WIS-CABS-TUCKA-VA					.1FE	1,580,876	42.443	2,499,893	5,990,000	2,394,159	0	124,673	0	0	0.000	5.420	MAT	0	0	03/25/2003	11/01/2027
92817P JF	2 VA RES-C-POOLED LN -VA		SD			1		100.515	6,216,853	6,185,000	6,189,566	0	(1,803)	0	0	5.000	4.983	MN	51,542	309,250	11/21/2002	05/01/2033
927793 HT	9 VA TRN CAB-REF-CONTRA-VA		SD			.1FE	978,021	60.979	1,588,503	2,605,000	1,458,942	0	73,276	0	0	0.000	5.220	MAT	0	0	03/24/2003	04/01/2022
927793 HU	6 VA TRN CAB-REF-CONTRA-VA		SD			.1FE	715,811	57.383	1,167,744	2,035,000	1,073,462	0	54,610	0	0	0.000	5.290	MAT	0	0	03/24/2003	04/01/2023
927793 HW	2 VA TRN CAB-REF-CONTRA-VA		SD			.1FE	1,318,168	49.776	1,991,040	4,000,000	1,970,688	0	95,508	0	0	0.000	5.030	MAT	0	0	12/20/2002	04/01/2025
927793 HY	8 VA TRN CAB-REF-CONTRA-VA					.1FE	1,372,089	43.516	2,003,912	4,605,000	2,047,672	0	99,619	0	0	0.000	5.050	MAT	0	0	12/20/2002	04/01/2027
927793 KA	6 VA TRN-CABS-RF-MBIA -VA					.1FE	1,300,560	51.672	2,066,880	4,000,000	1,969,344	0	102,552	0	0	0.000	5.420	MAT	0	0	03/25/2003	04/01/2024
927793 KB	4 VA TRN-CABS-RF-MBIA -VA		C			.1FE	496,093	48.615	787,563	1,620,000	752,905	0	39,416	0	0	0.000	5.450	MAT	0	0	03/25/2003	04/01/2025
927793 KC	2 VA TRN-CABS-RF-MBIA -VA					.1FE	1,141,155	45.668	1,803,886	3,950,000	1,734,517	0	91,125	0	0	0.000	5.470	MAT	0	0	03/25/2003	04/01/2026
927793 KH	1 VA TRN-CABS-RF-MBIA -VA		C			.1FE	482,372	55.230	767,697	1,390,000	727,121	0	37,462	0	0	0.000	5.360	MAT	0	0	03/25/2003	04/01/2023
927781 TP	9 VIRGINIA COLLEGE BLDG AUTH VA EDL FACS R					.1FE	25,593,418	101.106	26,297,671	26,010,000	25,603,593	0	14,175	0	0	5.500	5.647	FA	596,063	890,120	01/21/2010	02/01/2027
92812U ZP	6 VIRGINIA ST HSG DEV AUTH COMWLTH MT					.1FE	3,540,000	104.209	3,688,999	3,540,000	3,540,000	0	0	0	0	6.250	6.252	AO	55,313	221,250	12/03/2008	04/01/2015
92812U ZQ	4 VIRGINIA ST HSG DEV AUTH COMWLTH MT					.1FE	2,790,000	107.863	3,009,378	2,790,000	2,790,000	0	0	0	0	6.250	6.252	AO	43,594	174,375	12/03/2008	10/01/2015
92812U ZR	2 VIRGINIA ST HSG DEV AUTH COMWLTH MT					.1FE	1,725,000	103.972	1,793,517	1,725,000	1,725,000	0	0	0	0	6.375	6.377	AO	27,492	109,969	12/03/2008	04/01/2016
92812U ZS	0 VIRGINIA ST HSG DEV AUTH COMWLTH MT					.1FE	1,500,000	107.836	1,617,540	1,500,000	1,500,000	0	0	0	0	6.375	6.377	AO	23,906	95,625	12/03/2008	10/01/2016
928172 VC	6 VIRGINIA ST PUB BLDG AUTH PUB FACS REV					.1FE	17,413,860	104.669	18,154,838	17,345,000	17,409,488	0	(4,371)	0	0	5.150	5.111	FA	372,195	389,564	02/11/2010	08/01/2024
928172 VD	4 VIRGINIA ST PUB BLDG AUTH PUB FACS REV					.1FE	18,025,922	103.784	18,634,417	17,955,000	18,021,443	0	(4,479)	0	0	5.250	5.213	FA	392,766	411,095	02/11/2010	08/01/2025
928172 VE	2 VIRGINIA ST PUB BLDG AUTH PUB FACS REV					.1FE	18,369,265	102.769	18,878,665	18,370,000	18,369,290	0	25	0	0	5.300	5.301	FA	405,671	424,602	02/11/2010	08/01/2026
92817S SY	5 VIRGINIA ST PUB SCH AUTH					.1FE	4,254,098	102.104	4,227,106	4,140,000	4,250,066	0	(4,033)	0	0	4.917	4.634	FA	128,924	0	05/10/2010	08/01/2023
92817S SZ	2 VIRGINIA ST PUB SCH AUTH					.1FE	2,355,354	101.822	2,321,542	2,280,000	2,352,951	0	(2,403)	0	0	5.017	4.694	FA	72,445	0	05/10/2010	08/01/2024
92817S TA	6 VIRGINIA ST PUB SCH AUTH					.1FE	4,125,000	101.393	4,182,461	4,125,000	4,125,000	0	0	0	0	5.117	5.115	FA	133,682	0	04/30/2010	08/01/2025
92817S TB	4 VIRGINIA ST PUB SCH AUTH					.1FE	7,178,500	98.479	6,893,530	7,000,000	7,174,732	0	(3,768)	0	0	5.512	5.290	FA	244,365	0	05/10/2010	08/01/2030
495289 TE	0 KING CNTY WASH SWR REV					.1FE	30,513,731	100.553	31,518,338	31,345,000	30,534,958	0	11,867	0	0	5.125	5.521	JJ	803,216	1,606,431	02/26/2009	01/01/2040
812643 CW	2 SEATTLE WASH MUN LT & PWR REV					.1FE	5,695,000	99.392	5,660,374	5,695,000	5,695,000	0	0	0	0	4.947	4.946	FA	168,256	0	05/14/2010	02/01/2024
812643 CX	0 SEATTLE WASH MUN LT & PWR REV					.1FE	5,000,000	98.775	4,938,750	5,000,000	5,000,000	0	0	0	0	5.047	5.046	FA	150,709	0	05/14/2010	02/01/2025
812643 CY	8 SEATTLE WASH MUN LT & PWR REV					.1FE	5,000,000	98.219	4,910,950	5,000,000	5,000,000	0	0	0	0	5.147	5.146	FA	153,695	0	05/14/2010	02/01/2026
812643 CZ	5 SEATTLE WASH MUN LT & PWR REV					.1FE	5,000,000	97.636	4,881,800	5,000,000	5,000,000	0	0	0	0	5.247	5.246	FA	156,681	0	05/14/2010	02/01/2027
812728 PW	7 SEATTLE WASH WTR SYS REV		SD			.1FE	10,128,600	101.529	10,152,900	10,000,000	10,105,947	0	(12,127)	0	0	5.250	5.152	FA	218,750	525,000	01/29/2009	02/01/2033
833116 BT	2 SNOHOMISH CNTY WASH PUB UTIL DIST NO 00					.1FE	1,175,000	100.123	1,176,445	1,175,000	1,175,000	0	0	0	0	5.254	5.254	JD	11,012	68,271	05/12/2010	12/01/2025
833102 XC	5 SNOHOMISH CNTY WASH PUB UTIL DIST NO 001					.1FE	1,176,445	100.123	1,176,445	1,175,000	1,175,000	0	0	0	0	4.904	4.904	JD	4,802	29,771	05/12/2010	12/01/2023
833102 XD	3 SNOHOMISH CNTY WASH PUB UTIL DIST NO 001					.1FE	3,381,750	97.612	3,304,166	3,385,000	3,381,814	0	64	0	0	5.580	5.588	JD	15,740	97,590	05/12/2010	12/01/2029
83748C AQ	9 SOUTH CORRECTIONAL ENTITY FAC PUB DEV AU					.1FE	5,000,000	97.122	4,866,100	5,000,000	5,000,000	0	0	0	0	6.616	6.616	JJ	165,400	217,777	12/18/2009	01/01/2039
86386N AC	6 STUDENT LN FIN ASSN WASH ED LN REV					.1FE	11,238,750	97.500	10,968,750	11,250,000	11,239,802	0	436	0	0	0.455	5.708	JD	4,266	51,570	01/14/2008	12/01/2032
86386N AP	7 STUDENT LN FIN ASSN WASH ED LN REV					.1FE	7,042,950	97.500	6,873,750	7,050,000	7,043,500	0	224	0	0	0.543	4.845	JD	3,190	32,790	02/13/2008	06/01/2037
86386N AZ	5 STUDENT LN FIN ASSN WASH ED LN REV					.1FE	16,093,238	97.500	15,697,500	16,100,000	16,093,751	0	204	0	0	0.560	4.995	JD	7,513	76,755	01/30/2008	06/01/2038
873547 HM	8 TACOMA WASH WTR REV					.1FE	2,680,000	95.430	2,557,524	2,680,000	2,680,000	0	0	0	0	4.881	4.879	JD	46,147	0	08/11/2010	12/01/2026
873547 HN	6 TACOMA WASH WTR REV					.1FE	4,345,000	96.171	4,178,630	4,345,000	4,345,000	0	0	0	0	5.371	5.369	JD	82,328	0	08/11/2010	12/01/2030

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	17	Interest		20	Dates	
			3	4	5			8	9			12	13	14	18				19	21		22	
								Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
93978T LP 2	WASHINGTON ST HSG FIN COMMN			1	.1FE		3,515,000	94.470	3,320,621	3,515,000	3,515,000	.0	.0	.0	.0	4,700	4,700	JD	13,767	165,205	10/09/2009	06/01/2036	
254839 C4 3	DC REV-A-UNIV GEORGE -DC		SD	1	.1FE		5,952,672	100.138	6,008,280	6,000,000	5,950,460	.0	1,310	.0	.0	5,125	5,118	MS	90,542	307,500	11/06/2002	09/15/2031	
25477G BP 9	DISTRICT COLUMBIA INCOME TAX REV		SD	1	.1FE		26,475,635	104.078	27,310,067	26,240,000	26,445,131	.0	(17,969)	.0	.0	5,000	4,926	JD	109,333	1,312,000	04/06/2009	12/01/2027	
592646 DZ 3	MET WA ARPT SER A -DC			2	.1FE		21,742,500	94.423	21,056,329	22,300,000	21,774,790	.0	12,407	.0	.0	5,250	5,436	AO	292,688	1,170,750	04/08/2008	10/01/2032	
592646 B6 9	METROPOLITAN WASHINGTON D C ARPT AUTH SY			1	.1FE		461,488	97.854	459,914	470,000	462,061	.0	237	.0	.0	5,375	5,521	AO	6,316	25,263	06/17/2008	10/01/2029	
592646 KF 9	METROPOLITAN WASHINGTON D C ARPT AUTH SY		SD	1	.1FE		7,646,473	94.967	7,668,585	8,075,000	7,678,023	.0	13,297	.0	.0	5,125	6,333	AO	103,461	413,844	08/25/2008	10/01/2029	
592646 WZ 2	METROPOLITAN WASHINGTON D C ARPT AUTH SY			1	.1FE		19,287,178	102.114	20,300,263	19,880,000	19,361,847	.0	31,109	.0	.0	5,000	5,300	AO	248,500	994,000	06/23/2008	10/01/2022	
938782 EB 1	WASHINGTON D C MET AREA TRAN AUTH GROSS			1	.1FE		989,950	101.269	1,012,690	1,000,000	990,357	.0	265	.0	.0	5,125	5,208	JJ	25,625	54,382	06/03/2009	07/01/2032	
95639R DW 6	WEST VA HIGHER ED POL COMMN REV			2	.1FE		2,265,000	99.984	2,264,638	2,265,000	2,265,000	.0	.0	.0	.0	7,450	7,452	AO	3,750		12/17/2010	04/01/2030	
95639R DX 4	WEST VA HIGHER ED POL COMMN REV			2	.1FE		12,215,000	100.583	12,286,213	12,215,000	12,215,000	.0	.0	.0	.0	7,650	7,652	AO	20,766		12/17/2010	04/01/2040	
95662M XG 0	WEST VIRGINIA ST HSG DEV FD			1	.1FE		13,367,350	105.669	13,985,292	13,235,000	13,280,593	.0	(36,944)	.0	.0	5,500	5,194	MN	121,321	682,963	07/15/2008	11/01/2036	
95662M XX 3	WEST VIRGINIA ST HSG DEV FD			1	.1FE		11,087,950	106.365	11,450,192	10,765,000	10,919,900	.0	(71,583)	.0	.0	6,000	5,734	MN	107,650	618,150	07/16/2008	11/01/2037	
95662M YR 5	WEST VIRGINIA ST HSG DEV FD			1	.1FE		10,475,100	105.705	10,887,615	10,300,000	10,387,525	.0	(37,327)	.0	.0	5,750	5,597	MN	98,708	570,688	07/17/2008	11/01/2037	
88880L AA 1	WEST VIRGINIA ST TOB SETTLEMENT FIN AUTH			3	.3FE		13,131,645	69.278	13,131,645	18,955,000	13,131,645	.0	.0	5,823,355	.0	7,467	7,468	JD	117,933	1,408,276	06/14/2007	06/01/2047	
956704 TM 2	WV UNIV-W VA PJ-SER A-WV				.1FE		926,080	36.196	1,447,840	4,000,000	1,454,658	.0	78,432	.0	.0	0,000	5,620	MAT	.0		11/06/2002	04/01/2029	
976595 CT 3	WISCONSIN CTR-REF -WI		@		.1FE		677,310	34.737	1,042,110	3,000,000	1,026,199	.0	56,463	.0	.0	0,000	5,740	NA	.0		08/27/2003	12/15/2029	
976595 CU 0	WISCONSIN CTR-REF -WI		@SD		.1FE		425,560	31.972	639,440	2,000,000	645,232	.0	35,561	.0	.0	0,000	5,750	NA	.0		08/27/2003	12/15/2030	
976595 CV 8	WISCONSIN CTR-REF -WI				.1FE		605,337	29.828	894,840	3,000,000	912,677	.0	50,383	.0	.0	0,000	5,760	MAT	.0		10/08/2003	12/15/2031	
976595 CW 6	WISCONSIN CTR-REF -WI				.1FE		568,320	28.884	866,520	3,000,000	862,290	.0	47,602	.0	.0	0,000	5,760	MAT	.0		08/27/2003	12/15/2032	
977092 SR 7	WISCONSIN ST CLEAN WTR REV			1	.1FE		4,120,000	102.764	4,233,877	4,120,000	4,120,000	.0	.0	.0	.0	5,091	5,092	JD	17,479	160,808	02/03/2010	06/01/2023	
977092 SS 5	WISCONSIN ST CLEAN WTR REV			1	.1FE		2,895,000	102.208	2,958,922	2,895,000	2,895,000	.0	.0	.0	.0	5,291	5,292	JD	12,765	117,434	02/03/2010	06/01/2024	
977092 ST 3	WISCONSIN ST CLEAN WTR REV			1	.1FE		3,275,000	102.117	3,344,332	3,275,000	3,275,000	.0	.0	.0	.0	5,441	5,442	JD	14,849	136,614	02/03/2010	06/01/2025	
134340 AA 6	CAMPBELL CNTY WY SOLID WST FACS REV			1	.1FE		7,000,000	103.192	7,223,440	7,000,000	7,000,000	.0	.0	.0	.0	5,750	5,750	JJ	185,597	385,729	07/22/2009	07/15/2039	
915268 XE 1	UNIVERSITY WYO UNIV REVS			1	.1FE		4,039,200	100.109	4,004,360	4,000,000	4,037,328	.0	(1,672)	.0	.0	5,830	5,700	JD	19,433	128,908	05/10/2010	06/01/2027	
25993999	U.S. Special Revenue & Assessment Obligations - Issuer Obligations						4,407,601,908	XXX	4,397,087,141	7,625,510,000	4,591,110,880	.0	45,004,015	24,970,995	.0	XXX	XXX	XXX	48,796,144	111,346,661	XXX	XXX	

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Single Class Mortgage-Backed/Asset-Backed Securities		U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of	
--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	---	--

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates		
			3	4	5		6	Actual Cost			8	9	12	13			14	15		18	19	21	22
CUSIP Identification							Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
31412R L5	4	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	49,552,024	99.580	49,689,402	49,898,978	49,554,528	0	2,504	0	0	0	4.000	4.129	MON	166,330	0	12/08/2010	12/01/2040
31414P 4S	5	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	699,812	102.740	726,419	707,046	695,870	0	1,455	0	0	0	4.500	5.064	MON	2,651	31,602	02/01/2008	02/01/2038
31416W U4	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	79,113,396	99.580	76,968,159	77,292,789	79,098,954	0	(14,443)	0	0	0	4.000	3.503	MON	257,643	513,456	09/17/2010	09/01/2040
31417T Q7	6	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	6,989,181	107.040	7,090,153	6,623,835	6,942,205	0	(46,977)	0	0	0	5.500	3.672	MON	30,359	271,004	02/16/2010	12/01/2039
31417V PJ	6	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	17,730,185	107.040	18,023,697	16,838,282	17,611,603	0	(118,582)	0	0	0	5.500	3.750	MON	77,175	686,751	02/18/2010	12/01/2039
31417Y SC	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	114,013,482	99.580	110,376,655	110,842,192	113,959,678	0	(53,804)	0	0	0	4.000	3.404	MON	73,895	898,779	09/22/2010	09/01/2040
31417Y VJ	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	84,208,438	101.330	83,090,600	82,000,000	84,193,501	0	(14,936)	0	0	0	4.000	3.540	MON	273,333	0	11/16/2010	01/01/2049
31419A XK	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	79,154,098	102.740	78,407,154	76,316,093	79,150,303	0	(3,794)	0	0	0	4.500	4.243	MON	286,185	0	12/02/2010	01/01/2049
31419B 7B	5	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	51,153,334	99.580	49,477,362	49,686,043	51,103,991	0	(49,343)	0	0	0	4.000	3.402	MON	165,620	330,994	09/29/2010	10/01/2040
31419E KH	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	30,651,472	100.922	29,813,734	29,541,363	30,634,685	0	(16,787)	0	0	0	3.500	2.620	MON	86,162	86,162	11/03/2010	11/01/2025
31419E YG	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	50,766,013	99.580	49,285,992	49,493,866	50,730,113	0	(35,900)	0	0	0	4.000	3.475	MON	164,980	329,497	09/09/2010	09/01/2040
31419H CN	0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	20,575,000	102.740	20,548,000	20,000,000	20,569,882	0	(5,118)	0	0	0	4.500	3.876	MON	75,000	0	12/08/2010	01/01/2041
31419J YJ	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	24,715,410	99.580	24,856,285	24,961,122	24,715,410	0		0	0	0	4.000	0.000	MON	33,282	0	12/10/2010	11/01/2040
31419K GZ	5	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	5,629,232	100.922	5,509,812	5,459,476	5,625,939	0	(3,293)	0	0	0	3.500	2.772	MON	15,923	15,923	10/27/2010	11/01/2025
31419L ZM	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	110,795,006	102.740	113,176,487	110,158,154	110,795,006	0	0	0	0	0	4.500	0.000	MON	165,237	0	12/15/2010	12/01/2040
31294K S8	9	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	3,191,272	103.789	3,366,902	3,243,987	3,216,071	0	2,591	0	0	0	3.500	3.818	MON	9,462	111,060	05/29/2003	07/01/2018
31371G TR	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	11,906	108.672	12,996	11,959	11,926	0	11	0	0	0	6.000	6.280	MON	60	672	01/01/2003	06/01/2013
31371J TF	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	422,762	116.166	480,813	413,902	427,559	0	3,739	0	0	0	8.500	7.470	MON	2,932	34,860	10/31/2000	08/01/2030
31379D SV	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	4,543	108.672	4,885	4,415	4,415	0	(40)	0	0	0	6.000	3.390	MON	22	223	02/07/2003	03/01/2013
31379L DD	0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	4,949	103.197	4,852	4,702	4,799	0	(33)	0	0	0	6.000	3.930	MON	24	263	02/07/2003	05/01/2013
31379N 4F	1	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	22,485	108.672	24,549	22,590	22,531	0	21	0	0	0	6.000	6.280	MON	113	1,304	01/01/2003	04/01/2013
31379N Y4	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	3,862	108.672	4,216	3,880	3,872	0	3	0	0	0	6.000	6.206	MON	19	211	01/01/2003	04/01/2013
31379P CD	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	6,361	108.672	6,952	6,398	6,369	0	10	0	0	6.000	6.459	MON	32	370	01/01/2003	05/01/2013	
31384V ZF	2	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	217,604	115.780	232,636	200,930	230,667	0	6,739	0	0	0	8.500	4.189	MON	1,423	16,702	11/29/2002	06/01/2030
31384W 7G	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	86,501	116.217	93,444	80,405	87,353	0	1,586	0	0	0	8.500	5.478	MON	570	6,657	02/07/2003	04/01/2030
31385W BN	8	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	2,105	113.861	2,355	2,069	2,195	0	(2)	0	0	7.000	5.235	MON	12	144	01/01/2003	11/01/2030	
31400H LX	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	273,276	107.078	288,694	269,611	272,057	0	(141)	0	0	5.000	4.587	MON	1,123	13,122	01/02/2003	03/01/2018	
31345F XD	2	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	20,858	111.673	24,054	21,540	20,779	0	32	0	0	8.000	9.670	MON	290	1,692	12/20/2002	07/01/2018	
31290K SR	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	61,768	110.176	70,653	64,127	62,111	0	15	0	0	8.000	9.327	MON	861	5,031	01/06/1995	07/01/2020	
31371J JL	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	22,569	116.217	25,862	22,254	22,763	0	110	0	0	8.500	7.653	MON	158	1,874	01/01/2003	05/01/2030	
31371J KQ	6	FEDERAL NATIONAL MORTGAGE ASSOCIATION			1	116,598	110.219	127,159	115,370	116,463	0	(80)	0	0	8.000	7.416	MON	769	8,868	04/30/2003	05/01/2015	
3128MJ MC	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	774,552	104.942	799,341	761,698	772,645	0	(713)	0	0	5.000	4.464	MON	3,174	37,342	07/15/2009	07/01/2039	
3128PS T6	4	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	22,053,767	100.750	21,399,953	21,240,648	22,038,788	0	(14,979)	0	0	3.500	2.604	MON	61,952	61,952	10/19/2010	10/01/2025	
3128PS WB	9	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	15,438,557	100.750	14,969,596	14,858,160	15,426,606	0	(11,951)	0	0	3.500	2.588	MON	43,336	43,336	10/19/2010	10/01/2025	
31292H 2H	6	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	624,154	109.899	662,244	602,593	619,987	0	1,741	0	0	6.000	4.974	MON	3,013	35,369	09/08/2004	11/01/2033	
312933 WR	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	7,357,814	104.942	7,563,085	7,206,919	7,329,860	0	(12,994)	0	0	5.000	4.359	MON	30,029	355,192	07/13/2009	06/01/2039	
312939 DF	5	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	8,745,171	106.629	8,817,861	8,269,665	8,689,826	0	(55,344)	0	0	5.500	3.882	MON	37,903	339,429	02/16/2010	02/01/2040	
312939 HQ	7	FEDERAL HOME LOAN MORTGAGE CORPORATION			1	6,701,586	106.629	6,757,290	6,337,197	6,648,545	0	(53,040)	0	0	5.500	3.953	MON	29,045	260,052	02/16/2010	02/01/2040	
2699999	U.S. Special Revenue - Single Class Mfg.-Backed/Asset-Backed Securities					1,198,482,470	XXX	1,181,441,308	1,172,446,553	1,197,891,768	0	(586,257)	0	0	XXX	XXX	XXX	3,397,895	7,017,800	XXX	XXX	XXX.....
U.S. Special Revenue & Special Assessment Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Defined Multi-Class Residential Mortgage-Backed Securities																						
38376G DT	4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1FE	10,100,000	103.323	10,332,320	10,000,000	10,092,665	0	(7,335)	0	0	4.584	4.454	MON	38,200	343,789	01/27/2010	06/16/2045	
38376G ET	3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION			1FE	10,098,280	103.866	10,386,551	10,000,000	10,090,952	0	(7,328)	0	0	4.590	4.461	MON	38,250	344,250	01/29/2010	01/16/2042	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates			
		3	4	5		6	Actual Cost			8	9	12	13			14	15		18	19	21	22
CUSIP Identification	Description	Code	g	i	n	Char	Bond Designation	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
38376G RY 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION						.1FE	97.481	9,748,125	10,000,000	9,741,479	0	3,979	0	0	4.300	4.513	MON	35,833	179,167	06/15/2010	06/16/2024
31359V SW 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	111.250	16,148,414	14,515,426	15,024,021	0	74,028	0	0	6.350	5.199	MON	76,811	909,485	07/20/2004	04/25/2029
31392B AN 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	102.952	1,299,251	1,261,998	1,269,993	0	(157)	0	0	6.000	4.890	MON	6,310	70,108	02/02/2004	07/25/2031
31392G EK 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	114.875	20,470,943	17,820,190	19,181,024	0	(918)	0	0	6.500	4.032	MON	96,526	1,149,804	03/08/2004	06/25/2042
31393A N6 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	103.211	8,951,521	8,673,040	8,754,214	0	(65,483)	0	0	4.500	3.001	MON	32,524	364,035	06/15/2009	03/25/2031
31393C C4 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	100.981	2,765,229	2,738,698	2,740,062	0	(4,046)	0	0	4.500	4.353	MON	10,270	123,241	06/30/2003	09/25/2016
31393C EY 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	110.188	18,913,547	17,164,875	18,425,049	0	463,424	0	0	6.000	4.641	MON	85,824	1,020,749	04/02/2004	04/25/2043
31393T BJ 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	106.521	22,433,232	21,060,000	20,680,991	0	134,900	0	0	5.000	5.745	MON	87,750	1,053,000	11/12/2008	03/25/2032
31393U Q6 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	105.063	10,506,348	10,000,000	10,255,975	0	(53,012)	0	0	4.000	3.375	MON	33,333	400,000	11/12/2009	02/25/2019
31394A F3 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	103.686	4,195,055	4,045,927	4,056,926	0	(2,373)	0	0	4.500	4.264	MON	15,172	174,800	12/02/2008	06/25/2018
31394C LC 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	100.368	5,139,982	5,172,309	5,139,627	0	(499)	0	0	4.500	4.842	MON	19,396	216,587	08/18/2009	03/25/2025
31394C P2 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	105.125	10,512,500	10,000,000	10,220,758	0	(10,492)	0	0	5.000	4.737	MON	41,667	333,333	04/26/2010	04/25/2035
31394D E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	108.871	14,153,174	13,000,000	13,691,830	0	(189,732)	0	0	5.500	3.321	MON	59,583	476,667	03/30/2010	03/25/2034
31394D UY 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	104.748	10,474,766	10,000,000	10,263,775	0	(214,165)	0	0	5.000	2.745	MON	41,667	500,000	10/20/2009	07/25/2032
31396Q 3A 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	106.323	10,634,002	10,001,570	10,103,071	0	(22,243)	0	0	5.000	4.723	MON	41,673	500,079	08/07/2009	02/25/2037
31396Q 7F 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	99.748	6,782,500	6,799,645	6,666,214	0	13,186	0	0	4.500	4.945	MON	25,499	152,992	06/02/2010	10/25/2039
31397L PX 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	104.967	4,396,403	4,188,365	4,200,697	0	(249)	0	0	4.500	4.326	MON	15,706	182,252	12/02/2008	06/25/2022
31398F AL 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	99.274	9,927,424	10,000,000	10,083,485	0	(7,140)	0	0	4.500	4.364	MON	37,500	300,000	04/02/2010	09/25/2024
31398F FK 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	104.943	4,168,499	3,972,159	4,061,368	0	(21,267)	0	0	4.500	3.315	MON	14,896	160,780	01/07/2010	09/25/2027
31398G FM 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	105.911	18,268,688	17,249,057	17,873,171	0	(96,044)	0	0	5.000	2.931	MON	71,871	835,816	11/04/2009	01/25/2038
31398G GD 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	105.978	37,683,338	35,557,803	36,882,701	0	(213,405)	0	0	5.000	2.944	MON	148,158	1,728,679	11/02/2009	01/25/2038
31398G LA 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	103.485	18,908,003	18,271,208	18,691,575	0	(251,193)	0	0	4.500	2.275	MON	68,517	800,036	12/04/2009	02/25/2033
31398M 2L 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	104.589	8,971,042	8,577,457	8,876,496	0	(19,935)	0	0	5.000	4.494	MON	35,739	285,915	04/22/2010	01/25/2039
31398M 7A 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	96.944	9,694,435	10,000,000	9,709,813	0	14,500	0	0	4.000	4.376	MON	33,333	233,333	05/10/2010	06/25/2025
31398M XZ 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	97.497	4,576,530	4,694,000	4,694,000	0	132,629	0	0	4.000	3.371	MON	15,647	62,587	08/20/2010	03/25/2025
31398N DS 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	99.595	30,251,125	30,374,000	31,091,379	0	(41,971)	0	0	4.500	3.991	MON	113,903	455,610	08/04/2010	09/25/2040
31398N FV 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	100.795	16,043,923	15,917,400	16,675,281	0	(13,118)	0	0	4.500	4.059	MON	59,690	238,761	08/10/2010	05/25/2040
31398P 2S 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	99.689	15,912,309	15,961,876	15,664,793	0	5,311	0	0	4.500	4.726	MON	59,857	354,475	06/04/2010	05/25/2040
31398P 4S 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	100.538	18,920,540	18,819,322	18,877,860	0	(3,213)	0	0	4.500	4.460	MON	70,572	564,580	04/14/2010	05/25/2025
31398P 5L 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	100.076	44,680,134	44,646,141	43,657,416	0	20,789	0	0	4.500	4.795	MON	167,423	991,485	06/17/2010	05/25/2040
31398P 6F 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	94.547	18,867,873	19,956,000	19,690,095	0	4,412	0	0	4.500	4.678	MON	74,835	296,555	08/12/2010	05/25/2040
31398P CS 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	102.820	13,205,139	12,843,000	12,735,089	0	8,479	0	0	4.500	4.638	MON	48,161	385,290	04/22/2010	10/25/2038
31398P LP 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	97.682	7,508,266	7,686,434	7,732,922	0	(1,552)	0	0	4.500	4.424	MON	28,824	115,297	07/28/2010	05/25/2040
31398P P2 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	97.246	9,724,636	10,000,000	9,436,519	0	33,394	0	0	4.000	4.777	MON	33,333	266,667	04/09/2010	05/25/2025
31398P Y3 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	98.691	10,690,612	10,832,438	10,623,948	0	3,348	0	0	4.500	4.727	MON	40,622	240,563	06/04/2010	05/25/2040
31398P Y5 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	103.532	9,736,190	9,404,000	9,742,597	0	(19,931)	0	0	5.000	4.515	MON	39,183	313,467	04/22/2010	08/25/2039
31398P YA 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	101.907	6,706,531	6,581,000	6,549,420	0	1,325	0	0	4.500	4.554	MON	24,679	172,751	05/06/2010	05/25/2040
31398R AZ 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	100.226	2,498,636	2,493,000	2,487,049	0	282	0	0	4.500	4.528	MON	9,349	65,441	05/03/2010	05/25/2025
31398R HT 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	103.985	20,797,054	20,000,000	21,271,390	0	(47,360)	0	0	5.000	4.188	MON	83,333	416,667	07/20/2010	06/25/2040
31398R M3 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	96.689	12,396,516	12,821,000	12,848,264	0	(782)	0	0	4.500	4.476	MON	48,079	192,315	07/28/2010	06/25/2040
31398R XY 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	96.481	6,295,413	6,525,000	6,513,080	0	315	0	0	4.500	4.520	MON	24,469	97,875	07/28/2010	06/25/2040
31398T Q7 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION						.1FE	94.746	16,683,455	17,608,672	17,217,967	0	7,448	0	0	4.500	4.814	MON	66,033	196,621	08/30/2010	09/25/2040

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	17	Interest		20	Dates	
			3	4	5		6	Actual Cost			8	9	Par Value	Book/Adjusted Carrying Value				12	13		14	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
31398T	SP	7	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	16,453,857	97,928	15,610,503	15,940,764	16,427,913	0	(25,945)	0	4,500	3,942	MON.....	59,778	239,111	08/11/2010	08/25/2040	
31398T	VD	0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	19,938,682	95,702	19,502,035	20,377,823	19,950,409	0	11,727	0	4,500	4,846	MON.....	76,417	302,823	08/12/2010	08/25/2040	
31393U	4N	0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	82,765,294	114,875	89,747,852	78,126,531	82,758,589	0	(244,014)	0	6,500	4,592	MON.....	423,185	5,044,979	01/07/2004	12/25/2043	
31393X	7B	7	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	49,705,443	116,875	54,195,011	46,370,063	49,652,524	0	(52,897)	0	6,500	4,247	MON.....	251,171	2,987,333	03/11/2004	11/25/2043	
31393X	7A	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	65,191,282	110,188	68,605,363	62,262,383	64,951,382	0	(476,200)	0	6,000	4,616	MON.....	311,312	3,703,582	04/02/2004	11/25/2043	
31393Y	U6	0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	25,483,900	114,875	27,391,467	23,844,585	25,552,045	0	(94,962)	0	6,500	4,301	MON.....	129,158	1,537,041	03/11/2004	02/25/2044	
3136FG	J7	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	@		.1FE	39,002,004	79,709	31,088,206	45,276,449	39,002,004	0	0	0	0,000	0,000	MON.....	0	0	09/17/2010	05/25/2040	
3136FK	QX	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		4	.1FE	6,787,443	22,554	10,011,781	35,591,860	6,787,443	0	0	3,701,430	4,500	2,600	MON.....	0	0	05/26/2010	11/25/2039	
31392G	VX	0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	20,705,115	114,875	22,411,404	19,509,384	20,787,120	0	(152,996)	0	6,500	4,336	MON.....	105,676	1,257,398	03/09/2004	12/25/2042	
31392J	YE	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	22,908,327	114,875	25,032,999	21,791,512	22,918,558	0	(67,681)	0	6,500	4,809	MON.....	118,037	1,407,101	04/21/2004	08/25/2042	
31393X	3J	4	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	2,618,750	109,984	2,749,610	2,500,000	2,596,748	0	(20,916)	0	5,500	4,488	MON.....	11,458	137,500	11/30/2009	06/25/2034	
31393X	FT	9	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	19,216,870	110,714	20,033,143	18,094,449	18,919,617	0	(43,430)	0	6,500	5,150	MON.....	98,012	1,166,033	01/27/2004	01/25/2044	
31398F	7A	3	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	41,591,425	110,188	43,387,978	39,376,498	41,459,985	0	(102,819)	0	6,000	4,286	MON.....	196,882	2,314,928	11/16/2009	12/25/2049	
3133TD	BK	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	225,817	102,436	229,618	224,157	225,127	0	189	0	6,950	6,802	MON.....	1,298	15,304	12/20/2002	03/15/2028	
3133TD	HG	4	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	1,117,874	102,673	1,153,149	1,123,129	1,120,246	0	(1,473)	0	6,500	6,587	MON.....	6,084	71,536	12/20/2002	04/15/2028	
3133TD	ML	7	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	265,394	111,655	298,185	267,059	265,690	0	(608)	0	6,500	6,676	MON.....	1,447	16,927	12/20/2002	04/15/2028	
3133TD	VT	0	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	342,394	105,808	365,040	345,001	343,739	0	(665)	0	6,500	6,625	MON.....	1,869	21,942	12/20/2002	05/15/2028	
3133TC	HE	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	2,761,334	105,212	2,980,647	2,832,998	2,803,868	0	(2,069)	0	6,350	6,703	MON.....	14,991	184,929	12/20/2002	01/15/2028	
31340Y	3C	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	185,422	100,142	197,013	196,734	196,734	0	0	0	7,000	8,461	MON.....	1,760	13,519	06/08/1994	10/15/2020	
31359H	MJ	0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			.1FE	231,745	100,283	212,338	211,739	211,739	0	0	0	6,650	4,667	MON.....	1,173	9,628	11/29/2002	12/25/2023	
31339L	AG	5	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	1,495,566	108,631	1,691,239	1,556,867	1,539,616	0	(6,961)	0	5,500	6,145	MON.....	7,136	82,484	05/06/2002	11/15/2016	
313373	WY	0	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	7,860,128	109,331	7,966,233	7,860,330	7,542,551	0	(9,665)	0	6,500	5,172	MON.....	39,468	463,625	06/08/2005	01/15/2024	
3137A1	WC	3	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	19,943,323	101,052	19,375,091	19,173,391	19,926,352	0	(16,971)	0	3,500	2,207	MON.....	55,922	55,922	11/17/2010	09/15/2020	
3137A2	4P	3	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	9,526,481	89,606	8,436,734	9,415,409	9,525,273	0	(1,208)	0	3,500	3,386	MON.....	27,462	54,923	10/20/2010	10/15/2025	
3137A2	LL	3	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	4,960,692	97,286	4,789,402	4,923,000	4,960,499	0	(192)	0	4,000	3,914	MON.....	16,410	0	12/01/2010	04/15/2038	
3137A2	NL	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	40,425,000	98,441	39,376,240	40,000,000	40,422,260	0	(2,740)	0	4,000	3,879	MON.....	133,333	0	10/29/2010	11/15/2040	
3137A2	UL	3	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	3,311,041	89,475	2,982,501	3,333,333	3,311,203	0	162	0	3,500	3,581	MON.....	9,722	9,722	11/17/2010	11/15/2025	
3137A3	JT	7	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	4,383,684	89,354	3,971,285	4,444,448	4,384,057	0	373	0	3,500	3,647	MON.....	12,963	12,963	11/12/2010	11/15/2025	
3137A3	M8	9	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	20,453,263	99,696	19,871,774	19,932,374	20,445,018	0	(8,245)	0	3,500	2,943	MON.....	58,136	58,136	11/17/2010	09/15/2039	
3137GA	A7	2	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	20,142,789	99,250	19,495,962	19,643,267	20,133,577	0	(9,213)	0	3,000	2,342	MON.....	49,108	49,108	11/17/2010	04/15/2025	
3137GA	V6	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	3,074,810	88,966	2,717,922	3,055,000	3,074,608	0	(202)	0	3,500	3,439	MON.....	8,910	17,821	10/20/2010	10/15/2025	
31393R	DQ	0	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	28,353,502	105,059	28,990,732	27,594,650	27,993,997	0	(245,551)	0	5,000	3,955	MON.....	114,978	1,379,733	07/24/2009	07/15/2032	
31393R	LV	4	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	12,933,231	102,119	12,779,984	12,514,768	12,547,586	0	(51,799)	0	4,500	4,008	MON.....	46,930	558,814	05/23/2003	08/15/2016	
31394N	UA	4	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	12,756,216	103,312	12,704,229	12,728,418	12,728,418	0	(27,798)	0	5,000	4,504	MON.....	51,238	409,900	04/21/2010	01/15/2034	
31394T	D5	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	19,760,000	104,689	19,890,855	19,000,000	19,616,879	0	(130,915)	0	4,000	3,200	MON.....	63,333	760,000	11/19/2009	03/15/2019	
31394W	SH	2	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	18,175,083	106,350	19,260,036	18,110,000	18,130,652	0	(8,798)	0	5,000	4,944	MON.....	75,458	905,500	06/01/2005	12/15/2032	
31394X	HL	3	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	10,268,750	106,096	10,609,599	10,000,000	10,151,112	0	(84,563)	0	5,000	4,082	MON.....	41,667	500,000	07/28/2009	03/15/2032	
31395J	EF	9	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	5,641,367	104,683	5,757,549	5,500,000	5,563,843	0	(55,956)	0	5,000	3,924	MON.....	22,917	275,000	07/20/2009	10/15/2032	
31395K	CU	1	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	11,453,750	108,899	11,978,937	11,000,000	11,285,966	0	(107,945)	0	5,500	4,305	MON.....	50,417	605,000	07/14/2009	08/15/2033	
31395K	WB	7	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	11,928,632	103,760	12,060,579	11,623,515	11,749,439	0	(80,685)	0	5,000	3,425	MON.....	48,431	553,251	06/09/2009	05/15/2032	
31395M	7J	2	FEDERAL HOME LOAN MORTGAGE CORPORATION			.1FE	10,268,750	104,805	10,480,472	10,000,000	10,121,224	0	(99,287)	0	5,000	3,929	MON.....	41,667	500,000	06/30/2009	07/15/2032	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	CUSIP Identification	Description	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	18	19	Amount Received During Year	Acquired	Maturity
				F				Rate Used to Obtain Fair Value				Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.							
31396E VJ 2	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	4,787,764	101,749	4,787,712	4,705,420	4,722,506	0	(37,674)	0	0	5.500	4.099	MON	21,567	226,750	12/17/2008	04/15/2031
31396E VJ 9	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	2,146,816	101,749	2,148,112	2,111,190	2,118,493	0	(16,117)	0	0	5.500	4.165	MON	9,676	101,736	12/11/2008	04/15/2031
31396F QJ 5	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	1,486,718	102,281	1,493,555	1,460,251	1,466,244	0	(11,204)	0	0	5.500	4.078	MON	6,693	72,041	12/02/2008	03/15/2032
31396G LW 9	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	1,938,517	103,582	1,972,504	1,904,199	1,918,894	0	(9,046)	0	0	5.500	4.251	MON	8,728	96,714	12/12/2008	08/15/2034
31397F HX 3	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	13,655,517	103,694	13,899,305	13,404,188	13,519,617	0	(33,163)	0	0	5.250	4.029	MON	58,643	653,952	12/17/2008	02/15/2034
31397P NS 5	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	10,067,756	106,594	10,134,607	9,507,693	10,005,103	0	(55,780)	0	0	5.000	4.179	MON	39,615	475,385	11/12/2009	12/15/2022
31398E EV 2	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	6,364,969	105,534	6,529,481	6,187,090	6,342,673	0	(5,512)	0	0	5.000	3.202	MON	25,780	287,505	08/04/2009	10/15/2027
31398E YJ 7	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	11,815,397	105,439	12,096,966	11,473,000	11,778,512	0	(36,886)	0	0	5.000	4.475	MON	47,804	430,238	03/05/2010	04/15/2038
31398J PY 3	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	23,859,375	97,883	24,470,758	25,000,000	23,947,347	0	87,972	0	0	4.000	4.686	MON	83,333	666,667	04/01/2010	09/15/2024
31398Q HT 7	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	4,443,306	97,930	4,255,600	4,345,532	4,439,597	0	(3,710)	0	0	4.500	4.236	MON	16,296	97,775	06/04/2010	06/15/2030
31398V KP 0	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	19,241,594	98,593	19,165,435	19,439,022	19,248,579	0	6,984	0	0	4.500	4.603	MON	72,896	510,274	05/07/2010	04/15/2030
31398V LG 9	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	4,747,522	97,025	4,885,886	5,035,698	4,762,499	0	14,977	0	0	4.000	4.708	MON	16,786	134,285	04/09/2010	04/15/2025
31398V MS 2	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	10,900,140	100,790	10,958,824	10,872,958	10,898,664	0	(1,477)	0	0	4.500	4.469	MON	40,774	326,189	04/19/2010	04/15/2025
31398V NQ 5	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	9,957,422	100,689	10,068,882	10,000,000	9,959,921	0	2,499	0	0	4.500	4.556	MON	37,500	300,000	04/09/2010	04/15/2025
31398V XQ 4	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	2,692,715	100,775	2,706,757	2,686,000	2,692,361	0	(354)	0	0	4.500	4.469	MON	10,073	70,508	05/03/2010	04/15/2025
31398W 2V 5	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	10,538,706	101,186	10,667,078	10,542,000	10,538,980	0	274	0	0	4.500	4.505	MON	39,533	316,260	04/02/2010	01/15/2025
31398W 5L 4	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	18,495,313	108,925	19,061,844	17,500,000	18,257,086	0	(238,226)	0	0	5.500	3.710	MON	80,208	802,083	02/22/2010	08/15/2036
31398W R9 7	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	26,375,000	109,230	27,307,550	25,000,000	26,046,931	0	(328,069)	0	0	5.500	3.766	MON	114,583	1,145,833	02/22/2010	12/15/2033
31398W TV 6	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	16,330,954	100,472	16,449,208	16,337,884	16,333,527	0	2,573	0	0	4.500	4.534	MON	61,395	491,157	04/15/2010	04/15/2025
31398W W4 2	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	16,069,000	100,431	16,138,222	16,069,000	16,069,000	0	0	0	0	4.500	4.500	MON	60,259	482,070	04/19/2010	04/15/2025
31396A TM 6	FEDERAL HOME LOAN MORTGAGE CORPORATION		@		4		282,268	87,060	245,741	328,355	282,268	0	0	0	0	0.000	167,521	MON	0	0	05/25/2010	05/15/2029
31396H VU 0	FEDERAL HOME LOAN MORTGAGE CORPORATION		@		4		117,086	87,337	102,259	145,616	117,086	0	0	0	0	0.000	241,441	MON	0	0	05/25/2010	02/15/2036
31396U FA 3	FEDERAL HOME LOAN MORTGAGE CORPORATION		@		4		314,026	90,680	284,759	361,924	314,026	0	0	0	0	0.000	159,773	MON	0	0	05/25/2010	07/15/2036
31396H 7E 3	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	2,050,916	103,060	2,076,049	2,014,405	2,030,920	0	(15,934)	0	0	4.500	3.201	MON	7,554	84,920	06/11/2009	12/15/2018
31397T SN 3	FEDERAL HOME LOAN MORTGAGE CORPORATION					.1FE	3,902,135	102,986	3,901,613	3,788,481	3,844,265	0	(32,424)	0	0	5.125	2.520	MON	16,180	170,527	06/26/2009	06/15/2018
3837H0 PQ 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					.1FE	200,776	116,598	240,798	206,520	203,077	0	(691)	0	0	7.500	8.077	MON	1,291	15,378	12/20/2002	05/16/2026
38377J QU 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					.1FE	12,107,855	97,771	11,337,559	11,596,000	12,101,206	0	(6,648)	0	0	4.500	4.147	MON	43,485	173,940	08/10/2010	08/20/2040
BCC1GB UC 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					.1FE	61,117,413	102,968	62,774,356	60,965,000	61,107,263	0	(10,150)	0	0	4.500	4.459	MON	228,619	1,600,331	05/10/2010	06/20/2039
38374H DN 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					.1FE	2,719,318	104,519	2,762,766	2,643,322	2,697,862	0	(14,631)	0	0	4.500	3.533	MON	9,912	117,868	10/02/2009	01/16/2034
38374X RL 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					.1FE	13,172,850	105,214	13,825,120	13,140,000	13,163,737	0	(6,067)	0	0	4.250	4.192	MON	46,538	558,450	07/28/2009	01/20/2035
38376K AK 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					.1FE	12,414,394	105,413	12,532,239	11,888,691	12,255,332	0	(131,082)	0	0	5.000	3.067	MON	49,536	583,768	10/09/2009	02/20/2036
3837H1 PL 9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION					.1FE	2,191,722	107,337	2,288,107	2,131,707	2,187,178	0	19,143	0	0	6.500	5.798	MON	11,547	136,612	12/20/2002	06/20/2028
2799999	U.S. Special Revenue - Defined Multi-Class Residential Mtg.-Backed Securities						1,586,229,555	XXX	1,613,372,210	1,584,724,626	1,581,743,365	0	(3,476,525)	3,701,430	0	XXX	XXX	XXX	6,272,118	57,211,959	XXX	XXX
3199999	Total - U.S. Special Revenue & Special Assessment Obligations						7,192,313,933	XXX	7,191,900,659	10,382,681,179	7,370,746,013	0	40,941,234	28,672,425	0	XXX	XXX	XXX	58,466,157	175,576,420	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations

00439T AD 9	ACCURIDE CORP			1		.4FE	2,918,640	108,250	3,247,500	3,000,000	2,921,541	0	2,901	0	0	9.500	10,000	FA	120,333	0	07/22/2010	08/01/2018
00441A AA 2	ACE HARDWARE CORP			1		.3FE	7,888,000	107,000	8,560,000	8,000,000	7,915,989	0	11,450	0	0	9.125	9.375	JD	60,833	730,000	05/08/2008	06/01/2016
00440E AL 1	ACE INA HOLDINGS					.2FE	34,356,404	110,191	34,830,273	31,609,000	33,840,957	0	(449,349)	0	0	5.600	3.830	MN	226,180	1,770,104	01/28/2010	05/15/2015
00817Y AM 5	AETNA INC					.2FE	9,971,600	115,184	11,518,400	10,000,000	9,976,622	0	2,271	0	0	6.500	6.539	MS	191,389	650,000	09/09/2008	09/15/2018
00817Y AF 5	AETNA INC					.2FE	859,870	109,918	1,099,180	1,000,000	862,583	0	1,660	0	0	6.625	7.863	JD	2,944	66,250	04/22/2009	06/15/2036
00828D AJ 0	AFFINION GROUP INC			1		.5FE	4,871,522	104,000	5,184,400	4,985,000	4,900,331	0	12,473	0	0	11.500	14.519	AO	121,025	573,275	07/25/2008	10/15/2015
00828D AM 3	AFFINION GROUP INC			1		.4FE	4,782,500	97,500	4,875,000	5,000,000	4,784,693	0	2,193	0	0	7.875	8.943	JD	45,938	0	11/16/2010	12/15/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
			3	4	5	6	Actual Cost	8	9			Par Value	Book/Adjusted Carrying Value	12	13			14	15		Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	21	22
00846U	AC 5	AGILENT TECHNOLOGIES INC.				2FE	14,940,000	110.835	16,625,250	15,000,000	14,955,034	0	5,073	0	6,500	6,555	MN	162,500	975,000	10/24/2007	11/01/2017	
009363	AG 7	AIRGAS INC.				2FE	15,988,550	104.741	16,758,560	16,000,000	15,991,288	0	2,110	0	4,500	4,516	MS	212,000	728,000	09/08/2009	09/15/2014	
009363	AH 5	AIRGAS INC.				2FE	9,992,900	100.783	10,078,300	10,000,000	9,994,431	0	1,531	0	2,850	2,871	AO	71,250	155,167	03/10/2010	10/01/2013	
009363	AJ 1	AIRGAS INC.				2FE	4,992,450	98.785	4,939,250	5,000,000	4,992,804	0	354	0	3,250	3,283	AO	41,076		09/27/2010	10/01/2015	
BL6622	36 1	AIRVANA NETWORK SOLUTIONS		2		4Z		99.917		0		0		0	11,000	0,000	MAT	73,853	5,655	09/15/2010	08/26/2014	
013817	AH 4	ALCOA INC.				2FE	3,996,498	106.597	4,050,686	3,800,000	3,948,014	0	(48,484)	0	5,375	3,380	JJ	94,182	102,125	04/14/2010	01/15/2013	
013817	AS 0	ALCOA INC.				2FE	14,703,390	108.959	16,071,453	14,750,000	14,712,156	0	3,736	0	6,750	6,794	JJ	459,094	995,625	07/10/2008	07/15/2018	
017363	AK 8	ALLEGHENY ENERGY SUPPLY				2FE	6,974,450	100.654	7,045,780	7,000,000	6,976,894	0	1,967	0	5,750	5,798	AO	84,972	418,153	09/22/2009	10/15/2019	
017363	AM 4	ALLEGHENY ENERGY SUPPLY				2FE	1,465,770	95.706	1,435,590	1,500,000	1,465,935	0	165	0	6,750	6,932	AO	21,375	50,625	07/19/2010	10/15/2039	
016900	AC 6	ALLEGHENY LUDLUM CORP.				2FE	7,523,313	104.255	8,157,954	7,825,000	7,539,208	0	9,895	0	6,950	7,366	JD	24,171	439,588	09/27/2010	12/15/2025	
01741R	AC 6	ALLEGHENY TECHNOLOGIES				2FE	9,920,400	116.825	11,682,500	10,000,000	9,928,646	0	5,343	0	9,375	9,500	JD	78,125	937,500	05/27/2009	06/01/2019	
018802	AA 6	ALLIANT ENERGY CORP.				2FE	26,904,485	103.612	27,897,531	26,925,000	26,910,399	0	3,565	0	4,000	4,015	AO	227,367	1,115,892	01/04/2010	10/15/2014	
01958X	BR 7	ALLIED WASTE NORTH AMER		1		2FE	14,172,383	105.875	14,546,166	13,739,000	14,021,313	0	(141,411)	0	7,125	7,625	MN	125,082	978,904	01/20/2010	05/15/2016	
01958X	BS 5	ALLIED WASTE NORTH AMER		1		2FE	4,666,670	110.000	5,292,100	4,811,000	4,689,427	0	14,360	0	6,875	9,032	JD	27,563	330,756	05/13/2009	06/01/2017	
020002	AR 2	ALLSTATE CORP.				1FE	9,273,617	109.196	9,991,434	9,150,000	9,241,053	0	(22,562)	0	5,000	4,697	FA	172,833	457,500	07/13/2009	08/15/2014	
020002	AU 5	ALLSTATE CORP.				2FE	6,868,960	100.250	7,017,500	7,000,000	6,517,416	0	1,376	0	6,500	6,526	MN	58,139	455,000	05/03/2007	05/15/2057	
020002	AW 1	ALLSTATE CORP.				1FE	14,978,850	113.091	16,963,650	15,000,000	14,985,060	0	3,870	0	6,200	5,502	MN	116,250	930,000	05/11/2009	05/16/2014	
020002	AX 9	ALLSTATE CORP.				1FE	3,299,730	121.365	3,640,950	3,000,000	3,266,070	0	(23,749)	0	7,450	6,073	MN	27,938	223,500	07/21/2009	05/16/2019	
016090	AA 0	ALLTEL CORP.				3FE	3,506,057	92.877	3,612,915	3,890,000	3,379,741	0	13,162	0	6,750	7,701	AO	65,644	262,575	01/25/2007	04/01/2028	
020039	AD 5	ALLTEL CORP.				1FE	9,821,970	111.569	10,041,210	9,000,000	9,560,338	0	(182,791)	0	6,500	4,146	MN	97,500	585,000	07/20/2009	11/01/2013	
020039	DC 4	ALLTEL CORP.				1FE	6,645,400	127.766	6,388,300	5,000,000	5,981,619	0	(8,220)	0	7,875	5,311	JJ	196,875		08/20/2010	07/01/2032	
021345	AA 1	ALTA WIND HOLDINGS LLC		2		2FE	12,000,000	106.656	12,798,720	12,000,000	12,000,000	0		0	7,000	7,001	JD	2,333	368,667	07/14/2010	06/30/2035	
00163M	AJ 3	AMB PROPERTY L.P.				2FE	19,881,400	108.779	21,755,800	20,000,000	19,896,964	0	14,013	0	6,125	6,230	JD	102,083	1,262,430	11/17/2009	12/01/2016	
00163M	AK 0	AMB PROPERTY L.P.				2FE	14,920,500	109.716	16,457,400	15,000,000	14,926,969	0	5,826	0	6,625	6,698	JD	82,813	1,024,115	11/17/2009	12/01/2019	
00163X	AN 0	AMB PROPERTY L.P.				2FE	18,845,930	107.990	20,518,100	19,000,000	18,899,785	0	36,951	0	6,300	6,538	JD	99,750	1,197,000	08/14/2009	06/01/2013	
023551	AF 1	AMERADA HESS				2FE	7,622,362	125.502	8,659,638	6,900,000	7,528,990	0	(15,916)	0	7,875	6,995	AO	135,844	543,375	10/24/2003	10/01/2029	
023608	AE 2	AMEREN CORPORATION				2FE	8,211,400	112.517	8,438,775	7,500,000	8,046,143	0	(141,810)	0	8,875	6,450	MN	85,052	665,625	11/12/2009	05/15/2014	
02378J	AR 9	AMERICAN AIRLINE		2		4FE	4,039,897	89.000	3,859,978	4,337,054	3,859,978	0	(6,605)	0	6,977	7,707	MN	31,941	283,082	02/01/2005	05/23/2021	
02378J	AS 7	AMERICAN AIRLINE				4FE	5,995,000	100.950	6,057,000	6,000,000	5,949,932	0	119,960	0	6,817	9,024	MN	43,174	409,020	10/27/2005	05/23/2011	
025816	AW 9	AMERICAN EXPRESS				1FE	5,266,800	109.859	5,492,950	5,000,000	5,237,514	0	(29,286)	0	5,500	4,544	MS	83,264	275,000	03/03/2010	09/12/2016	
02580E	BV 4	AMERICAN EXPRESS BK FSB				1FE	9,031,900	99.554	9,955,400	10,000,000	9,510,915	0	330,253	0	0,438	4,008	MON	243	40,745	07/09/2009	05/29/2012	
02580E	CC 5	AMERICAN EXPRESS BK FSB				1FE	9,276,500	111.440	11,144,000	10,000,000	9,379,466	0	69,970	0	6,000	7,181	MS	180,000	600,000	06/29/2009	09/13/2017	
025816	AX 7	AMERICAN EXPRESS CO.				1FE	9,351,800	112.721	11,272,100	10,000,000	9,445,677	0	62,919	0	6,150	7,211	FA	210,125	615,000	06/19/2009	08/28/2017	
025816	BA 6	AMERICAN EXPRESS CO.				1FE	19,968,400	113.923	22,764,600	20,000,000	19,977,422	0	5,689	0	7,250	7,288	MN	165,139	1,450,000	05/13/2009	05/20/2014	
025816	BB 4	AMERICAN EXPRESS CO.				1FE	14,951,250	124.421	18,663,150	15,000,000	14,956,751	0	3,477	0	8,125	8,173	MN	138,802	1,218,750	05/13/2009	05/20/2019	
0258M0	DA 4	AMERICAN EXPRESS CO.				1FE	9,941,600	98.369	9,836,900	10,000,000	9,944,879	0	3,279	0	2,750	2,876	MS	82,500		09/08/2010	09/15/2015	
BL6004	83 4	AMERICAN GENERAL FINANCE-AGFS FUNDING		2		4FE	14,557,074	101.313	15,196,875	15,000,000	14,564,055	0	6,981	0	8,250	7,507	MAT	9,063	744,333	08/24/2010	04/21/2015	
02666Q	B6 9	AMERICAN HONDA FINANCE				1FE	10,096,200	106.532	10,653,200	10,000,000	10,061,686	0	(25,545)	0	4,625	4,333	AO	114,340	462,500	08/18/2009	04/02/2013	
02666Q	D7 5	AMERICAN HONDA FINANCE				1FE	23,974,642	123.208	27,469,224	22,295,000	23,775,000	0	(148,348)	0	7,625	6,553	AO	424,998	1,699,994	08/19/2009	10/01/2018	
02666Q	F4 0	AMERICAN HONDA FINANCE				1FE	9,978,200	102.483	10,248,300	10,000,000	9,981,406	0	3,206	0	3,500	3,548	MS	102,083	1,775,000	03/09/2010	03/16/2015	
029912	AT 9	AMERICAN TOWER CORP.				2FE	15,333,374	112.406	15,461,445	13,755,000	15,183,269	0	(148,013)	0	7,000	5,166	AO	203,268	879,725	04/19/2010	10/15/2017	
029912	BB 7	AMERICAN TOWER CORP.				2FE	5,692,629	104.469	5,721,767	5,477,000	5,660,720	0	(31,909)	0	4,625	3,763	AO	63,328	239,942	03/04/2010	04/01/2015	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
			3	4	5		6	Actual Cost			8	9	12	13			14	15		18	19	Acquired	Maturity
03040W	AB	1 AMERICAN WATER CAP CORP				2FE	23,922,023	112.179	26,922,960	24,000,000	23,939,095	0	7,045	0	6.085	6.130	AO	308,307	1,460,400	06/18/2008	10/15/2017
03040W	AD	7 AMERICAN WATER CAP CORP				2FE	54,286,107	106.866	59,844,960	56,000,000	54,336,691	0	21,070	0	6.593	6.838	AO	779,439	3,692,080	06/27/2008	10/15/2037
03060N	AC	4 AMERICO LIFE INC.				2FE	7,854,327	109.128	8,142,040	7,461,000	7,477,921	0	(6,387)	0	7.875	7.024	MN	97,926	587,554	04/03/2006	05/01/2013
03076C	AE	6 AMERIPRISE FINANCIAL INC.				1FE	4,988,050	105.206	5,260,300	5,000,000	4,988,798	0	748	0	5.300	5.331	MS	78,028	135,444	03/08/2010	03/15/2020
031162	AW	0 AMGEN INC.				1FE	13,601,748	114.399	16,015,860	14,000,000	13,615,713	0	5,300	0	6.375	6.595	JD	74,375	892,500	03/18/2008	06/01/2037
031162	AY	6 AMGEN INC.				1FE	19,936,600	121.320	24,264,000	20,000,000	19,938,432	0	741	0	6.900	6.925	JD	115,000	1,380,000	05/20/2008	06/01/2038
031162	AZ	3 AMGEN INC.				1FE	9,977,700	113.690	11,369,000	10,000,000	9,981,118	0	1,792	0	5.700	5.729	FA	237,500	570,000	01/13/2009	02/01/2019
031652	BC	3 AMKOR TECHNOLOGIES INC.				3FE	3,837,049	104.000	4,160,000	4,000,000	3,838,500	0	1,451	0	7.375	8.115	MN	49,167		11/29/2010	05/01/2018
032511	BC	0 ANADARKO PETROLEUM CORP.				2FE	4,776,751	122.121	6,106,050	5,000,000	4,731,345	0	(22,592)	1,080,049	8.700	6.254	MS	128,083	435,000	08/25/2009	03/15/2019
907834	AG	0 ANADARKO PETROLEUM CORP.				2FE	2,057,318	103.626	2,471,480	2,385,000	2,066,155	0	6,402	119,781	7.150	8.055	MN	21,790	170,528	06/30/2009	05/15/2028
03523T	AA	6 ANHEUSER-BUSCH INBEV WOR.				2FE	17,458,440	114.359	18,297,440	16,000,000	17,009,655	0	(300,911)	0	7.200	4.933	JJ	531,200	1,152,000	07/16/2009	01/15/2014
03523T	AB	4 ANHEUSER-BUSCH INBEV WOR.				2FE	4,992,000	124.435	6,221,750	5,000,000	4,993,053	0	603	0	7.750	7.771	JJ	178,681	387,500	03/10/2009	01/15/2019
03523T	AD	0 ANHEUSER-BUSCH INBEV WOR.				2FE	25,479,200	110.175	28,094,625	25,500,000	25,484,801	0	3,442	0	5.375	5.392	MN	175,135	1,370,625	06/25/2009	11/15/2014
03523T	AF	5 ANHEUSER-BUSCH INBEV WOR.				2FE	9,918,700	133.605	13,360,500	10,000,000	9,919,802	0	692	0	8.000	8.072	MN	102,222	800,000	05/11/2009	11/15/2039
035287	AB	7 ANIXTER INTL INC.				3FE	9,488,750	100.125	10,012,500	10,000,000	9,456,988	0	107,436	0	5.950	6.710	MS	198,333	595,000	01/31/2006	03/01/2015
001814	AR	3 ANR PIPELINE				1FE	15,371,896	140.315	16,571,202	11,810,000	14,784,554	0	(185,937)	0	9.625	6.369	MN	189,452	1,136,713	08/02/2007	11/01/2021
00184A	AC	9 AOL TIME WARNER				2FE	11,418,005	121.588	13,980,320	11,500,000	11,427,197	0	1,462	0	7.625	7.686	AO	185,118	876,875	11/22/2002	04/15/2031
00184A	AG	0 AOL TIME WARNER				2FE	33,788,268	122.069	40,282,770	33,000,000	33,587,610	0	(17,307)	0	7.700	7.563	MN	423,500	2,541,000	11/02/2005	05/01/2032
037389	AU	7 AON CORP.				2FE	4,954,200	102.798	5,139,900	5,000,000	4,954,362	0	162	0	6.250	6.318	MS	96,354		09/07/2010	09/30/2040
037389	AV	5 AON CORP.				2FE	9,951,700	100.049	10,004,900	10,000,000	9,954,409	0	2,709	0	3.500	3.605	MS	107,917		09/07/2010	09/30/2015
037735	CK	1 APPALACHIAN POWER CO.				2FE	9,997,500	108.522	10,852,200	10,000,000	9,997,600	0	32	0	6.700	6.702	FA	253,111	670,000	08/14/2007	08/15/2037
037735	CM	7 APPALACHIAN POWER CO.				2FE	24,835,000	115.543	28,885,750	25,000,000	24,839,980	0	1,910	0	7.000	7.053	AO	437,500	1,750,000	03/19/2008	04/01/2038
037735	CP	0 APPALACHIAN POWER CO.				2FE	3,982,040	125.761	5,030,440	4,000,000	3,984,080	0	1,163	0	7.950	8.015	JJ	146,633	318,000	03/04/2009	01/15/2020
037933	AE	8 APRIA HEALTHCARE GROUP L				1	9,760,492	109.250	10,925,000	10,000,000	9,773,358	0	12,866	0	11.250	11.996	MN	187,500	562,500	09/21/2010	11/01/2014
037933	AG	3 APRIA HEALTHCARE GROUP L				1	6,947,861	110.000	7,700,000	7,000,000	6,950,629	0	2,768	0	12.375	12.602	MN	144,375	433,125	09/21/2010	11/01/2014
460377	AB	0 ARCELORMITTAL USA INC.				2FE	9,352,550	108.970	9,807,300	9,000,000	9,379,939	0	10,601	0	6.500	5.178	AO	123,500	260,000	10/27/2010	04/15/2014
03979G	AL	9 ARDEN REALTY LP				1	9,397,027	105.295	9,208,048	8,745,000	9,080,047	0	(27,686)	0	5.250	3.363	MS	153,038	229,556	08/20/2010	03/01/2015
040555	CK	8 ARIZONA PUBLIC SERVICE				2FE	11,482,635	110.646	12,724,290	11,500,000	11,483,548	0	231	0	6.875	6.887	FA	329,427	790,625	07/31/2006	08/01/2036
04273W	AA	9 ARROW ELECTRONICS INC.				2FE	4,982,500	96.940	4,847,000	5,000,000	4,983,022	0	522	0	3.375	3.452	MN	27,188		10/29/2010	11/01/2015
043353	AC	5 ARVINMERITOR				5FE	6,367,500	104.625	6,800,625	6,500,000	6,367,500	0	0	0	8.125	8.607	MS	155,503	264,063	05/13/2010	09/15/2015
044209	AD	6 ASHLAND INC.				1	4,828,850	115.250	5,762,500	5,000,000	4,853,398	0	15,816	0	9.125	9.750	JD	38,021	456,250	05/19/2009	06/01/2017
04621X	AC	2 ASSURANT INC.				2FE	21,839,892	105.139	21,753,259	20,690,000	21,697,316	0	(142,575)	0	5.625	3.953	FA	439,663	337,500	09/17/2010	02/15/2014
04621X	AD	0 ASSURANT INC.				2FE	20,483,117	98.241	19,648,200	20,000,000	20,484,649	0	(2,811)	0	6.750	6.550	FA	510,000	675,000	08/17/2010	02/15/2034
LN2568	08	4 ASTORIA GENERATING 2nd Lien C				2	14,699,928	98.229	14,734,380	15,000,000	14,719,595	0	19,667	18,301	4.040	0.665	MAT	15,225	116,150	10/15/2010	08/23/2013
BL7053	03	8 ASURION 1ST LIEN B-2 INCREMENTAL				2	13,920,000	100.161	14,523,302	14,500,000	13,939,077	0	19,077	0	6.750	0.928	MAT	42,677	123,354	11/03/2010	03/31/2015
001957	BD	0 AT&T CORP				1FE	15,181,723	125.689	22,010,658	17,512,000	15,348,577	0	28,749	0	8.000	9.653	MN	179,012	1,400,480	08/16/2004	11/15/2031
04650N	AA	2 AT&T INC.				1FE	274,755	94.047	360,200	383,000	275,068	0	312	0	5.350	7.802	MS	6,773		09/02/2010	09/01/2040
00209A	AF	3 AT&T WIRELESS				1FE	9,275,000	135.208	13,520,800	10,000,000	9,328,898	0	10,749	0	8.750	9.492	MS	291,667	875,000	11/20/2002	03/01/2031
051620	AA	0 AURORA DIAGNOSTICS HLDGS.				5FE	5,000,000	100.250	5,012,500	5,000,000	5,000,000	0	0	0	10.750	10.746	JJ	16,424		12/14/2010	01/15/2018
053332	AF	9 AUTOZONE INC.				2FE	7,579,530	108.766	7,613,620	7,000,000	7,486,619	0	(89,012)	0	5.500	3.918	MN	49,194	385,000	12/10/2009	11/15/2015
053332	AK	8 AUTOZONE INC.				2FE	24,673,342	110.034	24,862,182	22,595,000	24,278,323	0	(379,303)	0	5.750	3.744	JJ	599,081	1,346,128	12/15/2009	01/15/2015
BL6697	02	5 AVENTINE RENEWABLE ENERGY				2	9,600,000	96.000	9,600,000	10,000,000	9,600,000	(668)	668	0	10.500	0.830	MAT	14,583		12/27/2010	12/01/2015

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2					7			Fair Value		10	11	Change in Book/Adjusted Carrying Value					16	17	18	19	20	Dates	
	CUSIP Identification	Description	Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity			
05356X	AD 8	AVENTINE RENEWABLE ENRGY.....	.....	.....1	5Z	5,075,000	105,250	5,262,500	5,000,000	5,070,426	0	(4,574)	0	0	13,000	16,972	MJSD	28,889	325,000	08/19/2010	03/15/2015			
05379B	AP 2	AVISTA CORP.....	.....	.....2FE	.....	.....7,981,600	102,764	8,221,120	8,000,000	7,982,985	0	1,093	0	0	5,125	5,161	AO	102,500	420,250	09/15/2009	04/01/2022			
29444G	AJ 6	AXA FINANCIAL INC.....	.....	.....1FE	.....	.....10,712,900	100,657	10,468,328	10,400,000	10,712,537	0	(497)	0	0	7,000	6,717	AO	182,000	378,000	10/07/2010	04/01/2028			
05454R	AG 5	AXCAN INTERMEDIATE HOLD.....	.....	.....15FE	.....	.....3,992,543	102,750	4,110,000	4,000,000	3,992,263	0	(142)	0	0	12,750	12,782	MS	170,000	510,000	12/22/2008	03/01/2016			
BL7289	88 9	AZ CHEM US INC.....	.....	.....04FE	.....	.....0	0	0	0	0	0	0	0	0	0	0	MAT	928	0	12/03/2010	11/19/2016			
05523U	AD 2	BAE SYSTEMS HOLDINGS INC.....	.....	.....2FE	.....	.....5,081,330	106,647	5,359,012	5,025,000	5,068,617	0	(8,201)	0	0	5,200	4,986	FA	98,713	202,800	06/02/2009	08/15/2015			
05523U	AG 5	BAE SYSTEMS HOLDINGS INC.....	.....	.....2FE	.....	.....17,464,825	107,209	18,761,575	17,500,000	17,475,009	0	6,554	0	0	4,950	4,996	JD	72,188	866,250	06/01/2009	06/01/2014			
05523U	AJ 9	BAE SYSTEMS HOLDINGS INC.....	.....	.....2FE	.....	.....14,947,650	111,145	16,671,750	15,000,000	14,953,877	0	4,023	0	0	6,375	6,423	JD	79,688	956,306	06/01/2009	06/01/2019			
059172	AA 4	BALTIMORE GAS & ELECTRIC.....	.....	.....2FE	.....	.....4,725,623	110,365	4,800,878	4,350,000	4,602,643	0	(94,795)	0	0	6,125	3,671	JJ	133,219	266,438	09/10/2009	07/01/2013			
060505	DP 6	BANK OF AMERICA CORP.....	.....	.....1FE	.....	.....5,080,060	104,063	5,203,150	5,000,000	5,069,866	0	(8,102)	0	0	5,750	5,503	JD	23,958	287,500	09/22/2009	12/01/2017			
06051G	EB 1	BANK OF AMERICA CORP.....	.....	.....1FE	.....	.....4,994,960	101,633	5,081,650	5,000,000	4,995,681	0	731	0	0	4,500	4,522	AO	56,250	125,000	03/08/2010	04/01/2015			
06050T	KN 1	BANK OF AMERICA NA.....	.....	.....1FE	.....	.....8,412,460	101,343	8,614,155	8,500,000	8,420,398	0	7,948	0	0	5,300	5,480	MS	132,647	225,250	03/29/2010	03/15/2017			
06050T	KW 1	BANK OF AMERICA NA.....	.....	.....1FE	.....	.....3,251,940	104,473	3,134,190	3,000,000	3,240,338	0	(11,602)	0	0	6,100	4,648	JD	8,133	91,500	08/16/2010	06/15/2017			
06051G	DX 4	BANK OF AMERICA NA.....	.....	.....1FE	.....	.....5,998,020	102,177	6,130,620	6,000,000	5,998,254	0	187	0	0	5,650	5,654	MN	56,500	339,000	09/23/2009	05/01/2018			
06406H	BL 2	BANK OF NEW YORK MELLON.....	.....	.....1FE	.....	.....14,995,200	106,699	16,004,850	15,000,000	14,996,658	0	903	0	0	4,300	4,307	MN	82,417	645,000	05/05/2009	05/15/2014			
06406H	BM 0	BANK OF NEW YORK MELLON.....	.....	.....1FE	.....	.....6,990,900	109,849	7,689,430	7,000,000	6,992,074	0	729	0	0	5,450	5,467	MN	48,747	381,500	05/05/2009	05/15/2019			
06849R	AB 8	BARRICK NA FINANCE LLC.....	.....	.....1FE	.....	.....25,013,693	120,521	28,069,341	23,290,000	24,809,547	0	(159,021)	0	0	6,800	5,782	MS	466,318	1,583,720	01/15/2010	09/15/2018			
06849R	AC 6	BARRICK NA FINANCE LLC.....	.....	.....1FE	.....	.....9,964,300	125,284	12,528,400	10,000,000	9,965,111	0	368	0	0	7,500	7,530	MS	220,833	750,000	09/08/2008	09/15/2038			
071813	AZ 2	BAXTER INTERNATIONAL INC.....	.....	.....1FE	.....	.....4,985,800	106,440	5,322,000	5,000,000	4,990,704	0	2,699	0	0	4,000	4,063	MS	66,667	200,000	02/23/2009	03/01/2014			
05531F	AC 7	BB&T CORPORATION.....	.....	.....1FE	.....	.....25,989,860	104,029	27,047,540	26,000,000	25,994,611	0	3,355	0	0	3,850	3,865	JJ	428,206	1,001,000	07/22/2009	07/27/2012			
073902	PR 3	BEAR STEARNS COS LLC.....	.....	.....1FE	.....	.....7,846,320	114,004	9,120,320	8,000,000	7,869,805	0	14,817	0	0	6,400	6,702	AO	126,578	512,000	05/18/2009	10/02/2017			
075811	AE 9	BECKMAN COULTER INC.....	.....	.....2FE	.....	.....28,178,923	109,134	28,947,794	26,525,000	27,888,805	0	(262,138)	0	0	6,000	4,722	JD	132,625	1,591,500	03/19/2010	06/01/2015			
075811	AF 6	BECKMAN COULTER INC.....	.....	.....2FE	.....	.....7,957,680	109,766	8,781,280	8,000,000	7,962,659	0	3,154	0	0	7,000	7,074	JD	46,667	560,000	05/18/2009	06/01/2019			
078167	BA 0	BELL TEL CO PENN.....	.....	.....1FE	.....	.....6,758,599	119,539	7,172,340	6,000,000	6,652,087	0	(12,672)	0	0	8,750	7,690	FA	198,333	525,000	12/20/2002	08/15/2031			
078167	AZ 6	BELL TELEPHONE CO OF PENN.....	.....	.....1FE	.....	.....7,433,062	116,164	8,131,480	7,000,000	7,372,453	0	(7,595)	0	0	8,350	7,763	JD	25,978	584,500	12/20/2002	12/15/2030			
081437	AF 2	BEMIS COMPANY INC.....	.....	.....2FE	.....	.....4,984,550	114,897	5,744,850	5,000,000	4,986,172	0	1,151	0	0	6,800	6,843	FA	141,667	343,778	07/20/2009	08/01/2019			
081437	AG 0	BEMIS COMPANY INC.....	.....	.....2FE	.....	.....12,931,473	109,475	13,667,954	12,485,000	12,827,407	0	(87,252)	0	0	5,650	4,820	FA	293,918	713,240	11/03/2009	08/01/2014			
084423	AM 4	BERKLEY (WR) CORPORATION.....	.....	.....2FE	.....	.....9,064,330	105,394	8,911,063	8,455,000	9,030,697	0	(33,634)	0	0	5,600	3,890	MN	60,500	236,740	09/27/2010	05/15/2015			
086516	AJ 0	BEST BUY CO.....	.....	.....2FE	.....	.....14,976,118	110,618	16,592,700	15,000,000	14,985,615	0	5,030	0	0	6,750	6,791	JJ	466,875	1,012,500	01/20/2009	07/15/2013			
09062X	AA 1	BIOGEN IDEC INC.....	.....	.....2FE	.....	.....5,459,016	108,010	5,713,729	5,290,000	5,395,495	0	(45,029)	0	0	6,000	5,015	MS	105,800	317,400	07/23/2009	03/01/2013			
09062X	AB 9	BIOGEN IDEC INC.....	.....	.....2FE	.....	.....60,025,200	112,736	67,641,600	60,000,000	60,042,750	0	(5,675)	0	0	6,875	6,865	MS	1,375,000	4,125,000	02/12/2009	03/01/2018			
092113	AF 6	BLACK HILLS CORP.....	.....	.....2FE	.....	.....15,000,000	114,787	17,218,050	15,000,000	15,000,000	0	0	0	0	9,000	9,000	MN	172,500	1,350,000	05/11/2009	05/15/2014			
09247X	AC 5	BLACKROCK INC.....	.....	.....1FE	.....	.....4,355,000	112,569	4,502,760	4,000,000	4,315,798	0	(38,991)	0	0	6,250	4,855	MS	73,611	250,000	12/23/2009	09/15/2017			
055921	AA 8	BMC SOFTWARE INC.....	.....	.....2FE	.....	.....19,881,200	115,691	23,138,200	20,000,000	19,904,185	0	9,432	0	0	7,250	7,335	JD	120,833	1,450,000	05/29/2008	06/01/2018			
05565E	CH 0	BMW US CAP LLC.....	.....	.....1	.....	.....40,000,000	105,500	42,200,000	40,000,000	40,000,000	0	0	0	0	5,440	4,870	MN	362,667	2,176,000	11/01/2007	11/01/2012			
05566G	AA 7	BNP PARIBAS LLC.....	.....	.....1FE	.....	.....21,455,430	105,966	22,252,860	21,000,000	21,350,865	0	(77,290)	0	0	5,125	4,666	JJ	496,271	1,076,250	08/19/2009	01/15/2015			
097023	AN 5	BOEING CO.....	.....	.....1FE	.....	.....1,936,176	119,348	2,299,502	1,943,000	1,936,509	0	52	0	0	6,875	6,900	AO	28,200	133,581	11/29/2002	10/15/2043			
097023	AS 4	BOEING CO.....	.....	.....1FE	.....	.....14,028,781	117,008	16,954,459	14,490,000	14,064,216	0	5,217	0	0	6,625	6,867	FA	362,653	959,963	12/31/2003	02/15/2038			
099724	AE 6	BORGWARNER INC.....	.....	.....2FE	.....	.....5,516,300	107,088	5,354,400	5,000,000	5,491,579	0	(24,721)	0	0	5,750	3,851	MN	47,917	143,750	08/30/2010	11/01/2016			
10112R	AQ 7	BOSTON PROPERTIES INC.....	.....	.....2FE	.....	.....25,550,350	108,445	27,111,250	25,000,000	24,983,693	0	480	0	0	5,875	5,580	AO	310,069	1,341,458	08/20/2010	10/15/2019			
101137	AE 7	BOSTON SCIENTIFIC.....	.....	.....3FE	.....	.....14,400,637	100,222	17,037,740	17,000,000	13,820,625	0	34,477	0	0	7,000	6,831	MN	152,056	1,190,000	05/01/2007	11/15/2035			
10138M	AD 7	BOTTLING GROUP LLC.....	.....	.....1FE	.....	.....9,859,000	106,747	10,674,700	10,000,000	9,892,170	0	21,466	0	0	4,125	4,394	JD	18,333	412,500	06/03/2009	06/15/2015			

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	CUSIP Identification	Description	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
10138M	AK 1	BOTTLING GROUP LLC.....	..	..	..	.1FE	9,939,900	109,090	10,909,000	10,000,000	9,949,335	..	4,962	..	..	5.125	5.203	JJ	236,319	512,500	01/14/2009	01/15/2019
10510K	AB 3	BRAMBLES USA INC.....	..	..	..	.2FE	11,989,680	101,438	12,172,560	12,000,000	11,991,104	..	1,424	..	..	3.950	3.972	AO	118,500	238,317	03/24/2010	04/01/2015
10513K	AA 2	BRANCH BANKING & TRUST.....	..	..	..	.1FE	15,955,910	109,173	16,381,409	15,005,000	15,845,779	..	(110,131)	..	..	5.625	4.500	MS	248,520	815,766	03/26/2010	09/15/2016
10513K	AB 0	BRANCH BANKING & TRUST.....	..	..	..	.1FE	2,777,176	91,828	3,076,238	3,350,000	2,883,086	..	73,111	..	..	0.577	3.675	MJSD	967	22,188	07/10/2009	09/13/2016
109478	AA 5	BRIGHTSTAR CORP.....	..	..	..	.4FE	5,000,000	101,750	5,087,500	5,000,000	5,000,000	..	..	..	..	9.500	9.500	JD	40,903	..	11/23/2010	12/01/2016
11041R	AL 2	BRITISH AEROSPACE FIN.....	..	..	..	.2FE	5,445,700	115,601	5,780,050	5,000,000	5,395,556	..	(12,828)	..	..	7.500	6.700	JJ	187,500	375,000	07/13/2006	07/01/2027
115637	AJ 9	BROWN-FORMAN CORPORATION.....	..	..	..	.1FE	7,970,720	108,837	8,706,960	8,000,000	7,981,289	..	5,474	..	..	5.000	5.082	FA	166,667	400,000	01/06/2009	02/01/2014
BL4815	13 2	BRSP LLC.....	..	..	..	.2FE	1,937,964	100,500	1,937,187	1,933,519	1,937,718	..	(246)	..	..	7.500	8.632	MAT	10,473	42,797	10/07/2010	06/17/2014
118230	AA 9	BUCKEYE PARTNERS.....	..	..	..	.2FE	6,660,268	105,703	7,045,105	6,665,000	6,661,867	..	1,137	..	..	4.625	4.644	JJ	142,140	308,256	07/12/2009	07/15/2013
120111	BJ 7	BUILDING MATERIALS CORP.....	..	..	..	.4FE	4,911,646	101,750	5,067,500	5,000,000	4,915,605	..	3,960	..	45,104	7.500	7.625	MS	110,417	190,625	03/09/2010	03/15/2020
120111	BK 4	BUILDING MATERIALS CORP.....	..	..	..	.4FE	1,969,860	99,000	1,980,000	2,000,000	1,970,963	..	1,103	..	..	6.875	7.125	FA	53,090	..	08/09/2010	08/15/2018
120568	AH 3	BUNGE LIMITED FINANCE CO.....	..	..	..	.2FE	1,994,494	107,059	2,119,768	1,980,000	1,989,336	..	(3,582)	..	..	5.875	5.657	MN	14,864	116,325	07/13/2009	05/15/2013
120568	AT 7	BUNGE LIMITED FINANCE CO.....	..	..	..	.2FE	4,999,850	117,263	5,862,650	5,000,000	4,999,866	..	10	..	..	8.500	8.500	JD	18,889	425,000	06/04/2009	06/15/2019
120568	AQ 3	BUNGE LTD FINANCE CORP.....	..	..	..	.2FE	13,709,521	103,149	14,028,264	13,600,000	13,698,932	..	(11,949)	..	..	5.100	4.921	JJ	319,827	566,100	04/14/2010	07/15/2015
BL6883	24 5	BURGER KING CORP B.....	..	..	..	.2FE	13,860,000	101,393	14,195,006	14,000,000	13,863,694	..	3,694	..	..	6.250	0.168	MAT	2,431	170,139	10/22/2010	10/19/2016
12189P	AE 2	BURLINGTN NO SF 99-1 TR.....	..	..	..	.2FE	11,050,957	113,264	11,043,176	9,749,927	10,835,439	..	(124,951)	..	..	7.160	4.468	JJ	347,108	674,149	07/16/2009	01/02/2020
12189T	AQ 7	BURLINGTN NORTH SANTA FE.....	..	..	..	.2FE	5,356,060	126,447	6,322,350	5,000,000	5,319,528	..	(23,531)	..	..	8.125	7.169	AO	85,764	406,250	05/27/2009	04/15/2020
12189T	BB 9	BURLINGTN NORTH SANTA FE.....	..	..	..	.2FE	5,383,900	114,279	5,713,950	5,000,000	5,257,800	..	(75,291)	..	..	7.000	5.167	FA	145,833	350,000	04/14/2009	02/01/2014
12673P	AB 1	CA INC.....	..	..	..	.2FE	35,429,500	109,634	37,697,651	34,385,000	35,194,652	..	(186,199)	..	..	6.125	5.465	JD	175,507	2,106,081	09/24/2009	12/01/2014
12958R	AC 1	CALFRAC HOLDINGS LP.....	..	..	..	.4FE	2,500,000	101,250	2,531,250	2,500,000	2,500,000	..	..	..	..	7.500	7.499	JD	22,396	..	11/10/2010	12/01/2020
130789	AE 0	CALIFORNIA WATER SERVICE.....	..	..	..	.1FE	5,000,000	106,569	5,328,450	5,000,000	5,000,000	..	..	..	..	5.875	5.875	MN	48,958	293,750	04/14/2009	05/01/2019
13134Y	AD 9	CALPINE CONSTRUCTION FIN.....	..	..	..	.3FE	7,612,020	106,250	8,500,000	8,000,000	7,681,383	..	44,034	..	..	8.000	8.943	JD	53,333	640,000	05/13/2009	06/01/2016
13342B	AC 9	CAMERON INTL CORP.....	..	..	..	.2FE	6,608,162	110,907	7,231,136	6,520,000	6,597,557	..	(7,874)	..	..	6.375	6.174	JJ	191,661	415,650	08/24/2009	07/15/2018
LN3356	71 1	CANNERY CASINO RESORTS 1ST LIEN DELAYED.....	..	..	..	.2FE	2,758,935	95,250	3,133,422	3,289,682	2,890,889	..	131,921	..	..	2.675	10.136	MAT	4,958	202,030	03/09/2010	05/18/2013
LN3356	67 9	CANNERY CASINO RESORTS 1ST LIEN TERM.....	..	..	..	.2FE	3,320,363	95,250	3,771,275	3,959,344	3,479,156	..	158,766	..	..	2.675	10.140	MAT	5,967	232,103	03/09/2010	05/18/2013
138616	AA 5	CANTOR FITZGERALD LP.....	..	..	..	.2FE	22,840,840	102,982	23,685,860	23,000,000	22,854,090	..	11,108	..	..	7.875	7.977	AO	382,375	1,791,125	10/14/2009	10/15/2019
140420	MV 9	CAPITAL ONE BANK USA NA.....	..	..	..	.2FE	9,996,200	123,004	12,300,400	10,000,000	9,996,585	..	259	..	..	8.800	8.804	JJ	405,778	928,889	06/18/2009	07/15/2019
14040H	AL 9	CAPITAL ONE FINANCIAL.....	..	..	..	.2FE	6,929,621	104,140	8,299,958	7,970,000	7,086,135	..	109,664	..	..	5.250	7.539	FA	151,098	418,425	07/16/2009	02/21/2017
14040H	AM 7	CAPITAL ONE FINANCIAL.....	..	..	..	.2FE	5,202,400	107,154	5,357,700	5,000,000	5,161,789	..	(32,271)	..	..	5.500	4.679	JD	22,917	275,000	09/22/2009	06/01/2015
14040H	AS 4	CAPITAL ONE FINANCIAL CO.....	..	..	..	.2FE	10,352,600	113,793	11,379,300	10,000,000	10,258,401	..	(66,034)	..	..	7.375	6.511	MN	77,847	737,500	07/15/2009	05/23/2014
14149Y	AP 3	CARDINAL HEALTH INC.....	..	..	..	.2FE	2,517,469	105,732	2,647,529	2,504,000	2,508,964	..	(3,191)	..	..	5.650	5.504	JD	6,288	141,476	03/14/2008	06/15/2012
14170T	AF 8	CAREFUSION CORP.....	..	..	..	.2FE	20,878,508	108,094	22,434,910	20,755,000	20,854,857	..	(23,651)	..	..	5.125	4.983	FA	443,206	531,847	02/08/2010	08/01/2014
141781	AX 2	CARGILL INC.....	..	..	..	.1FE	41,857,963	113,157	43,907,179	38,802,000	41,481,172	..	(318,343)	..	..	6.000	4.814	MN	219,878	2,328,120	02/04/2010	11/27/2017
141784	DK 1	CARGILL INC.....	..	..	..	.1FE	12,534,346	119,895	13,068,555	10,900,000	12,351,250	..	(136,383)	..	..	7.350	5.321	MS	255,923	801,150	08/27/2009	03/06/2019
143905	AJ 6	CARRIAGE SERVICES INC.....	..	..	..	.4FE	7,146,776	100,625	7,344,619	7,299,000	7,186,350	..	22,614	..	..	7.875	9.548	JJ	285,045	574,796	11/30/2006	01/15/2015
147446	AQ 1	CASE NEW HOLLAND INC.....	..	..	..	.3FE	2,975,600	109,250	3,277,500	3,000,000	2,980,651	..	1,051	..	..	7.875	8.000	JD	19,688	100,406	06/22/2010	12/01/2017
14912L	4E 8	CATERPILLAR FINANCIAL SE.....	..	..	..	.1FE	17,909,239	122,966	17,909,834	17,695,000	17,883,207	..	(17,164)	..	..	7.150	6.979	FA	477,962	1,265,193	06/02/2009	02/15/2019
14912L	4F 5	CATERPILLAR FINANCIAL SE.....	SD..	..	..	.1FE	23,967,269	112,424	26,183,550	23,290,000	23,763,349	..	(137,898)	..	..	6.125	5.420	FA	530,980	1,426,513	06/25/2009	02/17/2014
149123	BR 1	CATERPILLAR INC.....	..	..	..	.1FE	19,847,600	142,369	28,473,800	20,000,000	19,850,256	..	1,338	..	..	8.250	8.319	JD	73,333	1,650,000	12/02/2008	12/15/2038
124857	AB 9	CBS CORP.....	..	..	..	.2FE	9,873,600	116,649	11,664,900	10,000,000	9,913,614	..	21,346	..	..	8.200	8.500	MN	109,333	820,000	05/08/2009	05/15/2014
124857	AC 7	CBS CORP.....	..	..	..	.2FE	9,758,500	125,808	12,580,800	10,000,000	9,784,684	..	16,467	..	..	8.875	9.250	MN	118,333	887,500	05/08/2009	05/15/2019
150191	AA 2	CEDAR FAIR LP/CANADA'S W.....	..	..	..	.4FE	3,944,520	107,625	4,305,000	4,000,000	3,946,549	..	2,029	..	..	9.125	9.375	FA	154,111	..	07/15/2010	08/01/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	Description	2			7			Fair Value		10	11			Change in Book/Adjusted Carrying Value			16	17	Interest		20	Dates	
		1	2	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	12	13	14	15	Rate of	Effective Rate of	18	19	Amount Received During Year	Acquired	Maturity
92344S AJ 9	CELLCO PARTVERI WIRELSS						.1FE	115.856	8.492,245	7.330,000	7,973,616	0		(207,112)	0	0	7.375	4.063	MN	69,075	540,588	11/12/2009	11/15/2013
92344S AP 5	CELLCO PARTVERI WIRELSS						.1FE	110.271	11,027,700	10,000,000	10,425,184	0	0	(127,565)	0	0	5.550	4.073	FA	231,250	555,000	11/12/2009	02/01/2014
15189X AJ 7	CENTERPOINT ENER HOUSTON						.1FE	114.285	3,428,550	3,000,000	2,999,567	0	118	0	0	0	7.000	7.000	MS	70,000	210,000	01/06/2009	03/01/2014
15189W AD 2	CENTERPOINT ENERGY RESOU						.1FE	111.130	16,669,500	15,000,000	14,854,907	0	1,903	0	0	0	6.625	6.703	MN	165,625	993,750	10/16/2007	11/01/2037
15672W AA 2	CEQUEL COM HLDG I/CAP CP						.4FE	104.500	4,180,000	4,000,000	3,981,722	0	23,750	0	0	0	8.625	10.852	MN	44,083	172,500	06/23/2010	11/15/2017
15721@ AA 2	CEVA GROUP PLC DOLLAR PRE-FUNDED LC						.5Z	1.000	0	0	0	0	0	0	0	0	0.000	0.000	MAT	6,359	0	12/16/2009	08/02/2012
12527G AB 9	CF INDUSTRIES HOLDINGS I						.3FE	109.500	8,760,000	8,000,000	8,000,000	0	0	0	0	0	7.125	7.125	MN	95,000	297,667	04/20/2010	05/01/2020
165069 AQ 8	CHESAPEAKE & POTOMAC TEL-IMD						.1FE	111.116	18,889,720	17,000,000	17,707,474	0	0	(13,453)	0	0	8.300	8.021	FA	587,917	1,411,000	12/20/2002	08/01/2031
165087 AL 1	CHESAPEAKE & POTOMAC TEL-VA						.1FE	113.070	13,568,400	12,000,000	12,522,515	0	11,864	0	0	0	8.375	7.974	AO	251,250	1,005,000	12/20/2002	10/01/2029
166754 AC 5	CHEVRON PHILLIPS						.2FE	101.126	10,011,474	9,900,000	9,923,272	0	(11,316)	0	0	0	7.000	5.822	MS	204,050	693,000	11/29/2002	03/15/2011
166754 AG 6	CHEVRON PHILLIPS CHEMICA						.2FE	113.366	36,549,198	32,240,000	35,506,600	0	(634,726)	0	0	0	7.000	3.846	JD	100,302	1,968,400	09/29/2010	06/15/2014
166754 AH 4	CHEVRON PHILLIPS CHEMICA						.2FE	120.621	9,649,680	8,000,000	7,999,643	0	28	0	0	0	8.250	8.250	JD	29,333	660,000	06/02/2009	06/15/2019
171340 AG 7	CHURCH & DWIGHT CO INC						.2FE	100.316	10,031,600	10,000,000	9,986,909	0	109	0	0	0	3.350	3.379	JD	14,889	0	12/08/2010	12/15/2015
17275R AE 2	CISCO SYSTEMS INC						.1FE	108.976	16,346,400	15,000,000	14,971,254	0	2,810	0	0	0	4.950	4.979	FA	280,500	742,500	02/09/2009	02/15/2019
172967 BL 4	CITICORP INC						.1FE	100.071	17,377,329	17,365,000	16,833,563	0	10,604	0	0	0	6.625	6.899	JD	51,130	1,150,431	12/31/2003	06/15/2032
LN4443 SB 3	CITYCENTER HOLDINGS LLC						.5Z	98.354	9,004,074	9,154,742	8,344,502	(2,558)	14,677	0	40,1964	0	0.344	2.913	MAT	5,933	661,251	10/29/2010	06/30/2012
18451Q AC 2	CLEAR CHANNEL WORLDWIDE						.1FE	108.750	1,087,500	1,000,000	1,000,000	0	0	0	0	0	9.250	9.245	JD	4,111	46,250	08/25/2010	12/15/2017
18451Q AD 0	CLEAR CHANNEL WORLDWIDE						.1FE	109.500	4,360,000	4,000,000	4,000,000	0	0	0	0	0	9.250	9.245	JD	16,444	185,000	08/25/2010	12/15/2017
185508 AE 8	CLECO POWER LLC						.2FE	103.761	7,263,270	7,000,000	6,950,481	0	775	0	0	0	6.500	6.558	JD	37,917	455,000	11/22/2005	12/01/2035
18683K AC 5	CLIFFS NATURAL RESOURCES						.2FE	97.354	4,912,750	5,000,000	4,913,029	0	279	0	0	0	6.250	6.381	AO	87,674	0	09/15/2010	10/01/2040
BL6616 91 8	CLOPAY AMES TRUE TEMPER						.3Z	100.500	5,906,625	5,925,000	5,810,357	0	3,857	0	0	0	7.750	0.338	MAT	1,276	109,695	10/06/2010	09/30/2016
189054 AP 4	CLOROX						.2FE	107.251	32,175,300	30,000,000	29,989,046	0	2,050	0	0	0	5.450	5.458	AO	345,167	1,635,000	10/05/2007	10/15/2012
189054 AQ 2	CLOROX COMPANY						.2FE	106.814	5,703,736	5,525,000	5,629,879	0	(45,423)	0	0	0	5.000	4.074	MS	92,083	276,250	05/05/2009	03/01/2013
12572X AA 8	CME GROUP INDEX SERVICES						.1FE	100.642	10,064,200	10,000,000	9,981,674	0	1,674	0	0	0	4.400	4.430	MS	129,556	2,16,333	03/08/2010	03/15/2018
125896 BE 9	CMS ENERGY CORP						.3FE	102.053	3,571,855	3,500,000	3,363,541	0	6,201	0	0	0	6.250	6.788	FA	91,146	119,705	05/27/2010	02/01/2020
LN3323 13 3	COACH AMERICA HOLDINGS 1ST LIEN FUNDED						.4FE	80.625	1,732,152	2,148,405	1,724,757	0	27,740	0	17,049	0	3.283	7.226	MAT	967	7,420	11/03/2010	03/29/2014
LN3323 17 4	COACH AMERICA HOLDINGS 1ST LIEN TERM						.4FE	80.625	7,099,942	8,806,130	7,091,134	0	84,916	0	99,495	0	3.230	7.856	MAT	38,102	35,191	12/20/2010	03/29/2014
19075Q AB 8	COBANK, ACB						.1FE	111.167	16,675,050	15,000,000	15,000,000	0	0	0	0	0	7.875	7.875	AO	249,375	1,181,250	04/14/2008	04/16/2018
191219 BT 0	COCA-COLA ENTERPRISES						.1FE	116.573	5,828,650	5,000,000	4,996,701	0	893	0	0	0	7.375	7.402	MS	120,868	368,750	10/29/2008	03/03/2014
191219 BV 5	COCA-COLA ENTERPRISES						.1FE	107.761	12,931,320	12,000,000	12,098,810	0	(21,373)	0	0	0	4.250	4.007	MS	170,000	510,000	05/01/2009	03/01/2015
193459 AH 7	COLEMAN CABLE INC						.4FE	103.500	6,210,000	6,000,000	5,922,602	0	3,420	0	0	0	9.000	9.193	FA	204,000	288,000	07/19/2010	02/15/2018
194262 AE 1	COLLEGE LOAN CORP TRUST						.1FE	89.000	18,512,000	20,800,000	20,785,528	0	366	0	0	0	1.756	6.082	4WK	1,015	274,622	01/22/2008	03/01/2042
20029P AN 9	COMCAST CABLE						.2FE	112.204	22,440,800	20,000,000	19,069,099	0	323,635	0	0	0	7.125	9.286	JD	63,333	1,425,000	08/05/2002	06/15/2013
20030N AL 5	COMCAST CORP						.2FE	111.953	6,238,800	6,000,000	6,192,854	0	(31,525)	0	0	0	5.900	5.186	MS	104,233	354,000	07/09/2009	03/15/2016
20030N AP 6	COMCAST CORP						.2FE	115.277	10,525,943	9,131,000	9,347,479	0	(28,945)	0	0	0	6.500	6.024	JJ	273,676	593,515	05/12/2009	01/15/2017
201723 AG 8	COMMERCIAL METALS CO						.2FE	105.889	5,823,895	5,500,000	5,538,796	0	(12,189)	0	0	0	5.625	5.354	MN	39,531	309,375	08/25/2009	11/15/2013
201723 AH 6	COMMERCIAL METALS CO						.2FE	100.513	1,377,028	1,370,000	1,244,992	0	13,891	0	0	0	6.500	8.338	JJ	41,062	89,050	07/01/2009	07/15/2017
201723 AJ 2	COMMERCIAL METALS CO						.2FE	101.742	23,630,597	23,226,000	22,927,213	0	27,242	0	0	0	7.350	7.580	FA	644,909	1,707,111	08/06/2009	08/15/2018
202795 HS 2	COMMONWEALTH EDISON						.2FE	114.067	17,110,050	15,000,000	15,579,655	0	(69,909)	0	0	0	6.150	5.453	MS	271,625	922,500	06/29/2009	09/15/2017
20449E BT 2	COMPASS BANK						.1FE	96.930	1,938,600	2,000,000	1,900,636	0	3,116	0	0	0	5.500	6.213	AO	27,500	55,000	08/04/2010	04/01/2020
20449E XN 1	COMPASS BANK						.1FE	100.806	10,060,600	10,000,000	9,978,051	0	949	0	0	0	6.400	6.394	AO	160,000	608,000	08/04/2010	10/01/2017
20451N AD 3	COMPASS MINERALS INTERNA						.3FE	109.000	4,360,000	4,000,000	3,910,748	0	4,084	0	0	0	8.000	9.566	JD	26,667	160,000	06/07/2010	06/01/2019

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates		
CUSIP Identification	Description	Code	3	4	5	6	7	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	18	19	Amount Received During Year	Acquired	Maturity
205363 AK	0 COMPUTER SCIENCES CORP.					.2FE	.....	106.928	12,045,439	11,265,000	11,199,590	.....	26,886	.....	0	5,500	5.783	MS	182,430	6,19,575	12/02/2009	03/15/2013
205363 AL	8 COMPUTER SCIENCES CORP.					.2FE	.....	108.872	10,887,200	10,000,000	10,140,201	.....	0	(15,722)	0	6,500	6,269	MS	191,389	650,000	01/05/2010	03/15/2018
205768 AG	9 COMSTOCK RESOURCES INC.			1		.4FE	.....	100.250	3,007,500	3,000,000	2,961,978	.....	0	3,979	0	8,375	8,625	AO	53,042	255,437	10/06/2009	10/15/2017
205887 AF	9 CONAGRA FOODS INC.					.2FE	.....	115.561	5,778,050	5,000,000	5,243,641	.....	0	(8,586)	0	7,125	6,622	AO	89,063	356,250	03/29/2006	10/01/2026
205887 BE	1 CONAGRA FOODS INC.					.2FE	.....	110.712	5,535,600	5,000,000	4,998,518	.....	0	398	0	5,875	5,885	AO	62,014	293,750	04/06/2009	04/15/2014
20825C AR	5 CONOCOPHILLIPS					.1FE	.....	113.961	22,792,200	20,000,000	19,885,367	.....	0	10,824	0	5,750	5,840	FA	479,167	1,150,000	01/29/2009	02/01/2019
209111 EQ	2 CONS EDISON CO OF NY					.1FE	.....	103.146	5,157,300	5,000,000	4,073,428	.....	0	11,840	0	5,700	7,303	JD	23,750	285,000	12/09/2008	12/01/2036
209111 EU	3 CONS EDISON CO OF NY					.1FE	.....	119.117	11,911,700	10,000,000	8,524,771	.....	0	14,621	0	6,750	8,099	AO	168,750	675,000	11/04/2008	04/01/2038
210518 BY	1 CONSUMERS ENERGY COMPANY					.2FE	.....	110.787	11,078,700	10,000,000	10,372,244	.....	0	(108,284)	0	6,000	4,702	FA	226,667	600,000	05/20/2009	02/15/2014
210518 CS	3 CONSUMERS ENERGY COMPANY					.2FE	.....	119.226	14,307,120	12,000,000	11,994,974	.....	0	414	0	6,700	6,706	MS	236,733	804,000	03/02/2009	09/15/2019
210795 PW	4 CONTINENTAL AIRLINES INC.			1		.3FE	.....	103.000	2,060,000	2,000,000	1,980,072	.....	0	1,312	0	6,750	7,000	MS	49,875	.....	08/04/2010	09/15/2015
21079N AA	9 CONTINENTAL AIRLINES INC.			2		.2FE	.....	105.500	2,035,351	1,929,243	1,884,784	.....	0	1,793	0	5,983	6,264	AO	23,085	57,713	06/19/2007	04/19/2022
21079R AA	0 CONTINENTAL AIRLINES INC.			2		.3FE	.....	102.000	12,023,167	11,787,418	11,787,418	.....	0	1,532,364	0	6,903	6,903	AO	162,737	810,083	03/27/2007	04/19/2022
210805 AR	8 CONTINENTAL AIRLINES INC.			2		.3FE	.....	104.500	1,404,198	1,343,730	1,324,566	.....	0	4,535	0	7,750	8,222	JAJO	25,745	97,796	03/24/2004	07/02/2014
210805 DF	1 CONTINENTAL AIRLINES INC.			2		.4FE	.....	100.500	960,200	955,423	831,767	.....	0	(24,499)	0	8,307	9,996	AO	19,621	73,871	02/15/2006	04/02/2018
210805 DK	0 CONTINENTAL AIRLINES INC.			2		.3FE	.....	99.750	3,144,794	3,152,676	3,002,184	.....	0	16,240	0	7,373	8,335	JD	10,331	230,389	06/21/2006	12/15/2015
212015 AE	1 CONTINENTAL RESOURCES			1		.4FE	.....	105.000	2,625,000	2,500,000	2,500,000	.....	0	0	0	7,125	7,124	AO	51,953	.....	09/13/2010	04/01/2021
210805 DP	9 CONTL AIRLINES					.3FE	.....	102.875	3,909,250	3,800,000	3,800,000	.....	0	185,250	0	6,563	6,575	FMAN	31,867	249,394	03/11/2002	02/15/2012
219023 AC	2 CORN PRODUCTS INTL INC.					.2FE	.....	104.531	5,226,550	5,000,000	5,273,544	.....	0	(1,206)	0	6,625	6,200	AO	69,931	165,625	09/14/2010	04/15/2037
219023 AE	8 CORN PRODUCTS INTL INC.					.2FE	.....	100.304	10,030,400	10,000,000	9,983,223	.....	0	923	0	3,200	3,237	MN	92,444	.....	09/14/2010	11/01/2015
219350 AR	6 CORNING INC.			1		.2FE	.....	113.802	20,524,191	18,035,000	17,976,102	.....	0	773	0	7,250	7,278	FA	493,959	1,307,538	04/14/2008	08/15/2036
22404Q AF	5 COX COMM INC.					.2FE	.....	113.868	2,618,964	2,300,000	2,415,041	.....	0	(12,814)	0	6,850	5,968	JJ	72,648	157,550	08/27/2009	01/15/2018
22404A AN	7 COX COMMUN INC.					.2FE	.....	107.364	4,031,518	3,755,000	3,757,011	.....	0	(58)	0	6,800	6,794	FA	106,392	255,340	06/22/2004	08/01/2028
22404A BM	8 COX COMMUNICATIONS INC.					.2FE	.....	110.088	14,300,431	12,990,000	13,156,637	.....	0	(37,249)	0	5,450	5,088	JD	31,465	707,955	07/22/2009	12/15/2014
22404A BQ	9 COX COMMUNICATIONS INC.					.2FE	.....	111.893	1,576,572	1,409,000	1,431,017	.....	0	(3,066)	0	5,875	5,560	JD	6,898	82,779	07/23/2009	12/01/2016
22404A BV	8 COX COMMUNICATIONS INC.					.2FE	.....	129.591	25,918,200	20,000,000	19,911,324	.....	0	763	0	8,375	8,415	MS	558,333	1,675,000	02/13/2009	03/01/2039
224050 AE	4 COX ENTERPRISES					.2FE	.....	113.380	3,401,400	3,000,000	3,098,383	.....	0	(3,074)	0	7,375	7,035	JJ	102,021	221,250	10/25/2004	07/15/2027
12620X AA	0 CPM HOLDINGS INC.			1		.4FE	.....	107.000	5,350,000	5,000,000	4,926,018	.....	0	15,592	0	10,625	11,125	MS	177,083	550,434	08/11/2009	09/01/2014
22541L AE	3 CREDIT SUIS FB USA					.1FE	.....	119.849	1,797,735	1,500,000	1,487,150	.....	0	244	0	7,125	7,204	JJ	49,281	106,875	07/12/2002	07/15/2032
22543A AG	4 CREDIT SUISSE USA INC.					.1FE	.....	109.729	7,730,408	7,045,000	7,340,829	.....	0	(49,861)	0	5,375	4,456	MS	125,171	378,669	09/10/2009	03/02/2016
BL6384 99	6 CRESCENT RESOURCES 1st Lien			2		.4Z	.....	100.500	3,015,000	3,000,000	2,985,449	.....	0	1,176	0	9,750	0,156	MAT	19,167	70,000	09/16/2010	02/03/2014
BL7458 22	9 CRESCENT RESOURCES 2ND LIEN B			2		.4Z	.....	91.500	6,405,000	7,000,000	6,405,000	.....	0	5,732	0	6,000	1,947	MAT	28,000	.....	12/14/2010	06/08/2014
12626P AE	3 CRH AMERICA INC.					.2FE	.....	107.309	5,365,450	5,000,000	5,255,583	.....	0	(71,917)	0	5,300	3,363	AO	55,944	265,000	02/24/2010	10/15/2013
12626P AP	2 CRH AMERICA INC.					.2FE	.....	115.590	2,311,800	2,000,000	2,219,825	.....	0	(22,204)	0	8,125	6,271	JJ	74,931	162,500	09/25/2009	07/15/2018
22822R AJ	5 CROWN CASTLE TOWERS LLC					.1FE	.....	103.911	10,391,100	10,000,000	10,000,000	.....	0	0	0	4,523	4,523	MON	20,102	414,608	01/08/2010	01/15/2015
22822R AQ	3 CROWN CASTLE TOWERS LLC					.1FE	.....	104.488	10,448,800	10,000,000	10,000,000	.....	0	0	0	5,495	5,497	MON	24,422	503,708	01/08/2010	01/15/2017
126408 BL	6 CSX CORP.					.2FE	.....	121.726	21,742,698	17,862,000	20,101,428	.....	0	(289,368)	0	7,900	5,532	MN	235,183	1,411,098	12/01/2009	05/01/2017
126408 GJ	6 CSX CORP.					.2FE	.....	109.455	19,154,825	17,500,000	17,467,614	.....	0	6,815	0	5,600	5,660	MN	163,333	980,000	02/18/2010	05/01/2017
126408 GP	2 CSX CORP.					.2FE	.....	123.079	24,615,800	20,000,000	19,701,043	.....	0	3,042	0	7,450	7,584	AO	372,500	1,490,000	07/22/2008	04/01/2038
126410 LN	7 CSX TRANSPORTATION INC.			2		.1FE	.....	116.327	4,287,033	3,685,329	3,911,845	.....	0	(46,953)	0	8,375	6,337	AO	301,996	301,996	12/17/2008	10/15/2014
231021 AJ	5 CUMMINS INC.					.2FE	.....	109.117	19,220,960	17,615,000	18,001,889	.....	0	(5,365)	0	7,125	6,917	MS	418,356	963,478	06/11/2010	03/01/2028
231021 AK	2 CUMMINS INC.					.2FE	.....	78.181	3,909,050	5,000,000	4,061,696	.....	0	46	0	5,650	6,959	MS	94,167	.....	09/15/2010	03/01/2098

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	Interest			Dates	
			3	4	5	6	Actual Cost	8	9	Par Value			Book/Adjusted Carrying Value	12	13	14			17	18	19	20	21	22
									Rate Used to Obtain Fair Value				Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
126650	BH 2	CVS CAREMARK CORP.				.2FE	2,523,175		111,265	2,781,625	2,500,000	2,519,194	0	(2,425)	0	0	5,750	5.605	JD	11,979	143,750	04/24/2009	06/01/2017
126650	BN 9	CVS CAREMARK CORP.				.2FE	19,873,000		117,087	23,417,400	20,000,000	19,890,161	0	9,775	0	0	6,600	6.688	MS	388,667	1,320,000	03/10/2009	03/15/2019
126650	BQ 2	CVS PASS-THROUGH TRUST.			2		9,379,261		108,710	10,196,194	9,379,261	9,379,261	0	0	0	0	6,943	6.943	MON	37,987	651,316	07/15/2009	01/10/2030
126659	AA 9	CVS PASS-THROUGH TRUST.			2		13,458,835		119,112	16,273,564	13,662,405	13,460,630	0	963	0	0	8,353	8.503	MON	66,571	1,139,679	06/11/2009	07/10/2031
232820	AG 5	CYTEC INDUSTRIES INC.				.2FE	21,413,383		109,538	21,513,263	19,640,000	21,239,490	0	(173,894)	0	0	6,000	4.102	AO	294,600	964,200	09/16/2010	10/01/2015
233835	AQ 0	DAMLER FINANCE NALLC.				.2FE	22,817,593		133,624	27,459,732	20,550,000	22,540,575	0	(41,723)	0	0	8,500	7.555	JJ	790,890	1,746,750	04/25/2002	01/18/2031
235851	AG 7	DANAHER CORP.				.1FE	5,110,450		113,176	5,658,800	5,000,000	5,092,025	0	(10,534)	0	0	5,625	5.307	JJ	129,688	281,250	03/13/2009	01/15/2018
235851	AH 5	DANAHER CORP.				.1FE	24,983,000		112,240	28,060,000	25,000,000	24,985,468	0	1,383	0	0	5,400	5.409	MS	450,000	1,350,000	02/26/2009	03/01/2019
237194	AB 1	DARDEN RESTAURANTS INC.				.2FE	5,675,150		113,991	5,699,550	5,000,000	5,591,425	0	(83,725)	0	0	7,125	4.495	FA	148,438	178,125	03/02/2010	02/01/2016
237194	AF 2	DARDEN RESTAURANTS INC.				.2FE	30,783,431		107,044	32,738,337	30,584,000	30,704,202	0	(63,542)	0	0	5,625	5.394	AO	363,185	1,720,350	08/11/2009	10/15/2012
237194	AG 0	DARDEN RESTAURANTS INC.				.2FE	24,876,920		110,422	27,053,390	24,500,000	24,839,519	0	(41,831)	0	0	6,200	5.970	AO	320,678	1,519,000	02/18/2010	10/15/2017
237194	AH 8	DARDEN RESTAURANTS INC.				.2FE	4,958,900		108,330	5,416,500	5,000,000	4,960,413	0	507	0	0	6,800	6.865	AO	71,778	340,000	10/10/2007	10/15/2037
23833N	AG 9	DAVE & BUSTER'S INC.			1	.4FE	5,000,000		109,750	5,487,500	5,000,000	5,000,000	0	0	0	0	11,000	10.998	JD	45,833	275,000	11/19/2010	06/01/2018
23918K	AL 2	DAVITA INC.				.4FE	6,000,000		99,500	5,970,000	6,000,000	5,970,000	(30,000)	0	0	0	6,375	6.374	MN	75,438	0	10/05/2010	11/01/2018
242370	AA 2	DEAN FOODS CO.				.4FE	4,662,500		91,750	4,587,500	5,000,000	4,587,500	(77,341)	2,341	0	0	7,000	8.572	JD	29,167	0	12/09/2010	06/01/2016
244199	BA 2	DEERE & CO.				.1FE	1,257,900		123,569	1,544,613	1,250,000	1,256,868	0	(151)	0	0	7,125	7.073	MS	29,193	89,063	02/12/2002	03/03/2031
245217	AR 5	DEL MONTE CORP/FOODS CO			1	.3FE	10,587,496		116,625	12,245,625	10,500,000	10,582,351	0	(5,144)	0	0	7,500	7.374	AO	166,250	393,750	07/09/2010	10/15/2019
246688	AF 2	DEL HAZE AMERICA.				.2FE	13,707,328		132,754	18,150,127	13,672,000	13,703,042	0	(719)	0	0	9,000	9.155	AO	259,768	1,230,480	01/02/2003	04/15/2031
344775	AC 5	DEL HAZE AMERICA INC - FORMER FOOD LION.				.2FE	4,907,883		108,356	5,417,800	5,000,000	4,922,704	0	2,204	0	0	8,050	8.223	AO	84,972	402,500	06/27/2001	04/15/2027
247367	BH 7	DELTA AIR LINES.			2	.2FE	27,580,324		106,000	30,473,213	28,748,314	27,678,390	0	30,784	0	0	6,821	7.505	FA	768,028	1,921,520	04/15/2008	08/10/2022
247367	BJ 3	DELTA AIR LINES.			2	.3FE	8,142,151		102,000	8,304,994	8,142,151	8,142,151	997,413	0	0	0	8,021	8.019	FA	255,790	640,173	04/14/2008	08/10/2022
247367	AA 5	DELTA AIR LINES.			2	.2FE	19,524,130		110,750	21,622,974	19,524,130	19,524,130	0	0	0	0	7,750	7.749	JD	58,844	1,597,089	11/18/2009	12/17/2019
BL5289	18 8	DELTA AIR LINES INC.			2	.4FE	10,082,215		100,625	10,165,406	10,102,267	10,084,597	0	2,383	0	0	7,034	8.097	MAT	7,366	424,153	09/23/2010	09/16/2013
PP600N	RF 0	DELTA AIRLINE XO				.4Z	5,638,696		96,000	6,713,469	6,993,197	5,915,251	0	276,554	0	0	0,000	13.140	M.JSD.	0	255,699	03/16/2010	09/29/2012
BL6890	17 4	DENNY'S CORP.			2	.4FE	0		100,125	0	0	0	0	0	0	0	6,500	MAT	38,675	1,047	10/05/2010	09/30/2016	
250847	EB 2	DETROIT EDISON COMPANY				.1FE	9,994,600		116,804	11,680,400	10,000,000	9,994,911	0	76	0	0	6,625	6.629	JD	55,208	662,500	05/17/2006	06/01/2036
066365	DC 8	DEUTSCHE BANK TRUST CORP.				.1FE	12,416,231		104,877	12,265,365	11,695,000	11,958,306	0	(321,822)	0	0	7,250	4.309	AO	178,998	847,888	07/21/2009	10/15/2011
2515E0	AA 7	DEUTSCHE BK FINL.				.1FE	9,716,720		107,310	9,907,932	9,233,000	9,616,959	0	(83,166)	0	0	5,375	4.273	FA	179,210	496,274	10/19/2009	03/02/2015
BL5772	94 4	DEX MEDIA WEST - RH DONNELLY			2	.4FE	0		87,750	0	0	0	0	0	0	0	7,000	3.060	MAT	14,825	3,677	09/14/2010	10/24/2014
254423	AA 4	DINEEQUITY INC.			1	.4FE	4,000,000		106,000	4,240,000	4,000,000	4,000,000	0	0	0	0	9,500	9.499	AO	76,000	0	10/06/2010	10/30/2018
25459H	AD 7	DIRECTV HOLDINGS/FINANCE				.2FE	1,624,350		103,375	1,612,650	1,560,000	1,614,074	0	(10,276)	0	0	6,375	5.487	JD	4,420	99,450	01/04/2010	06/15/2015
25459H	AG 0	DIRECTV HOLDINGS/FING			1	.2FE	27,412,500		110,875	27,718,750	25,000,000	26,870,602	0	(535,784)	0	0	7,625	5.016	MN	243,576	1,715,625	05/24/2010	05/15/2016
25459H	AL 9	DIRECTV HOLDINGS/FING				.2FE	14,963,465		106,576	15,986,400	15,000,000	14,968,773	0	5,308	0	0	4,750	4.811	AO	178,125	356,250	04/16/2010	10/01/2014
25466R	AJ 3	DISCOVER CREDIT (SEARS)				.3FE	2,913,276		100,694	2,718,738	2,700,000	2,700,000	0	0	0	0	9,140	7.713	AO	61,695	246,780	07/25/1995	03/13/2012
254709	AD 0	DISCOVER FINANCIAL SVS.				.2FE	14,571,242		104,120	15,618,000	15,000,000	14,670,819	0	39,394	0	0	6,450	6.876	JD	51,063	967,500	04/29/2008	06/12/2017
25470D	AD 1	DISCOVERY COMMUNICATIONS				.2FE	9,974,000		108,008	10,800,800	10,000,000	9,974,163	0	163	0	0	6,350	6.370	JD	52,917	313,972	06/10/2010	06/01/2040
25470X	AB 1	DISH DBS CORP.				.3FE	10,159,826		104,500	10,450,000	10,000,000	10,148,128	0	(11,698)	0	0	7,875	7.591	MS	262,500	818,125	12/31/2009	09/01/2019
25746U	AJ 8	DOMINION RESOURC.				.2FE	21,240,252		107,465	22,051,818	20,520,000	20,768,196	0	(155,086)	0	0	6,250	5.396	JD	3,563	1,282,500	10/03/2007	06/30/2012
209615	BZ 5	DOMINION RESOURCES INC.				.2FE	3,088,560		107,282	3,218,460	3,000,000	3,062,244	0	(17,987)	0	0	5,000	4.291	MS	50,000	150,000	07/06/2009	03/01/2014
25746U	AN 9	DOMINION RESOURCES INC.				.2FE	4,849,079		108,140	5,954,188	5,506,000	4,868,494	0	11,166	0	0	6,300	7.367	MS	102,136	346,878	03/13/2009	03/15/2033
25746U	AY 5	DOMINION RESOURCES INC.			1	.2FE	6,669,819		104,500	7,001,500	6,700,000	6,669,962	0	36	0	0	7,500	7.534	JD	1,396	502,500	06/21/2006	06/30/2066

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates			
CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	18	19	Amount Received During Year	Acquired	Maturity	
25746U BC	2 DOMINION RESOURCES INC.					.2FE	113.224	6,793,440	6,000,000	6,192,806	0	(22,432)	0	0	6,000	5.435	MN	31,000	360,000	07/17/2009	21	22
25746U BD	0 DOMINION RESOURCES INC.					.2FE	120.290	6,014,500	5,000,000	4,962,655	0	438	0	0	7,000	7.062	JD	15,556	350,000	06/12/2008		
25746U BE	8 DOMINION RESOURCES INC.					.2FE	116.346	11,634,600	10,000,000	9,992,459	0	768	0	0	6,400	6.413	JD	28,444	640,000	06/12/2008		
25746U BG	3 DOMINION RESOURCES INC.					.2FE	129.571	6,478,550	5,000,000	4,998,797	0	99	0	0	8,875	8.875	JJ	204,618	443,750	01/15/2009		
260003 AG	3 DOVER CORP.					.1FE	119.421	14,330,520	12,000,000	11,978,882	0	273	0	0	6,600	6.614	MS	233,200	792,000	03/11/2008		
260543 BR	3 DOW CHEMICAL					.2FE	107.733	3,867,615	3,590,000	3,731,544	0	(76,998)	0	0	6,000	3.652	AO	53,850	215,400	10/08/2009		
260543 BZ	5 DOW CHEMICAL CO/THE					.2FE	105.418	21,083,600	20,000,000	19,998,337	0	963	0	0	4,850	4.855	FA	366,444	991,555	08/04/2009		
260543 CA	9 DOW CHEMICAL CO/THE					.2FE	110.719	11,071,900	10,000,000	11,042,385	0	(71,340)	0	0	5,900	3.181	FA	222,889	0	09/15/2010		
26054E AT	6 DOW CHEMICAL CO/THE					.2FE	112.480	1,124,800	1,000,000	1,159,209	0	(1,280)	0	0	7,750	5.600	FA	29,278	0	11/19/2010		
26138E AG	4 DR PEPPER SNAPPLE GROUP					.2FE	110.273	11,027,300	10,000,000	10,046,544	0	(18,106)	0	0	6,120	5.903	MN	102,000	612,000	04/21/2009		
26138E AH	2 DR PEPPER SNAPPLE GROUP					.2FE	119.161	11,916,100	10,000,000	9,998,807	0	122	0	0	6,820	6.820	MN	113,667	682,000	01/21/2009		
26138E AJ	8 DR PEPPER SNAPPLE GROUP					.2FE	124.566	6,228,300	5,000,000	4,998,832	0	13	0	0	7,450	7.451	MN	62,083	372,500	01/21/2009		
233326 B@	5 DST SYSTEMS INC.					2	100.000	5,000,000	5,000,000	5,000,000	0	0	0	0	4,860	4.850	FA	95,850	0	08/09/2010		
233331 AJ	6 DTE ENERGY CO					.2FE	103.924	21,824,040	21,000,000	20,183,946	0	15,314	0	0	6,375	6.715	AO	282,625	1,338,750	02/04/2004		
233331 AN	7 DTE ENERGY COMPANY					.2FE	115.262	8,068,340	7,000,000	7,000,000	0	0	0	0	7,625	7.625	MN	68,201	533,750	05/06/2009		
26439R AJ	5 DUKE CAPITAL					.2FE	108.450	13,014,000	12,000,000	11,760,140	0	101,007	0	0	6,250	7.284	FA	283,333	750,000	09/25/2002		
26439R AK	2 DUKE CAPITAL					.2FE	106.158	21,231,600	20,000,000	19,058,143	0	17,470	0	0	6,750	7.175	FA	510,000	1,350,000	07/22/2003		
26439V AB	3 DUKE CAPITAL LLC					.2FE	110.230	7,886,957	7,155,000	7,516,313	0	(90,660)	0	0	5,668	4.151	FA	153,206	405,545	09/11/2009		
264399 EQ	5 DUKE ENERGY CORP.					.2FE	111.385	16,507,257	14,820,000	15,128,185	0	(90,627)	0	0	6,300	5.565	FA	389,025	933,660	05/06/2009		
693627 AX	9 DUKE ENERGY INDIANA INC.					.2FE	108.529	4,965,413	4,800,000	4,917,481	0	(29,893)	0	0	5,000	4.282	MS	71,108	241,500	09/13/2009		
693627 AZ	4 DUKE ENERGY INDIANA INC.					.2FE	113.701	7,845,369	6,900,000	7,411,454	0	(81,020)	0	0	6,050	4.501	JD	18,553	417,450	09/08/2009		
BL1796 65	4 DUNKIN BRANDS B.					.4FE	101.117	12,134,064	12,000,000	11,940,294	0	294	0	0	5,750	0.072	MAT	15,333	0	12/16/2010		
26613T AC	4 DUPONT FABROS TECH LP					.3FE	107.000	6,420,000	6,000,000	6,000,000	0	0	0	0	8,500	8.497	JD	22,667	255,000	07/22/2010		
263534 BV	0 E.I. DU PONT DE NEMOURS					.1FE	111.469	4,312,736	3,869,000	3,857,522	0	3,350	0	0	5,875	5.981	JJ	104,812	227,304	12/09/2008		
263534 BW	8 E.I. DU PONT DE NEMOURS					.1FE	113.385	22,677,000	20,000,000	19,939,436	0	5,624	0	0	5,750	5.796	MS	338,611	1,150,000	02/17/2009		
BL7313 56	4 EARTHBOUND FARMS.					.4FE	100.630	3,522,050	3,500,000	3,447,524	0	24	0	0	0,000	0.253	MAT	656	695	12/30/2010		
271790 AD	9 EAST COAST POWER					.2	102.333	2,574,230	2,515,542	2,526,800	0	(4,443)	0	0	7,066	6.765	MJSD	51,940	119,931	09/24/2009		
271790 AF	4 EAST COAST POWER					.2	105.162	8,354,976	7,944,862	8,078,461	0	(8,388)	0	0	7,536	7.227	MJSD	151,344	449,044	06/30/2009		
278058 AY	8 EATON CORP.					.1FE	101.463	15,219,450	15,000,000	11,509,370	0	51,437	0	0	5,450	7.574	AO	172,583	817,500	06/18/2009		
278058 DB	5 EATON CORP.					.1FE	108.976	1,144,248	1,050,000	839,996	0	2,505	0	0	5,800	7.564	MS	17,932	60,900	05/12/2009		
278058 DC	3 EATON CORP.					.1FE	109.266	1,092,660	1,000,000	985,360	0	1,926	0	0	5,300	5.581	MS	15,606	53,000	07/10/2009		
278058 DF	6 EATON CORP.					.1FE	107.868	3,694,479	3,425,000	3,485,099	0	(23,973)	0	0	4,900	4.124	MN	21,444	167,825	09/03/2009		
278058 DG	4 EATON CORP.					.1FE	111.829	8,946,320	8,000,000	7,930,972	0	18,815	0	0	5,950	6.250	MS	133,544	476,000	03/12/2009		
27876G BH	0 ECHOSTAR DBS CORP.					.3FE	106.250	2,125,000	2,000,000	2,004,305	0	(695)	0	0	7,750	7.687	MN	13,347	155,000	02/10/2010		
27905# AF	9 EDENS&AVANT TR A					.2Z	97.250	11,670,000	12,000,000	11,670,000	0	0	0	0	5,300	5.300	MS	212,000	0	09/01/2010		
28299A DC	9 EL COMMANDANTE ESCROW 11/75% 12/15/03					.4	0	0	9,923,000	0	0	0	0	0	11,750	.....	JJ	0	0	01/24/2007		
28368E AE	6 EL PASO CORP.					.3FE	99.473	20,342,229	20,450,000	17,665,955	0	42,185	0	0	7,750	9.229	JJ	730,803	1,584,875	09/20/2004		
28370T AA	7 EL PASO PIPELINE PART OP					.3FE	104.919	7,868,925	7,500,000	7,500,000	0	0	0	0	6,500	6.500	AO	121,875	245,104	03/25/2010		
285659 AF	5 ELEC DATA SYSTEM.	C				.1FE	128.452	40,494,493	31,525,000	31,288,450	0	3,477	0	0	7,450	7.543	AO	495,818	2,348,613	09/18/2007		
29078E AA	3 EMBARQ CORP.					.2FE	109.188	10,918,000	10,000,000	9,905,027	0	1,100	0	0	7,995	8.083	JD	66,625	799,500	07/27/2007		
29078E AB	1 EMBARQ CORP.					.2FE	110.591	8,294,325	7,500,000	7,485,406	0	2,140	0	0	7,082	7.125	JD	44,263	531,150	05/17/2006		
291011 AZ	7 EMERSON ELECTRIC CO.					.1FE	106.840	5,342,000	5,000,000	4,990,861	0	1,909	0	0	4,125	4.172	AO	43,542	206,250	04/14/2009		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7		Fair Value		10	11			Change in Book/Adjusted Carrying Value			16	17	Interest		20	Dates	
	CUSIP Identification	Description	3	4	5	6	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	21	22
2915TT	AA	4 EMORY UNIVERSITY				.1FE	12,426,750	110,628	13,828,500	12,500,000	12,436,268	0	5,551	0	0	5.625	5.703	MS	234,375	703,125	03/24/2009	09/01/2019	
29250R	AD	8 ENBRIDGE ENERGY			.2FE	.4FE	4,476,304	96,976	4,848,800	5,000,000	4,528,844	0	8,798	0	0	5.950	6.772	JD	28,792	297,500	09/15/2003	06/01/2033	
29250R	AH	9 ENBRIDGE ENERGY PARTNERS			.2FE		11,565,730	111,334	12,246,740	11,000,000	11,492,044	0	(69,351)	0	0	5.875	4.997	JD	28,722	646,250	12/03/2009	12/15/2016	
29250R	AK	2 ENBRIDGE ENERGY PARTNERS			.1		19,964,400	102,834	20,566,800	20,000,000	19,965,477	1,371,917	360	0	0	8.050	8.066	AO	402,500	1,610,000	09/24/2007	10/01/2037	
29250R	AN	6 ENBRIDGE ENERGY PARTNERS			.2FE	.2FE	5,336,450	114,266	5,713,300	5,000,000	5,296,123	0	(32,244)	0	0	6.500	5.502	AO	68,611	325,000	09/23/2009	04/15/2018	
29250R	AP	1 ENBRIDGE ENERGY PARTNERS			.2FE	.2FE	24,928,008	119,987	29,996,750	25,000,000	24,929,724	0	769	0	0	7.500	7.764	AO	395,833	1,875,000	08/28/2008	04/15/2038	
29266R	G#	9 ENERGIZER			.2		19,153,200	103,675	20,735,000	20,000,000	19,671,163	0	173,732	0	0	5.090	6.098	MS	260,156	1,018,000	10/15/2007	09/29/2012	
29266R	L#	3 ENERGIZER HLDGS			.2		20,000,000	109,350	21,870,000	20,000,000	20,000,000	0	0	0	0	6.550	6.550	AO	276,556	1,310,000	10/15/2007	10/15/2017	
29273R	AB	5 ENERGY TRANSFER PARTNERS			.2FE		16,108,272	109,692	16,673,184	15,200,000	15,909,887	0	(154,506)	0	0	5.950	4.680	FA	376,833	904,400	11/13/2009	02/01/2015	
29273R	AF	6 ENERGY TRANSFER PARTNERS			.2FE	.2FE	18,510,200	105,422	20,030,180	19,000,000	18,530,314	0	6,357	0	0	6.625	6.834	AO	265,736	1,258,750	09/19/2007	10/15/2036	
29273R	AJ	8 ENERGY TRANSFER PARTNERS			.2FE	.2FE	11,874,720	116,314	13,957,680	12,000,000	11,878,070	0	1,296	0	0	7.500	7.590	JJ	450,000	900,000	03/25/2008	07/01/2038	
29273R	AL	3 ENERGY TRANSFER PARTNERS			.2FE	.2FE	5,803,200	116,107	5,805,350	5,000,000	5,606,436	0	(167,579)	0	0	8.500	4.490	AO	89,722	425,000	10/22/2009	04/15/2014	
29275T	AA	9 ENERGY SOLUTIONS INC/LLC			.1	.4FE	4,934,500	109,125	5,456,250	5,000,000	4,936,535	0	2,035	0	0	10.750	11.000	FA	206,042	0	08/05/2010	08/15/2018	
BL6592	82	0 ENERGY SOLUTIONS LLC			.2	.3FE	10,697,265	101,125	11,037,362	10,914,573	10,708,433	0	11,168	0	0	6.250	2.084	MAT	90,725	140,662	12/06/2010	08/13/2016	
LN3334	66	8 ENTEGRATE LLC 2ND LIEN			.2	.4FE	2,927,323	94,500	3,023,964	3,199,962	2,933,271	0	5,948	0	0	7.860	15.878	MAT	249	17,481	11/29/2010	04/19/2014	
29364W	AF	5 ENTERGY LOUISIANA LLC			.1	.1FE	10,768,560	99,185	10,910,350	11,000,000	10,784,112	0	3,502	0	0	6.300	6.459	MS	231,000	693,000	12/16/2005	09/01/2035	
29364W	AJ	7 ENTERGY LOUISIANA LLC			.1FE	.1FE	9,993,100	114,544	11,454,400	10,000,000	9,994,355	0	553	0	0	6.500	6.509	MS	216,667	650,000	08/11/2008	09/01/2018	
29364N	AP	3 ENTERGY MISSISSIPPI			.2FE	.2FE	12,492,000	114,558	14,319,750	12,500,000	12,492,919	0	603	0	0	6.640	6.648	JJ	415,000	873,806	06/09/2009	07/01/2019	
29365T	AA	2 ENTERGY TEXAS INC			.2FE	.2FE	11,162,050	116,473	11,647,300	10,000,000	10,099,693	0	(7,659)	0	0	7.125	5.484	FA	296,875	356,250	08/20/2010	02/01/2019	
293791	AF	6 ENTERPRISE PRODU			.2FE	.2FE	18,463,174	111,957	22,279,443	19,900,000	18,586,209	0	22,700	0	0	6.875	7.489	MS	456,042	1,368,125	05/28/2004	03/01/2033	
293791	AP	4 ENTERPRISE PRODUCTS OPER			.2FE	.2FE	5,800,200	108,969	6,538,140	6,000,000	5,812,212	0	3,054	0	0	6.650	6.919	AO	84,233	399,000	08/02/2006	10/15/2034	
293791	AR	0 ENTERPRISE PRODUCTS OPER			.2FE	.2FE	15,738,253	107,832	16,474,573	15,278,000	14,729,870	0	51,254	0	0	5.000	4.259	MS	254,633	588,900	08/20/2010	03/01/2015	
29379V	AE	3 ENTERPRISE PRODUCTS OPER			.2FE	.2FE	22,988,500	104,954	24,139,420	23,000,000	22,993,999	0	3,574	0	0	4.600	4.614	FA	440,833	1,207,883	06/01/2009	08/01/2012	
29379V	AM	5 ENTERPRISE PRODUCTS OPER			.2FE	.2FE	19,891,838	119,901	23,980,200	20,000,000	19,893,191	0	1,154	0	0	7.550	7.596	AO	318,778	1,510,000	10/27/2009	04/15/2038	
29379V	AN	3 ENTERPRISE PRODUCTS OPER			.1	.3FE	9,983,948	98,625	9,862,500	10,000,000	9,862,500	1,012,478	22	0	0	7.000	7.011	JD	58,333	700,000	10/27/2009	06/01/2067	
28884L	AA	7 EOT CORP			.2FE	.2FE	9,966,800	116,351	11,635,100	10,000,000	9,970,543	0	2,356	0	0	8.125	8.173	JD	67,708	812,500	05/12/2009	06/01/2019	
28882P	AN	2 ERAC USA FINANCE			.2FE	.2FE	29,266,244	100,174	29,350,982	29,300,000	29,299,803	0	4,956	0	0	8.000	8.015	JJ	1,080,844	2,344,000	01/09/2001	01/15/2011	
28882P	AR	3 ERAC USA FINANCE COMPANY			.2FE	.2FE	13,411,568	103,627	13,886,018	13,400,000	13,411,608	0	(247)	0	0	6.700	6.693	JD	74,817	897,800	07/21/2006	06/01/2034	
28882P	BE	1 ERAC USA FINANCE COMPANY			.2FE	.2FE	66,419,780	107,682	72,146,940	67,000,000	66,440,366	0	6,917	0	0	7.000	7.070	AO	990,111	4,690,000	10/10/2007	10/15/2037	
29476L	AC	1 ERP OPERATING LP			.2FE	.2FE	5,532,200	107,885	5,394,250	5,000,000	5,513,711	0	(18,489)	0	0	5.125	2.979	MS	75,451	0	10/13/2010	03/15/2016	
29736R	AA	8 ESTEE LAUDER CO INC			.1FE	.1FE	6,472,068	104,011	9,558,611	9,190,000	6,531,431	0	36,478	0	0	5.750	8.665	AO	111,556	528,425	04/24/2009	10/15/2033	
29736R	AB	6 ESTEE LAUDER CO INC			.1FE	.1FE	1,047,760	109,274	1,092,740	1,000,000	1,040,803	0	(5,357)	0	0	5.550	4.798	MN	7,092	55,500	09/04/2009	05/15/2017	
30161N	AD	3 EXELON CORP			.2FE	.2FE	28,482,002	106,643	30,225,825	28,343,000	28,455,226	0	(23,346)	0	0	4.900	4.804	JD	61,725	1,339,807	09/09/2009	06/15/2015	
30161M	AE	3 EXELON GENERATION CO LLC			.2FE	.2FE	2,239,925	111,917	2,286,464	2,043,000	2,220,842	0	(19,083)	0	0	6.200	4.680	AO	31,667	126,666	02/16/2010	10/01/2017	
30161M	AF	0 EXELON GENERATION CO LLC			.2FE	.2FE	19,961,000	104,615	20,923,000	20,000,000	19,964,912	0	3,093	0	0	5.200	5.225	AO	260,000	1,063,111	09/16/2009	10/01/2019	
30161M	AG	8 EXELON GENERATION CO LLC			.2FE	.2FE	4,993,150	100,642	5,032,100	5,000,000	4,993,254	0	83	0	0	6.250	6.260	AO	78,125	319,444	09/16/2009	10/01/2039	
30212P	AB	1 EXPEDIA INC			.2FE	.2FE	10,000,000	114,000	11,400,000	10,000,000	10,000,000	0	0	0	0	7.456	7.455	FA	281,671	745,600	03/22/2007	08/15/2018	
30212P	AC	9 EXPEDIA INC			.1	.2FE	11,784,320	109,500	13,140,000	12,000,000	11,836,768	0	22,207	0	0	8.500	9.309	JJ	510,000	1,020,000	06/20/2008	07/01/2016	
313309	AP	1 FEDERAL EXPRESS			.2	.2FE	2,365,488	118,852	2,495,892	2,100,000	2,365,445	0	(43)	0	0	7.600	6.744	JJ	79,800	79,800	03/19/2010	07/01/2097	
313747	AQ	0 FEDERAL REALTY INVS TRST			.2FE	.2FE	11,898,360	110,060	13,207,200	12,000,000	11,923,467	0	18,343	0	0	5.950	6.149	FA	269,733	717,967	08/10/2009	08/15/2014	
31331F	AQ	4 FEDEX CORP 1996 PASS TST			.2	.2FE	2,743,339	108,500	2,829,126	2,607,489	2,728,076	0	(15,263)	0	0	7.850	6.537	JJ	85,855	102,344	05/19/2010	01/30/2015	
31331F	AU	5 FEDEX CORP 1997 PASS TST			.1	.1FE	8,703,517	105,625	8,399,568	7,952,254	8,310,263	0	(350,151)	0	0	7.500	3.618	JJ	275,015	532,803	04/22/2010	01/15/2018	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest		Dates				
			4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description		Bond CHAR	NAIC Designation		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
30250X AA	9 FGI OPERATING CO INC.		1	.4FE		5,282,810	105.000	5,250,000	5,000,000	5,250,000	(27,519)	(5,291)	0	0	10,250	8.741	FA	213,542	0	12/02/2010	08/01/2015
BL7095 98	9 FIFTH THIRD PROCESSING			.3FE	0	0	1,000	0	0	0	0	0	0	0	0,000	0,000	MAT	1,986	0	12/08/2010	11/03/2016
BL7047 74	1 FIRST AMERICAN PAYMENT SVST		2	.4FE	0	0	99.500	0	0	0	0	0	0	0	6,750	1,000	MAT	14,545	16,017	11/09/2010	10/04/2016
337932 AC	1 FIRSTENERGY CORP			.2FE	41,047,230	105.416	105.416	44,274,720	42,000,000	41,140,461	0	14,671	0	0	7,375	7.586	MN	395,792	3,097,500	07/12/2002	11/15/2031
337738 AH	1 FISERV INC			.2FE	9,977,300	99.018	99.018	9,901,800	10,000,000	9,978,466	0	1,166	0	0	3,125	3.174	AO	86,806	0	09/14/2010	10/01/2015
340711 AQ	3 FLORIDA GAS TRANSMISSION			.2FE	9,982,000	120.899	120.899	12,089,900	10,000,000	9,984,088	0	1,298	0	0	7,900	7.926	MN	100,944	790,000	04/29/2009	05/15/2019
302508 BA	3 FMR LLC			.1FE	7,095,087	105.022	105.022	7,088,985	6,750,000	7,004,119	0	(90,978)	0	0	4,750	2.943	MS	106,875	160,313	03/05/2010	03/01/2013
BL1701 71	2 FOCUS BRANDS INC		2	.4FE	4,545,000	101.000	101.000	4,636,818	4,590,909	4,545,772	0	772	0	0	7,250	0.169	MAT	23,974	18,202	11/18/2010	11/05/2016
345397 VC	4 FORD MOTOR CREDIT CO			.3FE	9,977,800	111.746	111.746	16,761,900	15,000,000	10,558,179	0	424,346	0	0	8,000	8.432	JD	53,333	1,200,000	06/06/2007	12/15/2016
345397 VK	6 FORD MOTOR CREDIT CO LLC			.3FE	9,158,900	106.321	106.321	10,632,100	10,000,000	9,521,528	0	263,706	0	0	7,500	10.875	FA	312,500	739,583	07/30/2009	08/01/2012
302569 AA	6 FPL ENERGY VA		2	.3FE	3,839,655	108.379	108.379	4,161,380	3,839,655	3,839,655	0	0	0	0	7,520	7.520	JD	0	281,568	12/20/2002	06/30/2019
302570 AV	8 FPL GROUP CAPITAL INC			.2FE	14,324,599	103.068	103.068	14,522,281	14,090,000	14,133,444	0	(62,602)	0	0	5,625	5.146	MS	264,188	792,563	10/03/2007	09/01/2011
302570 AX	4 FPL GROUP CAPITAL INC		1	.2FE	6,295,460	99.000	99.000	6,336,000	6,400,000	6,295,974	0	159	0	0	6,650	6.680	JD	18,916	425,600	06/22/2007	06/15/2067
302570 BC	9 FPL GROUP CAPITAL INC			.2FE	5,000,000	120.555	120.555	6,027,750	5,000,000	5,000,000	0	0	0	0	7,875	7.875	JD	17,500	393,750	12/09/2008	12/15/2015
BL5469 62	4 FREEDOM COMMUNICATIONS A		2	.4Z	6,362,110	100.063	100.063	6,688,622	6,684,444	6,388,220	0	26,110	0	0	9,509	4.985	MAT	106,982	191,654	09/07/2010	04/30/2014
717265 AL	6 FREEPORT MCMORAN CORP			.2FE	1,153,750	135.728	135.728	1,357,280	1,000,000	1,150,563	0	(2,871)	0	0	9,500	7.992	JD	7,917	95,000	11/17/2009	06/01/2031
33671D AR	6 FREEPORT-MCMORAN C & G		1	.2FE	38,422,172	105.375	105.375	37,468,189	35,557,000	37,282,058	0	(1,021,737)	0	0	8,250	5.464	AO	733,363	2,933,453	12/15/2009	04/01/2015
33671D AS	4 FREEPORT-MCMORAN C & G		1	.2FE	10,871,250	110.625	110.625	11,062,500	10,000,000	10,673,818	0	(187,527)	0	0	8,375	5.971	AO	209,375	837,500	02/01/2010	04/01/2017
17453B AS	0 FRONTIER COMMUNICATIONS			.3FE	5,140,000	96.000	96.000	4,800,000	5,000,000	4,800,000	(339,021)	(979)	0	0	7,875	7.571	JJ	181,563	0	10/07/2010	01/15/2027
35906A AD	0 FRONTIER COMMUNICATIONS			.3FE	3,000,000	109.250	109.250	3,277,500	3,000,000	3,000,000	0	0	0	0	7,875	7.854	AO	49,875	120,094	08/23/2010	04/15/2015
361448 AG	8 GATX CORP			.2FE	19,799,200	116.024	116.024	23,204,800	20,000,000	19,856,159	0	35,094	0	0	8,750	9,000	MN	223,611	1,750,000	04/27/2009	05/15/2014
36962G XZ	2 GEN ELEC CAP CRP			.1FE	5,272,600	113.212	113.212	5,660,600	5,000,000	5,269,086	0	(3,514)	0	0	6,750	6,286	MS	99,375	168,750	05/26/2010	03/15/2032
368710 AG	4 GENENTECH INC			.1FE	18,533,778	110.109	110.109	20,039,838	18,200,000	18,452,317	0	(49,217)	0	0	4,750	4,409	JJ	398,631	864,500	04/22/2009	07/15/2015
36962G 2G	8 GENERAL ELEC CAP CORP			.1FE	1,374,921	107.043	107.043	1,417,249	1,324,000	1,368,539	0	(6,134)	0	0	5,400	4,759	FA	27,010	71,496	12/11/2009	02/15/2017
36962G 3H	5 GENERAL ELEC CAP CORP	SD		.1FE	20,519,530	109.650	109.650	21,930,000	20,000,000	20,463,147	0	(54,306)	0	0	5,625	5,212	MS	331,250	1,125,000	01/15/2010	09/15/2017
36962G 4B	7 GENERAL ELEC CAP CORP			.1FE	34,467,300	115.566	115.566	40,448,100	35,000,000	34,478,596	0	5,902	0	0	6,875	6,997	JJ	1,142,969	2,406,250	01/06/2009	01/10/2039
369604 BC	6 GENERAL ELECTRIC CO			.1FE	4,770,350	108.009	108.009	5,400,450	5,000,000	4,806,330	0	22,011	0	0	5,250	5,939	JD	18,229	262,500	04/28/2009	12/06/2017
370334 BH	6 GENERAL MILLS INC			.2FE	9,991,400	111.326	111.326	11,132,600	10,000,000	9,992,690	0	692	0	0	5,650	5,661	FA	213,444	565,000	01/29/2009	02/15/2019
37185L AA	0 GENESIS ENERGY LP/GENESI		1	.4FE	9,985,000	99.500	99.500	9,950,000	10,000,000	9,945,065	(40,013)	78	0	0	7,875	8,246	JD	94,063	0	12/09/2010	12/15/2018
372546 AA	9 GEORGE WASHINGTON UNIVER			.1FE	15,000,000	111.343	111.343	16,701,450	15,000,000	15,000,000	0	0	0	0	6,000	6,001	FA	375,000	900,000	03/04/2009	02/01/2019
372546 AM	3 GEORGE WASHINGTON UNIVER			.1FE	8,000,000	100.422	100.422	8,033,760	8,000,000	8,000,000	0	0	0	0	4,896	4,897	MS	115,328	82,688	06/23/2010	09/15/2020
37990V AC	9 GLOBAL AVIATION HLDG INC		1	.3FE	4,790,634	108.000	108.000	5,400,000	5,000,000	4,792,560	0	1,926	0	0	14,000	15,970	FA	264,444	0	12/20/2010	08/15/2013
36186C BR	3 GNAC INC			.4FE	4,989,700	102.500	102.500	5,125,000	5,000,000	4,993,705	0	4,005	0	0	6,000	6,133	JD	13,333	300,000	05/06/2010	12/15/2011
38141G CU	6 GOLDMAN SACHS			.1FE	5,063,450	105.947	105.947	5,297,350	5,000,000	5,062,854	0	(596)	0	0	6,125	6,021	FA	115,694	153,125	07/20/2010	02/15/2033
38141E A5	8 GOLDMAN SACHS GROUP INC			.1FE	9,909,900	103.336	103.336	10,333,600	10,000,000	9,915,544	0	5,644	0	0	5,375	5,493	MS	158,264	279,201	03/01/2010	03/15/2020
38141E A6	6 GOLDMAN SACHS GROUP INC			.1FE	11,343,968	108.066	108.066	11,346,930	10,500,000	11,324,829	0	(19,139)	0	0	6,000	4,924	JD	28,000	336,000	09/17/2010	06/15/2020
38141G EK	6 GOLDMAN SACHS GROUP INC	SD		.1FE	5,211,100	103.477	103.477	5,161,924	5,000,000	5,217,846	0	(3,647)	0	89,933	5,250	4,379	JD	21,919	131,809	11/17/2010	06/01/2016
38141G GK	4 GOLDMAN SACHS GROUP INC	SD		.1FE	10,010,200	99.274	99.274	9,904,509	10,000,000	10,029,960	0	(296)	0	229,786	4,100	4,078	MN	86,188	0	10/27/2010	11/03/2015
382550 AZ	4 GOODYEAR TIRE & RUBBER C		1	.4FE	8,841,875	114.000	114.000	10,260,000	9,000,000	8,870,628	0	15,154	0	0	10,500	11,011	MN	120,750	945,000	02/05/2010	05/15/2016
382550 BB	6 GOODYEAR TIRE & RUBBER C			.4FE	5,956,140	103.500	103.500	6,210,000	6,000,000	5,957,237	0	1,097	0	0	8,250	8,359	FA	189,750	0	08/11/2010	08/15/2020
38470R AH	4 GRAHAM PACK CO LP/GPC		1	.4FE	4,928,817	104.000	104.000	5,200,000	5,000,000	4,929,432	0	616	0	0	8,250	8,553	JJ	206,250	0	12/06/2010	01/01/2017
39121U AG	5 GREAT RIVER ENERGY		2	.1FE	34,545,793	122.016	122.016	41,699,079	34,174,954	34,538,970	0	(6,061)	0	0	7,233	7,122	JJ	1,235,937	2,471,874	08/06/2009	07/01/2038

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
CUSIP Identification	Description	Code	3	4	5	6	8	Rate Used to Obtain Fair Value	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
												Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
397624 AG 2	GREIF INC.					.3FE	109,500	5,475,000	5,000,000	4,980,245	0	1,498	0	0	0	7,750	7,805	FA	161,458	390,729	12/23/2009	08/01/2019
BL1759 21 5	GYMBOREE CORP.					.4FE	100,422	5,021,095	5,000,000	4,975,168	0	168	0	0	0	5,500	0,072	MAT	6,875	7,639	12/13/2010	11/23/2017
406216 AS 0	HALLIBURTON COMPANY					.1FE	116,842	17,526,300	15,000,000	16,744,623	0	(371)	0	0	0	7,600	6,806	FA	430,667	1,140,000	12/15/2009	08/15/2096
406216 AW 1	HALLIBURTON COMPANY					.1FE	117,430	11,743,000	10,000,000	9,999,903	0	1	0	0	0	6,700	6,700	MS	197,278	670,000	09/09/2008	09/15/2038
406216 AY 7	HALLIBURTON COMPANY					.1FE	128,490	32,122,500	25,000,000	25,702,794	0	(7,873)	0	0	0	7,450	7,226	MS	548,403	1,862,500	04/21/2009	09/15/2039
410345 AH 5	HANESBRANDS INC.					.4FE	95,000	7,125,000	7,500,000	7,125,000	(39,266)	1,766	0	0	0	6,375	7,348	JD	69,063	0	12/08/2010	12/15/2020
BL17245 69 1	HARBOURVEST PARTNERS LLC					.4Z	100,250	4,010,000	4,000,000	3,960,047	0	47	0	0	0	6,250	0,171	MAT	2,778	0	12/28/2010	11/10/2016
41163G AD 3	HARCOURT GENERAL INC.					.2FE	121,169	2,423,380	2,000,000	1,907,632	0	4,329	0	0	0	8,875	9,565	JD	14,792	177,500	05/29/2009	06/01/2022
41283D AA 1	HARLEY-DAVIDSON FUNDING					.2FE	104,723	6,283,380	6,000,000	6,009,450	0	(4,481)	0	0	0	5,250	5,162	JD	14,000	315,000	09/29/2009	12/15/2012
41283D AB 9	HARLEY-DAVIDSON FUNDING					.2FE	105,336	30,547,440	29,000,000	28,954,662	0	4,532	0	0	0	6,800	6,826	JD	87,644	1,972,000	05/15/2008	06/15/2018
413627 BL 3	HARRAHS OPERATING CO INC.					.4FE	112,500	7,875,000	7,000,000	7,000,000	0	0	0	0	0	11,250	11,243	JD	65,625	787,500	01/27/2010	06/01/2017
BL15299 82 3	HARRAHS OPERATING CO INC-B4					.5FE	103,875	0	0	0	0	0	0	0	0	9,500		MAT	39,419	7,933	09/13/2010	10/31/2016
418056 AR 8	HASBRO INC.					.2FE	108,457	10,845,700	10,000,000	9,995,128	0	1,264	0	0	0	6,125	6,141	MN	78,264	612,500	05/08/2009	05/15/2014
418056 AS 9	HASBRO INC.					.2FE	101,188	4,209,421	4,160,000	4,181,261	0	(49)	0	0	0	6,350	6,311	MS	77,780	0	10/19/2010	03/15/2040
LN4757 66 9	HAWAIIAN TELCOM COMMUN.					.4Z	100,521	12,573,800	12,508,655	12,466,403	(165)	407	0	0	0	9,000	1,605	MAT	155,524	0	11/30/2010	10/28/2015
404119 BJ 7	HCA INC.					.3FE	107,000	6,420,000	6,000,000	5,904,607	0	3,921	0	0	0	7,875	8,122	FA	178,500	236,250	06/08/2010	02/15/2020
404119 BK 4	HCA INC.					.3FE	104,500	4,180,000	4,000,000	3,965,717	0	1,346	0	0	0	7,250	7,359	MS	85,389	149,028	06/08/2010	09/15/2020
404132 AH 5	HCC Insurance Holdings I					.1FE	105,435	21,087,000	20,000,000	19,906,197	0	7,662	0	0	0	6,300	6,370	MN	161,000	1,256,500	11/10/2009	11/15/2019
40414L AA 7	HCP INC.					.2FE	107,288	26,822,000	25,000,000	24,521,024	0	50,644	0	0	0	6,700	6,730	JJ	702,569	1,675,000	10/10/2007	01/30/2018
421915 AG 4	HEALTH CARE PROPERTIES					.2FE	111,565	7,809,550	7,000,000	6,801,152	0	25,132	0	0	0	7,072	8,050	JD	31,628	495,040	11/10/2009	06/08/2015
421915 EG 0	HEALTH CARE PROPERTIES					.2FE	107,722	4,308,880	4,000,000	3,768,478	0	31,419	0	0	0	6,300	7,567	MS	74,200	252,000	08/18/2009	09/15/2016
42217K AS 5	HEALTH CARE REIT INC.					.2FE	105,266	15,789,900	15,000,000	14,900,278	0	5,728	0	0	0	6,125	6,220	AO	193,958	479,792	03/30/2010	04/15/2020
421946 AF 1	HEALTHCARE REALTY TRUST					.2FE	104,708	3,350,656	3,200,000	3,156,280	0	11,957	0	0	0	5,125	5,588	AO	41,000	164,000	12/16/2009	04/01/2014
421946 AE 4	HEALTHCARE RLTY					.2FE	102,249	6,666,550	6,700,000	6,698,350	0	4,725	0	0	0	8,125	8,201	MN	90,729	544,375	05/10/2001	05/01/2011
421924 BG 5	HEALTHSOUTH CORP.					.4FE	107,500	2,150,000	2,000,000	1,965,012	0	1,089	2,791	0	0	8,125	8,375	FA	61,389	114,653	11/17/2009	02/15/2020
421924 BH 3	HEALTHSOUTH CORP.					.4FE	102,000	5,100,000	5,000,000	5,000,000	0	0	0	0	0	7,250	7,250	AO	84,583	0	09/28/2010	10/01/2018
428236 AV 5	HEWLETT-PACKARD CO.					.1FE	109,568	36,157,440	33,000,000	32,998,436	0	412	0	0	0	4,750	4,753	JD	126,271	1,567,500	02/23/2009	06/02/2014
BL6895 50 4	HGI HOLDINGS Initial Term					.4Z	100,208	9,995,778	9,975,000	9,906,465	(1,063)	1,977	0	0	0	6,750	3,630	MAT	96,183	20,438	11/17/2010	07/27/2016
BL5897 14 7	HHI HOLDINGS LLC.					.4FE	101,000	9,023,705	8,934,361	8,760,579	0	24,024	0	0	0	0,000	0,113	MAT	2,482	621,801	10/06/2010	03/31/2015
42951T AB 3	HIDDEN RIDGE FACILITY					.2FE	103,000	3,090,000	3,000,000	3,000,000	0	0	0	0	0	5,650	5,650	JJ	85,692	0	06/22/2010	01/01/2022
431282 AF 9	HIGHWOODS PROPS					.2FE	111,610	5,580,500	5,000,000	5,004,781	0	(478)	0	0	0	7,500	7,481	AO	79,167	375,000	06/17/2003	04/15/2018
42307T AG 3	HJ HEINZ FINANCE					.2FE	109,553	5,477,650	5,000,000	4,142,960	0	14,121	0	0	0	6,750	8,507	MS	99,375	337,500	12/02/2008	03/15/2032
BL6018 87 5	HOFFMASTER GROUP INC.					.4FE	98,500	4,863,050	4,937,107	4,820,067	0	6,658	0	0	0	7,000	6,583	MAT	29,699	106,953	08/12/2010	06/02/2016
435765 AC 6	HOLLY ENERGY PARTNERS LP					.4FE	104,500	3,135,000	3,000,000	3,000,000	0	0	0	0	0	8,250	8,250	MS	72,875	127,187	03/05/2010	03/15/2018
437076 AP 7	HOME DEPOT INC.					.2FE	112,061	4,482,440	4,000,000	3,929,156	0	11,459	0	0	0	5,400	5,800	MS	72,000	216,000	06/11/2009	03/01/2016
437076 AR 3	HOME DEPOT INC.					.2FE	109,755	10,920,623	9,950,000	10,161,224	0	(65,615)	0	0	0	5,250	4,478	JD	21,766	522,375	07/29/2009	12/16/2013
437076 AS 1	HOME DEPOT INC.					.2FE	104,015	10,401,500	10,000,000	7,208,995	0	28,674	0	0	0	5,875	8,572	JD	24,479	587,500	03/03/2009	12/16/2036
40426W AN 1	HRPT PROPERTIES					.2FE	105,168	18,088,896	17,200,000	17,369,690	0	(102,539)	0	0	0	6,500	5,816	JJ	515,522	1,118,000	10/16/2009	01/15/2013
40426W AQ 4	HRPT PROPERTIES TRUST					.2FE	104,310	5,215,500	5,000,000	4,951,253	0	13,783	0	0	0	5,750	6,135	FA	108,611	287,500	11/09/2009	02/15/2014
40426W AU 5	HRPT PROPERTIES TRUST					.2FE	102,300	10,230,000	10,000,000	9,501,539	0	58,758	0	0	0	6,250	6,279	JD	27,778	625,000	06/18/2007	06/15/2017
404303 AB 5	HSN INC.					.3FE	114,125	5,706,250	5,000,000	4,974,600	0	3,114	0	0	0	11,250	11,311	FA	234,375	562,500	07/29/2009	08/01/2016
444859 AV 4	HUMANA INC.					.2FE	109,390	5,469,500	5,000,000	5,234,966	0	(31,934)	0	0	0	6,450	5,435	JD	26,875	322,500	02/10/2010	06/01/2016

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	Description	2			7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Acquired	Maturity
		1	2	3	Codes			8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year		
					4	5	6	Fair Value														
					F			Rate Used to Obtain Fair Value				Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.							
444859 AY	8 HUMANA INC.....						.2FE	112.965	5,648,250	5,000,000	4,995,603	0	432	0	0	7.200	7.215	J.D.	16,000	360,000	06/02/2008	06/15/2018
44923Q AA	2 HYUNDAI CAPITAL AMERICA.....						.2FE	98.213	9,821,300	10,000,000	9,980,108	0	808	0	0	3.750	3.792	AO	88,542	0	09/29/2010	04/06/2016
44924E AB	6 IBM INTL GROUP CAPITAL.....						.1FE	107.501	53,750,500	50,000,000	49,984,574	0	7,957	0	0	5.050	5.068	AO	483,958	2,525,000	10/17/2007	10/22/2012
451102 AD	9 ICANH ENTERPRISES/FIN.....						.1	100,000	9,000,000	9,000,000	8,808,492	0	12,717	0	0	7.750	8.282	JJ	321,625	0	07/27/2010	01/15/2016
451102 AH	0 ICANH ENTERPRISES/FIN.....						.3FE	100,000	9,000,000	9,000,000	8,827,401	0	7,520	0	0	8.000	8.369	JJ	332,000	0	07/27/2010	01/15/2018
451102 AJ	6 ICANH ENTERPRISES/FIN.....						.1	99.500	7,462,500	7,500,000	7,462,500	(274,399)	(6,851)	0	0	7.750	6.987	JJ	268,021	0	11/08/2010	01/15/2016
451102 AM	9 ICANH ENTERPRISES/FIN.....						.1	99.500	7,462,500	7,500,000	7,462,500	(294,307)	(5,693)	0	0	8.000	7.360	JJ	276,667	0	11/08/2010	01/15/2018
02361D AE	0 ILLINOIS POWER CO.....						.2FE	111.347	22,269,400	20,000,000	21,034,393	0	(122,730)	0	0	6.125	5.221	MN	156,528	1,225,000	09/10/2009	11/15/2017
452308 AH	2 ILLINOIS TOOL WORKS INC.....						.1FE	110.300	12,133,000	11,000,000	10,994,045	0	1,643	0	0	5.150	5.150	AO	141,625	566,500	09/21/2009	04/01/2014
452308 AJ	8 ILLINOIS TOOL WORKS INC.....						.1FE	116.488	23,297,600	20,000,000	20,149,181	0	(13,618)	0	0	6.250	6.121	AO	312,500	1,250,000	09/21/2009	04/01/2014
61945A AD	9 IMC GLOBAL INC.....						.2FE	107.602	21,822,762	20,281,000	21,697,785	0	(546,919)	0	0	7.625	3.914	J.D.	128,869	1,546,426	05/21/2010	12/01/2016
45840J AA	5 INTERACTIVE DATA CORP.....						.1FE	108.125	4,325,000	4,000,000	4,000,000	0	0	0	0	10.250	10.250	FA	173,111	0	07/20/2010	08/01/2018
BL1055 12	6 INTERSTATE BAKERIES A.....						.2	55.000	3,147,154	5,722,099	3,147,154	0	43,789	1,105,694	0	0.000	9.841	MAT	61,712	48,151	12/02/2010	02/03/2014
BL1055 16	7 INTERSTATE BAKERIES B.....						.2	55.000	2,457,934	4,468,970	2,457,934	0	34,199	863,549	0	0.000	9.841	MAT	48,198	37,606	12/02/2010	02/03/2014
459902 AR	3 INTL GAME TECHNOLOGY.....						.2FE	112.566	9,005,280	8,000,000	7,961,068	0	3,187	0	0	7.500	7.579	J.D.	26,667	600,000	06/10/2009	06/15/2014
460146 BU	6 INTL PAPER CO.....						.2FE	107.718	7,109,388	6,600,000	7,038,739	0	(49,811)	0	0	5.300	3.600	AO	87,450	271,625	09/17/2010	04/01/2015
460146 BZ	5 INTL PAPER CO.....						.2FE	106.488	4,259,520	4,000,000	4,301,108	0	(19,412)	0	0	5.250	3.660	AO	52,500	105,000	08/11/2010	04/01/2016
460146 CC	5 INTL PAPER CO.....						.2FE	126.162	6,307,600	5,000,000	4,975,902	0	208	0	0	8.700	8.746	J.D.	19,333	435,000	05/29/2008	06/15/2038
460146 CF	8 INTL PAPER CO.....						.2FE	113.944	23,320,918	20,467,000	22,898,268	0	(8,922)	0	0	7.300	6.393	MN	190,912	747,046	09/23/2010	11/15/2039
BL1686 18	5 INVENTIV HEALTH B.....						.3FE	100.625	7,008,531	6,965,000	6,865,973	0	5,448	0	0	6.500	0.254	MAT	1,258	171,168	08/17/2010	08/04/2016
46126P AG	1 INVERNESS MEDICAL INNOV.....						.1FE	100.250	7,518,750	7,500,000	7,278,839	0	33,439	0	0	7.875	8.252	FA	246,094	574,219	08/05/2009	02/01/2016
462846 AB	2 IRON MOUNTAIN INC.....						.1FE	100.250	5,436,558	5,423,000	5,423,000	0	0	0	0	7.750	7.724	JJ	193,797	210,141	05/07/2010	01/15/2015
BL6824 30	6 ISOLA USA CORP.....						.2	97.875	6,851,250	7,000,000	6,797,166	0	7,166	0	0	10.000	0.615	MAT	1,944	151,667	10/14/2010	09/30/2015
BL6824 22	3 ISOLA USA CORP.....						.6Z	0.000	1,980,000	2,000,000	1,980,000	0	0	20,000	0	0.000	.....	MAT	861	88,253	09/02/2010	09/30/2015
465685 AC	9 ITC HOLDINGS CORP.....						.2FE	111.794	6,623,795	5,925,000	5,895,146	0	3,888	0	0	5.875	5.979	MS	87,990	348,094	09/23/2009	09/30/2016
465685 AD	7 ITC HOLDINGS CORP.....						.2FE	102.864	6,686,160	6,500,000	6,177,748	0	4,549	0	0	6.375	6.784	MS	104,745	414,375	01/30/2008	09/30/2036
465685 AE	5 ITC HOLDINGS CORP.....						.2FE	109.909	10,990,900	10,000,000	9,968,583	0	3,455	0	0	6.050	6.107	JJ	253,764	605,000	01/15/2008	01/31/2018
450679 BW	4 ITT CORP.....						.2FE	107.356	16,103,400	15,000,000	14,979,934	0	5,412	0	0	4.900	4.944	MN	122,500	735,000	04/28/2009	05/01/2014
450679 BX	2 ITT CORP.....						.2FE	112.718	11,271,800	10,000,000	9,987,789	0	1,094	0	0	6.125	6.144	MN	102,083	612,500	04/28/2009	05/01/2019
466313 AD	5 JABIL CIRCUIT INC.....						.3FE	113.250	24,915,000	22,000,000	21,692,214	0	29,782	0	0	8.250	8.303	MS	534,417	1,815,000	07/23/2008	03/15/2018
471109 AB	4 JARDEN CORP.....						.4FE	105.375	7,903,125	7,500,000	7,358,497	0	9,267	129,521	0	7.500	7.549	MN	93,750	562,500	02/11/2010	05/01/2017
708130 AC	3 JC PENNEY CORPORATION IN.....						.3FE	91.000	5,584,670	6,137,000	5,584,670	392,773	2,920	260,679	0	6.375	6.475	AO	82,594	391,234	04/24/2007	10/15/2036
472319 AC	6 JEFFERIES GROUP INC.....						.2FE	89.580	7,027,551	7,845,000	7,305,921	0	7,857	0	0	6.250	6.694	JJ	226,089	490,313	04/11/2006	01/15/2036
472319 AD	4 JEFFERIES GROUP INC.....						.2FE	107.512	6,239,996	5,804,000	6,246,367	0	(33,445)	0	0	5.875	3.500	J.D.	21,785	170,493	09/16/2010	06/08/2014
24422E QQ	5 JOHN DEERE CAPITAL CORP.....						.1FE	106.960	29,012,900	27,125,000	26,875,343	0	101,429	0	0	4.500	4.938	AO	298,375	1,220,625	02/12/2009	04/03/2013
24422E QW	2 JOHN DEERE CAPITAL CORP.....						.1FE	107.563	5,378,150	5,000,000	4,993,473	0	3,472	0	0	5.250	5.338	AO	65,625	262,500	03/25/2009	10/01/2012
478366 AM	9 JOHNSON CONTROLS INC.....						.2FE	107.452	7,521,640	7,000,000	7,012,033	0	(4,073)	0	0	4.875	4.806	MS	100,479	341,250	08/19/2009	09/15/2013
478366 AQ	7 JOHNSON CONTROLS INC.....						.2FE	102.089	11,893,369	11,650,000	10,896,388	0	11,554	0	0	6.000	6.528	JJ	322,317	679,500	03/01/2010	01/15/2036
478366 AQ	0 JOHNSON CONTROLS INC.....						.2FE	100.116	39,425,681	39,380,000	39,383,214	0	(81,659)	0	0	5.250	5.033	JJ	953,324	2,067,450	08/05/2009	01/15/2011
478366 AR	8 JOHNSON CONTROLS INC.....						.2FE	109.355	22,834,418	20,881,000	19,862,314	0	163,314	0	0	5.500	6.666	JJ	529,565	1,148,455	11/03/2009	01/15/2016
481165 AF	5 JOY GLOBAL INC.....						.2FE	108.331	10,833,100	10,000,000	9,963,059	0	5,097	0	0	6.000	6.075	MN	76,667	600,000	06/05/2008	11/15/2016
481165 AH	1 JOY GLOBAL INC.....						.2FE	98.710	12,017,943	12,175,000	11,778,880	0	6,497	0	0	6.625	6.912	MN	103,065	640,969	10/20/2010	11/15/2036

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7		8		9		10	11	Change in Book/Adjusted Carrying Value				15	16	17	Interest		20	Dates	
CUSIP Identification		Description		Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired				
										Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.										
46625H	CY	4	JPMORGAN CHASE & CO.	15,656,250	99.731	18,699,563	16,320,312	18,750,000	.....	.....	424,616	.....	.....	.....	1,545	8.311	MON.....	(820)	.....	05/13/2009	09/01/2015		
BL6955	21	7	JT BAKER HOLDINGS - AVANTOR	6,912,675	100.750	7,034,869	6,914,550	6,982,500	.....	.....	1,875	.....	.....	.....	6,250	0.171	MAT.....	29,094	54,967	10/28/2010	09/20/2016		
BL6623	52	6	K2PURE SOLUTIONS NOCAL LP	4,688,250	98.000	4,887,750	4,697,689	4,987,500	.....	.....	9,439	.....	.....	.....	9,500	1.265	MAT.....	1,316	.....	10/19/2010	09/15/2015		
485188	AG	1	KANSAS CITY SOUTHERN RY	4,000,000	107.500	4,300,000	4,000,000	4,000,000	.....	.....	.....	.....	.....	.....	8,000	8.000	JD.....	26,667	320,000	05/27/2008	06/01/2015		
485260	BJ	1	KANSAS GAS & ELECTRIC CO.	9,198,150	107.721	10,772,100	9,213,601	10,000,000	.....	.....	9,290	.....	.....	.....	6,530	7.198	JD.....	29,022	653,000	05/19/2009	12/15/2037		
485260	BL	6	KANSAS GAS & ELECTRIC CO.	6,987,330	115.288	8,070,160	6,988,793	7,000,000	.....	.....	957	.....	.....	.....	6,700	6.725	JD.....	20,844	469,000	06/08/2009	06/15/2019		
49228R	AC	7	KERN RIVER FUNDG	11,605,271	111.211	12,056,518	11,490,941	10,841,120	.....	.....	(88,566)	.....	.....	.....	6,676	4.576	MON.....	2,010	718,674	08/19/2009	07/31/2016		
49228R	AE	3	KERN RIVER FUNDG	3,997,126	103.179	4,067,574	3,992,494	3,942,250	.....	.....	(3,944)	.....	.....	.....	4,893	4.697	MON.....	536	191,235	08/19/2009	04/30/2018		
492386	AT	4	KERR-MCGEE CORP.	1,385,416	114.634	1,730,973	1,384,373	1,510,000	.....	.....	(282)	.....	.....	.....	7,875	7.043	MS.....	35,013	118,913	09/16/2009	09/15/2031		
492386	AU	1	KERR-MCGEE CORP.	13,310,078	108.698	15,978,606	13,383,927	14,700,000	.....	.....	49,367	.....	.....	.....	6,950	7.925	JJ.....	510,825	1,021,650	06/22/2009	07/01/2024		
49427F	AA	6	KILROY REALTY CORP.	7,995,120	99.275	7,942,000	7,995,260	8,000,000	.....	.....	140	.....	.....	.....	5,000	5.014	MN.....	64,444	.....	10/27/2010	11/03/2015		
494368	BD	4	KIMBERLY-CLARK	6,971,380	125.296	8,770,720	6,978,435	7,000,000	.....	.....	1,958	.....	.....	.....	7,500	7.553	MN.....	87,500	525,000	10/30/2008	11/01/2018		
49446Q	BB	6	KIMCO REALTY CORP.	6,095,520	103.915	6,234,900	6,082,997	6,000,000	.....	.....	(12,523)	.....	.....	.....	4,904	4.535	AO.....	73,560	147,120	04/08/2010	02/18/2015		
49446Q	BF	7	KIMCO REALTY CORP.	4,612,561	108.815	4,602,875	4,360,003	4,230,000	.....	.....	(8,419)	.....	.....	.....	5,783	3.955	AO.....	61,155	122,310	08/20/2010	03/15/2016		
49446R	AH	2	KIMCO REALTY CORP.	6,338,722	107.404	6,342,206	6,011,846	5,905,000	.....	.....	(5,738)	.....	.....	.....	5,700	4.418	MN.....	56,098	168,293	08/20/2010	05/01/2017		
494550	AQ	9	KINDER MORGAN EN	27,483,500	111.310	30,610,250	27,485,114	27,500,000	.....	.....	253	.....	.....	.....	7,300	7.304	FA.....	758,389	2,007,500	11/21/2002	08/15/2033		
494550	AV	8	KINDER MORGAN ENER PART	31,145,142	103.190	32,339,746	31,132,848	31,340,000	.....	.....	2,935	.....	.....	.....	6,500	6.548	FA.....	848,792	.....	05/23/2007	02/01/2037		
494550	AW	6	KINDER MORGAN ENER PART	9,975,500	108.660	10,866,000	9,977,403	10,000,000	.....	.....	278	.....	.....	.....	6,950	6.968	JJ.....	320,472	695,000	06/18/2007	01/15/2038		
50075N	AB	0	KRAFT FOODS INC	920,133	103.889	949,545	915,373	914,000	.....	.....	(1,572)	.....	.....	.....	5,625	5.437	MN.....	8,569	51,413	10/11/2007	11/01/2011		
50075N	AC	8	KRAFT FOODS INC	988,650	111.235	1,112,350	989,085	1,000,000	.....	.....	239	.....	.....	.....	6,500	6.596	MN.....	10,833	65,000	02/13/2009	11/01/2031		
50075N	AR	5	KRAFT FOODS INC	8,891,100	117.071	10,536,390	8,895,183	9,000,000	.....	.....	1,308	.....	.....	.....	7,000	7.098	FA.....	245,000	630,000	08/08/2007	08/11/2037		
50075N	AV	6	KRAFT FOODS INC	6,195,375	114.340	7,146,250	6,206,195	6,250,000	.....	.....	4,355	.....	.....	.....	6,125	6.237	FA.....	136,111	382,813	05/19/2008	08/23/2018		
50075N	AW	4	KRAFT FOODS INC	24,669,250	116.506	29,126,500	24,678,243	25,000,000	.....	.....	3,641	.....	.....	.....	6,875	6.978	JJ.....	740,017	1,718,750	05/19/2008	01/26/2039		
50075N	AZ	7	KRAFT FOODS INC	2,525,418	112.063	2,857,607	2,525,665	2,550,000	.....	.....	247	.....	.....	.....	6,500	6.574	FA.....	65,379	83,335	02/04/2010	02/09/2040		
501044	CG	4	KROGER CO	17,505,631	114.816	17,980,186	17,309,169	15,660,000	.....	.....	(196,462)	.....	.....	.....	6,400	4.540	FA.....	378,624	1,002,240	02/01/2010	08/15/2017		
502413	AY	3	L-3 COMMUNICATIONS CORP.	9,865,906	101.662	10,166,200	9,967,708	10,000,000	.....	.....	1,802	.....	.....	.....	5,200	5.246	AO.....	109,778	260,000	05/14/2010	10/15/2019		
LN2270	29	3	LA PALOMA GENERATING 1ST LIEN	1,696,974	93.375	1,870,453	1,789,987	2,003,163	.....	.....	87,645	.....	.....	.....	0,000	5.764	MAT.....	114	36,966	10/22/2010	08/16/2012		
LN2270	25	1	LA PALOMA GENERATING 1ST LIEN ACQUISITO	18,335,079	93.375	20,180,522	19,250,941	21,612,340	.....	.....	847,932	.....	.....	.....	0,000	5.701	MAT.....	1,232	392,753	10/22/2010	08/16/2012		
LN2254	38	8	LA PALOMA GENERATING 1ST LIEN SYNTHETIC	3,105,763	93.375	3,414,161	3,269,484	3,656,397	.....	.....	151,487	.....	.....	.....	0,000	5.656	MAT.....	16	58,884	10/22/2010	08/16/2012		
50540R	AH	5	LAB CORP OF AMER HLDGS	7,488,375	98.830	7,412,250	7,488,603	7,500,000	.....	.....	28,372	.....	.....	.....	3,125	3.156	MN.....	27,344	.....	11/16/2010	05/15/2016		
513075	AY	7	LAMAR MEDIA CORP	3,990,208	106.250	4,250,000	3,990,477	4,000,000	.....	.....	228	.....	.....	.....	7,875	7.917	AO.....	66,500	151,375	09/21/2010	04/15/2018		
52465#	BG	9	LEGG MASON MTGE	14,985,596	117.381	14,970,481	14,970,481	12,753,698	.....	.....	(15,115)	.....	.....	.....	7,259	5.206	MON.....	54,005	153,893	10/26/2010	01/10/2022		
526057	BD	5	LENNAR CORP	9,274,663	95.000	9,500,000	9,292,194	10,000,000	.....	.....	17,530	.....	.....	.....	6,950	7.035	JD.....	57,917	399,625	09/13/2010	06/01/2018		
BL1768	10	9	LESUE'S POOLMART B	4,950,000	100.625	5,031,250	4,950,550	5,000,000	.....	.....	550	.....	.....	.....	6,000	0.145	MAT.....	1,667	26,667	12/02/2010	11/15/2017		
527288	BC	7	LEUCADIA NATIONAL CORP	3,699,713	103.000	4,120,000	3,755,594	4,000,000	.....	.....	28,978	.....	.....	.....	7,125	7.546	MS.....	83,917	285,000	09/10/2007	03/15/2017		
527288	BD	5	LEUCADIA NATIONAL CORP	4,423,815	109.000	4,905,000	4,449,164	4,500,000	.....	.....	8,493	.....	.....	.....	8,125	8.422	MS.....	107,656	365,625	09/20/2007	09/15/2015		
52989L	AD	1	LIBBEY GLASS INC	1,961,640	107.500	2,150,000	1,967,147	2,000,000	.....	.....	5,507	.....	.....	.....	10,000	10.500	FA.....	75,556	103,889	01/28/2010	02/15/2015		
53217V	AB	5	LIFE TECHNOLOGIES CORP	505,590	103.917	519,585	504,791	500,000	.....	.....	(799)	.....	.....	.....	4,400	4.146	MS.....	7,333	11,733	03/19/2010	03/01/2015		
53217V	AD	1	LIFE TECHNOLOGIES CORP	9,984,000	99.695	9,969,500	9,984,135	10,000,000	.....	.....	135	.....	.....	.....	3,500	3.534	JJ.....	16,528	.....	12/09/2010	01/15/2016		
BL6930	87	1	LIGHTSQUARED INC	13,940,779	91.625	13,975,103	13,975,103	15,252,500	.....	.....	55,471	.....	.....	.....	12,000	2.243	MAT.....	5,076	505,000	12/31/2010	10/03/2014		
532716	AM	9	LIMITED BRANDS INC	4,988,650	106.250	5,312,500	4,991,738	5,000,000	.....	.....	970	.....	.....	.....	6,900	6.932	JJ.....	159,083	345,000	07/12/2007	07/15/2017		
534187	AR	0	LINCOLN NATIONAL CORP	2,055,977	98.726	2,016,972	2,059,925	2,043,000	.....	.....	(52)	.....	.....	.....	6,150	6.085	AO.....	29,317	.....	10/20/2010	04/07/2036		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				7		Fair Value		10	11				Change in Book/Adjusted Carrying Value		16	17	Interest		20	Dates	
	CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
617446	6Q	7 MORGAN STANLEY.....	..	..	..	..	.1FE	108.477	21,695,400	20,000,000	20,461,009	0	(49,000)	0	0	6.625	6.224	AO	331,250	1,325,000	05/02/2008	04/01/2018
617446	7P	8 MORGAN STANLEY.....	..	..	..	..	.1FE	101.027	3,030,810	3,000,000	3,094,221	0	(1,809)	0	0	5.500	5.080	JJ	71,042	0	10/01/2010	07/24/2020
617446	EP	0 MORGAN STANLEY.....	SD	..	..	..	.1FE	99.491	1,985,230	2,000,000	1,948,920	0	7,132	0	102,086	4.900	5.430	FA	34,914	93,561	10/14/2009	02/23/2017
61747Y	CJ	2 MORGAN STANLEY.....	..	..	..	..	.1FE	101.968	4,894,464	4,800,000	4,974,382	0	(4,325)	0	0	5.625	5.104	MS	73,500	78,750	09/22/2010	09/23/2019
61747Y	CT	0 MORGAN STANLEY.....	..	..	..	..	.1FE	97.496	4,874,800	5,000,000	4,996,897	0	97	0	0	3.450	3.464	MN	28,271	0	10/26/2010	11/02/2015
61980A	AD	5 MOTIVA ENTERPRISES LLC.....	C	..	..	..	.1FE	116.225	10,460,250	9,000,000	8,973,991	0	271	0	0	6.850	6.873	JJ	284,275	315,100	01/06/2010	01/15/2040
552763	9H	9 MPOWER ESCROW.....	..	..	..	..	..6*	0.000	0	13,000,000	0	0	0	0	0	13,000	136,743	APR	0	0	08/05/2002	04/01/2010
573334	AB	5 MRT MID PART/MRT MID FIN.....	..	..	..	..	.4FE	103.000	5,922,500	5,750,000	5,647,615	0	1,557	0	0	8.875	9.214	AO	127,578	0	11/05/2010	04/01/2018
231907	GL	4 MUZ-CRAVE-99.2.....	..	..	..	..	.1FE	98.500	2,335,435	2,371,000	2,327,204	0	8,069	0	0	5.750	1.724	JAJO	28,781	7,591	06/02/2010	10/15/2013
628530	AK	3 MYLAN INC.....	..	..	..	..	.4FE	106.375	5,318,750	5,000,000	4,968,693	0	93	0	0	7.625	7.625	JJ	235,104	0	05/12/2010	07/15/2017
629568	AQ	9 NABORS INDUSTRIES INC.....	..	..	..	..	.2FE	106.736	10,673,600	10,000,000	9,775,128	0	24,100	0	0	6.150	6.549	FA	232,333	615,000	10/16/2008	02/15/2018
62875F	AA	6 NAI ENTER HOLDINGS LLC.....	..	..	..	..	.4FE	105.000	1,575,000	1,500,000	1,500,000	0	0	0	0	8.250	8.250	JD	7,219	0	12/02/2010	12/15/2017
631103	AC	2 NASDAQ OMX GROUP.....	..	..	..	..	.2FE	101.783	4,071,320	4,000,000	4,005,625	0	(1,015)	0	0	4.000	3.961	JJ	73,778	80,000	03/09/2010	01/15/2015
631103	AE	8 NASDAQ OMX GROUP.....	..	..	..	..	.2FE	100.875	5,043,750	5,000,000	4,958,583	0	133	0	0	5.250	5.392	JJ	7,292	0	12/17/2010	01/16/2018
63534P	AG	9 NATIONAL CITY BANK.....	..	..	..	..	.1FE	105.615	7,393,050	7,000,000	6,749,229	0	96,917	0	0	4.625	6.299	MN	53,958	323,750	06/08/2009	05/01/2013
63534P	AE	7 NATIONAL CITY BANK.....	..	..	..	..	.1FE	103.888	5,194,400	5,000,000	5,136,418	0	(13,832)	0	0	5.250	4.718	JD	11,667	262,500	04/13/2010	12/15/2016
63534P	AF	4 NATIONAL CITY BANK.....	..	..	..	..	.1FE	90.751	6,125,693	6,750,000	5,589,728	0	169,161	0	0	0.607	4.276	MUSD	1,821	46,917	08/06/2009	12/15/2016
63534P	AG	2 NATIONAL CITY BANK.....	..	..	..	..	.1FE	107.870	4,152,995	3,850,000	3,625,698	0	26,090	0	0	5.800	6.964	JD	14,887	223,300	12/17/2009	06/07/2017
636180	BJ	9 NATIONAL FUEL GAS CO.....	..	..	..	..	.2FE	121.004	12,100,400	10,000,000	9,978,985	0	1,654	0	0	8.750	8.784	MN	145,833	875,000	04/01/2009	05/01/2019
637432	HT	5 NATIONAL RURAL UTIL COOP.....	..	..	..	..	.1FE	110.268	5,237,730	4,750,000	4,835,186	0	(11,266)	0	0	5.450	5.111	AO	58,247	258,875	07/21/2009	04/10/2017
637432	KT	1 NATIONAL RURAL UTIL COOP.....	..	..	..	..	.1FE	110.462	10,045,200	10,000,000	10,634,191	0	(67,109)	0	0	5.450	4.398	FA	227,083	272,500	02/04/2010	02/01/2018
637432	LR	4 NATIONAL RURAL UTIL COOP.....	..	..	..	..	.1FE	137.942	2,287,940	2,000,000	2,251,673	0	(22,208)	0	0	10.375	8.164	MN	34,583	207,500	04/23/2009	11/01/2018
637432	LS	2 NATIONAL RURAL UTIL COOP.....	..	..	..	..	.1FE	105.008	7,350,560	7,000,000	6,976,759	0	4,410	0	0	3.875	3.953	MS	79,115	271,250	09/09/2009	09/16/2015
637640	AF	0 NATIONAL SEMICONDUCTOR.....	..	..	..	..	.2FE	101.848	8,147,840	8,000,000	7,922,195	0	12,035	0	0	3.950	4.200	AO	66,711	165,900	03/31/2010	04/15/2015
638612	AF	8 NATIONWIDE FINANCIAL SER.....	..	..	..	..	.2FE	105.546	10,554,600	10,000,000	10,194,392	0	(122,503)	0	0	5.900	4.542	JJ	295,000	590,000	10/05/2009	07/01/2012
638612	AH	4 NATIONWIDE FINANCIAL SER.....	..	..	..	..	.2FE	104.818	6,289,080	6,000,000	5,907,435	0	16,579	0	0	5.100	5.473	AO	76,500	306,000	12/03/2009	10/01/2015
638620	AG	9 NATIONWIDE HEALTH PPTY'S.....	..	..	..	..	.2FE	107.261	10,726,100	10,000,000	9,997,442	0	1,116	0	0	6.250	6.266	FA	260,417	625,000	10/16/2007	02/01/2013
63866E	BL	3 NATIONWIDE LIFE GBL FUND.....	..	..	..	..	.1FE	103.080	13,116,930	12,725,000	12,772,368	0	(25,341)	0	0	5.450	5.221	AO	171,452	693,513	08/17/2009	10/02/2012
637432	CG	8 NATL RURAL UTIL.....	..	..	..	..	.1FE	113.363	6,028,867	5,620,000	5,979,525	0	(35,806)	0	0	6.550	5.531	MN	61,352	368,110	07/24/2009	11/01/2018
63934E	AM	0 NAVISTAR INTL CORP.....	..	..	..	..	.1	107.500	5,375,000	5,000,000	4,864,266	0	7,336	0	0	8.250	9.432	MN	68,750	415,938	11/03/2009	11/01/2021
41242*	AH	5 NBA/HARDWOOD FND.....	..	..	..	..	..2	101.140	10,114,000	10,000,000	10,000,000	0	0	0	0	4.990	4.990	JD	33,267	249,500	06/07/2010	06/07/2017
62875U	AD	7 NBC UNIVERSAL.....	..	..	..	..	.2FE	106.196	15,929,400	15,000,000	15,180,284	0	(1,366)	0	0	6.400	6.313	AO	162,667	480,000	05/19/2010	04/30/2040
62875U	AF	2 NBC UNIVERSAL.....	..	..	..	..	.2FE	102.570	7,179,900	7,000,000	6,986,382	0	1,922	0	0	3.650	3.699	AO	43,293	127,750	04/27/2010	04/30/2015
BL6610	01	0 NBTY Term B.....	..	..	..	..	.2	101.249	7,425,000	7,500,000	7,426,676	0	1,676	0	0	6.250	0.145	MAT	31,250	0	10/21/2010	10/02/2017
BL6099	34	7 NEW DEVELOPMENT HLDGS-Calpine.....	..	..	..	..	.2	101.300	4,022,935	3,959,055	4,010,522	0	(420)	0	0	7.000	5.985	MAT	770	15,067	12/15/2010	06/08/2017
64953B	AA	6 NEW YORK LIFE GLOBAL FDG.....	SD	C	..	..	.1FE	101.267	10,103,407	10,000,000	10,096,602	0	(241,715)	0	534,546	4.700	2.146	AO	92,880	462,865	08/12/2009	04/20/2011
64953B	AN	8 NEW YORK LIFE GLOBAL FDG.....	SD	C	..	..	.1FE	103.615	10,121,520	9,791,000	9,905,284	0	(26,193)	0	520,125	4.300	3.972	MS	119,526	406,924	08/28/2009	03/19/2014
651290	AN	8 NEWFIELD EXPLORATION CO.....	..	..	..	..	.1	105.250	5,262,500	5,000,000	4,855,538	0	6,856	0	0	6.875	7.000	FA	143,229	177,604	11/20/2010	02/01/2020
652478	AV	0 NEWS AMER HLDGS.....	..	..	..	..	..	135.446	20,046,008	14,800,000	16,549,062	0	(69,457)	0	0	9.500	8.050	JJ	648,322	1,406,000	12/20/2002	07/15/2024
652478	AZ	1 NEWS AMER HLDGS.....	..	..	..	..	.2FE	114.649	11,464,900	10,000,000	11,063,224	0	(41,401)	0	0	7.700	6.566	AO	130,472	770,000	01/27/2006	10/30/2025
652478	BA	5 NEWS AMER HOLDINGS.....	..	..	..	..	.2FE	118.849	5,942,450	5,000,000	5,639,754	0	(4,449)	0	0	7.750	6.787	JD	32,292	387,500	03/28/2007	12/01/2045
652482	AU	4 NEWS AMER INC.....	..	..	..	..	.2FE	112.749	7,103,187	6,300,000	6,284,378	0	424	0	0	7.280	7.304	JD	1,274	458,640	12/20/2002	06/30/2028

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
CUSIP Identification	Description	Code	3	4	5	6	7	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
								Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
652482 BT	6 NEWS AMERICA INC.....					.2FE	9,994,621	119.808	11,980.800	10,000,000	9,995,181	0	427	0	0	6,900	6,908	MS	230,000	690,000	09/04/2009	03/01/2019
62912X AB	0 NGPL PIPECO LLC.....					.3FE	10,000,000	109.478	10,947.800	10,000,000	10,000,000	0	0	0	0	7,119	7,119	JD	31,640	711,900	12/14/2007	12/15/2017
62912X AC	8 NGPL PIPECO LLC.....					.3FE	20,000,000	104.372	20,874.400	20,000,000	20,000,000	0	0	0	0	7,768	7,768	JD	69,049	1,553,600	12/18/2007	12/15/2037
65473Q AK	9 NISOURCE FINANCE.....					.2FE	6,143,700	109.090	6,545.400	6,000,000	6,090,110	0	(38,232)	0	0	6,150	5,404	MS	123,000	369,000	07/28/2009	03/01/2013
65473Q AL	7 NISOURCE FINANCE CORP.....					.2FE	2,037,060	109.664	2,193.280	2,000,000	2,028,581	0	(7,220)	0	0	5,400	4,953	JJ	49,800	108,000	10/21/2009	07/15/2014
65473Q AS	2 NISOURCE FINANCE CORP.....					.2FE	16,981,430	110.855	18,845.350	17,000,000	16,985,488	0	1,542	0	0	6,400	6,416	MS	320,356	1,088,000	09/02/2009	03/15/2018
65473Q AT	0 NISOURCE FINANCE CORP.....					.2FE	26,213,280	115.700	30,544.800	26,400,000	26,246,852	0	13,782	0	0	6,800	6,892	JJ	827,787	1,795,200	06/10/2008	01/15/2019
65473Q AU	7 NISOURCE FINANCE CORP.....					.2FE	13,456,190	133.739	17,386.070	13,000,000	13,391,684	0	(62,366)	0	0	10,750	10,067	MS	411,486	1,397,500	10/28/2009	03/15/2016
654742 AB	1 NISSAN MOTOR ACCEPTANCE.....					.2FE	12,447,875	103.833	12,979,125	12,500,000	12,456,665	0	8,790	0	0	4,500	4,594	JJ	235,938	285,938	01/20/2010	01/30/2015
65486A AA	1 NLV FINANCIAL.....					.2FE	5,962,600	92.348	5,540.880	6,000,000	5,963,628	0	300	0	0	7,500	7,557	FA	170,000	375,000	08/25/2010	08/15/2033
65486A AB	9 NLV FINANCIAL CORP.....					.2FE	3,773,060	78.323	3,916.150	5,000,000	3,778,877	0	5,827	0	0	6,500	8,991	MS	95,694	162,500	07/30/2010	03/15/2035
65504A AA	3 NOBLE ENERGY INC.....					.2FE	10,968,418	107.938	11,360.475	10,525,000	10,854,109	0	(91,465)	0	0	5,250	4,221	AO	116,652	552,563	09/24/2009	04/15/2014
65504A AD	7 NOBLE ENERGY INC.....					.2FE	4,956,750	124.959	5,623.155	4,500,000	4,899,993	0	(35,601)	0	0	8,250	6,805	MS	123,750	371,250	05/12/2009	03/01/2019
65566A AL	4 NORDSTROM INC.....					.2FE	4,890,600	113.291	5,664.550	5,000,000	4,894,200	0	1,257	0	0	7,000	7,177	JJ	161,389	350,000	11/28/2007	01/15/2038
65566A AM	2 NORDSTROM INC.....					.2FE	23,003,223	113.335	25,047.035	22,100,000	22,758,198	0	(170,996)	0	0	6,750	5,781	JD	124,313	1,491,750	07/21/2009	06/01/2014
65584A AJ	7 NORFOLK SOUTHERN.....					.2FE	8,441,387	128.947	10,315.760	8,000,000	8,377,232	0	(11,681)	0	0	7,800	7,301	MN	79,733	624,000	04/30/2004	05/15/2027
65584A AE	8 NORFOLK SOUTHERN CORP.....					.2FE	22,577,101	122.140	24,855.490	20,350,000	22,183,929	0	(230,373)	0	0	7,700	5,977	MN	200,221	1,566,950	06/01/2009	05/15/2017
664397 AG	1 NORTHEAST UTILITIES.....					.2FE	10,727,800	108.639	10,863.900	10,000,000	10,541,948	0	(185,852)	0	0	5,650	3,297	JD	47,083	565,000	02/10/2010	06/01/2013
665501 AG	7 NORTHERN NAT GAS.....					.1FE	8,242,200	103.405	10,340.500	10,000,000	8,283,311	0	21,650	0	0	5,800	7,277	FA	219,111	580,000	01/09/2009	02/15/2037
66729A BB	7 NORTHWEST AIRLINES INC.....					.2FE	6,671,391	102.000	7,396.542	7,251,511	6,676,034	0	4,644	0	0	6,264	7,277	FMAN	51,732	447,856	01/11/2010	11/20/2021
66729A BE	1 NORTHWEST AIRLINES INC.....					.2FE	11,417,040	102.000	11,645.381	11,417,040	11,417,040	0	0	0	0	7,027	7,026	MN	133,713	794,675	10/02/2007	11/01/2019
629377 BG	6 NRG ENERGY INC.....					.3FE	15,690,070	103.250	16,520.000	16,000,000	15,721,454	0	21,451	0	0	8,500	9,209	JD	60,444	1,360,000	08/18/2009	06/15/2019
629377 BH	4 NRG ENERGY INC.....					.4FE	3,000,000	102.500	3,075.000	3,000,000	3,000,000	0	0	0	0	8,250	8,249	MS	90,063	0	08/17/2010	09/01/2020
649840 CP	8 NY STATE GAS & ELECTRIC.....					.2FE	14,120,080	107.566	16,134.900	15,000,000	14,250,487	0	78,806	0	0	6,150	7,090	JD	41,000	922,500	09/02/2009	12/15/2017
677347 CE	4 OHIO EDISON.....					.2FE	19,925,600	109.261	21,852.200	20,000,000	19,929,587	0	992	0	0	6,875	6,904	JJ	634,028	1,375,000	06/20/2006	07/15/2036
677415 CD	1 OHIO POWER COMPANY.....					.2FE	16,713,600	107.316	17,170.560	16,000,000	16,437,303	0	(193,330)	0	0	5,500	4,140	FA	332,444	880,000	07/17/2009	02/15/2013
677415 CP	4 OHIO POWER COMPANY.....					.2FE	4,979,350	106.476	5,323.800	5,000,000	4,980,960	0	1,276	0	0	5,375	5,422	AO	67,188	273,976	09/21/2009	10/01/2021
68006G CJ	2 OLD NATL BANK.....					.2FE	9,986,792	101.837	10,183.700	10,000,000	9,998,605	0	1,671	0	0	6,750	6,767	AO	142,500	675,000	10/02/2001	10/15/2011
68233D AR	8 ONCOR ELECTRIC.....					.2FE	6,463,200	117.467	8,222.690	7,000,000	6,591,278	0	20,928	0	0	7,000	7,770	MS	163,333	490,000	03/05/2003	09/01/2022
68233D AT	4 ONCOR ELECTRIC.....					.2FE	1,971,180	115.223	2,304.460	2,000,000	1,974,321	0	503	0	0	7,000	7,117	MN	23,333	140,000	03/05/2003	05/01/2032
68233D AL	1 ONCOR ELECTRIC DELIVERY.....					.2FE	14,389,420	113.400	14,742.000	13,000,000	14,089,826	0	(243,369)	0	0	6,375	4,100	JJ	382,146	828,750	10/14/2009	01/15/2015
68233D AP	2 ONCOR ELECTRIC DELIVERY.....					.2FE	14,787,274	118.587	17,788.050	15,000,000	14,807,148	0	3,428	0	0	7,250	7,368	JJ	501,458	1,087,500	10/30/2003	01/15/2033
68233J AB	0 ONCOR ELECTRIC DELIVERY.....					.2FE	3,876,458	110.725	3,930.738	3,550,000	3,777,947	0	(80,349)	0	0	5,950	3,409	MS	70,408	211,225	10/05/2009	09/01/2013
68234K AA	8 ONCURE MEDICAL CORP.....					.4FE	4,686,519	94.500	4,725.000	5,000,000	4,702,187	0	15,668	0	0	11,750	12,125	MN	75,069	297,014	05/06/2010	05/15/2017
682441 AA	8 ONEAMERICA FINL.....					.2FE	4,974,400	87.326	4,366.300	5,000,000	4,976,782	0	404	0	0	7,000	7,049	AO	73,889	350,000	10/01/2003	10/15/2033
68268N AA	1 ONEOK PARTNERS LP.....					.2FE	13,195,040	105.610	13,729.300	13,000,000	13,059,537	0	(44,862)	0	0	5,900	5,515	AO	191,750	767,000	10/03/2007	04/01/2012
68268N AC	7 ONEOK PARTNERS LP.....					.2FE	24,893,250	108.442	27,110.500	25,000,000	24,898,833	0	1,452	0	0	6,650	6,683	AO	415,625	1,662,500	09/20/2006	10/01/2036
LN2820 68	3 ORIENTAL TRADING COMPANY 1ST LIEN.....					.6FE	13,543,650	13,543.650	13,568.021	16,960,026	13,568,021	0	24,371	0	0	3,347	8,463	MAT	9,187	983,852	08/12/2010	07/31/2013
690742 AB	9 OWENS CORNING INC.....					.2FE	3,496,338	105.912	3,548.052	3,350,000	3,479,015	0	(17,323)	0	0	6,500	5,722	JD	18,146	217,750	01/20/2010	12/01/2016
690742 AB	7 OWENS CORNING INC.....					.2FE	23,976,619	103.031	25,221.989	24,480,000	23,719,420	0	9,776	0	0	7,000	7,168	JD	142,800	1,713,600	06/22/2007	12/01/2036
377316 AH	7 P.H. GLATFELTER.....					.3FE	4,865,384	103.625	5,181.250	5,000,000	4,875,088	0	7,835	0	0	7,125	7,621	MN	59,375	356,250	11/12/2009	05/01/2016

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2					7		Fair Value		10	11	Change in Book/Adjusted Carrying Value					Interest				Dates	
CUSIP Identification	Description	Codes			NAIC Designation	Actual Cost	8	Rate Used to Obtain Fair Value	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22	
		3	4	5																			
377316 AK	0 P H. GLATFELTER.....	.....	.....	.....1	.3FE	4,768,717	103,625	5,181,250	5,000,000	4,779,024	0	10,308	0	0	0	7,125	8,160	MN.....	59,375	178,125	09/08/2010	05/01/2016	
BL6123 34	5 PAC ETHANOL HOLDING A-1.....	.....	.....	.....2	.5Z	2,385,620	100,000	2,385,620	2,385,620	2,385,620	0	0	0	0	0	13,250	MAT.....	878	53,922	11/01/2010	06/29/2013		
BL6123 38	6 PAC ETHANOL HOLDING A-2.....	.....	.....	.....2	.5Z	3,701,880	100,000	4,373,000	4,373,000	3,768,769	0	33,445	0	0	0	13,250	6,011	MAT.....	1,610	98,842	11/01/2010	06/29/2013	
BL6122 98	2 PAC ETHANOL HOLDING REVOLVING.....	.....	.....	.....2	.5Z	1,810,917	100,000	1,810,917	1,810,917	1,810,917	0	0	0	0	0	13,250	4,197	MAT.....	667	38,007	12/30/2010	06/29/2013	
69373U AA	5 PACCAR INC.....	.....	.....	.....	.1FE	26,897,066	114,706	28,923,118	25,215,000	26,399,473	0	(346,606)	0	0	0	6,875	5,246	FA.....	654,890	1,733,531	09/08/2009	02/15/2014	
694308 GN	1 PACIFIC GAS & ELECTRIC.....	.....	.....	.....	.1FE	21,902,200	129,925	25,985,000	20,000,000	21,597,605	0	(150,519)	0	0	0	8,250	6,905	AO.....	348,333	1,650,000	11/21/2008	10/15/2018	
695156 AM	1 PACKAGING CORP OF AMERIC.....	.....	.....	.....	.2FE	10,139,985	107,239	10,412,907	9,710,000	10,026,727	0	(109,132)	0	0	0	5,750	4,420	FA.....	232,635	486,450	02/08/2010	08/01/2013	
BL6013 60	3 PANAVISION 1ST LIEN 2014 EXTENDED.....	.....	.....	.....2	.5Z	9,391,805	91,917	9,584,357	10,427,221	9,526,770	0	134,965	228,039	0	0	10,000	2,399	MAT.....	2,896	776,664	12/31/2010	03/30/2014	
698455 AA	0 PANHANDLE EAST PIPE LINE.....	.....	.....	.....	.2FE	16,604,483	106,541	17,267,100	16,207,000	16,587,851	0	(35,877)	0	0	0	6,200	5,787	MN.....	167,472	1,004,834	03/04/2010	11/01/2017	
698455 AB	8 PANHANDLE EAST PIPE LINE.....	.....	.....	.....	.2FE	9,971,500	110,971	11,097,100	10,000,000	9,977,015	0	2,276	0	0	0	7,000	7,040	JD.....	31,111	700,000	06/05/2008	06/15/2018	
701081 AT	8 PARKER DRILLING CO.....	.....	.....	.....1	.4FE	3,328,987	104,500	3,657,500	3,500,000	3,332,725	0	3,737	0	0	0	9,125	10,069	AO.....	79,844	0	10/06/2010	04/01/2018	
704549 AF	1 PEABODY ENERGY CORP.....	.....	.....	.....	.3FE	9,875,300	108,500	10,850,000	10,000,000	9,888,109	0	3,429	0	0	0	7,875	8,000	MN.....	131,250	787,500	10/05/2006	11/01/2026	
706451 BG	5 PEMEX PROJ FDG MASTER TR.....	.....	.....	.....	.2FE	9,205,400	101,749	10,174,900	10,000,000	9,248,661	0	10,910	0	0	0	6,625	7,287	JD.....	29,444	662,500	07/06/2006	06/15/2035	
707132 AJ	5 PENINSULA GAMING LLC.....	.....	.....	.....1	.3FE	3,407,657	105,125	3,679,375	3,500,000	3,416,125	0	8,468	0	0	0	8,375	9,015	FA.....	110,736	146,563	05/28/2010	08/15/2015	
71343P AF	8 PEPSIAMERICAS INC.....	.....	.....	.....	.1FE	19,864,100	108,153	21,630,600	20,000,000	19,910,199	0	26,214	0	0	0	4,375	4,530	FA.....	330,556	875,000	04/13/2009	02/15/2014	
713448 BJ	6 PEPSCO INC.....	.....	.....	.....	.1FE	9,975,800	128,661	12,866,100	10,000,000	9,979,604	0	1,819	0	0	0	7,900	7,935	MN.....	131,667	790,000	10/21/2008	11/01/2018	
BL7211 11	5 PETCO ANIMAL SUPPLIES INC.....	.....	.....	.....2	.4FE	9,900,000	100,515	10,051,500	10,000,000	9,900,781	0	781	0	0	0	6,000	0,145	MAT.....	1,667	35,000	12/10/2010	11/24/2017	
717081 DA	8 PFIZER INC.....	.....	.....	.....	.1FE	14,981,250	112,416	16,862,400	15,000,000	14,986,202	0	2,854	0	0	0	5,350	5,375	MS.....	236,292	802,500	03/17/2009	03/15/2015	
BL6883 84	9 PINAFORE B.....	.....	.....	.....2	.3FE	9,767,553	101,286	9,993,065	9,866,215	9,771,182	0	3,629	0	0	0	6,250	0,168	MAT.....	1,713	39,884	09/30/2010	09/21/2016	
72347Q AC	7 PINNACLE FOODS FINANCE L.....	C.....	.....	.....1	.5FE	7,572,021	104,125	7,835,406	7,525,000	7,569,770	0	(2,252)	0	0	0	9,250	19,976	AO.....	174,016	0	11/18/2010	04/01/2015	
723787 AB	3 PIONEER NATURAL RESOURCE.....	.....	.....	.....	.3FE	15,057,830	104,501	16,720,160	16,000,000	15,137,492	0	23,723	0	0	0	7,200	7,776	JJ.....	531,200	1,152,000	06/07/2007	01/15/2028	
723787 AJ	6 PIONEER NATURAL RESOURCE.....	.....	.....	.....	.3FE	7,931,360	109,803	8,764,240	8,000,000	7,936,680	0	4,723	0	0	0	7,500	7,625	JJ.....	276,667	403,333	11/09/2009	01/15/2020	
724060 AA	6 PIPELINE FUNDING CO LLC.....	.....	.....	.....2	.2FE	25,000,000	104,091	26,022,750	25,000,000	25,000,000	0	0	0	0	0	7,500	7,502	JJ.....	864,583	1,406,250	10/09/2009	01/15/2030	
72447X AC	1 PITNEY BOWES INC.....	.....	.....	.....	.1FE	11,735,782	105,278	11,373,182	10,803,000	11,621,887	0	(96,877)	0	0	0	5,750	4,431	MS.....	182,901	621,173	03/04/2010	09/15/2017	
72650R AT	9 PLAINS ALL AMER PIPE/PAA.....	.....	.....	.....	.2FE	14,917,101	111,977	16,796,550	15,000,000	14,931,615	0	7,058	0	0	0	6,500	6,579	MN.....	162,500	975,000	11/14/2008	05/01/2018	
72650R AJ	1 PLAINS ALL AMER PIPELINE.....	.....	.....	.....	.2FE	13,821,489	104,335	13,928,723	13,350,000	13,740,210	0	(75,371)	0	0	0	5,250	4,519	JD.....	31,150	700,875	01/13/2010	06/15/2015	
72650R AP	7 PLAINS ALL AMER PIPELINE.....	.....	.....	.....	.2FE	4,994,426	109,798	5,105,607	4,650,000	4,957,939	0	(36,486)	0	0	0	6,125	4,846	JJ.....	131,330	142,406	02/23/2010	01/15/2017	
72650R AR	3 PLAINS ALL AMER PIPELINE.....	.....	.....	.....	.2FE	14,602,768	105,108	16,065,758	15,285,000	14,616,991	0	8,137	0	0	0	6,650	7,035	JJ.....	468,698	1,016,453	06/08/2009	01/15/2037	
72650R AV	4 PLAINS ALL AMER PIPELINE.....	.....	.....	.....	.2FE	15,136,632	104,280	15,642,000	15,000,000	15,080,489	0	(46,406)	0	0	0	4,250	3,915	MS.....	212,500	704,792	09/30/2009	09/01/2012	
72650R AW	2 PLAINS ALL AMER PIPELINE.....	.....	.....	.....	.2FE	9,578,945	106,514	10,118,830	9,500,000	9,571,865	0	(5,952)	0	0	0	5,750	5,642	JJ.....	251,882	471,899	10/20/2009	01/15/2020	
726505 AH	3 PLAINS EXPLORATION & PRO.....	.....	.....	.....1	.4FE	4,916,750	109,500	5,475,000	5,000,000	4,923,881	0	5,530	0	0	0	8,625	8,875	AO.....	91,042	471,979	09/08/2009	10/15/2019	
726505 AJ	9 PLAINS EXPLORATION & PRO.....	.....	.....	.....1	.4FE	2,910,000	105,375	3,161,250	3,000,000	2,913,124	0	3,124	90,000	0	0	7,625	7,625	AO.....	57,188	115,646	03/24/2010	04/01/2020	
72925P AB	1 PLUM CREEK TIMBERLANDS.....	.....	.....	.....	.2FE	42,826,830	107,650	45,105,350	41,900,000	42,659,579	0	(132,767)	0	0	0	5,875	5,445	MN.....	314,541	2,461,625	04/22/2010	11/15/2015	
69349L AD	0 PNC BANK NA.....	.....	.....	.....	.1FE	7,547,290	108,767	7,613,690	7,000,000	7,509,993	0	(37,297)	0	0	0	6,000	4,757	JD.....	28,000	360,000	08/18/2010	12/07/2017	
693476 BA	0 PNC FUNDING CORP.....	.....	.....	.....	.1FE	13,401,900	98,503	14,775,450	15,000,000	13,892,274	0	36,272	0	0	0	0,683	3,796	JAJO.....	17,347	81,225	07/07/2009	01/31/2014	
693476 BB	8 PNC FUNDING CORP.....	.....	.....	.....	.1FE	5,376,861	106,894	6,509,845	6,090,000	5,493,071	0	74,544	0	0	0	5,625	7,669	FA.....	142,734	342,563	05/21/2009	02/01/2017	
693476 BG	7 PNC FUNDING CORP.....	.....	.....	.....	.1FE	6,987,540	104,966	7,347,620	7,000,000	6,989,937	0	1,885	0	0	0	4,250	4,284	MS.....	82,639	297,500	09/16/2009	09/21/2015	
693476 BH	5 PNC FUNDING CORP.....	.....	.....	.....	.1FE	4,995,000	103,395	5,169,750	5,000,000	4,995,833	0	833	0	0	0	3,625	3,647	FA.....	71,997	90,625	02/03/2010	02	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	Description	2			7			Fair Value		10	11			Change in Book/Adjusted Carrying Value			16	17	Interest		20	Dates	
		3	4	5	6	Actual Cost		8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Amount Received During Year	Acquired	21	22
								Rate Used to Obtain Fair Value				Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized									
737679 CW 8	POTOMAC ELECTRIC POWER				.1FE	1,145,474	109,492	1,204,412	1,131,202	1,100,000							4,950	3,895	MN	6,958	54,450	07/22/2009	11/15/2013
693506 BC 0	PPG INDUSTRIES INC.				.2FE	5,965,980	124,218	7,453,080	5,966,895	6,000,000							7,700	7,749	MS	136,033	462,000	03/13/2008	03/15/2038
69352J AH 0	PPL ENERGY SUPPLY LLC				.2FE	1,153,560	110,105	1,101,050	1,148,562	1,000,000							6,200	3,170	MN		31,000	10/15/2010	06/15/2016
BL7223 97 9	PRESIDIO INC			.2	.3FE	6,825,000	97,500	6,825,000	6,825,000	7,000,000		(652)					7,500	0,521	MAT	13,125		12/23/2010	11/05/2015
74153W BN 8	PRICOA GLOBAL FUNDING 1				.1FE	8,886,775	99,428	9,445,660	9,230,489	9,500,000							0,349	3,841	JAJO	5,614	41,837	07/21/2009	01/30/2012
74153W BQ 1	PRICOA GLOBAL FUNDING 1				.1FE	7,880,945	99,235	8,434,975	8,176,559	8,500,000							0,381	3,367	MUSD	180	40,571	07/22/2009	06/26/2012
74153W BY 4	PRICOA GLOBAL FUNDING 1				.1FE	14,968,200	110,860	16,629,000	14,977,190	15,000,000							5,450	5,499	JD	45,417	817,500	06/04/2009	06/11/2014
74153W AS 8	PRICOA GLOBAL FUNDING 1				.1FE	3,118,950	104,911	3,147,330	3,066,128	3,000,000							4,625	3,092	JD	2,313	138,750	10/01/2009	06/25/2012
BL5931 64 9	PRIME HEALTHCARE SERVICES A			.2	.4FE	1,827,758	98,000	1,886,500	1,839,823	1,925,000							6,000	5,847	MAT	334	80,274	04/30/2010	04/28/2014
74251V AB 8	PRINCIPAL FINANCIAL GROU				.1FE	10,000,000	115,206	11,520,600	10,000,000	10,000,000							7,875	6,755	MN	100,625	787,500	05/18/2009	05/15/2014
7425A0 A5 9	PRINCIPAL LIFE				.1FE	7,340,020	106,274	7,439,180	7,220,702	7,000,000							5,250	3,630	JJ	169,458	367,500	10/28/2009	01/15/2013
7425A0 AG 5	PRINCIPAL LIFE				.1FE	3,412,391	104,360	3,399,005	3,328,336	3,257,000							6,250	4,229	FA	76,901	203,563	08/05/2009	02/15/2012
7425A0 BD 1	PRINCIPAL LIFE				.1FE	5,200,400	107,458	5,372,900	5,153,773	5,000,000							5,125	5,814	AO	54,097	256,250	10/19/2009	10/15/2013
742718 DM 8	PROCTER & GAMBLE CO.				.1FE	2,987,400	104,992	3,149,760	2,991,094	3,000,000							3,500	3,578	FA	39,667	105,000	02/03/2009	02/15/2015
742718 DN 6	PROCTER & GAMBLE CO.				.1FE	14,973,663	108,248	16,237,200	14,971,773	15,000,000							4,700	4,722	FA	266,333	705,000	02/03/2009	02/15/2015
743315 AM 5	PROGRESSIVE CORP			.1	.2FE	21,073,653	102,750	23,324,250	21,111,408	22,700,000							6,700	6,721	JD	67,596	1,520,900	06/18/2007	06/15/2037
74432Q AD 7	PRUDENTIAL FINANCIAL INC.				.2FE	12,238,552	105,910	13,609,435	12,409,255	12,850,000							4,750	5,924	AO	152,594	610,375	07/16/2009	04/01/2014
74432Q BD 6	PRUDENTIAL FINANCIAL INC.				.2FE	5,160,900	111,162	5,558,100	5,159,684	5,000,000							6,625	6,375	JD	27,604	165,625	06/10/2010	12/01/2037
74432Q BF 1	PRUDENTIAL FINANCIAL INC.				.2FE	19,653,159	110,281	22,034,144	19,730,155	19,980,000							6,200	6,554	JJ	571,206	1,366,077	06/30/2009	01/15/2015
74432Q BG 9	PRUDENTIAL FINANCIAL INC.				.2FE	9,811,300	117,904	11,790,400	9,830,921	10,000,000							7,375	7,686	JD	32,778	737,500	07/15/2009	06/15/2019
74432Q BJ 3	PRUDENTIAL FINANCIAL INC.				.2FE	14,965,050	105,798	15,869,700	14,971,773	15,000,000							4,750	4,795	MS	205,833	716,458	09/10/2009	09/15/2015
74432Q BN 4	PRUDENTIAL FINANCIAL INC.				.2FE	5,995,320	111,581	6,694,860	5,995,347	6,000,000							6,625	6,631	JD	11,042	198,750	06/16/2010	06/21/2040
744331 AF 6	PRUDENTIAL FUNDING LLC				.1FE	9,718,100	113,666	11,366,600	9,735,322	10,000,000							6,750	7,068	MS	198,750	675,000	08/05/2009	09/15/2023
74438G AC 5	PRUDENTIAL HLDGS			.2	.1FE	23,864,100	111,590	25,665,700	23,658,009	23,000,000							7,245	6,915	JD	60,174	1,666,350	11/29/2002	12/18/2023
69362B AM 4	PSEG POWER				.2FE	15,894,150	107,816	16,172,400	15,296,928	15,000,000							6,950	5,476	JD	86,875	1,042,500	10/04/2007	06/01/2012
69362B AN 2	PSEG POWER				.2FE	2,489,741	109,738	2,520,682	2,453,420	2,297,000							5,500	3,961	JD	10,528	126,335	09/11/2009	12/01/2015
69362B AS 1	PSEG POWER LLC				.2FE	15,573,200	109,420	16,413,000	15,484,684	15,000,000							5,320	4,666	MS	234,967	800,217	10/15/2009	09/15/2016
693627 AY 7	PSI ENERGY INC				.2FE	9,224,000	104,425	10,442,500	9,245,628	10,000,000							6,120	6,750	AO	129,200	612,000	01/23/2009	10/15/2035
74496Q AT 3	PUB SVC ELEC & GAS				.1FE	1,998,380	112,275	2,245,500	1,999,620	2,000,000							6,330	6,339	MN	21,100	126,600	11/24/2008	11/01/2013
744499 AP 9	PUBLIC SERVICE CO OF NEW				.3FE	11,579,325	112,385	13,486,200	11,642,855	12,000,000							7,950	7,950	MN	121,900	954,000	05/08/2008	05/15/2018
744448 CC 3	PUBLIC SERVICE COLORADO				.1FE	8,044,610	109,056	7,633,920	6,965,553	7,000,000							5,125	3,163	JD	29,896	179,375	08/01/2010	06/01/2019
745332 BL 9	PUGET SOUND ENERGY INC.				.1FE	4,588,300	107,763	5,388,150	4,804,046	5,000,000							7,000	7,822	AO	73,889	350,000	05/28/2009	03/09/2029
745332 BZ 8	PUGET SOUND ENERGY INC.				.2FE	6,075,910	116,714	7,002,840	6,060,930	6,000,000							6,750	6,517	JJ	186,750	405,000	07/07/2009	01/15/2016
745867 AP 6	PULTE HOMES INC				.3FE	17,005,415	75,500	17,005,415	15,364,250	20,350,000		543,440					6,375	6,846	MN	165,768	1,137,938	03/28/2006	05/15/2033
74733V AA 8	QEP RESOURCES INC.				.3FE	4,953,700	105,000	5,250,000	4,954,840	5,000,000							6,875	7,000	MS	128,906		08/11/2010	03/01/2021
74834L AL 4	QUEST DIAGNOSTIC INC.				.2FE	6,699,998	107,609	6,806,269	6,656,664	6,325,000							5,450	4,274	MN	57,452	344,713	03/03/2010	11/01/2015
74834L AM 2	QUEST DIAGNOSTIC INC.				.2FE	2,230,660	109,527	2,190,540	2,206,356	2,000,000							6,400	4,548	JJ	64,000		02/01/2010	07/01/2017
74834L AN 0	QUEST DIAGNOSTIC INC.				.2FE	14,789,200	106,044	15,906,600	14,796,833	15,000,000							6,950	7,063	JJ	521,250	1,042,500	02/20/2008	07/01/2037
74913G AC 9	QWEST CORP				.2FE	20,287,500	108,125	21,625,000	20,144,992	20,000,000							8,875	8,237	MS	522,639	1,775,000	01/05/2010	03/15/2012
912920 AB 1	QWEST CORPORATION			.1	.2FE	5,400,000	99,250	5,955,000	5,501,770	6,000,000							7,500	174,059	JD	20,000	450,000	05/03/2005	06/15/2023
750753 AC 9	RAILAMERICA INC.			.1	.4FE	7,685,083	109,875	8,788,901	7,716,841	7,999,000							9,250	9,958	JJ	369,954	756,350	12/03/2009	07/01/2017
751028 AE 1	RALCORP HOLDINGS CORP				.2FE	23,317,652	103,598	23,309,550	23,313,541	22,500,000							6,625	6,350	FA	563,125	725,106	08/27/2010	08/15/2039

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2				7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
CUSIP Identification	Description	3	4	5	6	Actual Cost	8	Rate Used to Obtain Fair Value	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
												Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B/A.C.V.							
755267 AG	6 READER'S DIGEST ASSN.		1	4FE		9,907,500	99,250		9,925,000	10,000,000	9,909,666	(677)	2,843			9,500	9,689	FMAN.	121,389	242,778	09/22/2010	02/15/2017
758202 AG	0 REED ELSEVIER CAPITAL		2FE			9,961,200	127,139		12,713,900	10,000,000	9,966,450		2,789			8,625	8,684	JJ	397,708	862,500	01/13/2009	01/15/2019
75884R AQ	6 REGENCY CENTERS LP		2FE			22,907,374	106,630		25,883,366	24,274,000	23,079,866		142,932			5,875	6,828	JD	63,382	1,426,098	10/07/2009	06/15/2017
75884R AR	4 REGENCY CENTERS LP		2FE			2,976,970	102,576		3,077,280	3,000,000	2,979,872		902			6,000	6,094	JD	8,000	96,500	05/27/2010	06/15/2020
759468 AB	7 RELIANCE HOLDINGS USA		2FE			9,902,400	99,988		9,998,800	10,000,000	9,902,626		226			6,250	6,323	AO	125,000		10/14/2010	10/19/2040
759509 AD	4 RELIANCE STEEL & ALUM.		2FE			4,971,091	105,444		5,272,200	5,000,000	4,936,329		8,667			6,200	6,280	MN	39,611	310,000	04/02/2007	11/15/2016
76009N AF	7 RENT-A-CENTER INC.		1	3FE		2,962,500	99,500		2,985,000	3,000,000	2,962,739		239			6,625	6,766	MN	25,396		11/23/2010	11/15/2020
760759 AC	4 REPUBLIC SERVICE		2FE			9,942,289	103,231		10,323,100	10,000,000	9,995,094		7,487			6,750	6,830	FA	255,000	675,000	08/09/2001	08/15/2011
760761 AB	2 REPUBLIC SERVICES INC.		2FE			4,966,726	109,054		5,452,700	5,000,000	4,967,896		1,169			5,500	5,593	MS	80,972	137,500	08/03/2010	09/15/2019
BL6890 97	6 REYNOLDS GROUP US TRANCHE A		3FE			5,000,000	100,100		5,005,000	5,000,000	5,000,000					6,250		MAT	13,889	34,479	11/16/2010	08/15/2015
BL6781 39	9 REYNOLDS GROUP US TRANCHE D		2	3FE		14,851,786	100,819		15,122,910	15,000,000	14,854,753		2,967			6,250	0,182	MAT	43,333	114,896	11/16/2010	05/05/2016
BL5772 78	7 RH DONNELLEY INC.		2	4FE			85,000									9,250	10,900	MAT	5,109	100,617	07/09/2010	10/24/2014
LN3405 22	9 RIVIERA HOLDINGS CORP.			6Z		4,783,690	66,333		4,974,998	7,500,000	4,800,134		16,444			2,037	15,698	MAT			09/28/2010	06/08/2014
771196 AQ	5 ROCHE HLDGS INC.		1FE			1,668,480	109,507		1,752,112	1,600,000	1,645,974		(13,359)			5,000	4,005	MS	26,667	80,000	04/13/2009	03/01/2014
771196 AS	1 ROCHE HLDGS INC.		1FE			24,940,950	116,284		29,071,000	25,000,000	24,951,899		3,529			6,000	6,035	MS	500,000	1,500,000	05/15/2009	03/01/2019
771367 CB	3 ROCHESTER GAS & ELECTRIC		1FE			9,986,100	107,964		10,796,400	10,000,000	9,987,702		1,080			5,900	5,918	JJ	272,056	616,222	06/24/2009	07/15/2019
77340R AD	9 ROCKES EXPRESS PIPELINE		2FE			9,954,300	100,578		10,057,800	10,000,000	9,955,432		476			7,500	7,538	JJ	345,833	750,000	06/24/2008	07/15/2038
77340R AH	0 ROCKES EXPRESS PIPELINE		2FE			18,051,240	98,909		17,803,620	18,000,000	18,048,870		(2,370)			3,900	3,830	AO	148,200	395,850	09/28/2010	04/15/2015
77340R AM	9 ROCKES EXPRESS PIPELINE		2FE			8,984,520	94,876		8,538,840	9,000,000	8,984,645		125			6,875	6,888	AO	130,625	348,906	03/17/2010	04/15/2040
773903 AC	3 ROCKWELL AUTOMATION INC.					4,355,257	85,323		4,659,489	5,461,000	4,355,541		258			5,200	6,525	JJ	130,943	283,972	11/18/2009	01/15/2098
775371 AU	1 ROHM & HAAS CO.		2FE			203,758	116,199		283,526	244,000	202,611		766			7,850	6,264	JJ	8,832	19,154	04/16/2007	07/15/2029
776696 AC	0 ROPER INDUSTRIES INC.		2FE			11,997,360	110,684		13,282,080	12,000,000	11,997,625		201			6,250	6,253	MS	250,000	747,917	08/26/2009	09/01/2019
749685 AQ	6 RPM INTERNATIONAL INC.		2FE			19,705,200	106,774		21,354,800	20,000,000	19,770,988		24,386			6,500	6,705	FA	491,111	1,300,000	02/14/2008	02/15/2018
749685 AM	5 RPM INTERNATIONAL INC.		2FE			2,751,750	109,645		2,741,125	2,500,000	2,696,323		(55,427)			6,250	3,432	JD	6,944	156,250	02/05/2010	12/15/2013
749696 AA	8 RPM UK GP.		2FE			15,942,700	109,746		16,461,900	15,000,000	15,882,917		(67,209)			6,700	5,347	MN	167,500	837,500	09/16/2010	11/01/2015
BL6559 33	2 RRI Energy-GenO Energy		2	3FE		11,779,378	100,688		12,052,294	11,970,000	11,781,051		1,673			6,000	0,237	MAT	62,344	151	12/23/2010	09/20/2017
BL7122 67	6 RURALMETRO OPERATING CO.		2	4FE		995,000	100,920		1,009,200	1,000,000	995,048		48			6,000	0,084	MAT	1,333	2,466	12/09/2010	11/24/2016
78355H JH	3 RYDER SYSTEM INC.		2FE			10,283,200	104,790		10,479,000	10,000,000	10,149,679		(98,054)			5,000	3,930	JD	22,222	500,000	08/12/2009	06/15/2012
78355H JN	0 RYDER SYSTEM INC.		2FE			9,851,145	114,690		9,748,650	8,500,000	9,498,514		(152,631)			7,200	4,388	MS	204,000	342,000	03/16/2010	09/01/2015
78355H JP	5 RYDER SYSTEM INC.		2FE			4,994,300	99,694		4,984,700	5,000,000	4,994,613		313			3,600	3,623	MS	59,500		08/26/2010	03/01/2016
783764 AP	8 RYLAND GROUP		3FE			11,725,000	98,500		11,820,000	12,000,000	11,628,082		8,082			6,625	6,959	MN	132,500	401,917	07/29/2010	05/01/2020
785683 AF	2 SABINE PASS LNG LP		4FE			9,782,860	93,750		11,250,000	12,000,000	10,101,187		209,094			7,500	8,822	MN	77,500	900,000	12/14/2009	11/30/2016
786514 BQ	1 SAFEWAY INC.		2FE			4,976,900	111,093		5,554,650	5,000,000	4,984,963		4,109			6,250	6,358	MS	92,014	312,500	12/17/2008	03/15/2014
800907 AK	3 SAMMINA-SCI CORP.		1	4FE		3,343,250	101,000		3,838,000	3,800,000	3,438,148		50,407			8,125	12,861	MS	102,917	308,750	10/31/2007	03/01/2016
803111 AQ	6 SARA LEE CORP.		2FE			9,837,600	104,606		10,460,600	10,000,000	9,895,158		39,642			3,875	4,329	JD	17,222	387,500	07/08/2009	06/15/2013
80589M AB	8 SCANA CORPORATION		2FE			7,396,441	109,513		8,169,670	7,460,000	7,404,280		4,312			6,250	6,357	AO	116,563	466,250	02/13/2009	04/01/2020
808626 AC	9 SCIENCE APPLICATIONS INT.		1FE			5,117,350	107,663		5,383,150	5,000,000	5,058,097		(36,216)			6,250	5,430	JJ	156,250	312,500	04/28/2009	07/01/2012
808626 AG	0 SCIENCE APPLICATIONS INT.		1FE			9,821,048	96,257		10,597,996	11,010,000	9,296,764		31,212			5,500	6,777	JJ	302,775	605,550	07/08/2008	07/01/2033
80874Y AA	8 SCIENTIFIC GAMES CORP.		4FE			6,547,375	99,750		6,533,625	6,550,000	6,511,450		1,003			7,875	7,880	JD	22,925	393,750	12/17/2010	06/15/2016
81211K AF	6 SEALED AIR CORP.		3FE			14,222,803	93,765		19,690,650	21,000,000	14,106,317		71,136			6,875	6,824	JJ	665,729	1,443,750	08/29/2006	07/15/2033
81619Q AK	2 SELECT MEDICAL CORP.		1	5FE		695,000	92,500		925,000	1,000,000	604,292		47,755			6,428	11,183	MS	18,925	62,855	09/08/2006	09/15/2015
78412D AN	9 SEMCO ENERGY INC.		2FE			4,086,200	102,948		4,117,920	4,000,000	3,997,249		30			5,150	4,873	AO	40,056	103,000	08/20/2010	04/21/2020

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																										
				6	Codes	5	4	3			8	9	12	13	14	15	16	17	18	19	20	21	22																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
86787G AD	4 SUNTRUST BANK.....					.2FE	100.496	445,197	443,000	418,499	0	3,238	0	0	5.200	6.313	JJ	10,494	23,036	10/05/2009	01/17/2017
86787G AF	9 SUNTRUST BANK.....					.2FE	92.573	13,885,950	15,000,000	12,504,608	0	513,859	0	0	0.591	5.299	JAJO	22,158	97,638	07/22/2009	04/01/2015
86787G AG	7 SUNTRUST BANK.....					.2FE	104.503	1,754,605	1,679,000	1,663,210	0	2,917	0	0	5.000	5.228	MS	27,983	83,950	12/03/2009	09/01/2015
867914 AZ	6 SUNTRUST BANKS.....					.2FE	105.017	5,250,850	5,000,000	5,041,711	0	(4,789)	0	0	6.000	5.846	MS	91,667	300,000	01/11/2010	09/11/2017
BL5583 46	5 SUPERMEDIA INC.....					.2FE	74.500	614,247	824,493	614,247	0	9,392	108,469	0	11.000	12.058	MAT	240	467,408	06/10/2010	12/31/2015
869237 AE	7 SUSER HOLDINGS & FINANC.....					.4FE	107.250	6,435,000	6,000,000	5,953,088	0	2,000	0	0	8.500	8.638	MN	65,167	266,333	09/15/2010	05/15/2016
PP4D0Q XY	9 SWANSON GROUP.....					.4Z	103.063	3,014,595	2,925,000	2,833,712	0	22,033	10,878	0	15.500	17.548	MON	1,259	238,539	06/24/2010	06/25/2012
870738 AG	6 SWIFT ENERGY CO.....					.4FE	108.250	4,330,000	4,000,000	3,940,073	0	4,126	0	0	8.875	9.125	JJ	163,694	226,806	11/10/2009	01/15/2020
BL7307 12	9 SWIFT TRANSPORTATION CO.....					.2FE	100.000	7,000,000	7,000,000	6,930,240	0	240	0	0	6.250	0.168	MAT	12,153	0	12/22/2010	12/21/2016
875127 AU	6 TAMPA ELECTRIC.....					.2FE	108.790	5,439,500	5,000,000	5,152,799	0	(89,011)	0	0	6.375	4.400	FA	120,417	318,750	07/06/2009	08/15/2012
875127 AX	0 TAMPA ELECTRIC.....					.2FE	112.572	10,694,340	9,500,000	8,784,016	0	70,690	0	0	6.100	7.445	MN	74,047	579,500	01/08/2009	05/15/2018
875484 AF	4 TANGER FACTORY OUTLET.....					.2FE	107.343	16,101,450	15,000,000	14,900,842	0	4,342	0	0	6.125	6.219	JD	76,562	444,062	06/02/2010	06/01/2020
875484 AD	9 TANGER PROPERTIES L P.....					.2FE	108.489	15,275,251	14,080,000	14,439,694	0	(27,316)	0	0	6.150	4.503	MN	110,645	558,420	08/20/2010	11/15/2015
87612E AU	0 TARGET CORP.....					.1FE	122.594	30,648,500	25,000,000	24,774,721	0	2,714	0	0	7.000	7.075	JJ	806,944	1,750,000	05/20/2009	01/15/2038
87236Y AB	4 TD AMERITRADE HOLDING CO.....					.2FE	103.409	15,511,350	15,000,000	14,988,150	0	2,731	0	0	4.150	4.172	JD	51,875	632,875	11/20/2009	12/01/2014
87875U AC	6 TECO FINANCE INC.....					.2FE	113.007	2,260,140	2,000,000	2,080,633	0	(15,992)	0	0	6.750	5.685	MN	22,500	135,000	08/26/2009	05/01/2015
87875U AH	5 TECO FINANCE INC.....					.2FE	113.284	6,027,842	5,321,000	5,338,003	0	(2,107)	0	0	6.572	6.516	MN	58,283	349,696	12/02/2009	11/01/2017
BL7012 90	1 TEKNI-PLEX INC.....					.2	99.000	9,875,250	9,975,000	9,778,352	0	2,852	0	0	9.000	0.347	MAT	80,555	1,935	11/29/2010	09/29/2016
BL6045 11	8 TELCORDIA TECHNOLOGIES.....					.2	100.438	18,020,917	17,942,419	17,868,562	0	1,992	29,405	0	6.750	6.377	MAT	107,655	163,148	11/05/2010	04/09/2016
88031J AB	2 TENASKA GEORGIA.....					.2FE	112.886	1,207,582	1,069,736	1,069,736	0	0	0	0	9.500	9.497	FA	42,344	101,364	11/29/2002	02/01/2030
88033G BJ	8 TENET HEALTHCARE CORP.....					.1FE	113.000	2,825,000	2,500,000	2,392,583	0	7,877	0	0	8.875	9.625	JJ	110,938	231,736	06/01/2009	07/01/2019
880349 AK	1 TENNECO INC.....					.1FE	106.000	4,346,000	4,100,000	4,084,866	0	2,432	0	0	8.125	8.216	MN	42,566	333,125	07/02/2008	11/15/2015
LN2778 07	1 TESORO PROM NOTE.....					.3	97.000	4,850,000	5,000,000	4,850,000	(150,000)	0	0	0	0.000	-0.194	MAT	894,164	375,000	06/20/2006	07/17/2012
882491 AP	8 TEXAS INDUSTRIES INC.....					.1FE	106.250	3,187,500	3,000,000	3,000,000	0	0	0	0	9.250	9.250	FA	108,688	0	07/27/2010	08/15/2020
883203 BP	5 TETRON INC.....					.2FE	109.107	28,367,820	26,000,000	26,837,245	0	(48,841)	0	0	6.200	5.368	MS	474,644	1,109,800	09/29/2010	03/15/2015
883556 AP	7 THERMO FISHER SCIENTIFIC.....					.1FE	109.139	2,182,780	2,000,000	2,066,394	0	(13,428)	0	0	5.000	4.168	JD	8,333	100,000	09/01/2009	06/01/2015
883556 AS	1 THERMO FISHER SCIENTIFIC.....					.1FE	102.308	12,788,500	12,500,000	12,454,882	0	6,507	0	0	3.200	3.290	MN	66,667	204,444	04/20/2010	05/01/2015
883556 AU	6 THERMO FISHER SCIENTIFIC.....					.1FE	102.823	18,508,140	18,000,000	17,986,334	0	1,972	0	0	3.250	3.271	MN	66,625	292,500	05/24/2010	11/20/2014
88362R AA	5 THERMON INDUSTRIES INC.....					.1FE	106.500	4,260,000	4,000,000	4,000,000	0	0	0	0	9.500	9.500	MN	63,333	191,066	04/23/2010	05/01/2017
88633P AB	0 TICKETMASTER ENTERTAIN.....					.1FE	108.250	5,412,500	5,000,000	4,836,812	0	19,842	0	0	10.750	11.498	FA	223,958	575,000	07/29/2009	08/01/2016
88732J AH	1 TIME WARNER CABLE INC.....					.2FE	111.580	8,368,500	7,500,000	7,537,931	0	(4,841)	0	0	5.850	5.752	MN	73,125	438,750	07/09/2009	05/01/2017
88732J AL	2 TIME WARNER CABLE INC.....					.2FE	116.568	5,828,400	5,000,000	4,917,989	0	8,062	0	0	6.750	7.034	JJ	168,750	337,500	01/27/2009	07/01/2018
88732J AS	7 TIME WARNER CABLE INC.....					.2FE	124.217	18,632,550	15,000,000	14,914,185	0	6,998	0	0	8.250	8.347	AO	309,375	1,237,500	03/23/2009	04/01/2019
88731E AF	7 TIME WARNER ENT.....					.2FE	125.562	306,371	244,000	244,000	0	(2,076)	0	0	8.375	6.441	MS	6,017	20,435	04/16/2007	03/15/2023
88731E AJ	9 TIME WARNER ENT.....					.2FE	126.198	24,901,389	19,732,000	20,635,782	0	(14,164)	0	0	8.375	7.935	JJ	762,011	1,652,555	05/20/2009	07/15/2033
88732J AN	8 TIME WARNER INC.....					.2FE	116.931	32,740,680	28,000,000	26,910,402	0	10,341	0	0	7.300	7.789	JJ	1,022,000	2,044,000	09/30/2008	07/01/2038
872540 AN	9 T J X COS INC.....					.1FE	107.180	21,436,000	20,000,000	19,998,744	0	241	0	0	4.200	4.201	FA	317,333	891,333	07/20/2009	08/15/2015
89233P 4B	9 TOYOTA MOTOR CREDIT CORP.....					.1FE	103.294	5,164,700	5,000,000	4,994,422	0	622	0	0	3.200	3.227	JD	6,222	80,000	06/14/2010	06/17/2015
893521 AA	2 TRANSATLANTIC HOLDINGS.....					.2FE	104.889	7,342,230	7,000,000	7,249,651	0	(35,529)	0	0	5.750	4.928	JD	19,007	402,500	03/03/2010	12/14/2015
893521 AB	0 TRANSATLANTIC HOLDINGS.....					.2FE	102.376	26,617,760	26,000,000	25,346,208	0	5,442	0	0	8.000	8.229	MN	179,111	2,120,444	12/04/2009	11/30/2039
893570 BW	0 TRANSCONT GAS PIPE CORP.....					.2FE	114.996	3,449,880	3,000,000	3,357,947	0	(40,393)	0	0	6.400	3.882	AO	40,533	96,000	04/27/2010	04/15/2016
89417E AF	6 TRAVELERS COS INC.....					.1FE	112.653	13,518,360	12,000,000	11,953,632	0	4,136	0	0	5.900	5.959	JD	57,033	708,000	05/28/2009	06/02/2019

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest		Dates					
CUSIP Identification	Description	Code	3	4	5	6	7	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
								Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
89469A	AA 2 TREEHOUSE FOODS INC.				1	3FE	2,500,000	108.375	2,709,375	2,500,000	2,500,000	0	0	0	0	7.750	7.750	MS	64,583	96,337	02/19/2010	03/01/2018
89566E	AB 4 TRISTATE GENERAT.				2	1FE	15,000,000	112.746	16,911,857	15,000,000	15,000,000	0	0	0	0	7.144	7.147	JJ	449,477	1,071,600	10/14/2003	07/31/2033
BL7136	89 0 TRONOX WORLDWIDE LLC.				2	6Z	4,949,801	100.875	5,043,750	5,000,000	4,950,199	0	199	0	0	7.000	6.688	MAT	10,694	44,722	11/05/2010	12/31/2049
87264M	AA 7 TRW AUTOMOTIVE INC.				3FE	4	4,596,697	107.000	5,350,000	5,000,000	4,732,534	0	69,256	0	0	7.000	8.345	MS	103,056	350,000	11/26/2007	03/15/2014
87264M	AE 9 TRW AUTOMOTIVE INC.				1	3FE	4,968,760	112.000	5,600,000	5,000,000	4,971,874	0	2,829	0	0	8.875	8.985	JD	36,979	453,611	11/19/2009	12/01/2017
872649	BH 0 TRW INC.				2FE	8	8,039,613	128.855	10,147,331	7,875,000	8,015,629	0	(3,602)	0	0	7.750	7.573	JD	50,859	610,313	10/17/2002	06/01/2029
904677	AG 6 UNIFI INC.				1	5FE	1,433,360	106.000	1,852,880	1,748,000	1,520,407	0	47,065	0	0	11.500	13.193	MN	25,686	201,020	06/26/2007	05/15/2014
904764	AJ 6 UNILEVER CAPITAL CORP.				1FE	6	19,973,600	105.165	21,033,000	20,000,000	19,982,985	0	5,054	0	0	3.650	3.679	FA	275,778	730,000	02/09/2009	02/15/2014
906548	CG 5 UNION ELECTRIC CO.				1FE	11	11,964,840	116.567	13,988,040	12,000,000	11,971,135	0	2,612	0	0	6.700	6.737	FA	335,000	804,000	06/12/2008	02/01/2019
907818	DB 1 UNION PACIFIC CORP.				2FE	4	4,990,850	124.783	6,239,150	5,000,000	4,992,270	0	667	0	0	7.875	7.904	JJ	181,563	393,750	10/02/2008	01/15/2019
913017	BQ 1 UNITED TECHNOLOGIES CORP.				1FE	11	11,980,560	116.940	14,032,800	12,000,000	11,983,577	0	1,528	0	0	6.125	6.145	FA	306,250	735,000	12/15/2008	02/01/2019
913026	AU 4 UNITED TELEPHONE FLORIDA				2FE	9	1,075,198	101.839	1,005,151	987,000	876,236	0	1,661	0	0	7.125	6.112	JJ	32,427		08/20/2010	07/15/2023
91324P	AW 2 UNITEDHEALTH GROUP INC.				1FE	11	2,746,553	111.521	3,267,565	2,930,000	2,776,292	0	18,262	0	0	6.000	7.023	JD	7,813	175,800	04/28/2009	06/15/2017
913903	AN 0 UNIVERSAL HEALTH SVCS.				3FE	10	10,984,450	108.417	11,925,870	11,000,000	10,997,714	0	208	0	0	7.125	7.131	JD	2,177	783,750	08/06/2009	06/30/2016
91412N	AC 4 UNIVERSITY OF CHICAGO				1FE	8	8,259,545	102.234	8,449,640	8,265,000	8,259,710	0	165	0	0	4.860	4.874	AO	100,420	147,282	05/13/2010	10/01/2024
91412N	AF 7 UNIVERSITY OF CHICAGO				2	1FE	8,990,730	100.813	9,073,170	9,000,000	8,990,888	0	158	0	0	5.420	5.429	AO	121,950	178,860	05/13/2010	10/01/2030
91529Y	AG 1 UNUM GROUP				2FE	11	11,802,709	112.321	12,581,075	11,201,000	11,778,196	0	(24,514)	0	0	7.125	6.100	MS	201,735	648,411	09/16/2010	09/30/2016
91529Y	AH 9 UNUM GROUP				2FE	4	4,993,950	100.376	5,018,800	5,000,000	4,994,085	0	135	0	0	5.625	5.641	MS	82,813		09/08/2010	09/15/2020
91159H	GR 5 US BANCORP.				1FE	5	24,995,500	106.822	26,705,500	25,000,000	24,996,866	0	848	0	0	4.200	4.204	MN	134,167	1,050,000	05/11/2009	05/15/2014
90333W	AC 2 US BANK NA				1FE	2	2,138,080	107.834	2,226,772	2,065,000	2,121,477	0	(11,818)	0	0	4.800	4.097	AO	20,925	99,120	07/28/2009	04/15/2015
911684	AD 0 US CELLULAR CORP.				2FE	2	23,571,479	97.136	24,303,427	25,020,000	23,528,148	0	24,890	0	0	6.700	7.179	JD	74,504	1,676,340	06/21/2004	12/15/2033
917311	9V 6 US CORRUGATED INC.				1	4FE	8,067,260	101.375	8,870,313	8,750,000	8,321,477	0	144,080	0	0	10.000	11.385	JD	72,917	875,000	07/19/2007	06/01/2013
912909	AD 0 US STEEL CORP.				3FE	5	5,964,300	84.000	5,040,000	6,000,000	5,040,000	0	464	0	0	6.650	6.696	JD	33,250	399,000	05/16/2007	06/01/2037
902917	AH 6 USA WASTE SVCS.				2FE	11	10,162,950	115.135	11,513,500	10,000,000	10,041,208	0	(1,187)	0	0	7.000	6.855	JJ	322,778	700,000	06/15/2007	07/15/2028
BL7096	38 3 USEC INC.				2	5Z	7,840,000	99.000	7,920,000	8,000,000	7,861,023	0	21,023	0	0	9.500	1.232	MAT	35,889	143,711	10/08/2010	05/31/2012
903293	AS 7 USG CORP.				4FE	7	8,497,089	97.000	9,700,000	10,000,000	8,668,209	0	114,710	0	0	9.250	7.788	JJ	426,528	949,028	09/24/2007	01/15/2018
903293	AV 0 USG CORP.				3FE	10	14,712,900	105.500	15,825,000	15,000,000	14,780,059	0	48,601	0	0	9.750	10.250	FA	609,375	1,450,313	07/30/2009	08/01/2014
91802M	AA 8 UTILITY CONTRACT.				2	2FE	4,239,776	109.000	4,581,478	4,242,109	4,242,109	0		0	0	7.944	7.944	AO	84,248	326,271	06/27/2002	10/01/2016
91913Y	AE 0 VALERO ENERGY				2FE	14	14,335,135	105.589	14,465,693	13,700,000	14,280,426	0	(11,756)	0	0	7.500	7.116	AO	216,917	1,027,500	06/14/2006	04/15/2032
91913Y	AL 4 VALERO ENERGY CORP.				2FE	18	18,642,900	101.563	20,312,600	20,000,000	18,679,556	0	15,461	0	0	6.625	7.205	JD	58,889	1,325,000	07/17/2008	06/15/2037
92025R	AB 4 VALOR TELECOM ENTERPRISE				1	2FE	10,237,500	103.125	10,312,500	10,000,000	10,102,353	0	(43,178)	0	0	7.750	7.333	FA	292,778	775,000	07/30/2007	02/15/2015
921813	AA 9 VANDERBILT UNIVERSITY				1FE	9	9,981,400	109.798	10,979,800	10,000,000	9,984,113	0	1,503	0	0	5.250	5.275	AO	131,250	525,000	02/24/2009	04/01/2019
92276M	AT 2 VENTAS REALTY LP/CAP CRP				1	2FE	1,987,500	104.780	2,095,600	2,000,000	1,991,551	0	1,052	0	0	6.750	6.834	AO	33,750	135,000	09/12/2006	04/01/2017
92276M	AU 9 VENTAS REALTY LP/CAP CRP				1	2FE	5,262,500	103.995	5,199,750	5,000,000	5,228,507	0	(33,993)	0	0	6.500	5.405	JD	27,083	162,500	10/07/2010	06/01/2016
92276M	AV 7 VENTAS REALTY LP/CAP CRP				2FE	19	19,905,600	96.349	19,269,800	20,000,000	19,907,767	0	2,167	0	0	3.125	3.227	MN	78,125		11/08/2010	11/30/2015
92344X	AB 5 VERIZON NY INC.				1FE	7	7,474,920	112.214	7,854,980	7,000,000	6,814,689	0	3,421	0	0	7.375	6.823	AO	129,063	516,250	10/06/2005	04/01/2032
BL6860	32 6 VERTIS INC.				2	5Z	9,750,000	98.000	9,800,000	10,000,000	9,750,007	0	7	0	0	11.500	0.065	MAT	3,264	76,301	12/23/2010	12/31/2049
BL6085	40 3 VEYANCE TECH 1ST				2	5Z	8,842,554	87.833	9,158,418	10,427,045	8,989,094	0	146,540	0	0	0.324	4.763	MAT	2,407	114,893	09/14/2010	07/31/2014
BL6085	28 8 VEYANCE TECH DD.				2	5Z	1,266,487	87.833	1,311,726	1,493,427	1,286,461	0	19,974	0	0	2.760	7.084	MAT	345	16,479	09/14/2010	07/31/2014
918204	AS 7 VF CORP.				1FE	7	7,642,237	111.546	7,914,189	7,095,000	7,570,766	0	(57,614)	0	0	5.950	4.787	MN	70,359	422,153	09/29/2009	11/01/2017
918204	AT 5 VF CORP.				1FE	19	19,676,200	112.471	22,494,200	20,000,000	19,882,966	0	1,590	0	0	6.450	6.495	MN	215,000	1,290,000	10/10/2007	11/01/2037
925524	AH 3 VIACOM INC.				2FE	38	38,159,700	118.068	41,323,800	35,000,000	37,188,750	0	(48,360)	0	0	7.875	7.069	JJ	1,156,094	2,756,250	01/22/2010	07/30/2030

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7		6		Codes		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	18	19	20	Dates	
CUSIP Identification	Description	3	4	5	6	7	8	Rate Used to Obtain Fair Value	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity		
925524 AX	8 VIACOM INC.....				.2FE	50,898,935	114,735		60,339,137	52,590,000	50,509,320	0	28,241	0	0	6.875	7.135	AO	612,637	3,615,563	03/12/2008	04/30/2036		
925524 BB	5 VIACOM INC.....				.2FE	5,665,000	113,803		5,690,150	5,000,000	5,498,461	0	(66,539)	0	0	6.250	4.145	AO	52,951	312,500	03/05/2010	04/30/2016		
92553P AB	8 VIACOM INC.....				.2FE	4,760,943	112,814		5,358,665	4,750,000	4,759,384	0	(1,093)	0	0	6.125	6.087	AO	69,502	290,938	07/16/2009	10/05/2017		
92553P AE	2 VIACOM INC.....				.2FE	9,923,100	106,462		10,646,200	10,000,000	9,946,476	0	12,990	0	0	4.375	4.533	MS	128,819	460,590	08/19/2009	09/15/2014		
92553P AF	9 VIACOM INC.....				.2FE	7,486,050	103,783		7,763,725	7,500,000	7,488,705	0	2,124	0	0	4.250	4.286	MS	93,854	306,354	09/24/2009	09/15/2015		
92552S AJ	6 VIASYSTEMS INC.....				.1AFE	4,813,450	111,750		5,587,500	5,000,000	4,843,917	0	27,852	0	0	12.000	13.000	JJ	276,667	385,000	11/10/2009	01/15/2015		
04226Q AA	0 VIKING ACQUISITION INC.....				.15FE	10,246,125	99,250		10,322,000	10,400,000	10,246,687	(79)	641	0	0	9.250	10.015	MN	149,644	0	12/16/2010	11/01/2018		
BL17096 30	0 VIKING ACQUISITION INC.....				.23FE	14,850,000	99,000		14,850,000	15,000,000	14,850,000	(2,017)	2,017	0	0	6.000	0.170	MAT	65,000	12,500	12/01/2010	11/05/2016		
BL17174 13	1 VISTEON CORP.....				.24Z	25,106,973	100,496		25,186,875	25,062,500	25,023,040	0	(17,338)	0	0	0.000	.....	.....MAT	345,542	0	10/26/2010	10/01/2017		
92976G AA	9 WACHOVIA BANK NA.....				.1FE	9,973,063	106,723		10,631,745	9,962,000	9,971,835	0	(1,930)	0	0	5.000	4.976	FA	188,171	498,100	10/29/2009	08/15/2015		
92976G AB	7 WACHOVIA BANK NA.....				.1FE	9,649,500	106,322		10,632,200	10,000,000	9,739,379	0	59,465	0	0	4.800	5.563	MN	80,000	480,000	06/16/2009	11/01/2014		
92976G AD	3 WACHOVIA BANK NA.....				.1FE	28,232,500	106,046		30,456,411	28,720,000	28,352,054	0	73,957	0	0	4.875	5.246	FA	583,375	1,400,100	08/25/2009	02/01/2015		
92976G AF	8 WACHOVIA BANK NA.....				.1FE	4,015,100	93,684		4,684,200	5,000,000	4,207,740	0	134,026	0	0	0.587	4.386	MUSD	1,305	33,739	07/14/2009	03/15/2016		
92976G AH	4 WACHOVIA BANK NA.....				.1FE	19,073,467	110,947		19,748,566	17,800,000	18,956,752	0	(116,715)	0	0	6.000	4.875	MN	136,467	1,068,000	03/25/2010	11/15/2017		
92976G AJ	0 WACHOVIA BANK NA.....				.1FE	11,029,315	110,107		11,010,700	10,000,000	11,025,087	0	(4,228)	0	0	6.600	5.843	JJ	304,333	0	10/15/2010	01/15/2038		
931142 BF	9 WAL-MART STORES.....				.1FE	293,098	128,956		314,653	244,000	288,850	0	(1,238)	0	0	7.550	5.929	FA	6,959	18,422	04/16/2007	02/15/2030		
931142 CK	7 WAL-MART STORES INC.....				.1FE	26,978,480	117,485		31,720,950	27,000,000	26,980,325	0	271	0	0	6.500	6.506	FA	663,000	1,755,000	08/17/2007	08/15/2037		
931142 CP	6 WAL-MART STORES INC.....				.1FE	4,978,050	103,107		5,155,350	5,000,000	4,981,618	0	1,876	0	0	4.125	4.179	FA	85,938	206,250	01/15/2009	02/01/2019		
254687 AW	6 WALT DISNEY COMPANY.....				.1FE	9,902,600	109,213		10,921,300	10,000,000	9,939,499	0	18,655	0	0	4.500	4.722	JD	20,000	450,000	12/17/2008	12/15/2013		
939333 AC	4 WASHINGTON MUTUA.....				.1FE	9,942,071	102,088		10,208,800	10,000,000	9,996,965	0	7,816	0	0	6.875	6.959	MN	87,847	687,500	05/21/2001	05/15/2011		
939653 AL	5 WASHINGTON REIT.....				.2FE	7,439,925	95,037		7,127,775	7,500,000	7,441,110	0	1,185	0	0	4.950	5.053	AO	93,844	0	09/23/2010	10/01/2020		
94106L AN	9 WASTE MANAGEMENT.....				.2FE	3,981,779	123,270		4,930,800	4,000,000	3,983,597	0	293	0	0	7.750	7.788	MN	39,611	310,000	01/07/2003	05/15/2032		
902917 AS	0 WASTE MANAGEMENT INC.....				.2FE	3,734,842	117,279		3,890,144	3,317,000	3,688,041	0	(43,290)	0	0	7.125	5.188	JD	10,504	236,336	11/25/2009	12/15/2017		
94106L AF	8 WASTE MANAGEMENT INC.....				.2FE	2,911,200	112,051		3,361,530	3,000,000	2,923,526	0	8,079	0	0	6.100	6.548	MS	53,883	183,000	06/11/2009	03/15/2018		
94106L AT	6 WASTE MANAGEMENT INC.....				.2FE	26,982,319	113,837		29,694,381	26,085,000	26,779,562	0	(145,236)	0	0	6.375	5.661	MS	508,114	1,662,919	08/11/2009	03/11/2015		
941388 AH	3 WATERFORD GAMING LLC/FIN.....				.5FE	1,090,159	54,500		1,115,615	2,047,000	1,115,615	0	27,110	27,110	0	8.625	8.626	MS	51,985	176,554	09/24/2007	09/15/2014		
942683 AD	5 WATSON PHARMACEUTICALS I.....				.2FE	38,285,300	107,469		40,838,220	38,000,000	38,217,815	0	(54,403)	0	0	5.000	4.827	FA	717,778	1,852,500	09/30/2009	08/15/2014		
94356* AA	1 WAVELAND CAPITAL- TEXAS CAPCO.....				.2FE	1,270,241	100,000		1,270,241	1,270,241	1,270,241	0	0	0	0	9.190	9.194	MAR	97,279	(19,419)	06/16/2005	08/01/2011		
943556 A*	1 WAVELAND TEXAS VENTURE II.....				.2FE	1,353,489	100,000		1,353,489	1,353,489	1,353,489	0	0	0	0	9.500	9.502	MAR	53,576	128,229	02/25/2008	08/01/2015		
943556 AA	8 WAVELAND TEXAS VENTURE II.....				2	3,278,070	100,000		3,376,489	3,376,489	3,310,351	0	18,020	0	0	8.020	8.024	MAR	112,831	270,053	01/23/2008	08/01/2015		
92926K AB	9 WCA WASTE CORP.....				.14FE	3,000,000	103,500		3,105,000	3,000,000	3,000,000	11,250	0	0	0	9.250	9.249	JD	12,333	277,500	12/06/2006	06/15/2014		
92933D AA	8 WEA FINANCE LLC.....				.1FE	19,860,100	113,496		22,699,200	20,000,000	19,898,606	0	25,036	0	0	7.500	7.671	JD	120,833	1,500,000	06/11/2009	06/02/2014		
92924S AA	6 WEA FINANCE/WCI FINANCE.....				.1FE	16,402,900	106,012		17,963,733	16,945,000	16,642,355	0	158,506	0	0	5.400	6.493	AO	228,758	915,030	06/16/2009	10/01/2012		
92933W AB	6 WEA FINANCE/WT FIN AUST.....				.1FE	32,048,200	108,332		34,666,240	32,000,000	32,058,492	0	(1,523)	0	0	5.750	5.712	MS	608,222	1,696,250	03/18/2010	09/02/2015		
92933W AA	4 WEA FINANCE/WT FIN AUST.....				.1FE	9,669,600	111,402		11,140,200	10,000,000	9,882,289	0	9,630	0	0	6.750	6.933	MS	223,125	675,000	08/26/2009	09/02/2019		
947074 AJ	9 WEATHERFORD INTL INC.....				.2FE	2,706,075	110,974		2,774,350	2,500,000	2,683,840	0	(22,235)	0	0	6.350	5.002	JD	7,056	158,750	01/19/2010	06/15/2017		
94973V AH	0 WELLPPOINT INC.....				.1FE	5,902,780	102,842		7,507,466	7,300,000	5,934,639	0	19,542	0	0	5.950	7.666	JD	19,304	434,350	04/24/2009	12/15/2034		
94973V AQ	0 WELLPPOINT INC.....				.2FE	9,980,900	111,144		11,114,400	10,000,000	9,987,480	0	3,544	0	0	6.000	6.044	FA	226,667	600,000	02/02/2009	02/15/2014		
94980V AF	5 WELLS FARGO BANK NA.....				.1FE	8,245,400	92,454		9,245,400	10,000,000	8,574,730	0	236,078	0	0	0.460	4.032	FMAN	5,750	55,139	07/29/2009	05/16/2016		
94980V AG	3 WELLS FARGO BANK NA.....				.1FE	7,433,593	102,209		7,548,135	7,385,000	7,433,292	0	(301)	0	0	5.950	5.900	FA	152,572	219,704	08/12/2010	08/26/2036		
95709T AA	8 WESTAR ENERGY INC.....				.2FE	1,566,405	111,337		1,670,055	1,500,000	1,547,130	0	(12,033)	0	0	6.000	5.009	JJ	45,000	90,000	05/12/2009	07/01/2014		
95709T AB	6 WESTAR ENERGY INC.....				.2FE	3,251,045	105,238		3,663,330															

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2		Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	Interest		20	Dates		
			3	4	5	Actual Cost		8	9	12	13			14	17	18	19			21	22				
959802	AJ	8 WESTERN UNION CO.....	..	..	..	.1FE	4,983,000	111,660	.....	5,583,000	5,000,000	4,988,655	.....	0	.....	3,143	.....	0	6,500	6,581	FA.....	112,847	325,000	02/23/2009	02/26/2014
959802	AM	1 WESTERN UNION CO THE.....	..	..	..	.1FE	13,075,640	98,929	.....	12,860,770	13,000,000	13,075,241	.....	0	.....	(399)	.....	0	6,200	6,158	JD.....	22,389	403,000	07/20/2010	06/21/2040
92924S	AB	4 WESTFIELD GROUP.....	..	..	..	.1FE	4,742,000	107,937	.....	5,396,850	5,000,000	4,782,228	.....	0	.....	30,238	.....	0	5,700	6,622	AO.....	71,250	285,000	08/24/2009	10/01/2016
962166	BR	4 WEYERHAEUSER CO.....	..	..	..	.3FE	987,101	101,089	.....	1,010,890	1,000,000	988,491	40,204	.....	217	.....	0	7,375	7,483	MS.....	21,715	73,750	10/15/2002	03/15/2032	
96466J	AA	1 WHITCAP ALABAMA GROWTH FUND I.....	..	..	..	.1	966,299	100,000	.....	966,299	966,299	966,299	.....	0	.....	0	.....	0	8,650	8,926	FWAN.....	42,681	.....	02/06/2004	03/01/2014
96466W	AA	2 WHITCAP ALABAMA GROWTH FUND II.....	..	..	..	.1FE	2,480,275	100,000	.....	2,480,275	2,480,275	2,480,275	.....	0	.....	0	.....	0	6,510	6,522	FWAN.....	20,632	.....	04/15/2008	08/15/2018
96466V	AA	4 WHITCAP CAPITAL- TEXAS CAPCO.....	..	..	..	.2FE	1,576,428	100,000	.....	1,576,428	1,576,428	1,576,428	.....	0	.....	0	.....	0	8,300	8,369	MAR.....	109,036	(61,175)	06/27/2005	03/01/2012
96466L	AA	6 WHITCAP LOUISIANA GROWTH FUND.....	..	..	..	.1FE	754,301	100,000	.....	754,301	754,301	754,301	.....	0	.....	0	.....	0	9,400	9,018	MAR.....	59,087	10,904	10/16/2003	03/01/2013
96466T	AA	9 WHITCAP NEW YORK GROWTH FUND.....	..	..	..	.2FE	944,943	100,000	.....	944,943	944,943	944,943	.....	0	.....	0	.....	0	7,540	7,767	MUSD.....	3,365	9,001	12/14/2004	03/01/2015
96466Q	AA	5 WHITCAP NEW YORK GROWTH FUND II STRUCTU.....	..	..	..	.2FE	942,856	100,000	.....	942,856	942,856	942,856	.....	0	.....	0	.....	0	8,420	8,430	MUSD.....	6,616	14,727	11/21/2005	03/01/2016
96466Y	AA	8 WHITCAP TEXAS OPPORTUNITY FUND II.....	..	..	..	.2FE	3,700,996	100,000	.....	3,700,996	3,700,996	3,700,996	.....	0	.....	0	.....	0	7,500	7,511	MAR.....	231,312	276,733	01/23/2008	08/01/2015
BL5696	46	5 WIDE OPEN WEST FINANCE LLC.....	..	..	..	.2	5,830,507	97,625	.....	5,857,500	6,000,000	5,830,200	.....	0	.....	(307)	177,265	.....	6,752	6,171	MAT.....	3,380	516,591	04/01/2010	06/18/2014
BL5895	74	5 WILLBROS USA INC.....	..	..	..	.2	6,676,293	100,000	.....	6,982,500	6,982,500	6,699,161	.....	0	.....	22,868	.....	0	9,500	3,726	MAT.....	45,648	134,533	12/08/2010	06/30/2014
969457	BD	1 WILLIAMS COS.....	..	..	..	.2FE	4,562,478	112,786	.....	5,846,826	5,184,000	4,621,973	.....	0	.....	9,480	.....	0	7,750	8,910	JD.....	17,856	331,390	12/20/2002	06/15/2031
969457	BG	4 WILLIAMS COS INC.....	..	..	..	.2FE	4,206,272	118,034	.....	4,583,260	3,883,000	4,183,491	.....	0	.....	(18,634)	.....	0	7,875	6,840	MS.....	101,929	305,786	10/07/2009	09/01/2021
96950H	AB	6 WILLIAMS PARTNERS LP/WIL.....	..	..	..	.2FE	3,600,000	102,935	.....	3,705,660	3,600,000	3,600,000	.....	0	.....	.....	.....	0	7,500	7,497	JD.....	12,000	270,000	05/16/2007	06/15/2011
970648	AB	7 WILLIS NORTH AMERICA INC.....	..	..	..	.2FE	4,377,013	105,079	.....	4,518,397	4,300,000	4,367,681	.....	0	.....	(9,332)	.....	0	5,625	5,229	JJ.....	111,531	120,938	04/07/2010	07/15/2015
970648	AD	3 WILLIS NORTH AMERICA INC.....	..	..	..	.2FE	3,427,200	102,755	.....	3,596,425	3,500,000	3,436,193	.....	0	.....	8,042	.....	0	6,200	6,559	MS.....	56,058	217,000	11/12/2009	03/28/2017
970648	AE	1 WILLIS NORTH AMERICA INC.....	..	..	..	.2FE	7,263,719	104,227	.....	7,608,571	7,300,000	7,267,037	.....	0	.....	2,663	.....	0	7,000	7,071	MS.....	150,461	491,128	09/22/2009	09/29/2019
97381W	AN	4 WINDSTREAM CORP.....	..	..	..	.1	5,000,000	103,000	.....	5,150,000	5,000,000	5,000,000	.....	0	.....	.....	.....	0	7,750	7,720	AO.....	81,806	.....	11/30/2010	10/15/2020
976826	BF	3 WISCONSIN POWER & LIGHT.....	..	..	..	.1FE	4,913,200	130,542	.....	6,527,100	5,000,000	4,915,035	.....	0	.....	858	.....	0	7,600	7,750	AO.....	95,000	380,000	10/01/2008	10/01/2038
976843	BG	6 WISCONSIN PUBLIC SERVICE.....	..	..	..	.1FE	5,000,000	116,122	.....	5,806,100	5,000,000	5,000,000	.....	0	.....	.....	.....	0	6,375	6,375	JD.....	26,563	318,750	12/01/2008	12/01/2015
BL4937	49	8 WR GRACE 364 DAY.....	..	..	..	.2	8,252,256	181,500	.....	9,075,000	5,000,000	7,635,471	.....	0	.....	267,805	.....	0	0,000	55,080	MAT.....	.....	.....	01/27/2010	09/13/2015
BL4937	53	0 WR GRACE 5 YEAR.....	..	..	..	.2	8,257,299	181,500	.....	9,075,000	5,000,000	8,134,306	.....	0	.....	(102,689)	.....	0	0,000	0,881	MAT.....	.....	.....	11/23/2009	10/17/2049
983130	AR	6 WYNN LAS VEGAS LLC/CORP.....	..	..	..	.3FE	10,000,000	108,250	.....	10,825,000	10,000,000	10,000,000	.....	0	.....	.....	.....	0	7,750	7,712	FA.....	292,778	.....	12/02/2010	08/15/2020
98399B	AH	3 XCEL ENERGY INC.....	..	..	..	.2FE	2,481,550	111,684	.....	2,792,100	2,500,000	2,482,610	.....	0	.....	260	.....	0	6,500	6,556	JJ.....	81,250	162,500	06/06/2006	07/01/2036
BL6374	58	3 XERIUM 2nd Lien.....	..	..	..	.2	17,963,434	98,500	.....	18,264,912	18,543,058	18,003,665	.....	0	.....	51,141	10,911	.....	0,536	1,209	MAT.....	12,748	980,146	11/05/2010	05/22/2015
984121	BP	7 XEROX CORPORATION.....	..	..	..	.2FE	3,121,699	114,010	.....	3,174,038	2,784,000	3,090,177	.....	0	.....	(31,523)	.....	0	6,400	4,035	MS.....	52,463	.....	05/19/2010	03/15/2016
984121	BZ	5 XEROX CORPORATION.....	..	..	..	.2FE	12,512,625	104,636	.....	13,079,500	12,500,000	12,510,857	.....	0	.....	(2,015)	.....	0	4,250	4,224	FA.....	200,694	370,399	01/21/2010	02/15/2015
98385X	AD	8 XTO ENERGY INC.....	..	..	..	.1FE	7,560,450	110,365	.....	8,277,375	7,500,000	7,540,958	.....	0	.....	(12,074)	.....	0	4,900	4,706	FA.....	153,125	367,500	05/06/2009	02/01/2014
98385X	AF	3 XTO ENERGY INC.....	..	..	..	.1FE	2,968,991	111,535	.....	3,234,515	2,900,000	2,952,394	.....	0	.....	(11,452)	.....	0	5,000	4,510	JJ.....	60,819	145,000	07/09/2009	01/31/2015
98385X	AG	1 XTO ENERGY INC.....	..	..	..	.1FE	13,991,912	113,715	.....	15,522,098	13,650,000	13,916,392	.....	0	.....	(52,461)	.....	0	5,300	4,816	JD.....	2,010	723,450	07/07/2009	06/30/2015
98385X	AK	2 XTO ENERGY INC.....	..	..	..	.1FE	14,843,505	108,205	.....	15,689,725	14,500,000	14,622,810	.....	0	.....	(72,495)	.....	0	5,900	5,287	FA.....	356,458	855,500	10/04/2007	08/01/2012
98385X	AM	8 XTO ENERGY INC.....	..	..	..	.1FE	6,607,370	125,745	.....	8,802,150	7,000,000	6,618,081	.....	0	.....	.....	.....	0	6,750	7,214	FA.....	196,875	472,500	08/04/2008	08/01/2037
986141	AA	7 YONKERS RACING CORP.....	..	..	..	.1	6,991,811	110,125	.....	7,930,101	7,201,000	7,022,476	.....	0	.....	21,567	.....	0	11,375	12,004	JJ.....	377,702	819,114	07/13/2009	07/15/2016
BL5659	28	1 YOUNG BROADCASTING INC.....	..	..	..	.2	1,395,475	100,125	.....	1,396,103	1,394,360	1,396,103	(3,363)	.....	(9)	.....	0	8,000	-0.009	MAT.....	2,479	7,127	12/01/2010	12/31/2049	
988498	AD	3 YUM! BRANDS INC.....	C...	..	..	.2FE	8,961,750	113,491	.....	10,214,190	9,000,000	8,963,134	.....	0	.....	465	.....	0	6,875	6,908	MN.....	79,063	618,750	10/16/2007	11/15/2037
988498	AE	1 YUM! BRANDS INC.....	..	..	..	.2FE	7,995,798	105,519	.....	7,650,128	7,250,000	7,366,900	.....	0	.....	(22,246)	.....	0	4,250	3,871	MS.....	90,726	325,243	09/10/2009	09/15/2015
008474	A*	9 AGNICO EAGLE MIN.....	A...	..	..	.2	7,000,000	102,000	.....	7,140,000	7,000,000	7,000,000	.....	0	.....	.....	.....	0	6,130	5,166	AO.....	100,123	214,550	04/07/2010	04/07/2017
LN3465	70	2 AINSWORTH LUMBER LTD.....	A...	..	..	.4FE	5,911,940	97,500	.....	6,142,500	6,300,000	7,000,000	.....	0	.....	25,558	100,695	.....	5,289	9,264	MAT.....	930	254,197	08/19/2010	06/26/2014
013716	AR	6 ALCAN INC.....	A...	..	..	.1FE	10,182,200	105,689	.....	10,568,900	10,000,000	10,102,440	.....	0	.....	(56,780)	.....	0	4,875	4,244	MS.....	143,542	487,500	07/28/2009	09/15/2012

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value					Interest			Dates		
CUSIP Identification	Description	Codes			Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	Amount Received During Year	Acquired	Maturity
		3	4	5																	
02580Z AJ	5 AMERICAN EXPRESS CANADA.....	SD..	C		1FE	15,806,513	15,000,000	15,382,645	0	(53,748)	0	757,754	4,853	4.174	AO	178,300	596,445	07/20/2010	10/03/2014		
032479 AD	9 ANADARKO FINANCE CO.....	SD..	A		2FE	6,081,625	5,500,000	4,632,823	0	3,798	1,209,322	0	7,500	6.942	MN	68,750	412,500	09/15/2009	05/01/2031		
063671 RH	6 BANK OF MONTREAL.....	SD..	C		1FE	11,026,653	10,000,000	11,113,970	0	(139,646)	0	653,506	5,450	3.563	JJ	248,775	508,113	12/04/2009	07/17/2017		
064149 UR	6 BANK OF NOVA SCOTIA.....	SD..	C		1FE	14,128,427	13,358,000	13,970,286	0	(189,222)	0	736,676	4,560	2.936	AO	103,420	601,610	08/20/2009	10/30/2013		
064149 ZX	8 BANK OF NOVA SCOTIA.....	SD..	C		1FE	10,240,882	10,000,000	10,097,397	0	(19,650)	0	530,067	3,430	3.194	JJ	157,523	328,435	09/02/2009	07/16/2014		
067901 AB	4 BARRICK GOLD CORP.....	.....	A		1FE	4,773,341	3,890,000	4,402,094	0	(49,111)	0	0	6,950	4.983	AO	67,589	270,355	08/05/2009	04/01/2019		
06849V AA	1 BARRICK GOLD FINANCE INC.....	.....	A		1FE	5,026,150	5,000,000	4,299,341	0	11,148	0	0	5,800	7.017	MN	37,056	290,000	08/01/2008	11/15/2034		
06849V AB	9 BARRICK GOLD FINANCE INC.....	.....	A		1FE	2,747,375	2,500,000	2,322,537	0	38,669	0	0	4,875	6.998	MN	15,573	121,875	12/18/2008	11/15/2014		
06849T AA	6 BARRICK GOLD FINANCECO L.....	.....	A		1FE	1,678,800	1,500,000	1,524,942	0	(8,343)	0	0	6,125	5.438	MS	27,052	91,875	03/05/2009	09/15/2013		
07813Z AW	4 BELL CANADA.....	SD..	C		2FE	7,416,633	7,000,000	7,241,076	0	(54,604)	0	779,583	4,850	3.845	JD	945	311,951	09/22/2009	06/30/2014		
097751 AL	5 BOMBARDIER INC.....	.....	A		3FE	10,692,000	10,900,000	9,420,988	0	18,806	0	0	7,450	8.590	MN	135,342	812,050	03/03/2005	05/01/2034		
097751 AS	0 BOMBARDIER INC.....	.....	A		3FE	8,043,750	7,500,000	7,590,572	0	(5,678)	0	0	7,500	7.280	MS	165,625	259,375	05/20/2010	03/15/2018		
10549P AG	6 BRASCAN CORP.....	.....	A		2FE	22,688,279	22,510,000	22,844,270	0	(7,081)	0	0	7,375	7.209	MS	553,371	1,660,113	02/05/2004	03/01/2033		
12201P AN	6 BURLINGTON RES F.....	C.....	A		1FE	27,770,890	23,000,000	22,971,858	0	551	0	0	7,400	7.410	JD	141,833	1,702,000	04/30/2004	12/01/2031		
136055 AA	8 CAN IMPERIAL BK.....	.....	A	2	1FE	6,509,256	6,000,000	6,000,000	0	0	0	0	7,262	7.262	AO	98,037	435,720	04/16/2002	04/10/2032		
43812Z AS	9 CANADA FINANCE INC.....	SD..	C		1FE	5,379,800	5,000,000	5,274,879	0	(103,915)	0	278,813	5,076	2.743	MN	36,733	248,179	11/30/2009	05/09/2013		
13591Z 3L	2 CANADIAN IMPERIAL BANK.....	SD..	C		1FE	10,180,461	10,000,000	10,016,514	0	1,337	0	525,397	3,050	3.066	JD	23,770	296,849	09/09/2009	06/03/2013		
13591Z M6	4 CANADIAN IMPERIAL BANK.....	SD..	C		1FE	10,489,078	10,000,000	10,426,176	0	(224,566)	0	551,491	5,000	2.532	MS	154,476	483,267	08/17/2009	09/10/2012		
136375 BP	6 CANADIAN NATL RAILWAY.....	.....	A		1FE	9,850,351	8,725,000	9,164,017	0	(52,416)	0	0	5,850	4.976	MN	65,219	510,413	07/01/2009	11/15/2017		
136375 BT	8 CANADIAN NATL RAILWAY.....	.....	A		1FE	18,087,040	16,000,000	15,846,937	0	14,366	0	0	5,550	5.698	MS	296,000	888,000	02/18/2009	03/01/2019		
136375 BL	5 CANADIAN NAT'L RAILWAYS.....	.....	A		1FE	9,191,760	8,000,000	6,757,196	0	18,344	0	0	6,250	7.685	FA	208,333	500,000	11/17/2008	08/01/2034		
13645R AH	7 CANADIAN PACIFIC RR CO.....	.....	A		2FE	22,745,800	20,000,000	19,934,342	0	6,737	0	0	6,500	6.557	MN	166,111	1,300,000	05/14/2008	05/15/2018		
146900 AG	0 CASCADES INC.....	.....	A	1	4FE	5,212,500	5,000,000	4,934,068	0	3,766	0	0	7,750	8.001	JD	17,222	193,750	06/17/2010	12/15/2017		
14911Z AJ	0 CATERPILLAR FIN SERV LTD.....	SD..	C		1FE	10,821,523	10,400,000	10,768,555	0	(230,369)	0	569,558	4,940	2.523	JD	42,899	500,031	11/13/2009	06/01/2012		
14911Z AK	7 CATERPILLAR FIN SERV LTD.....	SD..	C		1FE	3,727,219	3,500,000	3,707,426	0	(76,382)	0	196,029	5,200	2.746	JD	14,184	177,136	12/18/2009	06/03/2013		
20825U AC	8 CONOCO FUNDING.....	.....	A		1FE	8,964,118	7,250,000	7,486,250	0	(4,971)	0	0	7,250	6.951	AO	110,965	525,625	04/23/2009	10/15/2031		
29251Z AS	6 ENBRIDGE INC.....	SD..	C		1FE	21,524,248	20,000,000	20,920,955	0	(132,616)	0	1,100,130	5,000	4.112	FA	395,235	954,648	09/24/2009	08/09/2016		
29253Z AD	7 ENCANA CORP.....	SD..	C		2FE	5,579,559	5,000,000	5,391,369	0	(43,541)	0	283,695	5,800	4.524	JD	131,569	277,685	12/17/2009	01/18/2018		
305915 AD	2 FALCONBRIDGE LTD.....	.....	A		2FE	3,709,755	3,500,000	3,569,710	0	(13,591)	0	0	5,375	4.878	JD	15,677	188,125	01/12/2010	06/01/2015		
BL7406 34	3 GATEWAY CASINOS.....	.....	C	2	.4Z	6,018,379	5,933,544	5,966,323	0	660	0	91,454	6,500	0.185	MAT	21,175	5,357	12/08/2010	05/12/2016		
36158Z AV	8 GENERAL ELEC CAP CANADA.....	SD..	C		1FE	5,312,976	5,000,000	5,413,607	0	(11,469)	0	124,116	5,100	3.456	JD	21,293	128,384	10/26/2010	06/01/2016		
36158Z BH	8 GENERAL ELEC CAP CANADA.....	SD..	C		1FE	2,150,040	2,000,000	2,092,831	0	(10,801)	0	110,002	5,530	4.741	FA	41,250	105,590	12/11/2009	08/17/2017		
36158Z BJ	4 GENERAL ELEC CAP CANADA.....	SD..	C		1FE	2,140,942	2,000,000	2,119,054	0	(26,774)	0	111,703	5,280	3.650	AO	20,281	103,997	12/17/2009	10/22/2014		
36158Z BP	0 GENERAL ELEC CAP CANADA.....	SD..	C		1FE	12,874,123	12,500,000	12,944,626	0	(27,229)	0	450,466	4,240	3.421	JD	33,929	265,386	10/04/2010	06/08/2015		
448055 AD	5 HUSKY ENERGY INC.....	.....	A		2FE	15,457,820	14,000,000	13,979,267	0	270	0	0	6,800	6.812	MS	280,311	952,000	09/06/2007	09/15/2037		
448055 AE	3 HUSKY ENERGY INC.....	.....	A		2FE	10,989,900	10,000,000	9,991,336	0	2,198	0	0	5,900	5.926	JD	26,222	590,000	05/06/2009	06/15/2014		
44810Z AC	4 HYDRO ONE INC.....	SD..	C		1FE	3,306,226	3,000,000	3,184,278	0	(88,882)	0	168,842	5,770	3.306	MN	22,163	169,266	07/31/2009	11/15/2012		
44810Z AT	7 HYDRO ONE INC.....	SD..	C		1FE	8,245,341	7,500,000	8,040,194	0	(63,876)	0	423,058	5,180	3.994	AO	78,937	382,602	11/12/2009	10/18/2017		
24422Z CN	0 JOHN DEERE CREDIT INC.....	SD..	C		1FE	10,487,876	10,000,000	10,424,689	0	(240,675)	0	551,733	5,300	2.652	JJ	227,177	507,494	08/28/2009	07/27/2012		
24422Z CP	5 JOHN DEERE CREDIT INC.....	SD..	C		1FE	5,485,120	5,000,000	5,649,521	0	(27,566)	0	129,603	5,450	2.556	MS	79,638	10,062/2010	09/16/2015			
49456A AA	1 KINDER MORGAN FINANCE.....	.....	A		3FE	6,877,500	7,000,000	6,877,500	0	2	0	0	6,000	6.000	JJ	12,833	0	12/06/2010	01/15/2018		
52541R AA	5 LEISUREWORLD SENIOR CARE.....	SD..	C		1FE	18,044,008	18,000,000	18,293,754	0	(2,243)	0	493,277	4,814	4.496	MN	89,237	670,720	10/27/2010	11/24/2015		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	18	19	Amount Received During Year	Acquired	Maturity
565805	AA	6 MARATHON OIL CORP.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
599908	AE	0 MILLAR WESTERN FOREST.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
60871N	AD	1 MOLSON COORS CAPITAL FIN.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
62895Z	AE	0 NAV CANADA.....	C	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
65334H	AA	0 NEXEN INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
65334H	AD	4 NEXEN INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
65334H	AG	7 NEXEN INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
65542Z	AS	2 NORANDA INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
65542Z	AJ	5 NORANDA INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
71644E	AV	1 PETRO-CANADA.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
725906	AD	3 PLACER DOME INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
BL6246	40	1 POSTMEDIA NETWORK INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
73755L	AE	7 POTASH CORP-SASKATCHEWAN.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
73755L	AF	4 POTASH CORP-SASKATCHEWAN.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
73755L	AG	2 POTASH CORP-SASKATCHEWAN.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
77509N	AD	5 ROGERS CABLE INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
77509N	AF	0 ROGERS CABLE INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
77509N	AH	6 ROGERS CABLE INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
77509N	AM	8 ROGERS CABLE INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
77531Q	AM	0 ROGERS WIRELESS INC.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
780085	BZ	8 ROYAL BANK OF CANADA.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
87425E	AL	7 TALISMAN ENERGY.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
87874Z	AF	2 TECK COMINCO LIMITED.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
87874Z	AJ	4 TECK RESOURCES LIMITED.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
87874Z	AM	7 TECK RESOURCES LIMITED.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
884903	BE	4 THOMSON REUTERS CORP.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
891145	DH	4 TORONTO-DOMINION BANK.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
891145	DY	7 TORONTO-DOMINION BANK.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
89346D	AC	1 TRANSALTA CORP.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
89346D	AD	9 TRANSALTA CORP.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
893526	8Y	2 TRANS-CANADA PIPELINES.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
893526	8Z	9 TRANS-CANADA PIPELINES.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
89352H	DJ	9 TRANS-CANADA PIPELINES.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
89352H	AE	9 TRANS-CANADA PIPELINES.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
89352H	AF	6 TRANS-CANADA PIPELINES.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
453258	AN	5 VALE INCO LTD.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
91911X	AX	4 VALEANT PHARMACEUTICALS.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
94975Z	AN	4 WELLS FARGO FIN CANADA.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
94975Z	BE	5 WELLS FARGO FIN CANADA.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
94975Z	BJ	4 WELLS FARGO FIN CANADA.....	C	SD.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
305915	AC	4 XSTRATA CANADA CORP.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
98417E	AA	8 XSTRATA FINANCE CANADA.....	A	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
CUSIP Identification	Description	3	4	5	6	Actual Cost	8	Rate Used to Obtain Fair Value	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
98417E AB	6 XSTRATA FINANCE CANADA.....	A			.2FE	8,767,460	109,694		9,614,679	8,765,000	8,767,167	0	(306)	0	0	5.800	5.795	MN	64,958	508,370	10/28/2009	11/15/2016	
98417E AC	4 XSTRATA FINANCE CANADA.....	A			.2FE	8,271,386	109,215		9,368,463	8,578,000	8,275,968	0	3,353	0	0	6.900	7.211	MN	75,629	591,882	01/20/2010	11/15/2037	
458182 CX	8 INTER-AMERICAN DEVEL BK.....	SD			.1FE	2,167,940	108,816		2,171,303	2,000,000	2,139,033	0	(31,386)	0	112,843	4.750	2,901	MN	11,634	92,896	12/17/2009	11/17/2014	
459056 LD	7 INTL BK RECON & DEVELOP.....	F			.1FE	307,211	136,875		333,975	244,000	296,569	0	(3,073)	0	0	7.625	5.196	JJ	8,372	18,605	04/16/2007	01/19/2023	
04363U AA	4 ASCIANO FINANCE.....	F			.2FE	9,984,800	96,140		9,614,000	10,000,000	9,985,570	0	770	0	0	3.125	3.158	MS	85,069	0	09/16/2010	09/23/2015	
06849U AD	7 BARRICK AUSTRALIA FINANC.....	F			.2FE	5,613,650	105,886		5,294,300	5,000,000	4,849,736	0	544	0	0	5.950	5.133	AO	62,806	148,750	08/20/2010	10/15/2039	
055451 AG	3 BHP BILLITON FIN USA LTD.....	F			.1FE	20,041,800	110,663		22,132,600	20,000,000	20,028,263	0	(7,805)	0	0	5.500	5.452	AO	275,000	1,100,000	03/19/2009	04/01/2014	
055450 AE	0 BHP BILLITON FINANCE.....	F			.1FE	12,393,370	113,662		12,502,820	11,000,000	11,946,495	0	(312,382)	0	0	6.750	3.530	MN	123,750	742,500	07/17/2009	11/01/2013	
055450 AC	4 BHP FINANCE USA.....	F			.1FE	5,404,550	113,673		5,683,650	5,000,000	5,208,720	0	(99,699)	0	0	8.500	6.155	JD	35,417	425,000	12/17/2008	12/01/2012	
202712 BC	8 COMMONWEALTH BANK AUST.....	SD			.1FE	11,977,680	100,781		12,065,892	12,000,000	12,006,750	0	4,050	0	629,741	3.625	3.666	AO	93,228	428,515	10/02/2009	10/14/2014	
2027A0 DH	9 COMMONWEALTH BANK AUST.....	F			.1FE	19,938,600	103,740		20,748,000	20,000,000	19,952,438	0	11,461	0	0	3.750	3.818	AO	158,333	750,000	10/08/2009	10/15/2014	
2027A0 EM	7 COMMONWEALTH BANK AUST.....	F			.1FE	14,937,450	102,752		15,412,800	15,000,000	14,946,460	0	9,010	0	0	3.500	3.592	MS	148,750	258,125	03/15/2010	03/19/2015	
252391 AA	5 DEXUS FINANCE PTY LTD.....	F			.2FE	19,916,400	110,401		22,080,200	20,000,000	19,934,316	0	14,595	0	0	7.125	7.225	AO	300,833	1,460,625	09/28/2009	10/15/2014	
30239X AC	1 FOSTERS FIN CORP.....	F			.2FE	4,770,782	106,121		4,738,303	4,465,000	4,727,576	0	(43,206)	0	0	5.125	3.681	JD	10,170	228,831	04/13/2010	06/15/2015	
45326Y AA	5 INCITEC PIVOT LTD.....	F			.2FE	3,968,000	97,462		3,898,480	4,000,000	3,968,388	0	388	0	0	4.000	4.179	JD	10,667	0	11/30/2010	12/07/2015	
Q6516* AA	6 LEIGHTON HOLDING.....	F			.2	8,000,000	101,470		8,117,600	8,000,000	8,000,000	0	0	0	0	4.510	4.510	JJ	160,356	0	07/21/2010	07/21/2015	
632525 AN	1 NATIONAL AUSTRALIA BANK.....	SD			.1FE	15,058,250	101,913		15,251,754	15,000,000	15,083,684	0	(4,612)	0	646,702	4.190	4.103	JJ	281,642	550	07/16/2010	07/20/2015	
6325C0 AR	2 NATIONAL AUSTRALIA BANK.....	F			.1FE	19,999,200	108,311		21,662,200	20,000,000	19,999,582	0	156	0	0	5.350	5.351	JD	56,472	1,070,000	06/05/2008	06/12/2013	
6325C0 BN	0 NATIONAL AUSTRALIA BANK.....	F			.1FE	14,980,500	98,464		14,769,600	15,000,000	14,981,456	0	956	0	0	2.750	2.778	MS	107,708	0	09/20/2010	09/28/2015	
767201 AD	8 RIO TINTO FIN USA LTD.....	F			.1FE	14,117,631	122,737		24,547,400	20,000,000	14,322,199	0	106,943	0	0	7.125	7.189	JJ	657,083	1,425,000	06/24/2008	07/15/2028	
767201 AF	3 RIO TINTO FINANCE PLC.....	F			.1FE	21,638,750	121,072		22,701,000	18,750,000	20,853,702	0	(563,882)	0	0	8.950	5.234	MN	279,688	1,678,125	08/05/2009	05/01/2014	
961214 BH	5 WESTPAC BANKING CORP.....	F			.1FE	50,103,900	104,955		52,477,500	50,000,000	50,083,911	0	(18,325)	0	0	4.200	4.156	FA	723,333	2,100,000	10/29/2009	02/27/2015	
961214 BL	6 WESTPAC BANKING CORP.....	SD			.1FE	14,956,650	101,285		15,157,665	15,000,000	14,995,356	0	7,805	0	786,434	3.750	3.814	JD	46,969	547,468	11/19/2009	12/01/2014	
961214 BP	7 WESTPAC BANKING CORP.....	F			.1FE	4,994,700	99,812		4,990,600	5,000,000	4,994,760	0	60	0	0	3.000	3.023	JD	9,167	0	12/02/2010	12/09/2015	
980236 AE	3 WOODSIDE FINANCE LTD.....	F			.2FE	4,942,350	124,374		6,218,700	5,000,000	4,949,519	0	4,059	0	0	8.750	8.927	MS	145,833	437,500	02/24/2009	03/01/2019	
980236 AG	8 WOODSIDE FINANCE LTD.....	F			.2FE	34,644,850	115,051		37,391,575	32,500,000	34,083,969	0	(434,596)	0	0	8.125	6.444	MS	880,208	2,539,063	03/04/2010	03/01/2014	
980236 AJ	2 WOODSIDE FINANCE LTD.....	F			.2FE	10,828,985	105,107		11,241,194	10,695,000	10,809,516	0	(20,387)	0	0	4.500	4.200	MN	68,181	481,275	03/11/2010	11/10/2014	
P7077@ AF	1 NASSAU AIRPORT D.....	F			.2Z	5,000,000	100,000		5,000,000	5,000,000	5,000,000	0	0	0	0	7.000	7.000	MUSD	972	30,139	11/30/2010	11/30/2033	
06849A AA	7 ABX FINANCING CO.....	F			.1FE	34,629,040	109,906		37,610,932	34,221,000	34,574,828	0	(49,698)	0	0	5.750	5.550	AO	415,405	1,925,416	04/16/2010	10/15/2016	
06849A AB	5 BARRICK INTL BANK CORP.....	F			.1FE	7,021,798	108,204		8,656,320	8,000,000	7,034,876	0	11,726	0	0	6.350	7.432	AO	107,244	508,000	11/18/2009	10/15/2036	
24668P AB	3 DELHAIZE GROUP.....	F			.2FE	21,299,487	113,367		23,347,934	20,595,000	21,198,994	0	(76,053)	0	0	6.500	5.953	JD	59,497	1,338,675	10/28/2009	06/15/2017	
24668P AC	1 DELHAIZE GROUP.....	F			.2FE	13,931,050	110,366		14,986,345	13,580,000	13,832,320	0	(75,349)	0	0	5.875	5.227	FA	332,427	797,825	08/31/2009	02/01/2014	
067316 AA	7 BACARDI CORP.....	F			.2FE	5,593,375	115,030		5,682,482	4,940,000	5,425,925	0	(136,913)	0	0	7.450	4.181	AO	92,008	368,030	10/19/2009	04/01/2014	
067316 AB	5 BACARDI CORP.....	F			.2FE	4,998,300	124,034		6,201,700	5,000,000	4,998,508	0	122	0	0	8.200	8.208	AO	102,500	410,000	03/24/2009	04/01/2019	
29287H AA	7 ENDURANCE SPECIALTY HLDG.....	F			.2FE	9,910,800	96,157		9,615,700	10,000,000	9,917,978	0	1,332	0	0	7.000	7.072	JJ	322,778	700,000	07/08/2004	07/15/2034	
45687A AA	0 INGERSOLL-RAND FIN I.....	F			.2FE	9,985,700	115,094		11,509,400	10,000,000	9,988,281	0	1,136	0	0	6.875	6.895	FA	259,722	687,500	08/12/2008	08/15/2018	
62844X AG	2 MUZINICH CBO II LTD.....	F			.4FE	324,344	98,000		330,242	336,981	324,444	0	100	0	0	1.261	2.337	JAJO	897	1,161	02/19/2010	10/15/2013	
65504R AD	6 NOBLE GROUP LTD.....	F			.2FE	9,910,500	110,752		11,075,200	10,000,000	9,917,881	0	6,338	0	0	6.750	6.875	JJ	285,000	506,250	10/22/2009	01/29/2020	
677788 AA	9 OIL CASUALTY INSURANCE.....	F			.2FE	14,895,750	102,184		15,327,600	15,000,000	14,902,661	0	1,342	0	0	8.000	8.062	MS	353,333	1,200,000	09/14/2004	09/15/2034	
716745 AB	0 PETROPLUS FINANCE LTD.....	F			.4FE	8,263,824	88,500		7,965,000	9,000,000	7,965,000	0	(207,264)	0	0	7.000	8.020	MN	105,000	630,000	07/11/2007	05/01/2017	
775371 AG	2 ROHM & HAAS HOLDINGS LTD.....	F			.2FE	2,742,531	116,332		2,762,885	2,375,000	2,718,913	0	(23,619)	0	0	9.800	7.597	AO	49,136	226,625	01/08/2010	04/15/2020	
947075 AE	7 WEATHERFORD INTL LTD.....	F			.2FE	18,071,600	107,266		19,307,880	18,000,000	18,071,478	0	(913)	0	0	7.000	6.968	MS	371,000	1,260,000	12/15/2009	03/15/2038	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

CUSIP Identification	Description	2			7			Fair Value		10	11			Change in Book/Adjusted Carrying Value			16	17	Interest		20	Dates	
		3	4	5	6	Actual Cost		8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
947075 AF 4	WEATHERFORD INTL LTD	F			.2FE	17,903,100		128,319	23,097,420	18,000,000	17,920,720	0	6,139	0	0	0	9,625	9,708	MS	577,500	1,732,500	01/05/2009	03/01/2019
87944L AD 1	TELEMAR NORTE LESTE SA	F			.2FE	7,000,450		119,800	8,386,000	7,000,000	7,000,310	0	0	0	0	0	9,500	9,501	AO	0	665,000	04/17/2009	04/23/2019
87203R AC 6	BAE SYSTEMS CAN	F		.2	.2FE	1,695,211		104,000	1,694,940	1,629,750	1,629,750	0	0	0	0	0	7,156	6,590	MUSD	5,183	92,172	11/29/2002	12/15/2011
44841S AC 3	HUTCHISON WHAMP INTL LTD	F			.1FE	53,796,760		120,305	64,964,700	54,000,000	53,806,018	0	2,045	0	0	0	7,450	7,489	MN	413,475	4,023,000	06/04/2004	11/24/2033
44841A AA 6	HUTCHISON WHAMPOA FINANC	F			.1FE	4,991,450		104,988	5,249,400	5,000,000	4,993,117	0	1,284	0	0	0	4,625	4,658	MS	70,660	231,250	09/08/2009	09/11/2015
44841P AA 3	HUTCHISON WHAMPOA LTD	F			.1FE	9,967,600		119,953	11,995,300	10,000,000	9,971,613	0	2,383	0	0	0	7,625	7,672	AO	173,681	762,500	04/06/2009	04/09/2019
55277B AB 1	MCE FINANCE LTD	F			.4FE	4,936,949		114,625	5,731,250	5,000,000	4,937,014	0	64	0	0	0	10,250	10,495	MN	65,486	0	12/27/2010	05/15/2018
69335U AE 4	PF EXPT REC MASTER TRUST	F		.2	.2FE	7,543,969		106,500	7,734,611	7,262,545	7,505,055	0	(23,454)	0	0	0	6,436	5,646	MUSD	38,951	447,943	08/12/2009	06/01/2015
785712 AA 8	SABLE INTL FINANCE LTD	F		.1	.3FE	5,000,000		105,750	5,287,500	5,000,000	5,000,000	0	0	0	0	0	7,750	7,750	FA	146,389	196,979	02/09/2010	02/15/2017
81180W AB 7	SEAGATE HDD CAYMAN	F		.1	.3FE	6,000,000		101,250	6,075,000	6,000,000	6,000,000	0	0	0	0	0	7,750	7,750	JD	21,958	0	12/08/2010	12/15/2018
81180R AE 2	SEAGATE TECHNOLOGY HDD H	F			.3FE	5,028,471		100,500	5,025,000	5,000,000	5,025,000	0	(3,471)	0	0	0	6,800	6,289	AO	85,000	0	10/15/2010	10/01/2016
829192 AF 0	SIMSBURY CLO LIMITED	F		.1	.3FE	602,756		100,000	605,147	605,147	602,522	0	(234)	0	0	0	3,118	6,166	MS	5,084	9,106	08/27/2010	09/24/2011
87203R AA 0	SYSTEMS 2001 ASSET TRUST	F		.2	.2FE	7,345,568		109,710	7,557,091	6,888,243	7,288,812	0	(56,746)	0	0	0	6,664	4,393	MUSD	20,401	267,806	11/29/2010	09/15/2013
91911T AH 6	VALE OVERSEAS LIMITED	F			.2FE	11,894,240		109,998	13,199,760	12,000,000	11,903,287	0	1,719	0	0	0	6,875	6,954	MN	91,667	825,000	09/07/2010	11/21/2036
91911T AK 9	VALE OVERSEAS LIMITED	F			.2FE	39,425,600		110,493	44,197,200	40,000,000	39,432,448	0	6,018	0	0	0	6,875	6,990	MN	389,583	2,750,000	11/03/2009	11/10/2039
25152C MN 3	DEUTSCHE BANK AG LONDON	F			.1FE	14,509,686		112,023	14,955,071	13,350,000	14,378,665	0	(125,868)	0	0	0	6,000	4,648	MS	267,000	801,000	01/08/2010	09/01/2017
515110 AQ 7	LANDWIRTSCH. RENTENBANK	C			.1FE	13,953,030		104,229	13,830,534	13,300,000	13,880,030	0	(95,325)	0	0	730,029	4,300	3,398	JJ	249,912	547,615	12/17/2009	01/24/2016
BL6957 53 6	LANTIQ DEUTSCHLAND GMBH	F		.2	.4FE	0		97,000	0	0	0	0	0	0	0	0	0,000	0,000	MAT	6,793	207	12/09/2010	11/16/2015
90320R AA 2	UNITYMEDIA GMBH	F		.1	.4FE	4,892,200		104,500	5,225,000	5,000,000	4,903,311	0	10,004	0	0	0	8,125	8,505	JD	33,854	4,18,663	11/17/2009	12/01/2017
654902 AB 1	NOKIA CORP	F			.1FE	15,876,769		105,535	16,911,984	16,025,000	15,895,999	0	11,853	0	0	0	5,375	5,496	MN	110,061	861,344	04/30/2009	05/15/2019
654902 AC 9	NOKIA CORP	F			.1FE	23,818,400		105,631	25,351,440	24,000,000	23,821,685	0	2,067	0	0	0	6,625	6,684	MN	203,167	1,590,000	05/27/2009	05/15/2039
05567L G6 8	BNP PARIBAS	F			.1FE	2,491,775		101,088	2,526,700	2,500,000	2,493,012	0	1,237	0	0	0	3,250	3,322	MS	24,826	40,625	03/08/2010	03/11/2015
05567M AA 3	BNP PARIBAS	F			.1FE	12,896,750		104,830	13,103,750	12,500,000	12,827,260	0	(61,040)	0	0	0	4,800	4,153	JD	11,667	600,000	03/11/2010	06/24/2015
EI3323 29 8	CROWN EURO HOLDINGS SA	D		.1	.3FE	2,573,598		139,242	2,784,836	2,573,598	2,674,512	0	0	0	100,913	0	7,125	7,124	FA	80,988	0	07/21/2010	08/15/2018
268317 AC 8	ELECTRICITE DE FRANCE	F			.1FE	29,565,300		118,328	35,498,400	30,000,000	29,574,174	0	4,743	0	0	0	6,950	7,067	JJ	897,708	2,085,000	01/21/2009	01/26/2039
35177P AN 7	FRANCE TELECOM	C			.1FE	28,558,110		108,633	29,263,347	27,000,000	28,364,011	0	(199,849)	0	1,491,923	0	5,500	4,489	JD	33,066	1,445,316	10/28/2009	06/23/2016
35177P AS 6	FRANCE TELECOM	F			.1FE	9,954,300		106,847	10,684,700	10,000,000	9,966,812	0	8,524	0	0	0	4,375	4,478	JJ	210,243	438,715	06/29/2009	07/08/2014
66989L AA 7	NOVASEP HOLDING SAS	F		.1	.4FE	2,928,650		70,500	2,115,000	3,000,000	2,115,000	(817,663)	7,663	0	0	0	9,750	10,250	JD	13,000	286,000	12/16/2009	12/15/2016
83364L AB 5	SOCIETE GENERALE	F			.1FE	17,561,644		105,912	19,487,808	18,400,000	17,727,081	0	98,841	0	0	0	5,750	6,605	AO	208,661	1,058,000	11/18/2009	04/20/2016
83367T AD 1	SOCIETE GENERALE	F			.1FE	19,993,600		97,725	19,545,000	20,000,000	19,993,955	0	355	0	0	0	3,100	3,107	MS	184,278	0	09/08/2010	09/14/2015
83367T AG 4	SOCIETE GENERALE	F			.1FE	11,942,160		98,498	11,819,760	12,000,000	11,942,618	0	458	0	0	0	3,500	3,604	JJ	18,667	0	12/08/2010	01/15/2016
878520 AA 3	TECHNICOLOR SA	F		.5	5	1,751,722		93,000	1,839,196	1,977,630	1,756,806	0	5,084	0	0	0	9,350	9,145	MS	46,741	0	10/14/2010	05/26/2017
878520 AB 1	TECHNICOLOR SA	F			.5	10,993,106		93,000	11,301,530	12,152,183	11,030,465	0	37,359	0	0	0	9,350	11,003	MUSD	240,463	611,014	10/14/2010	05/26/2017
F9062J AK 4	TECHNICOLOR SA	F		.4Z	4Z	4,775,000		93,000	4,650,000	5,000,000	4,649,999	0	1,205	0	0	0	9,350	8,357	FMAN	118,174	1,16,875	12/17/2010	05/26/2016
92334N AB 9	VEOLIA ENVIRONNEMENT	F			.1FE	7,513,473		111,998	8,644,006	7,718,000	7,542,812	0	17,971	0	0	0	6,000	6,388	JD	38,590	463,080	04/28/2009	06/01/2018
92334N AC 7	VEOLIA ENVIRONNEMENT	F			.1FE	19,794,200		116,008	23,201,600	20,000,000	19,800,224	0	2,446	0	0	0	6,750	6,831	JD	112,500	1,350,000	05/21/2008	06/01/2038
92852E AK 1	VIVENDI	F			.2FE	1,890,770		107,864	1,887,620	1,750,000	1,854,780	0	(35,990)	0	0	0	5,750	2,987	AO	24,318	100,625	03/04/2010	04/04/2013
44927A AC 9	ICICI BANK LIMITED	F			.2FE	19,965,200		104,068	20,813,600	20,000,000	19,971,575	0	5,811	0	0	0	5,500	5,540	MS	293,333	916,667	11/20/2009	03/25/2015
G2615* AA 4	DOC TREASURY LTD	F			.2	4,885,650		97,713	4,885,650	5,000,000	4,885,650	0	0	0	0	0	4,370	4,370	AO	54,625	113,499	03/24/2010	03/24/2015
45074G AA 8	IBERDROLA FIN IRELAND	F			.1FE	19,901,880		99,551	19,910,200	20,000,000	19,910,200	0	6,404	0	0	0	3,800	3,838	MS	232,222	760,000	09/08/2009	09/11/2014
89354F AE 1	TRANSCAPIT (TRANSNET)	F			.2FE	23,000,000		123,814	28,477,220	23,000,000	23,000,000	0	0	0	0	0	8,700	8,700	FA	800,400	2,001,000	07/31/2008	08/07/2018
918242 AB 4	VIP FIN (VIMPELCOM)	F			.3FE	3,150,000		113,750	4,550,000	4,000,000	3,267,255	0	56,319	0	0	0	9,125	13,119	AO	61,847	365,000	10/01/2008	04/30/2018

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
	CUSIP Identification	Description			Actual Cost		8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
		3	4	5	6																
			F		.2FE																
03512T	AB	7	ANGLOGOLD HOLDINGS PLC.		..20,751,090		102,227	..21,467,670	..21,000,000	..20,752,922	..0	1,832	0	0	..6,500	..6,591	AO	..288,167	..633,208	05/11/2010	04/15/2040
46507M	AA	0	ISRAEL ELECTRIC CORP LTD.		..5,663,500		110,064	..5,502,700	..5,000,000	5,645,025	0	(18,475)	0	0	..7,250	..5,280	JJ	..167,153	0	09/14/2010	01/15/2019
064255	AA	0	BK TOKYO-MITSUBISHI UFJ		..9,998,900		102,097	..10,209,700	..10,000,000	..9,999,236	0	336	0	0	..2,600	..2,604	JJ	..114,833	..130,000	01/13/2010	01/22/2013
064255	AB	8	BK TOKYO-MITSUBISHI UFJ		..5,997,540		104,259	..6,255,540	..6,000,000	..5,997,968	0	428	0	0	..3,850	..3,859	JJ	..102,025	..115,500	01/13/2010	01/22/2013
66535H	AA	7	NOMURA HOLDINGS INC.		..20,501,200		104,259	..20,851,800	..20,000,000	..20,428,347	0	(72,853)	0	0	..5,000	..4,432	MS	..325,000	..500,000	03/11/2010	03/04/2015
686330	AE	1	ORIX CORP		..27,748,441		101,274	..28,792,198	..28,430,000	..27,817,351	0	..70,910	0	0	..4,710	..5,292	AO	..238,054	..669,527	05/28/2010	04/27/2015
03938L	AF	1	ARCELORMITTAL		..4,058,462		106,549	..4,528,333	..4,250,000	..4,091,332	0	..16,006	0	0	..6,125	..6,763	JD	..21,693	..260,313	11/14/2008	06/01/2018
03938L	AL	8	ARCELOORMITTAL		..24,732,750		119,021	..29,755,250	..25,000,000	..24,794,533	0	..39,354	0	0	..9,000	..9,250	FA	..850,000	..2,250,000	05/13/2009	02/15/2015
03938L	AM	6	ARCELOORMITTAL		..24,380,500		126,382	..31,595,500	..25,000,000	..24,443,401	0	..40,138	0	0	..9,850	..10,250	JD	..205,208	..2,462,500	05/13/2009	06/01/2019
03938L	AP	9	ARCELOORMITTAL		..19,040,400		103,778	..20,755,600	..20,000,000	..19,051,840	0	..9,360	0	0	..7,000	..7,400	AO	..295,556	..1,427,222	10/01/2009	10/15/2039
22303Q	AF	7	COVIDIEN INTERNATIONAL F		..19,976,023		107,787	..21,557,400	..20,000,000	..19,988,393	0	..5,503	0	0	..5,450	..5,479	AO	..230,111	..1,090,000	06/20/2008	10/15/2012
22303Q	AG	5	COVIDIEN INTERNATIONAL F		..10,340,100		113,651	..11,365,100	..10,000,000	..10,279,953	0	(33,208)	0	0	..6,000	..5,499	AO	..126,667	..600,000	02/19/2009	10/15/2017
22303Q	AH	3	COVIDIEN INTERNATIONAL F		..12,943,222		118,716	..15,433,080	..13,000,000	..12,945,003	0	..739	0	0	..6,550	..6,583	AO	..179,761	..851,500	06/20/2008	10/15/2037
29268B	AB	7	ENEL FINANCE INTERNATIONAL		..27,420,737		109,220	..27,305,000	..25,000,000	..27,158,397	0	(258,843)	..93,913	0	..6,250	..4,670	MS	..460,069	..1,562,500	02/12/2010	09/15/2017
29268B	AC	5	ENEL FINANCE INTERNATIONAL		..14,960,250		101,210	..15,181,500	..15,000,000	..14,961,761	0	..497	0	0	..6,800	..6,821	MS	..300,333	..1,020,000	09/21/2007	09/15/2037
29268B	AF	8	ENEL FINANCE INTL SA		..5,378,121		88,700	..5,382,000	..6,000,000	..5,382,000	0	..3,879	..246,879	0	..6,000	..6,476	AO	..84,000	..360,000	02/09/2010	10/07/2039
68619A	A*	2	ORIFLAME COSMETI		..5,000,000		102,099	..5,104,950	..5,000,000	..5,000,000	0	0	0	0	..5,170	..5,170	AO	..50,982	..129,250	04/20/2010	04/20/2015
87927V	AR	9	TELECOM ITALIA CAPITAL		..16,904,800		93,906	..15,964,020	..17,000,000	..16,909,560	0	..1,204	0	0	..7,200	..7,246	JJ	..554,200	..1,224,000	07/11/2006	07/18/2036
87927V	AV	0	TELECOM ITALIA CAPITAL		..17,200,000		99,090	..17,043,480	..17,200,000	..17,200,000	0	0	0	0	..7,721	..7,721	JD	..99,601	..1,328,012	05/28/2008	06/04/2038
902133	AG	7	TYCO ELECTRONICS GROUP S		..25,270,145		107,517	..26,879,250	..25,000,000	..25,116,290	0	(61,544)	0	0	..6,000	..5,715	AO	..375,000	..1,500,000	05/20/2008	10/01/2012
902133	AG	2	TYCO ELECTRONICS GROUP S		..1,448,490		114,863	..1,722,945	..1,500,000	..1,449,833	0	..586	0	0	..7,125	..7,413	AO	..26,719	..106,875	07/30/2008	10/01/2037
902118	BM	9	TYCO INTERNATIONAL FINAN		..9,965,300		106,039	..10,603,900	..10,000,000	..9,973,196	0	..6,400	0	0	..4,125	..4,202	AO	..87,083	..423,968	09/30/2009	10/15/2014
97314X	AF	1	WIND ACQUISITION FIN SA		..2,978,690		101,750	..3,052,500	..3,000,000	..2,979,893	0	..203	0	0	..7,250	..7,375	MN	..21,146	0	11/18/2010	02/15/2018
02364W	AJ	4	AMERICA MOVIL SA de CV		..53,510,707		109,608	..60,284,400	..55,000,000	..52,324,344	0	..42,819	0	0	..6,375	..6,589	MS	..1,168,750	..3,506,250	05/05/2005	03/01/2035
02364W	AP	0	AMERICA MOVIL SAB DE CV		..4,952,350		106,848	..5,342,400	..5,000,000	..4,954,286	0	..652	0	0	..6,125	..6,195	MN	..39,132	..306,250	10/24/2007	11/15/2037
02364W	AU	9	AMERICA MOVIL SAB DE CV		..1,996,067		102,823	..2,056,460	..2,000,000	..1,996,334	0	..267	0	0	..3,625	..3,671	MS	..18,326	..36,250	08/31/2010	03/30/2015
191241	AD	0	COCA-COLA FEMSA SAB CV		..9,951,585		102,934	..10,293,400	..10,000,000	..9,952,791	0	..1,206	0	0	..4,625	..4,689	FA	..174,722	0	09/18/2010	02/15/2020
40049J	AV	9	GRUPO TELEvisa S.A.		..4,887,650		112,021	..5,601,050	..5,000,000	..4,905,140	0	..3,856	0	0	..6,625	..6,835	MS	..94,774	..331,250	10/17/2005	03/18/2025
40049J	AZ	0	GRUPO TELEvisa S.A.		..4,916,227		108,294	..5,414,700	..5,000,000	..4,916,932	0	..705	0	0	..6,625	..6,690	JJ	..152,743	..207,031	03/23/2010	01/15/2040
71654Q	AV	4	PETROLEOS MEXICANOS		..19,875,435		105,250	..21,050,000	..20,000,000	..19,881,744	0	..6,309	0	0	..4,875	..5,032	MS	..287,083	0	10/01/2010	03/15/2015
71654Q	AW	2	PETROLEOS MEXICANOS		..19,769,256		106,000	..21,200,000	..20,000,000	..19,773,839	0	..4,584	0	0	..6,000	..6,162	MS	..366,667	0	10/01/2010	03/05/2020
00792A	AH	6	AEGON NV		..12,515,161		103,068	..12,172,331	..11,810,000	..12,482,493	0	(32,668)	0	0	..4,625	..3,358	JD	..45,518	..273,106	09/28/2010	12/01/2015
1912EQ	AD	4	COCA-COLA HBC FINANCE BV		..43,640,744		108,678	..45,506,739	..41,873,000	..43,271,334	0	(261,903)	0	0	..5,500	..4,706	MS	..665,315	..2,303,015	10/23/2009	09/17/2015
25156P	AC	7	DEUTSCHE TEL FIN		..21,429,710		134,395	..24,863,075	..18,500,000	..21,329,348	0	..787	0	0	..8,750	..7,269	JD	..71,944	..1,618,750	06/11/2009	06/15/2030
25156P	AK	9	DEUTSCHE TELEKOM INT FIN		..8,533,058		110,143	..9,086,798	..8,250,000	..8,428,941	0	(62,061)	0	0	..5,875	..4,985	FA	..176,372	..484,688	04/15/2009	08/20/2013
25244S	AC	5	DIAGEO FINANCE BV		..10,449,900		111,265	..11,126,500	..10,000,000	..10,355,227	0	(64,623)	0	0	..5,300	..4,472	AO	..92,750	..530,000	07/02/2009	10/28/2015
288789	AB	0	E.ON INTL FINANCE BV		..14,935,800		118,529	..17,779,350	..15,000,000	..14,937,807	0	..787	0	0	..6,650	..6,663	AO	..169,021	..997,500	04/15/2008	04/30/2038
28835P	AC	4	EDP FINANCE BV		..29,808,000		85,244	..25,573,200	..30,000,000	..29,827,258	0	..15,417	0	0	..4,900	..4,982	AO	..367,500	..1,478,167	09/22/2009	10/01/2019
29266M	AF	6	ENERGY EAST CORP		..23,294,150		101,824	..25,456,000	..25,000,000	..23,335,278	0	..20,038	0	0	..6,750	..7,360	JJ	..778,125	..1,687,500	04/23/2009	07/15/2036
423012	B@	1	HEINIKEN NV		..10,000,000		103,240	..10,324,000	..10,000,000	..10,000,000	0	0	0	0	..4,600	..4,600	FA	..176,333	0	08/13/2010	08/15/2018
EF7017	66	0	IMPRESS HOLDINGS BV		..1,810,225		133,645	..1,790,848	..1,814,762	..1,789,684	0	..745	0	(122,374)	..4,560	..7,385	JAJO	..17,250	..71,991	08/22/2007	09/15/2013
45320K	AA	1	IMPRESS METAL PACK HLDG		..5,930,300		99,500	..6,462,525	..6,495,000	..6,115,554	0	121,794	0	0	..3,376	..7,617	JAJO	..46,294	..228,289	08/14/2009	09/15/2013

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2		Codes			7		Fair Value		10	11			Change in Book/Adjusted Carrying Value			16	17	Interest		20	Dates	
	CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	21	22
449786	AA 0	ING BANK NV.....	F	.....	.....	.....	1FE	103.083	15,350,548	14,890,000	14,669,536	.....	46,337	.....	.....	5.125	5.549	MN	127,185	.....	763,113	03/08/2010	05/01/2015
45667X	AE 4	INTERGEN NV.....	F	.....	.....	.....	3FE	106.000	21,200,700	20,000,000	.....	.....	13,206	.....	.....	9.000	7.120	JD	5,000	.....	1,800,000	07/23/2007	06/30/2017
780641	AH 9	KPN NV.....	F	.....	.....	.....	2FE	130.005	20,722,797	15,940,000	15,290,683	.....	8,203	.....	.....	8.375	7.602	AO	333,744	.....	1,108,850	08/20/2010	10/01/2030
500472	AC 9	PHILIPS ELECTRONICS NV.....	F	.....	.....	.....	1FE	119.263	35,775,900	30,000,000	29,514,497	.....	5,866	.....	.....	6.875	7.009	MS	630,208	.....	2,062,500	03/05/2008	03/11/2038
74977R	BQ 6	RABOBANK NEDERLAND.....	F	.....	.....	.....	1FE	106.383	31,914,900	30,000,000	29,961,794	.....	10,350	.....	.....	4.200	4.241	MN	168,000	.....	1,260,000	05/07/2009	05/13/2014
74977R	CE 2	RABOBANK NEDERLAND NV NY.....	F	.....	.....	.....	1FE	101.800	5,090,000	5,000,000	4,997,070	.....	520	.....	.....	3.200	3.215	MS	48,889	.....	80,000	03/04/2010	03/11/2015
00077T	AA 2	ROYAL BK OF SCOTLAND NV.....	F	.....	.....	.....	1FE	101.485	3,044,550	3,000,000	3,021,721	.....	(779)	.....	.....	7.750	7.657	MN	29,708	.....	232,500	03/23/2010	05/15/2023
N1492@	AA 4	ROYAL BOSKALIS.....	F	.....	.....	.....	2	98.000	9,000,000	9,000,000	.....	.....	0	.....	.....	5.190	4.477	JJ	206,303	.....	.....	07/22/2010	07/22/2017
879385	AD 4	TELEFONICA EUROPE.....	F	.....	.....	.....	1FE	116.182	20,296,995	17,470,000	17,890,517	.....	(8,859)	.....	.....	8.250	8.008	MS	424,375	.....	1,441,275	10/22/2002	09/15/2030
90320L	AC 1	UPC HOLDING BV.....	F	.....	.....	.....	4FE	109.500	5,475,000	5,000,000	5,188,580	.....	(11,420)	.....	.....	9.875	9.152	AO	104,236	.....	246,875	05/06/2010	04/15/2018
EH8051	63 1	UPC HOLDING BV.....	D	.....	.....	.....	4FE	145.427	8,434,742	8,120,692	6,466,555	.....	103,343	.....	(455,640)	9.750	12.899	AO	159,646	.....	784,299	04/30/2009	04/15/2018
00182E	AM 1	ANZ NATIONAL (INT'L) LTD.....	F	.....	.....	.....	1FE	99.464	9,946,400	10,000,000	9,992,306	.....	606	.....	.....	3.125	3.143	FA	122,396	.....	.....	08/03/2010	08/10/2015
984851	AA 3	YARA INTERNATIONAL ASA.....	F	.....	.....	.....	2FE	107.419	9,989,967	9,300,000	9,172,006	.....	28,119	.....	.....	5.250	5.642	JD	21,700	.....	488,250	07/23/2009	12/15/2014
984851	AC 9	YARA INTERNATIONAL ASA.....	F	.....	.....	.....	2FE	119.178	18,621,563	15,625,000	15,635,184	.....	(1,473)	.....	.....	7.875	7.870	JD	68,359	.....	1,230,469	07/16/2009	06/11/2019
62983P	AB 1	NAKILAT INC.....	F	.....	.....	.....	2FE	94.943	23,735,750	25,000,000	24,472,987	.....	6,824	.....	.....	6.267	6.220	JD	4,352	.....	2,036,775	08/20/2010	12/31/2033
75405U	AD 8	RAS LAFFAN LNG 3.....	F	.....	.....	.....	2	105.562	3,668,600	30,000,000	29,754,204	.....	10,645	.....	.....	6.332	5.732	MS	480,177	.....	1,583,000	12/04/2007	09/30/2027
449130	AF 0	HYNIX SEMICONDUCTOR INC.....	F	.....	.....	.....	4FE	102.000	5,100,000	5,000,000	.....	.....	0	.....	.....	7.875	14.640	JD	4,375	.....	393,750	02/06/2008	06/27/2017
44920U	AB 4	HYUNDAI CAPITAL SERVICES.....	F	.....	.....	.....	2FE	108.247	31,551,836	29,148,000	30,340,174	.....	(133,055)	.....	.....	6.000	4.960	MN	272,048	.....	1,539,000	11/29/2010	05/05/2015
44890A	AE 6	HYUNDAI MOTOR MANUFACTUR.....	F	.....	.....	.....	2FE	102.611	5,130,550	5,000,000	4,986,893	.....	1,943	.....	.....	4.500	4.568	AO	47,500	.....	112,500	04/12/2010	04/15/2015
456036	AE 2	INDUSTRIAL BANK OF KOREA.....	F	.....	.....	.....	1FE	112.256	5,612,800	5,000,000	4,974,236	.....	6,657	.....	.....	7.125	7.303	AO	67,292	.....	356,250	04/16/2009	04/23/2014
98105F	AA 2	WOORI BANK.....	F	.....	.....	.....	2FE	101.257	5,265,364	5,200,000	5,196,075	.....	605	.....	.....	6.125	6.142	MN	51,314	.....	318,552	05/04/2006	05/03/2016
00289R	AA 0	ABENGOA SA.....	F	.....	.....	.....	3FE	92.500	4,625,000	5,000,000	4,620,629	(225,192)	2,021	.....	.....	8.875	9.506	MN	77,656	.....	.....	11/30/2010	11/01/2017
87938W	AC 7	TELEFONICA EMISIONES SAU.....	F	.....	.....	.....	1FE	102.318	30,695,400	30,000,000	30,000,000	.....	0	.....	.....	7.045	7.045	JD	64,579	.....	2,113,500	06/09/2006	06/20/2036
65557C	AA 1	NORDEA BANK NORGE ASA.....	F	.....	.....	.....	1FE	103.077	28,861,560	28,000,000	27,967,963	.....	7,568	.....	.....	3.700	3.732	MN	138,133	.....	1,036,000	11/05/2009	11/13/2014
65557A	AA 5	NORDEA BANK SWED.....	F	.....	.....	.....	1FE	106.972	29,952,160	28,000,000	28,620,823	.....	(306,500)	.....	.....	5.250	4.034	MN	126,583	.....	1,470,000	09/23/2009	11/30/2012
86959L	AA 1	SVENSKA HANDELSBANKEN AB.....	F	.....	.....	.....	1FE	106.299	31,889,700	30,000,000	30,180,451	.....	(48,996)	.....	.....	4.875	4.689	JD	85,313	.....	1,462,500	12/04/2009	06/10/2014
92886A	AA 1	VOLVO TREASURY AB.....	F	.....	.....	.....	2FE	102.426	20,485,200	25,500,000	19,985,782	.....	8,033	.....	.....	2.875	2.918	MS	170,903	.....	575,000	09/09/2009	09/14/2012
22546Q	AA 5	CREDIT SUISSE NEW YORK.....	F	.....	.....	.....	1FE	109.665	16,449,750	15,000,000	14,989,229	.....	2,869	.....	.....	5.950	5.162	AO	379,313	.....	1,056,125	11/16/2010	04/01/2015
22546Q	AC 1	CREDIT SUISSE NEW YORK.....	F	.....	.....	.....	1FE	105.627	26,406,750	25,000,000	24,981,294	.....	1,673	.....	.....	5.300	5.311	FA	507,917	.....	1,325,000	08/10/2009	08/13/2019
90261X	FY 3	UBS AG STAMFORD CT.....	F	.....	.....	.....	1FE	103.062	10,306,200	10,000,000	9,964,873	.....	7,573	.....	.....	3.875	3.970	JJ	178,681	.....	193,750	01/12/2010	01/15/2015
87083K	AM 4	UBS AGNY.....	F	.....	.....	.....	1FE	109.305	5,230,244	4,785,000	5,226,948	.....	(39,615)	.....	.....	7.375	5.646	JD	15,684	.....	352,894	04/12/2010	06/15/2017
947075	AB 3	WEATHERFORD INTL INC.....	F	.....	.....	.....	2FE	102.134	5,106,700	5,000,000	4,274,065	.....	8,762	.....	.....	6.500	7.820	FA	135,417	.....	325,000	06/16/2009	08/01/2036
947076	AB 1	WEATHERFORD INTL INC.....	F	.....	.....	.....	2FE	106.111	6,366,660	6,000,000	5,638,173	.....	57,104	.....	.....	5.500	6.916	FA	124,667	.....	330,000	05/20/2009	02/15/2016
947075	AG 2	WEATHERFORD INTL LTD.....	F	.....	.....	.....	2FE	139.300	6,965,000	5,000,000	4,942,739	.....	364	.....	.....	9.875	10.000	MS	164,583	.....	493,750	01/05/2009	03/01/2039
23330J	AA 9	DUBAI PORTS WORLD.....	F	.....	.....	.....	3FE	91.954	18,390,800	20,000,000	15,424,650	.....	40,250	.....	.....	6.850	7.568	JJ	661,194	.....	1,370,000	03/18/2008	07/02/2037
00386S	AB 8	TAQA ABU DHABI NATIONAL.....	F	.....	.....	.....	1FE	99.234	24,808,500	25,000,000	24,275,796	.....	10,239	.....	.....	6.500	6.573	AO	288,889	.....	1,625,000	10/23/2006	10/27/2036
00388W	AB 7	TAQA ABU DHABI NATL ENER.....	F	.....	.....	.....	1FE	105.270	10,527,000	10,000,000	10,000,000	.....	0	.....	.....	6.165	6.165	AO	113,025	.....	616,500	10/19/2007	10/25/2017
00279V	CA 1	ABBIE NATL TREASURY SERV.....	F	.....	.....	.....	1FE	99.094	9,909,400	10,000,000	9,998,187	.....	428	.....	.....	3.875	3.880	MN	54,896	.....	387,500	11/04/2009	11/10/2014
046353	AB 4	ASTRAZENECA PLC.....	F	.....	.....	.....	1FE	115.803	4,632,120	4,000,000	4,162,456	.....	(19,808)	.....	.....	5.900	5.174	MS	69,489	.....	236,000	05/27/2009	09/15/2017
046353	AD 0	ASTRAZENECA PLC.....	F	.....	.....	.....	1FE	118.721	27,305,830	23,000,000	22,906,879	.....	1,281	.....	.....	6.450	6.482	MS	436,808	.....	1,483,500	09/05/2007	09/15/2037
06739F	FS 5	BARCLAYS BANK PLC.....	F	.....	.....	.....	1FE	112.951	28,237,750	25,000,000	24,952,675	.....	4,072	.....	.....	6.750	6.780	MN	182,813	.....	1,687,500	05/19/2009	05/22/2019

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
CUSIP Identification	Description	Codes			NAIC Designation	Actual Cost	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity
		3	4	5																	
06739F	GF 2 BARCLAYS BANK PLC.....	F		.1FE	66,583,082	105.820	68,195,699	64,445,000	66,295,856	0	(277,974)	0	0	0	5.000	4.425	MS	886,119	3,222,250	01/06/2010	09/22/2016
06739G	AE 9 BARCLAYS BANK PLC.....	F		.1FE	5,405,591	102.580	5,562,913	5,423,000	5,407,803	0	1,715	0	0	0	6.050	6.098	JD	24,607	328,092	09/09/2009	12/04/2017
111021	AE 1 BRITISH TEL PLC.....	F		.2FE	11,446,440	133.283	15,993,960	12,000,000	11,460,250	0	8,536	0	0	0	9.125	9.565	JD	48,667	1,170,000	04/27/2009	12/15/2030
11102A	AA 9 BRITISH TELECOM PLC.....	F		.2FE	5,460,630	109.452	6,567,120	6,000,000	5,560,877	0	45,287	0	0	0	5.950	7.319	JJ	164,617	357,000	12/02/2009	01/15/2018
11102A	AB 7 BRITISH TELECOM PLC.....	F		.2FE	17,568,490	106.465	18,256,618	17,148,000	17,403,049	0	(117,123)	0	0	0	5.150	4.379	JJ	407,217	883,122	08/03/2009	01/15/2013
11778B	AB 8 BSKYB FINANCE UK LTD.....	F		.2FE	13,853,700	106.382	15,957,300	15,000,000	13,915,619	0	15,674	0	0	0	6.500	7.125	AO	205,833	975,000	07/24/2006	10/15/2035
11778B	AA 0 BSKYB FINANCE UK PLC.....	F		.2FE	23,718,836	110.282	24,018,317	21,779,000	23,376,124	0	(296,573)	0	0	0	5.625	3.930	AO	258,626	1,225,069	01/07/2010	10/15/2015
25243Y	AL 3 DIAGEO CAPITAL PLC.....	F		.1FE	14,985,900	107.841	16,176,150	15,000,000	14,993,964	0	2,680	0	0	0	5.200	5.215	JJ	327,167	780,000	10/23/2007	01/30/2013
25243Y	AM 1 DIAGEO CAPITAL PLC.....	F		.1FE	5,297,700	113.421	5,671,050	5,000,000	5,252,993	0	(30,656)	0	0	0	5.750	4.867	AO	54,306	287,500	07/07/2009	10/23/2017
404280	AE 9 HSBC HOLDINGS PLC.....	F		.1FE	13,556,432	105.150	13,669,500	13,000,000	13,511,680	0	(9,688)	0	0	0	7.350	6.995	MN	90,242	955,500	08/31/2005	11/27/2032
G4986*	AA 1 JARDINE LLOYD TH.....	F		.4Z	3,000,000	98.000	3,000,000	3,000,000	2,940,000	(60,000)	0	0	0	0	5.020	5.020	MS	38,068	0	09/30/2010	09/30/2017
53947M	AA 4 LLOYDS TSB BANK PLC.....	F		.1FE	47,572,850	99.977	47,489,075	47,500,000	47,571,073	0	(1,777)	0	0	0	4.375	4.335	JJ	975,564	929,688	09/09/2010	01/12/2015
53947N	AA 2 LLOYDS TSB BANK PLC.....	F		.2FE	4,969,600	92.003	4,600,150	5,000,000	4,970,253	0	653	0	0	0	6.500	6.584	MS	96,597	0	09/07/2010	09/14/2020
600388	AB 8 MILLER BREWING CO.....	F		.2FE	19,023,300	108.540	19,537,200	18,000,000	18,706,615	0	(251,771)	0	0	0	5.500	3.912	FA	374,000	990,000	11/03/2009	08/15/2013
553799	AA 5 MU FINANCE PLC.....	F		.5*	14,519,000	101.625	15,243,750	15,000,000	14,560,961	0	41,961	0	0	0	8.375	10.106	FA	523,437	635,104	05/07/2010	02/01/2017
63859U	AX 1 NATIONWIDE BLDG SOCIETY.....	F		.1FE	13,408,513	100.815	12,833,750	12,730,000	13,374,159	0	(34,354)	0	0	0	4.650	3.334	FA	207,181	0	10/14/2010	02/25/2015
63627A	AC 6 NATL GRID PLC.....	F		.2FE	31,000,916	114.164	33,621,298	29,450,000	30,775,922	0	(204,246)	0	0	0	6.300	5.376	FA	773,063	1,855,350	11/24/2009	08/01/2016
LN4742	93 5 NDS FINANCE FACILITY B4.....	F		.4Z	7,567,900	97.500	7,698,363	7,895,757	7,591,936	0	24,036	0	31,002	0	0.538	1.255	MAT	7,914	367,228	08/16/2010	02/03/2017
705010	AA 4 PEARSON DOL FIN TWO PLC.....	F		.2FE	11,508,431	107.839	11,792,195	10,935,000	11,323,674	0	(155,255)	0	0	0	5.500	3.900	MN	91,884	601,425	10/29/2009	05/06/2013
705006	AB 0 PEARSON PLC (U.K.).....	F		.2FE	1,010,126	108.403	1,029,829	950,000	995,681	0	(12,198)	0	0	0	5.700	4.174	JD	4,513	54,150	10/20/2009	06/01/2014
78010J	CV 2 ROYAL BK OF SCOTLAND PLC.....	F		.1FE	32,009,673	102.417	32,840,011	32,065,000	32,023,588	0	10,054	0	0	0	4.875	4.914	FA	547,109	1,563,169	09/16/2009	08/25/2014
78010X	AC 5 ROYAL BK OF SCOTLAND PLC.....	F		.1FE	19,953,600	102.292	20,458,400	20,000,000	19,960,228	0	6,628	0	0	0	4.875	4.928	MS	284,375	487,500	03/09/2010	03/16/2015
78010X	AG 6 ROYAL BK OF SCOTLAND PLC.....	F		.1FE	20,009,150	98.303	19,660,600	20,000,000	20,010,061	0	911	0	0	0	3.950	3.938	MS	221,639	0	11/23/2010	09/21/2015
78572M	AD 7 SABMILLER PLC.....	F		.2FE	37,426,599	115.801	39,163,898	33,820,000	36,986,212	0	(434,317)	0	0	0	6.500	4.584	JJ	1,099,150	1,675,050	04/22/2010	07/01/2016
78572M	AF 2 SABMILLER PLC.....	F		.2FE	2,833,509	116.878	2,980,389	2,550,000	2,805,170	0	(27,384)	0	0	0	6.500	4.896	JJ	76,429	165,750	12/15/2009	07/15/2018
81013T	AB 7 SCOTTISH POWER LTD.....	F		.1FE	10,794,400	106.123	10,612,300	10,000,000	10,628,531	0	(135,602)	0	0	0	5.375	3.745	MS	158,264	537,500	10/06/2009	03/15/2015
83238P	AA 2 SMITHS GROUP PLC.....	F		.2FE	9,983,400	107.913	10,791,300	10,000,000	9,988,289	0	3,043	0	0	0	6.050	6.089	MN	77,306	605,000	05/07/2009	05/15/2014
853250	AA 6 STANDARD CHART.....	F		.1FE	17,574,912	121.317	20,429,783	16,840,000	17,489,396	0	(13,001)	0	0	0	8.000	7.624	MN	116,009	1,347,200	06/04/2002	05/30/2031
853250	AB 4 STANDARD CHARTERED BANK.....	F		.1FE	36,642,015	107.002	37,996,410	35,510,000	36,551,455	0	(116,375)	0	0	0	6.400	5.899	MS	599,724	2,272,640	03/12/2010	09/26/2017
85325A	AD 2 STANDARD CHARTERED PLC.....	F		.1FE	32,134,000	108.376	33,596,560	31,000,000	31,869,230	0	(202,790)	0	0	0	5.500	4.710	MN	203,653	1,705,000	09/24/2009	11/18/2014
85325A	AF 7 STANDARD CHARTERED PLC.....	F		.1FE	9,994,100	102.957	10,295,700	10,000,000	9,994,836	0	736	0	0	0	3.850	3.863	AO	68,444	192,500	04/21/2010	04/27/2015
G7866#	AB 3 THE SAGE GRP PLC.....	F		.2	9,593,100	95.931	9,593,100	10,000,000	9,593,100	0	0	0	406,900	0	4.390	4.008	MS	134,139	180,478	03/11/2010	03/11/2015
BL6479	20 0 TI AUTOMOTIVE LTD.....	F		.4Z	6,896,413	100.750	7,034,869	6,982,500	6,902,419	0	4,006	0	16,520	0	9.500	2.454	MAT	1,843	184,918	11/15/2010	06/24/2016
91529M	AA 0 UNIMPROVIDENT FINANCE CO.....	F		.2FE	29,605,290	110.929	31,060,120	28,000,000	29,441,601	0	(157,193)	0	0	0	6.850	5.646	MN	245,078	1,301,500	05/19/2010	11/15/2015
92769V	AB 5 VIRGIN MEDIA FINANCE PLC.....	F		.3FE	6,885,480	109.250	7,647,500	7,000,000	6,894,339	0	7,779	0	0	0	8.375	8.625	AO	123,764	547,167	11/04/2009	10/15/2019
92769X	AC 9 VIRGIN MEDIA SECURED FIN.....	F		.1FE	9,826,734	105.250	10,525,000	10,000,000	9,834,206	0	7,472	0	0	0	6.500	6.799	JD	28,889	325,000	08/05/2010	01/15/2018
92857W	AK 6 VODAFONE GROUP.....	F		.1FE	5,857,111	111.952	6,359,993	5,681,000	5,823,037	0	(23,213)	0	0	0	5.750	0.710	MS	96,182	326,658	06/30/2009	03/15/2016
92857W	AG 5 VODAFONE GROUP PLC.....	F		.1FE	14,857,000	109.238	16,385,700	15,000,000	14,888,850	0	20,188	0	0	0	5.000	5.179	MS	220,833	750,000	06/26/2009	09/15/2015
92857W	AP 5 VODAFONE GROUP PLC.....	F		.1FE	9,291,600	111.635	10,047,150	9,000,000	9,244,041	0	(32,981)	0	0	0	5.625	5.105	FA	174,375	506,250	07/16/2009	02/27/2017
92857W	AQ 3 VODAFONE GROUP PLC.....	F		.1FE	9,093,000	107.050	10,705,000	10,000,000	9,131,058	0	11,700	0	0	0	6.150	6.869	FA	211,833	615,000	06/13/2007	02/27/2037
92857W	AR 1 VODAFONE GROUP PLC.....	F		.1FE	10,026,000	104.856	10,485,600	10,000,000	10,007,438	0	(6,093)	0	0	0	5.350	5.281	FA	184,278	535,000	10/04/2007	02/27/2012
92857W	AT 7 VODAFONE GROUP PLC.....	F		.1FE	8,569,385	105.118	8,988,640	8,551,000	8,564,331	0	(3,										

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates			
			3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22
BL6786	60 41	WORLDPAY	F		2	3FE	101.125	3.033.750	3.000.000	2.970.111	0	111	0	0	6.250	0.152	MAT	6.250	0	12/20/2010	08/06/2017
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						XXX	15.059.964.356	13.960.378.951	13.878.493.176	12.425.250	(14.262.883)	22.442.097	19.738.963	XXX	XXX	XXX	209.748.698	760.759.338	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Residential Mortgage-Backed Securities																					
02640F	AA	6 AMERICAN GENERAL MORTGAGE LOA				1Z*	103.920	15.364.922	14.785.380	14.782.106	0	282	0	0	5.150	5.159	MON	63.454	559.352	03/29/2010	03/25/2058
05949A	ZW	3 BANC OF AMERICA ALTERNATIVE LOAN TRUST				2Z*	100.028	18.906.362	18.901.069	18.906.362	1.773.589	139.530	0	0	6.000	5.428	MON	94.505	1,124.108	12/07/2004	01/25/2035
05946X	ND	1 BANC OF AMERICA FUNDING CORPORATION				1Z*	91.164	5.073.123	5.564.814	5.073.123	(457.860)	525	0	0	3.472	3.590	MON	16,101	184.381	08/13/2007	01/25/2035
05946X	PV	9 BANC OF AMERICA FUNDING CORPORATION				2Z*	103.401	13.066.582	12.636.804	12.729.024	0	21,257	0	0	5.500	5.379	MON	57.919	691.406	01/19/2005	02/25/2035
060506	7M	8 BANC OF AMERICA MORTGAGE SECURITIES				1Z*	98.913	4.298.220	4.345.456	4.299.030	0	842	0	0	3.001	3.171	MON	10.868	138.098	08/09/2007	04/25/2033
07820Q	AF	2 BELLA VISTA MORTGAGE TRUST				1Z*	88.922	16.386.983	18.428.408	18.075.047	0	4,995	0	0	3.467	3.861	MON	53.246	489.058	12/01/2010	11/20/2034
172973	S5	9 CITICORP MTGE SECURITIES				1Z*	100.998	13.427.269	13.294.655	13.326.404	0	(12.891)	0	0	5.500	5.150	MON	60.934	688.638	04/07/2005	04/25/2035
17307G	AM	0 CITIGROUP MORTGAGE LOAN TRUST				1Z*	99.955	1.416.579	1.417.220	1.480.597	0	57.887	0	0	5.500	4.085	MON	6.496	76.527	11/13/2003	12/25/2018
12667F	RY	3 COUNTRYWIDE ALTERNATIVE LOAN				3Z*	102.400	119.533.818	116.732.358	119.027.728	12.536.064	374.654	0	0	6.000	5.370	MON	583.662	6.935.547	03/14/2007	10/25/2034
12667F	7H	2 COUNTRYWIDE ALTERNATIVE LOAN TRUST				4	84.045	7.021.544	8.354.455	7.021.544	1.017.518	(1.987)	7.337	0	5.500	5.352	MON	38.291	459.194	02/03/2005	04/25/2035
12667F	AG	0 COUNTRYWIDE ALTERNATIVE LOAN TRUST				1Z*	100.029	1.290.079	1.289.709	1.289.574	0	282	0	0	4.250	4.313	MON	4.568	44.488	06/03/2004	03/25/2034
12667F	DB	8 COUNTRYWIDE ALTERNATIVE LOAN TRUST				2Z*	100.283	11.479.447	11.447.040	11.479.447	1.799.864	115.704	0	0	6.000	5.307	MON	57.235	681.090	01/13/2005	05/25/2034
12667F	KH	7 COUNTRYWIDE ALTERNATIVE LOAN TRUST				1Z*	97.225	14.583.765	15.000.000	15.289.175	2.200.490	25.843	0	0	6.000	5.508	MON	75.000	900.031	01/20/2005	07/25/2034
12667F	PE	9 COUNTRYWIDE ALTERNATIVE LOAN TRUST				1Z*	95.230	29.218.450	30.682.045	29.218.450	2.058.965	330.492	0	0	6.000	5.371	MON	153.410	1,821.112	08/06/2004	09/25/2034
12667F	QU	2 COUNTRYWIDE ALTERNATIVE LOAN TRUST				1Z*	99.711	32.800.790	32.895.827	32.800.790	4.700.361	437.096	0	0	6.250	5.481	MON	171.332	2,035.794	09/28/2004	09/25/2034
12667F	RZ	0 COUNTRYWIDE ALTERNATIVE LOAN TRUST				3Z*	102.000	23.801.289	23.334.597	23.801.289	3.633.743	452.586	0	0	6.250	5.265	MON	121.534	1,446.192	04/18/2005	10/25/2034
12667F	SK	2 COUNTRYWIDE ALTERNATIVE LOAN TRUST				1Z*	84.948	3.194.445	3.760.454	3.984.723	916.121	94.318	0	0	6.500	4.634	MON	20.369	239.587	09/22/2004	01/25/2032
12667F	U2	9 COUNTRYWIDE ALTERNATIVE LOAN TRUST				1Z*	97.363	13.940.074	14.317.645	13.940.074	(888.931)	360.391	0	0	6.500	5.732	MON	77.554	902.273	06/24/2005	08/25/2032
12667G	UH	4 COUNTRYWIDE ALTERNATIVE LOAN TRUST				1Z*	62.204	5.261.320	8.458.129	7.400.706	0	(47.291)	0	0	5.500	5.959	MON	38.766	451.819	06/07/2005	07/25/2035
12669D	GL	6 COUNTRYWIDE HOME LOANS				1Z*	101.466	5.708.374	5.625.909	5.666.399	0	16.236	0	0	5.500	4.810	MON	25.785	279.350	06/03/2003	12/25/2035
22541Q	WZ	1 CS FIRST BOSTON MORTGAGE SECURITIES CORP				1Z*	101.013	15.946.203	15.786.257	16.042.062	0	86.675	0	0	6.000	5.681	MON	78.931	937.137	09/14/2005	09/25/2033
225458	KP	2 CS FIRST BOSTON MORTGAGE SECURITIES CORP				1Z*	100.550	28.531.729	28.375.663	28.482.879	0	(7.023)	0	0	5.500	5.145	MON	130.055	1,491.861	04/05/2005	07/25/2035
38012H	AA	6 GMAC OVERDRIVE AUTO LOAN SYNDICATE 2005				5Z	98.549	1.133.918	1.150.614	1.133.918	(12.516)	28.667	0	0	3.500	4.397	MON	1.790	3.830	08/20/2009	08/31/2011
36242D	JQ	7 GSMP'S MORTGAGE LOAN TRUST				1Z*	84.397	4.546.769	4.551.925	4.547.842	0	271	0	0	0.871	0.884	MON	661	30.276	10/21/2004	06/25/2034
466247	EV	1 JP MORGAN MORTGAGE TRUST				1FE	92.473	15.456.151	16.714.267	17.054.653	1,853.313	7,026	153.541	0	6.000	5.594	MON	83.571	993.389	08/17/2004	09/25/2034
466247	FB	4 JP MORGAN MORTGAGE TRUST				1FE	91.767	8.374.992	9.126.346	9.351.359	1,268.994	59.736	0	0	6.000	5.501	MON	45.632	545.236	02/23/2005	09/25/2034
57643M	FQ	2 MASTER ASSET SECURITIZATION T				1Z*	100.607	21.654.841	21.524.104	22.181.702	0	551,060	0	0	6.000	5.435	MON	107,621	1,266.761	08/05/2004	09/25/2034
57643A	E4	2 MASTR ALTERNATIVE LOANS TRUST				1Z*	83.013	18.128.774	21.838.502	21,868,486	0	12,307	62.638	0	5.500	5.476	MON	100,093	1,196.001	01/18/2005	02/25/2035
57643A	LT	9 MASTR ALTERNATIVE LOANS TRUST				1Z*	100.831	571.481	566.770	622.470	62,589	23,840	0	0	7.000	3.840	MON	3,306	39,340	09/20/2004	01/25/2034
61910R	AA	9 MORTGAGE EQUITY CONVERSION AS				1FE	95.800	204.672.234	213.645.338	213,648,259	0	0	0	0	0.750	5.631	MON	26,706	1,716.747	07/06/2006	07/25/2041
61911C	AA	1 MORTGAGE EQUITY CONVERSION AS				1FE	95.600	42.039.173	43.974.031	43,974,887	0	0	0	0	0.880	5.601	MON	6,450	352.890	02/14/2007	02/25/2042
61910R	AB	7 MORTGAGE EQUITY CONVERSION AS				1FE	2.280	4.871.114	6.077.500	2,773,845	0	0	0	0	0.500	5.420	MON	30,386	299.108	07/06/2006	08/20/2036
61910A	AA	6 MORTGAGE EQUITY CONVERSION ASSET TRUST				1FE	94.250	83.678.683	88.783.748	88,784,796	0	0	0	0	0.900	5.593	MON	13,318	729.276	01/18/2007	01/25/2042
62888V	AA	6 NCUA GUARANTEED NOTES				1FE	99.875	29.079.873	29.116.268	29,116,268	0	0	0	0	0.706	0.706	MON	15,424	23.632	10/18/2010	10/07/2020
743873	BJ	9 PROVIDENT FUNDING MORTGAGE LOAN TRUST				2Z*	84.090	1.449.541	1.723.804	1,700,379	0	5,281	0	0	3.259	3.514	MON	4,681	52.588	10/30/2007	05/25/2035
74927B	AH	3 RBSSP RESECURITIZATION TRUST				1Z*	98.500	9.333.195	9.475.324	9,199,912	0	285,062	0	0	0.505	3.665	MON	665	44.708	07/28/2009	05/26/2037
74928Q	AU	0 RBSSP RESECURITIZATION TRUST				1Z*	96.114	11.100.332	11,549,083	11,190,407	0	419,801	0	0	0.486	3.743	MON	779	57.864	09/03/2009	09/26/2037
74928T	AE	0 RBSSP RESECURITIZATION TRUST				1Z*	96.047	7.488.604	7.637.779	7,516,088	0	169,262	0	0	0.344	2.916	MON	437	28.649	10/14/2009	05/26/2035

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
				3	4	5		8	9			12	13	14	15	16	17	18	19	20	21	22	
74928T	AG	5	RBSSP RESECURITIZATION TRUST.....				.1Z*	100.375	5,986,351	5,963,963	5,889,341	0	28,107	0	0	1,993	3,571	MON.....	1,982	115,522	10/16/2009	12/26/2037	
74928U	AJ	6	RBSSP RESECURITIZATION TRUST.....				.1Z*	98.000	12,111,761	12,358,940	11,976,717	0	209,312	0	0	0.394	3,964	MON.....	811	52,161	10/28/2009	08/25/2036	
74928Q	AC	0	RBSSP Resecuritization Trust.....				.1Z*	97.500	14,976,300	15,360,308	14,682,366	0	376,716	0	0	0.426	5,274	MON.....	908	64,764	08/19/2009	08/26/2036	
76110G	2T	7	RESIDENTIAL ACCREDIT LOANS, INC.....				.1Z*	103.946	17,894,338	17,215,000	17,738,131	2,729,848	71,335	0	0	6,000	5,597	MON.....	86,075	1,032,900	06/17/2003	12/25/2032	
76098S	6C	0	RESIDENTIAL ASSET MORTGAGE PRODUCTS, INC.....				.1Z*	100.642	9,183,661	9,125,042	9,771,593	432,092	275,586	0	0	7,000	5,426	MON.....	53,229	627,513	06/03/2004	10/25/2031	
45660N	KH	7	RESIDENTIAL ASSET SECURITIZATION TRUST.....				.1Z*	97.887	8,531,543	8,715,697	9,014,676	824,909	116,762	0	0	6,000	5,299	MON.....	43,578	512,534	07/08/2004	01/25/2033	
76942Z	AA	4	RWMLT 2007-1 A.....				.1FE	94.500	134,086,704	141,890,693	141,776,181	0	34,122	0	0	0.910	0.934	MON.....	21,520	1,182,125	07/25/2007	05/25/2047	
84751P	DF	3	SPECIALTY UNDERWRITING & RESIDENTIAL FIN.....				.1Z*	94.793	4,621,613	4,875,479	4,621,613	454,858	5,526	0	0	5,500	5,375	MON.....	22,346	267,349	01/20/2005	10/25/2034	
863579	SJ	8	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN.....				.1Z*	84.716	70,231	82,901	66,355	0	448	0	0	0.671	6,798	MON.....	9	244	07/12/2010	06/25/2035	
86361L	AA	3	STRUCTURED ASSET SECURITIES CORPORATION.....				.2Z*	.....	.....23,463,786	42,661,428	42,659,782	0	0	0	0	0.481	5,662	MON.....	3,417	224,807	09/15/2006	08/25/2046	
929227	L9	5	WAMU MORTGAGE PASS-THROUGH CERTIFICATES.....				.1Z*	99.503	4,864,285	4,888,596	4,833,898	0	3,556	0	0	3,285	3,474	MON.....	13,381	133,843	08/13/2007	05/25/2033	
929227	ZT	6	WAMU MORTGAGE PASS-THROUGH CERTIFICATES.....				.1Z*	90.491	1,646,973	1,820,042	1,807,690	0	219	0	0	2,750	2,868	MON.....	4,171	49,303	08/14/2007	02/25/2033	
94981C	AF	6	WELLS FARGO MORTGAGE BACKED SECURITIES T.....				.1Z*	99.874	1,077,811	1,079,166	1,081,132	0	602	0	0	5,250	4,984	MON.....	4,721	48,122	04/21/2005	01/25/2034	
96684B	AA	4	WHOLE AUTO LOAN SYNDICATION.....				.5Z	98.549	4,972,952	5,046,171	4,923,755	0	45,878	0	0	3,800	9,773	MON.....	13,316	254,163	07/06/2006	05/08/2014	
96683N	AA	9	WHOLE AUTO LOAN SYNDICATION 2005-1.....				.5Z	100.663	873,466	867,713	867,713	0	1,384	0	0	4,456	4,456	MON.....	2,470	1,388	01/19/2006	02/08/2013	
199650	BE	1	COLUMN CANADA ISSUER CORPORAT.....	SD			.1FE	101.883	20,329,659	20,000,000	20,039,579	0	10	0	0	4,934	4,934	MON.....	54,932	956,328	11/21/2006	01/15/2022	
G36701	AC	7	WG HORIZONS CLO.....	F			.5Z	72.339	361,693	500,000	278,753	0	3,641	43,638	0	1,002	6,828	FWAN.....	473	4,230	03/19/2010	05/24/2019	
BCC0QA	8U	5	RMF EURO CDO.....	D			.5Z	100.161	110,211	149,031	89,062	0	1,760	18,085	(1,170)	1,450	7,143	MS.....	652	1,036	02/25/2010	09/11/2022	
B0C116	8E	5	HARBOURMASTER CLO.....	D			.1FE	103.135	206,398	270,760	177,592	0	6,077	32,067	(2,195)	2,165	12,210	FWAN.....	885	4,186	02/24/2010	02/06/2024	
041239	CD	4	ARKLE MASTER ISSUER PLC.....	F			.1FE	99.860	7,988,800	8,000,000	8,000,000	0	0	0	0	1,655	1,655	FWAN.....	16,182	9,930	10/15/2010	05/17/2060	
042706	AS	0	ARRAN RESIDENTIAL MORTGAGES FUNDING PLC.....	F			.1FE	99.841	13,029,251	13,050,000	13,056,327	0	(198)	0	0	1,779	1,765	FWAN.....	59,333	0	11/10/2010	05/16/2047	
38405J	AH	2	GRACECHURCH MORTGAGE FINANCING PLC.....	F			.1FE	97.359	9,735,938	10,000,000	9,777,483	0	24,483	0	0	0.445	1,755	FWAN.....	4,826	11,632	10/19/2010	11/20/2056	
43641N	BC	7	HOLMES MASTER ISSUER PLC.....	F			.1FE	99.870	9,987,000	10,000,000	10,000,000	0	0	0	0	1,671	1,671	JA.O.....	14,393	0	11/04/2010	10/15/2054	
82846G	AA	8	SILVERSTONE MASTER ISSUER.....	F			.1FE	99.950	11,994,000	12,000,000	12,000,000	0	0	0	0	1,684	1,684	JA.O.....	34,811	0	10/28/2010	01/21/2055	
3499999			Industrial & Miscellaneous - Defined Multi-Class Residential Mortgage-Backed Securities.....					XXX.....	1,181,230,697	1,238,810,227	1,233,911,543	36,904,011	5,218,041	317,306	1,047,826	XXX.....	XXX.....	XXX.....	2,839,956	35,511,398	XXX.....	XXX.....	XXX.....
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Residential Mortgage-Backed Securities																							
007034	AA	9	ADJUSTABLE RATE MORTAGE TRUST.....				.4	84.384	14,805,335	17,545,171	16,530,768	3,723,436	9,205	812,066	0	5,761	5,876	MON.....	84,239	971,337	12/10/2007	05/25/2036	
02640C	AF	2	AMERICAN GENERAL MORTGAGE LOAN TRUST.....				.1Z*	103.844	15,576,525	15,000,000	14,832,954	0	20,454	0	0	5,750	6,134	MON.....	71,875	359,375	07/20/2010	09/25/2048	
026929	AJ	8	AMERICAN HOME MORTGAGE INVESTMENT TRUST.....				.1Z*	47.934	6,447,674	13,451,093	8,254,303	0	427,689	0	0	5,740	31,017	MON.....	64,341	746,341	03/12/2008	12/25/2036	
05955Y	AZ	2	BANC OF AMERICA FUNDING CORPORATION.....				.1Z*	96.780	9,033,591	9,334,151	8,922,721	0	113,616	0	0	0.381	4,530	MON.....	395	35,546	03/22/2010	10/26/2036	
05949A	US	7	BANC OF AMERICA MORTGAGE SECURITIES.....				.1Z*	79.993	5,896,378	7,371,127	7,112,943	0	(4,768)	0	0	5,500	5,838	MON.....	33,784	393,588	07/12/2005	03/25/2035	
05949C	RS	7	BANC OF AMERICA MORTGAGE SECURITIES.....				.1Z*	79.236	637,859	805,017	645,628	0	1,614	0	0	5,441	10,005	MON.....	3,650	32,093	03/18/2010	02/25/2036	
16162W	KN	8	CHASE MORTGAGE FINANCE CORPORATION.....				.1Z*	102.418	4,610,988	4,502,113	4,518,780	0	(2,128)	0	0	5,500	5,041	MON.....	20,635	234,825	07/12/2005	05/25/2035	
16165T	AD	5	CHASEFLEX TRUST.....				.4	87.811	44,565,002	50,750,932	47,653,046	0	0	0	0	6,000	5,654	MON.....	253,755	3,016,507	07/12/2005	02/25/2035	
16165V	AK	4	CHASEFLEX TRUST.....				.4	69.552	36,315,598	52,213,668	43,980,825	0	539,922	2,873,314	0	6,000	10,576	MON.....	261,068	3,090,462	06/09/2008	02/25/2037	
17307G	FT	0	CITIGROUP MORTGAGE LOAN TRUST, INC.....				.1Z*	92.176	13,008,255	14,112,441	14,088,429	0	(8,250)	0	0	6,000	6,033	MON.....	70,562	839,572	11/08/2005	07/25/2034	
17307G	FW	3	CITIGROUP MORTGAGE LOAN TRUST, INC.....				.1Z*	102.143	4,399,290	4,306,987	4,308,241	0	32	0	0	5,750	5,740	MON.....	20,638	245,099	01/10/2006	07/25/2034	
02160J	AB	8	COUNTRYWIDE ALTERNATIVE LOAN.....				.4	65.133	22,797,394	35,001,135	28,760,508	0	0	2,934,457	0	6,000	5,645	MON.....	175,006	2,075,446	03/21/2007	05/25/2037	
02148H	AQ	4	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....				.4	77.970	12,698,548	16,286,391	11,716,430	0	0	0	0	6,000	13,499	MON.....	81,432	974,196	05/21/2008	11/25/2036	
12667F	XL	4	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....				.1Z*	94.186	13,622,898	13,477,537	12,694,006	1,215,773	2,142	0	0	5,500	4,830	MON.....	61,772	719,634	01/20/2005	11/25/2019	
12543T	AV	7	COUNTRYWIDE HOME LOANS.....				.1Z*	98.840	660,816	668,569	666,345	0	0	0	0	6,250	5,514	MON.....	3,482	18,629	10/02/2006	09/25/2036	
126694	CR	7	COUNTRYWIDE HOME LOANS.....				.4	95.928	10,791,001	11,249,016	10,810,731	0	(4,182)	464,921	0	5,500	6,544	MON.....	51,558	583,397	07/27/2005	10/25/2035	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
			3	4	5	6	Actual Cost	8	9			Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
126694	FA 1	COUNTRYWIDE HOME LOANS				.12*	8,731,747	100.505	8,748,512	8,704,545	8,709,569	0	(1,290)	0	5,250	5.172	MON	38,082	434,850	09/20/2005	10/25/2035		
12669G	5X 5	COUNTRYWIDE HOME LOANS				.4	16,223,320	98.933	16,093,144	16,266,743	16,096,367	0	(10,192)	220,856	5,500	5.481	MON	74,556	845,571	09/20/2005	09/25/2035		
12669G	U8 2	COUNTRYWIDE HOME LOANS				.4	5,712,515	99.050	5,646,593	5,700,774	5,650,802	0	5,312	81,341	5,500	6.615	MON	26,129	297,732	06/16/2005	08/25/2035		
12669G	YA 3	COUNTRYWIDE HOME LOANS				.12*	6,848,825	90.679	6,446,320	7,108,969	6,821,922	0	(8,813)	28,068	5,500	5.854	MON	32,583	379,600	07/13/2005	05/25/2035		
12669Y	AC 6	COUNTRYWIDE HOME LOANS				.4	1,697,773	84.987	1,616,856	1,902,466	1,706,520	0	0	130,128	6,250	5.894	MON	9,909	116,591	10/17/2006	09/25/2036		
12670A	AC 5	COUNTRYWIDE HOME LOANS				.4	16,964,274	91.878	15,954,973	17,365,390	16,883,661	0	0	215,165	6,250	6.021	MON	90,445	1,039,727	10/23/2006	09/25/2036		
22942J	AR 4	CREDIT SUISSE MORTGAGE CAPITAL CERTIFICA				.4	6,264,273	62.366	5,368,828	8,608,582	6,365,788	0	0	418,041	6,500	6.449	MON	46,630	554,053	07/25/2036	07/25/2036		
225458	Y6 9	CS FIRST BOSTON 2005-8 3A9				.4	18,362,763	94.641	17,587,871	18,583,776	18,288,337	2,427,193	6,566	345,873	5,500	5.523	MON	85,176	992,166	08/02/2005	09/25/2035		
225458	5R 5	CS FIRST BOSTON 2005-9 2A1				.4	12,870,991	86.893	11,409,633	13,130,731	11,409,633	0	0	0	5,500	5.602	MON	60,183	715,200	09/20/2005	10/25/2035		
225458	QL 5	CS FIRST BOSTON MORTGAGE SECURITIES CORP				.12*	20,944,270	96.719	19,941,182	20,617,604	20,709,317	0	(4,936)	0	5,500	5.039	MON	94,497	1,085,878	06/15/2005	06/25/2035		
32051G	MB 8	FIRST HORIZON MORTGAGE PASS-THROUGH TRUS				.12*	24,211,319	99.478	23,908,896	24,034,283	24,086,392	0	(4,384)	0	5,250	5.040	MON	105,150	1,209,509	06/29/2005	06/25/2035		
32051G	RB 3	FIRST HORIZON MORTGAGE PASS-THROUGH TRUS				.12*	11,433,794	71.866	9,232,575	12,846,876	11,590,509	0	200,609	970,739	5,500	5.899	MON	58,882	685,971	06/10/2005	08/25/2035		
32051G	Y2 5	FIRST HORIZON MORTGAGE PASS-THROUGH TRUS				.4	9,366,168	81.629	8,712,707	10,673,584	9,363,511	0	(3,070)	1,126,777	5,858	5.956	MON	52,107	602,804	12/12/2007	05/25/2036		
36188L	AA 9	GMAC MORTGAGE CORPORATION LOAN TRUST				.12*	3,169,877	100.912	3,206,797	3,177,821	3,168,135	0	(1,742)	0	4,250	4.564	MON	11,255	55,017	06/22/2010	07/25/2040		
3622N6	AA 7	GSR MORTGAGE LOAN TRUST				.4	11,570,156	74.066	9,704,682	13,104,518	9,704,682	0	0	0	5,786	5.836	MON	63,183	733,513	12/10/2007	05/25/2047		
40431L	AB 4	HSI ASSET LOAN OBLIGATION				.12*	10,457,380	64.658	8,311,193	12,854,103	8,311,193	0	0	0	6,135	9.904	MON	66,718	755,282	05/21/2008	01/25/2037		
452559	AA 5	IMPAC SECURED ASSETS CORP				.12*	4,990,823	95.581	5,171,055	5,410,106	5,043,405	0	52,582	0	0,306	17.648	MON	276	7,689	04/05/2010	03/25/2037		
456679	AA 7	INDYMAC INDA MORTGAGE LOAN TRUST				.4	38,403,686	75.553	32,707,319	43,290,506	38,470,057	0	0	1,641,501	5,871	6.055	MON	211,795	2,415,764	08/06/2007	06/25/2037		
45669A	AB 0	INDYMAC INDA MORTGAGE LOAN TRUST				.12*	7,009,780	82.721	8,695,505	10,511,847	7,765,178	0	7,652	0	5,740	19.612	MON	50,283	574,134	12/04/2009	03/25/2037		
45660L	LL 1	INDYMAC INDX MORTGAGE LOAN TRUST				.4	42,865,458	64.060	32,243,879	50,334,109	42,877,866	0	0	0	2,667	5.767	MON	111,872	1,625,686	08/21/2007	06/25/2035		
47233U	AA 1	JEFFERIES & CO				.1FE	9,399,746	95.000	9,399,746	9,894,469	9,399,835	0	89	0	0,475	0.842	MON	3,919	0	12/13/2010	02/26/2047		
466247	JW 4	JP MORGAN MORTGAGE TRUST				.22*	17,515,480	99.976	16,879,144	16,883,162	16,879,144	0	109,419	0	6,500	5.334	MON	91,450	1,086,509	06/06/2005	11/25/2037		
466247	VH 3	JP MORGAN MORTGAGE TRUST				.4	68,751,097	99.763	68,398,908	68,561,329	68,737,627	0	489,418	757,568	6,000	5.966	MON	342,807	4,029,099	09/16/2005	09/25/2035		
466247	VQ 3	JP MORGAN MORTGAGE TRUST				.12*	23,837,331	98.548	23,634,830	23,982,967	23,883,059	0	0	0	5,500	5.486	MON	109,922	1,296,303	10/03/2005	09/25/2020		
46628L	AL 2	JP MORGAN MORTGAGE TRUST				.4	2,191,808	95.960	2,205,872	2,298,753	2,196,050	0	933	95,811	5,971	6.100	MON	11,438	126,532	11/21/2007	06/25/2036		
46629A	AH 4	JP MORGAN MORTGAGE TRUST				.4	5,061,008	96.574	5,026,849	5,205,205	5,026,849	0	539	210,067	6,000	5.717	MON	26,026	305,188	10/03/2006	08/25/2036		
466247	YP 2	JPMMT 2005-8 2A3				.4	24,200,322	76.987	19,246,800	25,000,000	23,839,171	0	0	0	3,043	5.216	MON	63,387	1,101,485	10/07/2005	11/25/2035		
57645R	AA 9	MASTR ADJUSTABLE RATE MORTGAGES TRUST				.12*	7,059,268	51.109	5,384,926	10,536,221	7,215,061	0	0	0	0,469	16.574	MON	823	53,543	03/06/2008	05/25/2037		
59020U	W4 3	MERRILL LYNCH MORTGAGE INVESTORS TRUST				.4	12,553,315	79.314	10,272,059	12,951,163	12,473,955	0	(4,590)	262,427	5,501	5.573	MON	59,365	695,066	01/18/2007	12/25/2035		
61748H	ML 2	MORGAN STANLEY MORTGAGE LOAN				.4	9,488,798	73.707	7,905,907	10,726,128	9,419,246	0	0	0	3,604	5.713	MON	32,215	435,416	10/13/2005	11/25/2035		
61759F	AP 6	MORGAN STANLEY REREMIC TRUST				.12*	8,307,135	94.250	8,307,135	8,813,936	8,377,255	0	70,121	0	0,486	8.403	MON	714	10,812	10/01/2010	02/26/2037		
649603	AN 7	NEW YORK MORTGAGE TRUST				.4	1,317,124	99.915	1,326,547	1,327,675	1,316,407	0	460	7,478	5,646	5.756	MON	6,247	32,733	03/28/2006	05/25/2036		
69337M	AA 8	PHH ALTERNATIVE MORTGAGE TRUST				.12*	5,709,456	93.942	5,976,105	6,361,511	6,124,484	0	143,932	0	0,366	2.550	MON	388	22,402	06/26/2008	07/25/2037		
74161Y	AT 2	PRIME MORTGAGE TRUST				.4	3,346,091	98.264	3,497,981	3,559,790	3,347,738	0	0	149,862	5,500	5.631	MON	16,316	188,764	04/30/2007	11/25/2021		
74927D	AG 1	RBSSP RESECURITIZATION TRUST				.12*	7,078,756	95.688	7,283,317	7,611,566	7,230,679	0	151,922	0	0,423	4.523	MON	536	23,034	04/06/2010	09/26/2036		
74928E	AA 1	RBSSP RESECURITIZATION TRUST				.5Z	7,002,723	105.250	6,953,175	6,606,342	6,953,175	0	(38,436)	0	7,000	1.518	MON	38,537	76,187	10/06/2010	08/26/2037		
74929C	AT 3	RBSSP RESECURITIZATION TRUST				.12*	8,079,659	93.000	8,145,549	8,758,655	8,362,471	0	282,612	0	0,379	4.888	MON	553	31,726	02/24/2010	09/26/2036		
74929F	BE 8	RBSSP RESECURITIZATION TRUST				.12*	4,240,802	98.313	4,404,610	4,480,213	4,341,814	0	101,012	0	0,396	4.047	MON	296	13,895	03/16/2010	04/26/2046		
74929F	BG 3	RBSSP RESECURITIZATION TRUST				.12*	5,556,460	95.484	5,689,599	5,958,670	5,624,777	0	68,317	0	0,396	3.948	MON	393	18,154	03/17/2010	02/26/2037		
74922K	AM 7	RESIDENTIAL ACCREDIT LOANS, INC				.12*	10,820,963	66.851	10,689,119	15,989,563	11,692,809	0	837,598	371,731	5,750	14.186	MON	76,617	908,603	03/19/2008	01/25/2037		
76110H	T8 2	RESIDENTIAL ACCREDIT LOANS, INC				.4	3,587,465	66.183	2,750,865	4,156,434	3,559,539	0	0	44,672	4,025	5.120	MON	13,941	165,442	07/13/2005	02/25/2035		
74957V	AJ 8	RESIDENTIAL FUNDING MGT SEC I				.4	32,771,089	89.906	31,051,512	34,537,714	32,602,582	0	0	1,466,700	6,000	6.293	MON	172,689	1,988,694	02/13/2007	07/25/2036		

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				15	16	17	Interest		20	Dates					
				3	4	5		6	Actual Cost			8	9	12	13				14	18		19	21	22			
74958X	AE	4	RESIDENTIAL FUNDING MTG SEC I.....	..	..	..	22*	2,668,920	59,947	1,946,690	3,247,335	2,707,305	..	2,005	..	6.495	26.179	MON.....	17,577	200,974	03/01/2010	04/25/2037					
863579	FQ	6	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN.....	..	..	..	12*	10,946,095	75,422	8,771,453	11,629,802	10,949,499	..	..	..	2.770	4.899	MON.....	26,844	326,559	09/11/2007	12/25/2034					
863579	P8	5	STRUCTURED ADJUSTABLE RATE MORTGAGE LOAN.....	..	4	..	12*	8,934,077	94,290	9,117,492	9,669,679	8,980,782	..	10,895	..	4.099	6.817	MON.....	33,028	441,757	06/13/2008	02/25/2036					
92343L	AA	4	VERICREST OPPORTUNITY LOAN TRANSFEREE.....	..	..	..	12*	6,081,233	99,910	6,101,385	6,106,882	6,094,125	..	12,893	..	4.250	5.259	MON.....	21,629	121,920	06/04/2010	05/25/2039					
92922F	6W	3	WASHINGTON MUTUAL.....	..	4	..	12*	9,385,029	95,149	9,198,574	9,667,557	9,409,354	..	4,177	..	5.132	5.214	MON.....	41,345	441,933	11/09/2005	12/25/2035					
92922F	W4	6	WASHINGTON MUTUAL.....	..	4	..	22*	24,097,995	79,920	19,979,925	25,000,000	23,966,763	..	..	..	2.857	4.947	MON.....	59,531	983,839	10/05/2005	09/25/2035					
92925G	AC	7	WASHINGTON MUTUAL.....	..	4	..	12*	37,925,765	83,482	36,507,336	43,730,787	38,042,253	..	..	..	5.663	6.105	MON.....	206,387	2,402,094	06/03/2008	12/25/2036					
93363P	AJ	9	WASHINGTON MUTUAL.....	..	4	..	12*	22,236,103	87,384	21,551,731	24,663,331	22,630,813	..	..	..	5.760	5.806	MON.....	118,386	1,377,483	10/18/2006	11/25/2036					
94981F	AE	2	WELLS FARGO ALTERNATIVE LOAN TRUST.....	..	..	..	22*	6,694,590	79,616	5,251,992	6,596,671	6,659,985	..	6,106	..	5.500	5.339	MON.....	30,235	362,049	02/03/2005	02/25/2035					
94982N	AC	8	WELLS FARGO MORTGAGE BACKED S.....	..	..	..	12*	11,516,064	99,540	11,456,527	11,509,528	11,526,696	..	..	..	5.000	4.929	MON.....	47,956	549,101	03/10/2005	04/25/2035					
949832	AK	5	WELLS FARGO MORTGAGE BACKED S.....	..	..	..	12*	14,634,091	99,935	14,679,560	14,689,182	14,670,277	..	(6,515)	..	5.500	5.613	MON.....	67,325	728,270	12/05/2005	12/25/2035					
949789	AA	9	WELLS FARGO MORTGAGE BACKED SECURITIES T.....	..	..	..	12*	20,563,155	93,395	20,376,680	21,817,671	20,714,807	..	59,464	..	5.634	6.562	MON.....	102,426	1,186,476	04/11/2008	12/25/2036					
94984H	AA	3	WELLS FARGO MORTGAGE BACKED SECURITIES T.....	..	..	..	12*	4,798,421	99,384	4,731,454	4,760,780	4,777,852	..	..	..	6.000	5.682	MON.....	23,804	231,255	10/12/2006	10/25/2036					
94984J	AC	5	WELLS FARGO MORTGAGE BACKED SECURITIES T.....	..	..	..	12*	15,998,594	95,211	15,091,007	15,850,000	15,872,221	..	(32,284)	..	6.000	5.586	MON.....	79,250	860,184	10/04/2006	10/25/2036					
94984J	AD	3	WELLS FARGO MORTGAGE BACKED SECURITIES T.....	..	..	..	12*	10,465,971	99,684	10,384,212	10,417,141	10,425,423	..	(18,524)	..	5.750	5.579	MON.....	49,915	448,973	12/06/2006	10/25/2036					
94985R	AQ	5	WELLS FARGO MORTGAGE BACKED SECURITIES T.....	..	4	..	12*	4,774,881	90,786	4,539,320	5,000,000	4,539,320	..	..	..	6.000	5.995	MON.....	25,000	299,977	05/03/2007	04/25/2037					
864248	AA	7	SU CASITA.....	F	..	..	12*	13,722,432	45,000	10,606,591	23,570,203	10,606,591	..	1,025,965	..	0.460	5.615	MON.....	1,506	118,444	03/21/2007	08/26/2035					
3599999	Industrial & Miscellaneous - Other Multi-Class Residential Mortgage-Backed Securities.....	..	..	..	..	..	..	1,018,183,320	XXX.....	940,369,264	1,112,430,696	3,448,007	4,611,168	..	34,712,685	..	XXX.....	XXX.....	4,567,626	53,153,659	XXX.....	XXX.....					
Industrial & Miscellaneous (Unaffiliated) - Defined Multi-Class Commercial Mortgage-Backed Securities																											
004421	QE	6	ACE SECURITIES CORP.....	..	..	..	12*	9,142,697	91,336	8,350,537	9,142,697	9,142,697	..	..	..	0.929	0.929	MON.....	1,415	89,300	06/23/2005	08/25/2040					
004421	SK	0	ACE SECURITIES CORP.....	..	..	..	12*	1,646,326	99,337	1,668,792	1,679,925	1,672,907	..	12,156	..	0.499	1.383	MON.....	140	8,228	07/27/2007	10/25/2035					
004421	TQ	6	ACE SECURITIES CORP.....	..	..	..	12*	11,494,094	59,730	10,298,595	17,242,000	11,475,081	..	..	..	0.929	4.848	MON.....	2,669	169,309	11/16/2005	08/25/2045					
00442M	AB	3	ACE SECURITIES CORP.....	..	4	..	12*	2,816,315	35,369	3,208,853	9,072,500	2,816,315	..	..	..	0.779	5.792	MON.....	1,178	75,327	06/20/2006	12/25/2045					
00764M	AJ	6	AEGIS ASSET BACKED SECURITIES TRUST.....	..	4	..	12*	5,846,045	72,429	6,917,167	9,550,325	7,859,658	..	..	..	2.779	6.286	MON.....	4,423	268,355	08/03/2006	11/25/2033					
00764M	AX	5	AEGIS ASSET BACKED SECURITIES TRUST.....	..	4	..	12*	113,001	14,568	101,145	694,285	108,722	..	..	..	3.004	6.565	MON.....	348	21,139	10/04/2006	01/25/2034					
00764M	CG	0	AEGIS ASSET BACKED SECURITIES TRUST.....	..	..	..	12*	123,278	43,712	142,893	326,896	121,243	..	..	..	1.479	5.817	MON.....	81	4,822	03/15/2006	09/25/2034					
00764M	DJ	3	AEGIS ASSET BACKED SECURITIES TRUST.....	..	4	..	12*	82,103	20,049	223,597	1,115,242	72,593	..	..	..	1.629	5.899	MON.....	303	17,941	06/06/2006	12/25/2034					
05377R	AB	0	AESOP FUNDING II LLC.....	..	..	..	1FE	6,870,906	109,477	7,006,519	6,400,000	6,729,017	..	(114,207)	..	9.310	5.974	MON.....	18,206	476,362	11/30/2010	10/20/2013					
05377R	AC	8	AESOP FUNDING II LLC.....	..	..	..	1FE	1,999,871	107,131	2,142,613	2,000,000	1,999,919	..	38	..	5.680	5.682	MON.....	3,471	113,600	09/24/2009	02/20/2014					
05377R	AF	1	AESOP FUNDING II LLC.....	..	..	..	1FE	24,996,863	105,336	26,333,883	25,000,000	24,997,305	..	442	..	4.640	4.643	MON.....	35,444	860,333	03/16/2010	05/20/2016					
05377R	AH	7	AESOP FUNDING II LLC.....	..	..	..	1FE	9,996,911	98,460	9,845,952	10,000,000	9,997,070	..	159	..	2.090	2.100	MON.....	6,386	30,189	10/21/2010	04/20/2015					
05377R	AL	8	AESOP FUNDING II LLC.....	..	..	..	1FE	9,999,886	97,658	9,765,826	10,000,000	9,999,890	..	4	..	3.150	3.150	MON.....	9,625	45,500	10/21/2010	03/20/2017					
02005F	AC	1	ALLY AUTO RECEIVABLES TRUST.....	..	..	..	1FE	6,999,117	101,600	7,111,978	7,000,000	6,999,598	..	370	..	2.330	2.335	MON.....	7,249	163,100	09/02/2009	06/17/2013					
030612	AC	9	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST.....	..	..	..	1FE	2,662,718	101,268	2,630,433	2,597,488	2,616,426	..	(66,292)	..	5.530	2.251	MON.....	9,975	118,861	02/25/2010	01/06/2014					
03063K	AB	9	AMERICREDIT PRIME AUTOMOBILE RECEIVABLES.....	..	..	..	1FE	1,427,877	100,183	1,430,552	1,427,946	1,427,930	..	41	..	1.400	1.405	MON.....	889	17,894	10/30/2009	11/15/2012					
03063K	AC	7	AMERICREDIT PRIME AUTOMOBILE RECEIVABLES.....	..	..	..	1FE	3,999,242	101,407	4,056,273	4,000,000	3,999,656	..	354	..	2.210	2.219	MON.....	3,929	88,400	10/30/2009	01/15/2014					
03072S	LZ	6	AMERIQUEST MORTGAGE SECURITIES INC.....	..	..	..	12*	167,385	43,863	943,694	2,151,457	149,942	..	..	..	2.089	6.539	MON.....	749	45,843	06/08/2006	01/25/2034					
03937B	AA	5	ARCH BAY ASSET-BACKED SECURITIES.....	..	..	..	22*	14,964,000	99,760	14,964,000	15,000,000	14,965,579	..	1,579	..	4.125	4.271	MON.....	51,563	..	12/01/2010	04/25/2057					
040104	GT	2	ARGENT SECURITIES INC.....	..	..	..	12*	2,068,145	53,050	1,903,373	3,587,872	2,069,745	..	..	..	1.429	5.003	MON.....	854	58,385	09/30/2005	05/25/2034					
040104	SQ	5	ARGENT SECURITIES INC.....	..	4	..	12*	766,608	34,914	523,885	1,500,505	811,623	..	12,623	..	0.383	5.519	MON.....	96	5,849	10/22/2008	04/25/2036					
04541G	QB	1	ASSET BACKED SECURITIES CORP HOME EQUITY.....	..	..	..	12*	1,076,394	93,573	1,048,856	1,120,893	1,092,549	..	14,215	..	0.679	1.521	MON.....	127	7,295	01/28/2010	02/25/2035					
22540A	CP	1	ASSOCIATES MANUFACTURED HOUSING PASS THR.....	..	..	..	12*	10,337,213	99,286	10,722,933	10,800,000	10,394,229	..	61,096	..	7.025	8.187	MON.....	33,720	756,700	12/01/2009	03/15/2028					

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	2			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates				
			3	4	5	6	Actual Cost	8	9			12	13	14	15	16	17	18	19	20	21	22		
05947U	BS	6 BANC OF AMERICA COMMERCIAL MORTGAGE INC.				12*		7,646,206	101.034	7,564,551	7,487,105	7,600,288	0	(45,918)	0	0	6.968	6.220	MON	43,475	478,226	01/07/2010	04/15/2036	
05947U	XM	5 BANC OF AMERICA COMMERCIAL MORTGAGE INC.				12*		16,333	100.481	16,330	16,252	16,252	0		0	0	4.176	4.057	MON	57	612	11/08/2004	11/10/2041	
05950W	AF	5 BANC OF AMERICA COMMERCIAL MORTGAGE INC.				12*		15,110,156	107.295	16,094,232	15,000,000				0	0	5.634	5.508	MON	70,425	569,480	03/04/2010	07/10/2046	
07326J	AC	4 BAYVIEW COMMERCIAL ASSET TRUST				1FE		21,671,430	95.021	20,652,364	21,734,503				0	0	2.639	2.639	MON	9,561	523,510	04/21/2008	05/25/2038	
073877	CD	2 BEAR STEARNS ASSET BACKED SEC				12*		29,808,365	83.710	24,952,523	29,808,365				0	0	1.089	1.089	MON	5,412	289,840	05/24/2005	06/25/2035	
07389R	AA	4 BEAR STEARNS ASSET BACKED SECURITIES TRU.				12*		8,431,847	97.740	8,430,975	8,625,930				0	0	0.341	0.341	MON	491	32,210	11/09/2007	12/25/2036	
073877	AV	4 BEAR STEARNS ASSET BACKED SECURITIES, IN				12*		5,159,834	88.527	4,567,862	5,159,834				0	0	1.089	1.089	MON	937	48,930	06/01/2005	03/25/2035	
073877	BK	7 BEAR STEARNS ASSET BACKED SECURITIES, IN				12*		550,058	23.673	776,100	3,278,364				0	0	1.229	9.403	MON	671	42,136	04/12/2006	03/25/2035	
073877	BL	5 BEAR STEARNS ASSET BACKED SECURITIES, IN				12*		210,952	13.414	251,299	1,873,351				0	39,782	1.379	6.316	MON	430	26,919	04/12/2006	03/25/2035	
07383F	JE	9 BEAR STEARNS COMMERCIAL MORTGAGE SECURIT				12*		5,939,550	103.034	6,212,962	6,030,000				0	17,598	6.750	7.178	MON	33,919	339,188	02/09/2010	10/15/2036	
13974Y	AJ	9 CAPITAL AUTO RECEIVABLES ASSET TRUST				1FE		916,882	100.415	921,367	917,562				0	290	1.738	1.787	MON	709	14,801	07/24/2009	10/15/2012	
13973X	AJ	2 CAPITAL AUTO RECEIVABLES ASSET TRUST				1FE		2,091,699	99.952	2,137,163	2,138,197				0	26,307	0.273	2.092	MON	260	6,086	08/05/2009	04/16/2012	
140560	AD	5 CAPITALSOURCE REAL ESTATE LOAN TRUST				12*		726,278	7.000	700,000	10,000,000				0	35,352	1.793	8.455	JA.O.	35,352		12/06/2006	01/20/2037	
140560	AE	3 CAPITALSOURCE REAL ESTATE LOAN TRUST				12*		590,567	6.000	540,000	9,000,000				0	0	1.893	8.414	JA.O.	33,592		12/06/2006	01/20/2037	
140560	AF	0 CAPITALSOURCE REAL ESTATE LOAN TRUST				12*		568,204	5.000	500,000	10,000,000				36,351	0	1.993	8.414	JA.O.	0		12/06/2006	01/20/2037	
14453M	AE	3 CARRINGTON MORTGAGE LOAN TRUST				12*		36,162,585	79.305	37,199,648	46,906,829				0	137,617	0.316	10.176	MON	2,472	65,729	08/20/2010	01/25/2037	
14453M	AA	2 CARRINGTON MORTGAGE LOAN TRUST				12*		436,811	99.080	437,841	441,905				0	0	0.281	0.281	MON	21	1,036	08/14/2009	10/25/2036	
151608	AA	4 CENTRE POINT FUNDING LLC				1FE		5,679,896	103.301	5,868,537	5,681,032				0	189	5.430	5.438	MON	9,426	237,537	03/02/2010	07/20/2016	
171204	AD	2 CHRYSLER FINANCIAL LEASE TRUST				1FE		6,884,146	100.127	6,892,908	6,884,168				0	19	1.780	1.780	MON	5,446	86,459	03/02/2010	06/15/2011	
17290D	AC	8 CITIFINANCIAL AUTO ISSUANCE TRUST				1FE		19,999,995	101.581	20,316,138	20,000,000				0	2	2.590	2.590	MON	23,022	518,000	10/01/2009	10/15/2013	
173067	EH	8 CITIGROUP COMMERCIAL MORTGAGE TRUST				12*		3,796,699	96.131	4,325,917	4,500,000				0	70,273	4.839	7.834	MON	18,146	181,463	02/18/2010	10/15/2041	
12615S	AM	2 CNH WHOLESALE MASTER NOTE TRUST				1FE		11,000,000	107.977	10,797,710	10,000,000				0	(51,182)	8.753	2.307	MON	38,904	72,945	12/09/2010	07/15/2015	
194262	AS	0 COLLEGE LOAN CORPORATION TRUST				1FE		48,375,549	89.000	43,165,000	48,500,000				0	2,970	1.756	1.766	4WK	49,680	634,923	02/05/2008	03/01/2042	
194262	BB	6 COLLEGE LOAN CORPORATION TRUST				1FE		18,786,276	89.000	16,732,000	18,800,000				0	328	1.756	1.759	4WK	22,926	248,258	01/22/2008	03/01/2042	
201728	DR	0 COMMERCIAL MORTGAGE ACCEPTANCE CORPORATI				12*		61,678	99.927	61,614	61,659				0	(19)	7.475	7.400	MON	384	3,222	06/24/2010	09/15/2030	
12622D	AC	8 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFI				12*		13,389,881	97.073	12,619,469	13,386,496				0	(3,385)	4.205	3.880	MON	45,554	45,554	10/20/2010	07/10/2046	
126670	FX	1 COUNTRYWIDE ASSET-BACKED CERTIFICATES				62*		1,413,337	24.248	1,774,241	7,317,000				0	0	1.089	4.734	MON	1,329	71,850	10/25/2005	11/25/2035	
126671	4B	9 COUNTRYWIDE ASSET-BACKED CERTIFICATES				62*		453,164	35.405	656,115	1,853,164				0	0	1.289	4.941	MON	398	21,792	11/01/2005	04/25/2034	
126671	4D	5 COUNTRYWIDE ASSET-BACKED CERTIFICATES				62*		208,607	19.427	420,019	2,162,025				0	345,413	1.529	5.117	MON	551	34,107	09/29/2005	02/25/2034	
126673	ED	0 COUNTRYWIDE ASSET-BACKED CERTIFICATES				12*		5,003,114	98.062	5,063,941	5,164,035				0	54,525	0.881	2.364	MON	758	42,876	02/17/2010	12/25/2034	
126673	G3	0 COUNTRYWIDE ASSET-BACKED CERTIFICATES				12*		4,380,233	74.974	3,950,354	5,269,000				0	472,836	1.009	3.739	MON	886	47,477	05/23/2005	05/25/2035	
126673	NT	5 COUNTRYWIDE ASSET-BACKED CERTIFICATES				12*		747,999	99.784	765,521	767,178				0	0	0.846	1.316	MON	108	4,986	10/06/2009	04/25/2035	
126673	XR	8 COUNTRYWIDE ASSET-BACKED CERTIFICATES				12*		16,187,880	91.752	18,350,380	20,000,000				0	0	0.556	6.861	MON	1,854	48,888	08/20/2010	08/25/2035	
12668H	AB	6 COUNTRYWIDE ASSET-BACKED CERTIFICATES				12*		64,683	99.422	67,076	67,466				0	0	0.311	0.311	MON	3	125	09/26/2008	06/25/2037	
12668U	AE	1 COUNTRYWIDE ASSET-BACKED CERTIFICATES				12*		3,406,534	95.835	3,414,829	3,563,223				0	(8)	0.356	4.869	MON	212	5,521	08/20/2010	05/25/2047	
12617A	AE	7 CPL TRANSITION FUNDING LLC				1FE		9,985,985	115.764	11,576,382	10,000,000				0	1,514	6.250	6.268	JJ	288,194	625,000	04/30/2004	01/15/2017	
126190	AC	1 CPS AUTO TRUST				1FE		7,426,733	103.775	7,384,039	7,115,433				0	(134,524)	6.480	3.237	MON	20,492	409,130	07/15/2010	07/15/2013	
126193	AB	7 CPS AUTO TRUST				1FE		7,860,270	99.865	7,850,119	7,860,768				0	0	2.890	2.896	MON	10,097	45,974	09/22/2010	03/15/2016	
22545R	AD	2 CREDIT SUISSE MORTGAGE CAPITAL				12*		16,890,706	95.722	16,168,041	16,890,706				0	0	0.503	0.503	MON	3,777	75,561	11/15/2006	10/15/2021	
22545L	AF	3 CREDIT SUISSE MORTGAGE CAPITAL CERTIFICA				12*		25,957,031	104.154	26,038,595	25,000,000				0	(33,495)	5.311	4.618	MON	110,646	331,937	09/23/2010	12/15/2039	
22545Y	AD	3 CREDIT SUISSE MORTGAGE CAPITAL CERTIFICA				12*		16,771,127	101.987	17,822,193	17,475,000				0	2,547	0.453	14.571	MON	97		12/10/2010	10/15/2021	
						12*									0	51,039	5.542	6.278	MON	80,705	552,676	06/03/2010	01/15/2049	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2				7			10		11				16		17		18		19		20		Dates	
	CUSIP Identification	Description	Code	3	4	5	6	8	9	Fair Value	Par Value	Book/Adjusted Carrying Value	12	13	14	15	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	21	22	Maturity
124860	GK 7	CREDIT-BASED ASSET SERVICING AND SECURIT.....	..	..	..	..	12*	54.000	7 050,780	.....	13,057,000	.....	.....	.....	0	.....	0.929	4.838	MON.....	2,021	.....	128,214	.....	11/04/2005	09/25/2035
22540A	ZE 7	CS FIRST BOSTON MORTGAGE SECURITIES CORP.....	..	..	..	..	12*	99.881	2 996,435	.....	3,000,000	.....	.....	.....	0	.....	6.680	6.344	MON.....	16,700	.....	100,200	.....	05/27/2010	06/15/2034
22540A	6K 9	CS FIRST BOSTON MORTGAGE SECURITIES CORP.....	..	..	..	..	12*	100.451	1 190,342	.....	1,185,000	.....	.....	.....	0	.....	6.610	5.666	MON.....	6,527	.....	6,527	.....	11/17/2010	12/15/2035
22943N	AJ 2	CSMS 2006-HCIA B.....	..	..	..	..	12*	97.456	27 287,786	.....	28,000,000	.....	.....	.....	0	.....	0.683	0.683	MON.....	8,501	.....	176,359	.....	04/11/2006	05/15/2023
22943N	AL 7	CSMS 2006-HCIA C.....	..	..	..	..	12*	97.203	9 720,309	.....	10,000,000	.....	.....	.....	0	.....	0.733	0.733	MON.....	3,258	.....	68,065	.....	04/11/2006	05/15/2023
22943N	AN 3	CSMS 2006-HCIA D.....	..	..	..	..	12*	96.888	7 265,095	.....	7,500,000	.....	.....	.....	0	.....	0.803	0.803	MON.....	2,677	.....	56,364	.....	04/11/2006	05/15/2023
231907	GM 2	CUSTOM REPACKAGED ASSET VEHICLE.....	..	..	..	..	52	100.000	411 866	.....	407,619	.....	.....	.....	0	.....	5.750	9.401	JAJO.....	5,000	.....	1,343	.....	09/02/2010	10/15/2013
233888	AF 3	DAIMLER CHRYSLER AUTO TRUST.....	..	..	..	..	1FE	102.535	23 070,348	.....	22,500,000	.....	.....	.....	0	.....	4.480	3.410	MON.....	64,400	.....	1,008,000	.....	08/28/2009	08/08/2014
250854	AF 3	DETROIT EDISON SECURITIZATION FUNDING LL.....	..	..	..	..	1FE	116.034	4 641,348	.....	4,000,000	.....	.....	.....	0	.....	6.620	5.428	MS.....	88,267	.....	264,800	.....	11/29/2002	03/01/2016
29266F	AA 2	ENDURANCE CLO I LTD.....	..	..	..	..	1FE	96.500	12 240,571	.....	12,684,530	.....	.....	.....	0	.....	0.890	6.893	FWAN.....	14,425	.....	26,784	.....	09/14/2010	02/15/2014
31659T	DS 1	FIELDSTONE MORTGAGE INVESTMENT CORP.....	..	..	..	..	12*	96.469	9 245,339	.....	9,683,721	.....	.....	.....	0	.....	0.616	3.389	MON.....	984	.....	48,175	.....	04/13/2010	12/25/2035
317350	AU 0	FINANCE AMERICA MORTGAGE LOAN TRUST.....	..	..	4	..	52*	27.853	291,424	.....	1,046,310	.....	.....	.....	0	.....	2.196	5.344	MON.....	383	.....	19,813	.....	12/05/2005	06/25/2034
32027L	AB 1	FIRST FRANKLIN MTG LOAN ASSET BACKED CER.....	..	..	..	..	12*	97.696	493 713	.....	505,355	.....	.....	.....	0	.....	0.374	2.109	MON.....	31	.....	1,602	.....	07/23/2009	10/25/2036
32027N	FE 6	FIRST FRANKLIN MTG LOAN ASSET BACKED CER.....	..	..	..	..	62*	42.882	402 061	.....	320,517	.....	.....	.....	0	.....	2.721	5.278	MON.....	425	.....	20,710	.....	10/12/2005	03/25/2034
32028D	AC 9	FIRST FRANKLIN MTG LOAN ASSET BACKED CER.....	..	..	..	..	12*	99.153	435,954	.....	439,677	.....	.....	.....	0	.....	0.281	0.281	MON.....	21	.....	1,240	.....	09/26/2008	11/25/2036
34529D	AC 6	FORD CREDIT AUTO LEASE TRUST.....	..	..	..	..	1FE	101.064	18 611,358	.....	18,530,838	.....	.....	.....	0	.....	3.710	2.052	MON.....	30,365	.....	665,471	.....	10/08/2009	01/15/2014
34529G	AF 2	FORD CREDIT AUTO OWNER TRUST.....	..	..	..	..	1FE	101.131	5 056,555	.....	5,000,000	.....	.....	.....	0	.....	2.170	2.176	MON.....	4,822	.....	108,500	.....	09/02/2009	10/15/2013
35729P	CM 0	FREMONT HOME LOAN TRUST.....	..	..	4	..	12*	7.330	43 522	.....	593,765	.....	.....	.....	0	.....	2.329	370.694	MON.....	230	.....	14,236	.....	11/18/2005	01/25/2034
36158Y	GZ 6	GE CAPITAL COMMERCIAL MORTGAGE CORPORATI.....	..	..	..	..	12*	100.944	889 488	.....	863,388	.....	.....	.....	0	.....	4.229	8.586	MON.....	3,105	.....	47,997	.....	11/07/2008	12/10/2037
36249K	AC 4	GS MORTGAGE SECURITIES CORPOR.....	..	..	..	..	12*	100.965	15 449,400	.....	15,438,324	.....	.....	.....	0	.....	4.592	4.267	MON.....	57,400	.....	229,600	.....	08/04/2010	08/10/2043
362332	AE 8	GS MORTGAGE SECURITIES CORPORATION II.....	..	..	..	..	12*	106.073	27 390,167	.....	25,710,999	.....	.....	.....	0	.....	5.560	5.640	MON.....	119,642	.....	837,493	.....	05/06/2010	11/10/2043
362341	D6 3	GSAA HOME EQUITY TRUST.....	..	..	..	..	12*	99.025	1 174,115	.....	1,185,674	.....	.....	.....	0	.....	0.437	0.968	MON.....	86	.....	1,619	.....	07/16/2010	01/25/2036
41283A	CE 7	HARLEY-DAVIDSON MOTORCYCLE TRUST.....	..	..	..	..	1FE	100.179	732 016	.....	730,709	.....	.....	.....	0	.....	5.040	2.129	MON.....	1,637	.....	30,967	.....	07/17/2009	10/15/2012
41283B	AC 1	HARLEY-DAVIDSON MOTORCYCLE TRUST.....	..	..	..	..	1FE	101.022	4 849,061	.....	4,800,000	.....	.....	.....	0	.....	5.580	2.369	MON.....	11,904	.....	200,880	.....	04/01/2010	08/15/2014
42805R	AU 3	HERTZ VEHICLE FINANCING LLC.....	..	..	..	..	1FE	104.638	20 927,526	.....	20,000,000	.....	.....	.....	0	.....	4.260	4.262	MON.....	14,200	.....	852,000	.....	10/16/2009	03/25/2014
42805R	AV 1	HERTZ VEHICLE FINANCING LLC.....	..	..	..	..	1FE	108.616	27 153,883	.....	25,000,000	.....	.....	.....	0	.....	5.290	5.291	MON.....	22,042	.....	1 322,500	.....	10/16/2009	03/25/2016
40431K	AA 8	HSI ASSET LOAN OBLIGATION.....	..	..	..	..	12*	91.456	3 199,085	.....	3,497,946	.....	.....	.....	0	.....	0.289	12.203	MON.....	168	.....	10,866	.....	06/13/2008	12/25/2036
446146	AD 4	HUNTINGTON AUTO TRUST.....	..	..	..	..	1FE	100.535	665,490	.....	664,977	.....	.....	.....	0	.....	4.810	2.116	MON.....	1,415	.....	22,289	.....	07/23/2009	04/16/2012
446146	AE 2	HUNTINGTON AUTO TRUST.....	..	..	..	..	1FE	100.164	296 880	.....	296,476	.....	.....	.....	0	.....	1.788	1.624	MON.....	236	.....	3 723	.....	07/23/2009	04/16/2012
43709L	AB 3	INDYMAC RESIDENTIAL ASSET BACKED TRUST.....	..	..	..	..	12*	74.132	7 194,944	.....	7,778,899	.....	.....	.....	0	.....	0.439	4.344	MON.....	710	.....	15,498	.....	08/20/2010	11/25/2036
481238	AD 5	JP MORGAN AUTO RECEIVABLES TRUST.....	..	..	..	..	1FE	100.172	4 176,834	.....	4,169,649	.....	.....	.....	0	.....	5.140	1.978	MON.....	9,525	.....	179,971	.....	09/04/2009	12/15/2014
46625Y	DB 6	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC.....	..	..	..	..	12*	100.120	3 302,204	.....	3,298,257	.....	.....	.....	0	.....	4.184	4.687	MON.....	11,500	.....	133,245	.....	11/15/2004	01/12/2037
46625Y	T9 4	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC.....	..	..	..	..	12*	93.416	116 471,804	.....	114,685,117	.....	.....	.....	0	.....	0.708	4.652	MON.....	39,240	.....	449,766	.....	08/20/2010	07/15/2019
46629Y	AC 3	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC.....	..	..	..	..	12*	104.793	20 958,598	.....	19,504,504	.....	.....	.....	0	.....	5.440	5.881	MON.....	90,667	.....	521,333	.....	06/03/2010	06/12/2047
46629Y	AF 6	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC.....	..	..	..	..	12*	98.405	8 856,414	.....	9,000,000	.....	.....	.....	0	.....	5.466	7.098	MON.....	40,995	.....	122,985	.....	09/08/2010	06/12/2047
46626L	GZ 7	JP MORGAN MORTGAGE ACQUISITION CORP.....	..	..	..	..	12*	91.482	1 078,279	.....	1,178,674	.....	.....	.....	0	.....	0.410	0.718	MON.....	81	.....	5 252	.....	08/20/2007	02/25/2036
46629N	AC 7	JP MORGAN MORTGAGE ACQUISITION CORP.....	..	..	4	..	12*	32 358	34 677	.....	31,756	.....	.....	.....	0	.....	0.309	3.968	MON.....	6	.....	373	.....	10/03/2008	08/25/2036
50820T	AE 9	LAKE COUNTRY MORTGAGE LOAN TRUST.....	..	..	..	..	12*	59.500	10 501,750	.....	17,650,000	.....	.....	.....	0	.....	0.879	6.096	MON.....	2,585	.....	164,392	.....	10/31/2006	07/25/2034
52108H	CD 4	LB-UBS COMMERCIAL MORTGAGE TRUST.....	..	..	..	..	12*	100.109	1 251,362	.....	1,250,000	.....	.....	.....	0	.....	6.760	6.616	MON.....	4,694	.....	14,083	.....	11/03/2010	12/15/2032
52108H	DH 4	LB-UBS COMMERCIAL MORTGAGE TRUST.....	..	..	..	..	12*	100.888	8 732,842	.....	8,656,000	.....	.....	.....	0	.....	6.975	5.824	MON.....	33,542	.....	503,130	.....	03/04/2010	09/15/2034
542514	DV 3	LONG BEACH MORTGAGE LOAN TRUST.....	..	..	..	..	12*	58.150	963 039	.....	1,656,138	.....	.....	.....	0	.....	3.321	6.503	MON.....	917	.....	51,889	.....	03/13/2006	06/25/2033
542514	EJ 9	LONG BEACH MORTGAGE LOAN TRUST.....	..	..	..	..	12*	54.999	793 562	.....	1,442,666	.....	.....	.....	0	.....	2.854	13.598	MON.....	686	.....	41,899	.....	08/03/2006	08/25/2033

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Description	Code	Codes			7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates		
					3	4	5	6	Actual Cost	8	9			Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22
542514	GA 6	LONG BEACH MORTGAGE LOAN TRUST.....					.12*	315.895		522.726	1,369,596	343,199		0	106,213	0	1,629	5.197	MON.....	372	22,896	09/29/2005	06/25/2034
542514	GS 7	LONG BEACH MORTGAGE LOAN TRUST.....					.12*	519.652		844,505	2,149,776	570,746	0	0		0	1,654	4.754	MON.....	593	36,421	10/05/2005	07/25/2034
542514	HX 5	LONG BEACH MORTGAGE LOAN TRUST.....					.12*	81.803		177,485	539,741	74,121	0	0	60,118	0	1,571	5.610	MON.....	141	8,140	02/02/2006	10/25/2034
54251T	AC 3	LONG BEACH MORTGAGE LOAN TRUST.....					.12*	3,994,336		3,476,246	7,861,520	3,994,336	0	0	0	0	0,349	20.926	MON.....	457	12,667	08/20/2010	08/25/2036
54251U	AC 0	LONG BEACH MORTGAGE LOAN TRUST.....					.12*	6,452,854		6,649,255	17,470,317	6,452,854	0	0	0	0	0,319	28.351	MON.....	928	26,855	08/20/2010	09/25/2036
54627R	AD 2	LOUISIANA LOC GOVT ENVIRONMEN.....					.1FE	9,219,510		9,219,655	9,500,000	9,219,655	0	145	275,806	0	3,960	3.965	FA.....	166,155	0	07/16/2010	08/01/2024
54627R	AG 5	LOUISIANA LOC GOVT ENVIRONMEN.....					.1FE	9,699,415		9,699,800	10,000,000	9,699,800	0	385	288,887	0	3,990	4.003	FA.....	176,225	0	07/16/2010	08/01/2024
576436	CN 7	MASTR SPECIALIZED LOAN TRUST.....					.12*	7,412,168		7,193,346	7,412,176	7,412,165	0	(7)		0	5,704	5.704	MON.....	35,233	418,109	10/20/2005	11/25/2035
57643A	AA 8	MASTR SPECIALIZED LOAN TRUST.....					.12*	5,112,021		3,905,120	6,736,660	5,112,021	0	0	709,315	0	0,491	5.617	MON.....	551	35,852	06/09/2006	02/25/2036
59020U	BL 8	MERRILL LYNCH MORTGAGE INVESTORS, INC.....					.12*	18,582,363		14,653,191	20,066,020	18,574,653	0	0	0	0	2,181	4.766	MON.....	7,295	397,934	09/12/2005	12/25/2034
55312T	AD 5	MERRILL LYNCH/COUNTRYWIDE COMMERCIAL MTG.....					.12*	9,504,688		10,195,791	10,000,000	9,531,999	0	27,312	0	0	5,485	6.319	MON.....	45,708	274,250	06/22/2010	03/12/2051
59066X	AL 8	MESA WEST CAPITAL CDO LTD.....					.12*	281,057		1,330,000	7,000,000	210,000	70,000	0	0	0	0,919	6.093	MON.....	1,072	68,029	01/29/2007	02/25/2047
59066X	AN 4	MESA WEST CAPITAL CDO LTD.....					.12*	230,130		1,260,000	7,000,000	140,000	70,000	0	0	0	1,179	6.350	MON.....	1,375	86,431	01/29/2007	02/25/2047
59549W	AC 7	MID-STATE TRUST.....					.12*	1,916,620		1,735,931	1,916,662	1,878,608	243,422	(38,013)	0	0	6,573	6.944	MON.....	5,599	125,431	06/18/2003	07/15/2038
61744C	BX 3	MORGAN STANLEY ABS CAPITAL I.....					.5Z*	249,008		247,844	525,725	247,844	0	0	62,267	0	2,121	5.983	MON.....	186	9,716	06/06/2006	03/25/2034
61750H	BB 1	MORGAN STANLEY CAPITAL I.....					.12*	14,799,609		15,883,739	15,000,000	14,814,976	0	15,367	0	0	5,328	5.583	MON.....	66,600	399,600	06/04/2010	11/12/2041
61744C	RB 4	MORGAN STANLEY CAPITAL INC.....					.12*	121,858		124,110	124,207	123,349	0	1,491	0	0	0,671	1.227	MON.....	14	0	01/28/2010	04/25/2035
61746R	JK 8	MORGAN STANLEY CAPITAL INC.....					.12*	3,061,427		3,115,742	3,164,266	3,092,551	0	31,124	0	0	0,981	1.335	MON.....	518	31,455	01/11/2010	01/25/2035
61757M	AC 2	MORGAN STANLEY CAPITAL INC.....					.12*	24,223,255		24,005,791	29,450,766	25,078,677	0	855,422	0	0	2,164	5.929	MON.....	10,621	185,398	09/17/2010	02/25/2047
61746W	GB 0	MORGAN STANLEY DEAN WITTER CAPITAL I.....					.12*	367,808		363,906	364,110	372,966	0	5,158	0	0	6,660	5.083	MON.....	2,021	3,682	08/31/2010	02/15/2033
64352V	MS 7	NEW CENTURY HOME EQUITY LOAN TRUST.....					.12*	1,042,826		1,019,481	1,056,360	1,053,017	0	5,745	0	0	0,501	0.806	MON.....	88	5,569	09/13/2007	09/25/2035
67067A	AA 8	NEW YORK CITY TAX LIEN.....					.1FE	1,111,986		1,712,147	1,712,145	1,712,095	0	105	0	0	6,190	6.199	JA.O.....	23,846	73,362	08/12/2009	01/10/2023
65475D	AC 4	NISSAN AUTO LEASE TRUST.....					.1FE	9,998,292		10,067,505	10,000,000	9,999,521	0	901	0	0	2,070	2.080	MON.....	9,200	207,000	09/02/2009	01/15/2015
65537F	AB 7	NOMURA HOME EQUITY LOAN INC.....					.12*	2,077,016		2,139,269	3,188,033	2,239,415	0	0	199,453	0	0,389	20.824	MON.....	207	10,001	05/19/2008	07/25/2036
66987X	CX 1	NOVASTAR HOME EQUITY LOAN.....					.6Z*	151,874		274,929	479,001	186,827	0	0	0	0	2,471	6.807	MON.....	197	12,527	04/05/2006	12/25/2033
67087M	AA 4	OBP DEPOSITOR LLC TRUST.....					.12*	9,999,940		10,203,587	10,000,000	9,999,942	0	2	0	0	4,646	4.646	MON.....	38,718	193,592	06/25/2010	07/15/2045
70069F	AE 7	PARK PLACE SECURITIES INC.....					.12*	16,301,922		11,722,391	22,335,000	16,053,255	0	0	4,267,347	0	1,721	5.049	MON.....	6,407	343,527	09/23/2005	09/25/2034
70931V	AA 6	PENNYMAC LOAN TRUST.....					.12*	11,821,676		11,558,725	11,851,304	11,851,304	0	29,628	0	0	4,250	4.555	MON.....	41,973	156,811	09/13/2010	05/25/2050
69361Y	AH 6	PSE&G TRANSITION FUNDING LLC.....					.1FE	4,084,706		4,770,120	4,000,000	4,036,490	0	(6,520)	0	0	6,890	6.652	MUSD.....	12,249	275,600	04/10/2001	12/15/2017
69363Y	AC 5	PUBLIC SERVICE NEW HAMPSHIRE FUNDING LLC.....					.1FE	17,631,498		18,865,204	17,638,077	17,636,929	0	422	0	0	6,480	6.485	FI.MAN.....	190,491	1,067,229	04/20/2001	05/01/2015
75970J	AD 8	RENAISSANCE HOME EQUITY LOAN TRUST.....					.12*	8,450,831		8,450,929	9,800,713	8,450,929	0	0	222,408	0	5,742	5.782	MON.....	46,896	553,446	03/14/2007	04/25/2037
760985	ZP 9	RESIDENTIAL ASSET MORTGAGE PRODUCTS, INC.....					.12*	590,691		644,015	1,962,355	568,494	0	0	168,200	0	2,929	5.376	MON.....	958	57,605	09/14/2005	09/25/2033
81377J	AB 9	SECURITIZED ASSET BACKED RECEIVABLES LLC.....					.12*	3,788,468		4,084,596	10,749,899	3,788,458	0	0	0	0	0,289	12.940	MON.....	517	15,183	08/20/2010	12/25/2036
12620C	AC 2	SEQUENTIAL PAYER.....					.1FE	22,778		22,452	22,414	22,414	0	(364)	0	0	5,430	1.506	MON.....	54	101	02/16/2010	05/15/2012
819475	AA 2	SHARPS CDO.....					.6FE	3,697,433		1,974,905	13,166,034	1,908,535	0	0	0	0	5,390	5.424	MON.....	59,137	709,061	12/06/2006	05/08/2046
83611D	AA 6	SOUNDVIEW HOME EQUITY LOAN TRUST.....					.12*	933,196		745,011	2,058,586	1,057,997	0	0	559,446	0	0,316	42.995	MON.....	109	6,619	10/28/2008	11/25/2036
86362Q	AA 1	STRUCTURED ASSET SECURITIES CORPORATION.....					.12*	9,250,985		9,050,846	12,631,284	9,637,685	0	163,527	0	0	0,331	23.482	MON.....	696	34,363	08/20/2010	01/25/2037
92866A	AC 5	VOLKSWAGEN AUTO LEASE TRUST.....					.1FE	8,166,309		8,149,288	8,063,623	8,088,039	0	(53,612)	0	0	3,410	2.667	MON.....	12,221	272,602	07/24/2009	04/16/2012
929766	7K 3	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST.....					.12*	14,110,000		15,297,314	16,000,000	14,208,142	0	98,142	0	0	5,382	7.513	MON.....	71,764	353,840	06/30/2010	10/15/2044
92978P	AH 2	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST.....					.12*	7,914,375		8,073,066	8,000,000	7,916,412	0	2,037	0	0	5,339	5.503	MON.....	35,593	71,187	09/29/2010	11/15/2048
96328U	AE 6	WHEELS SPV LLC.....					.1FE	5,934,169		5,974,735	5,934,169	5,934,169	0	0	0	0	1,835	1.835	MON.....	4,840	103,104	08/05/2009	03/15/2018
83173C	AD 2	SMART TRUST.....					.1FE	9,999,393		10,088,272	10,000,000	9,999,522	0	129	0	0	2,080	2.083	MON.....	9,822	87,244	07/09/2010	02/14/2014

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	2	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest			Dates				
			3	4	5		6	8			9	12	13	14	15	16	17	18	19	20	21	22
		Description	Code	g	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
00162U	AA	5 ALM LOAN FUNDING.....	F	.....	.....	.1FE	24,942,375	99.760	24,940,000	25,000,000	24,943,062	.....	687	.....	.....	1.984	2.032	FMAN	31,695	.....	11/16/2010	11/20/2020
00162U	AD	9 ALM LOAN FUNDING.....	F	.....	.....	.1FE	9,736,530	97.360	9,736,000	10,000,000	9,739,021	.....	2,491	.....	.....	2.784	3.261	FMAN	17,789	.....	11/16/2010	11/20/2020
00162V	AA	3 ALM LOAN FUNDING.....	F	.....	.....	.1FE	20,000,000	100.000	20,000,000	20,000,000	20,000,000	.....	.....	.....	.....	2.197	2.197	FMAN	47,600	223,262	05/18/2010	05/20/2020
00162V	AC	9 ALM LOAN FUNDING.....	F	.....	.....	.1FE	5,852,267	97.000	5,917,000	6,100,000	5,881,693	.....	18,983	.....	.....	2.747	3.448	FMAN	18,152	83,658	05/18/2010	05/20/2020
00174X	AA	5 AMP CMBs.....	F	.....	.....	.2FE	19,998,000	81.580	16,316,000	20,000,000	19,998,000	.....	.....	2,000	.....	1.004	1.004	MJSD	8,921	220,123	06/28/2006	09/15/2047
036510	AE	5 ANSONIA CDO LTD.....	F	.....	.....	.6FE	111,240	.....	112	11,134,000	.....	171,522	.....	.....	.....	6.062	5.859	MON	.....	.....	10/25/2006	07/28/2046
03878C	AF	3 ARBOR REALTY MORTGAGE SECURITIES.....	F	.....	.....	.4	498,100	22.000	1,617,000	7,350,000	514,500	.....	.....	.....	.....	0.982	6.150	JAJO	13,034	77,259	11/21/2006	01/26/2042
042423	AC	7 ARMSTRONG LOAN FUNDING LTD.....	F	.....	.....	.1FE	5,166,011	94.631	5,693,579	6,016,610	5,278,192	.....	68,440	24,700	.....	1.844	5.463	FMAN	18,495	29,895	07/28/2010	08/01/2016
084374	AA	5 BERKELEY STREET CDO LTD.....	F	.....	.....	.1FE	8,474,889	99.159	8,708,409	8,782,268	8,506,166	.....	31,277	.....	.....	0.863	4.211	MS	20,639	16,420	05/13/2010	03/23/2013
13124T	AC	4 CALJUDS DEBT PARTNERS FUND LTD.....	F	.....	.....	.1FE	17,989,535	91.250	18,250,000	20,000,000	18,093,773	.....	104,238	10,465	.....	0.585	3.019	FMAN	12,686	30,575	10/27/2010	11/20/2020
12650Q	AE	0 CAPITAL TRUST RE CDO LTD.....	F	.....	.....	.6FE	89,516	1.000	200,000	20,000,000	200,000	.....	.....	.....	.....	1.284	7.111	JAJO	.....	.....	04/20/2007	04/03/2052
12650Q	AG	5 CAPITAL TRUST RE CDO LTD.....	F	.....	.....	.6FE	17,693	1.000	55,000	5,500,000	55,000	.....	.....	.....	.....	1.434	7.445	JAJO	.....	.....	04/20/2007	04/03/2052
15135D	AJ	6 CENT CDO LTD.....	F	.....	.....	.1FE	9,025,000	91.000	9,100,000	10,000,000	9,063,686	.....	38,686	.....	.....	0.519	2.690	JAJO	10,959	.....	10/13/2010	04/15/2021
BCC0XM	KB	9 CIT CLO LTD.....	F	.....	.....	.1FE	150,091	70.585	176,463	250,000	156,896	.....	6,805	17,409	.....	1.271	8.263	MJSD	.....	97	03/19/2010	06/20/2021
254206	AD	7 DILLON READ CMBs CDO LTD.....	F	.....	.....	.6FE	1,632,400	.....	138	13,750,000	.....	.....	.....	.....	.....	0.955	6.289	MJSD	.....	.....	11/14/2006	12/05/2046
BCC0MZ	VQ	7 DRYDEN LEVERAGED LOAN CDO.....	D	.....	.....	.1FE	193,899	96.543	241,458	337,478	196,352	.....	4,211	34,642	(1,857)	1.668	9.763	JJ	2,401	2,721	03/23/2010	01/25/2022
BCC0MZ	VR	5 DRYDEN LEVERAGED LOAN CDO.....	D	.....	.....	.1FE	559,606	109.206	667,539	906,259	595,593	.....	6,557	63,155	29,138	1.546	9.675	JJ	6,341	7,364	04/30/2010	01/25/2022
30244X	AC	4 FC CBO IV LTD CORP.....	F	.....	.....	.5FE	1,491,186	94.250	1,489,831	1,580,723	1,489,831	.....	30,260	50,019	.....	2.678	7.976	MS	12,462	19,337	03/10/2010	09/15/2012
30247T	AA	4 FMA CBO FUNDING LTD.....	F	.....	.....	.1FE	14,599,517	99.000	15,125,102	15,277,881	14,668,447	.....	68,931	143,638	.....	0.928	2.754	FA	53,567	71,293	03/19/2010	02/15/2013
363620	AF	2 GALLATIN FUNDING LTD.....	F	.....	.....	.1FE	2,315,597	97.570	2,341,680	2,400,000	2,336,820	.....	21,223	27,403	.....	0.480	2.645	FMAN	1,472	9,826	02/23/2010	05/15/2013
36171V	AA	6 GIA INVESTMENT GRADE CDO LTD.....	F	.....	.....	.1FE	9,245,268	97.969	9,257,873	9,449,822	9,257,873	.....	12,605	12,605	.....	0.903	3.270	AO	21,321	.....	12/07/2010	04/01/2013
BCC0W6	BH	2 GOLDENTREE LOAN OPPORTUNITIES III LTD.....	F	.....	.....	.1FE	181,852	84.222	210,555	250,000	182,542	.....	690	.....	.....	0.994	4.950	FMAN	414	1,333	05/17/2010	05/01/2022
BCC0Z3	ID	8 GOLDENTREE LOAN OPPORTUNITIES IV LTD.....	F	.....	.....	.5Z	293,984	72.000	345,600	480,000	295,880	.....	1,896	46,816	.....	4.500	8.933	FMAN	2,580	16,757	04/05/2010	08/18/2022
40536Y	AE	4 HALCYON LOAN INVESTORS CLO LTD.....	F	.....	.....	.1FE	914,267	78.366	1,003,078	1,280,000	918,628	.....	4,361	18,008	.....	0.636	4.867	JAJO	1,492	4,703	05/12/2010	04/24/2021
40536R	AE	9 HALCYON STRUCTURED ASSET MANAGEMENT CLO.....	F	.....	.....	.1FE	429,975	77.270	452,030	585,000	431,725	.....	1,750	.....	.....	0.748	4.603	JAJO	753	2,453	05/12/2010	10/29/2021
44924C	AA	2 HYUNDAI CAPITAL AUTO FUNDING LTD.....	F	.....	.....	.1FE	29,783,014	98.710	29,613,000	30,000,000	29,790,623	.....	7,610	.....	.....	1.006	1.261	MON	21,803	41,941	11/30/2010	09/20/2016
486011	AF	6 KATONAH LTD.....	F	.....	.....	.1FE	2,550,447	98.240	2,559,958	2,605,821	2,558,643	.....	8,196	.....	.....	0.788	2.619	JAJO	3,764	5,189	09/01/2010	01/25/2013
515055	AC	5 LANDMARK CDO.....	F	.....	.....	.2FE	455,768	99.500	463,927	466,259	457,536	.....	1,768	.....	.....	2.738	4.557	MJSD	1,064	3,263	06/18/2010	06/01/2013
50183E	AA	1 LCM LTD PARTNERSHIP.....	F	.....	.....	.1FE	19,800,000	99.520	19,904,000	20,000,000	19,803,747	.....	3,747	.....	.....	1.886	2.085	JAJO	39,813	.....	11/05/2010	01/14/2021
50183E	AB	9 LCM LTD PARTNERSHIP.....	F	.....	.....	.1FE	4,750,000	96.820	4,841,000	5,000,000	4,753,228	.....	3,228	.....	.....	2.536	3.315	JAJO	13,384	.....	11/05/2010	01/14/2021
53225M	AG	4 LIGHTPOINT CLO LTD.....	F	.....	.....	.1FE	568,382	78.657	652,853	830,000	576,490	.....	8,108	85,243	.....	2.001	5.471	JAJO	3,507	13,287	01/20/2010	07/25/2018
53225V	AC	3 LIGHTPOINT CLO LTD.....	F	.....	.....	.1FE	18,137,383	92.000	18,400,000	20,000,000	18,264,617	.....	64,617	.....	.....	0.668	2.865	FMAN	19,301	34,149	10/27/2010	08/05/2019
53657A	AA	0 LISTON FUNDING LTD.....	F	.....	.....	.1FE	2,930,424	101.000	2,959,728	2,930,424	2,930,424	.....	.....	.....	.....	3.006	3.006	MJSD	4,649	44,520	12/22/2009	09/12/2017
55265A	AA	9 MAC CAPITAL LTD.....	F	.....	.....	.1FE	4,658,603	98.180	4,697,913	4,785,000	4,684,800	.....	26,197	15,710	.....	0.549	2.162	JAJO	4,744	19,838	06/24/2010	07/26/2013
55659F	AC	8 MADISON AVENUE CDO LTD.....	F	.....	.....	.2FE	9,932,887	98.200	10,087,507	10,272,410	10,006,301	.....	73,614	70,072	.....	2.388	4.567	FA	91,993	123,341	06/09/2010	08/15/2013
55659R	AA	6 MADISON AVENUE CDO LTD.....	F	.....	.....	.1FE	13,262,482	98.500	13,829,451	14,040,052	13,564,070	.....	224,522	64,545	.....	1.148	4.224	MS	43,434	134,832	12/02/2009	03/24/2014
61756M	AA	7 MORGAN STANLEY MANAGED ACES SPC.....	F	.....	.....	.1FE	10,000,000	94.100	9,410,000	10,000,000	10,000,000	.....	.....	.....	.....	1.003	1.003	MJSD	3,066	110,086	10/16/2007	12/20/2012
61769R	AA	1 MORNINGSIDE PARK CLO LTD.....	F	.....	.....	.1FE	14,884,500	99.610	14,941,500	15,000,000	14,885,611	.....	1,111	.....	.....	1.600	1.792	JAJO	10,000	.....	12/02/2010	10/14/2020
61769R	AB	9 MORNINGSIDE PARK CLO LTD.....	F	.....	.....	.1FE	4,855,500	97.110	4,855,500	5,000,000	4,856,369	.....	869	.....	.....	2.300	2.800	JAJO	4,792	.....	12/02/2010	10/14/2020
62940F	AG	4 N-STAR REAL ESTATE CDO LTD.....	F	.....	.....	.12*	286,710	6.000	483,000	8,050,000	263,566	.....	.....	.....	.....	0.979	84.941	MON	6,566	83,186	11/10/2006	02/01/2041
62940F	AH	2 N-STAR REAL ESTATE CDO LTD.....	F	.....	.....	.6FE	558,840	20.000	3,640,000	18,200,000	546,000	.....	.....	.....	.....	1.079	88.924	MON	16,361	206,526	11/10/2006	02/01/2041
62940F	AJ	8 N-STAR REAL ESTATE CDO LTD.....	F	.....	.....	.6FE	178,590	18.000	900,000	5,000,000	162,012	12,013	.....	.....	.....	1.179	86.892	MON	4,911	61,807	11/10/2006	02/01/2041

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	CUSIP Identification	Description	Codes			7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates		
			3	4	5		6	Actual Cost			8	9	12	13			14	15		18	19	21	22
62951C	AA 0	NZCG FUNDING LTD	F	F		.1FE	10,000,000	100,000	10,000,000	10,000,000	10,000,000	0	0	0	2.034	2.034	FMAN	13,563	0	11/16/2010	11/25/2022	
675150	AD 8	OCEAN TRAILS CLO	F	F		.1FE	116,875	67,758	169,396	250,000	126,203	0	9,328	0	1.794	11,003	JAO	984	2,429	05/24/2010	10/12/2020	
67515L	AD 2	OCEAN TRAILS CLO	F	F		.1FE	261,993	71,072	355,361	500,000	266,290	0	4,297	45,507	1.151	6,660	JAO	1,247	4,776	03/09/2010	06/27/2022	
BCC0W9	DH 4	REGATTA FUNDING LTD	F	F		.5Z	108,372	65,000	130,000	200,000	113,641	0	5,269	11,628	1.557	9,374	MJSD	138	2,540	03/23/2010	06/15/2020	
85430X	AF 5	STANFIELD MCLAREN CLO LTD	F	F		.1FE	3,671,280	97,700	3,707,715	3,795,000	3,689,415	0	18,135	29,601	0.496	2,536	FMAN	1,776	17,255	06/24/2010	08/27/2013	
89601P	AC 4	TRIBECA PARK CLO LTD	F	F		.1FE	4,850,000	97,000	4,850,000	5,000,000	4,853,950	0	3,950	0	5.526	6,188	JAO	58,329	70,609	09/23/2010	04/15/2020	
92978C	AD 0	WACHOVIA CRE	F	F		.1Z*	246,230	70,000	2,100,000	3,000,000	270,000	0	0	0	0.881	69,156	MJSD	440	36,632	06/09/2006	09/25/2026	
92978C	AE 8	WACHOVIA CRE	F	F		.1Z*	266,158	70,000	2,555,000	3,650,000	292,000	0	0	0	0.981	73,495	MJSD	597	49,270	06/09/2006	09/25/2026	
BCC0W3	9A 7	DRYDEN LEVERAGED LOAN CDO	D	D		.1FE	369,944	89,640	502,173	776,328	362,142	0	5,286	149,232	1.624	7,098	AO	2,567	12,504	01/29/2010	04/15/2023	
BCC0W3	9B 5	DRYDEN LEVERAGED LOAN CDO	D	D		.1FE	51,957	76,670	136,537	104,656	51,541	0	668	15,629	2.353	10,406	AO	664	1,685	04/14/2010	04/15/2023	
BCC0KP	I2 9	RMF EURO CDO	D	D		.1FE	104,656	91,727	146,835	222,288	108,447	0	7,937	42,260	1.644	9,391	MN	489	3,533	02/03/2010	11/11/2021	
BCC0WB	SI 1	RMF EURO CDO	D	D		.1FE	87,366	71,641	128,953	245,902	89,182	0	3,742	22,060	2.331	14,337	JJ	2,525	2,743	02/04/2010	07/18/2023	
BCC0M6	L5 8	HARBOURMASTER CLO	D	D		.1FE	59,868	92,923	92,988	135,919	61,161	0	2,230	13,973	3.780	22,414	JAO	927	3,803	04/12/2010	10/25/2020	
BCC0RU	RM 7	HARBOURMASTER CLO	D	D		.1FE	196,047	92,692	231,795	340,201	195,498	0	2,827	35,225	1.134	6,288	JAO	800	3,005	03/17/2010	10/15/2022	
BCC0YA	RT 8	LAURELIN BV	D	D		.1FE	77,361	93,980	94,004	135,580	77,278	0	965	16,166	1.631	6,392	JJ	1,006	1,045	03/22/2010	07/15/2023	
3699999	Industrial & Miscellaneous - Defined Multi-Class Commercial Mortgage-Backed Securities						1,506,454,472	XXX	1,501,729,465	1,783,072,085	1,509,886,007	973,692	4,272,055	12,536,546	1,264	XXX	XXX	3,649,960	27,375,757	XXX	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities																						
059511	AE 5	BANC OF AMERICA COMMERCIAL MORTGAGE INC				.1Z*	11,937,656	104,497	13,584,667	13,000,000	12,010,573	0	72,916	0	5.689	6,919	MON	61,627	564,317	03/02/2010	04/10/2049	
05947U	EB 0	BANK OF AMERICA-FIRST UNION NB COMMERCIA				.1Z*	6,650,000	96,113	6,727,896	7,000,000	6,699,375	0	49,375	0	6.250	7,645	MON	36,458	291,667	04/21/2010	04/11/2037	
07383F	WG 9	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT				.1Z*	4,075,000	96,173	3,846,936	4,000,000	4,072,343	0	(2,657)	0	5.535	5,098	MON	18,449	37,466	10/18/2010	05/11/2039	
07388Q	AE 9	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT				.1Z*	21,705,148	106,010	23,714,397	22,370,000	21,757,504	0	52,355	0	5.694	6,140	MON	106,146	824,207	06/28/2010	06/11/2050	
07388Q	AG 4	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT				.1Z*	11,415,125	101,812	11,810,136	11,600,000	11,416,619	0	1,500	0	5.915	6,208	MON	57,178	0	12/02/2010	06/11/2050	
07388T	BA 0	BEAR STEARNS COMMERCIAL MORTGAGE SECURIT				.1Z*	4,587,500	92,288	4,614,387	5,000,000	4,627,508	0	40,008	0	1.160	22,208	MON	2,578	0	12/13/2010	03/15/2022	
11777L	AE 1	BEAR STEARNS DEUTSCHE BANK TRUST				.1Z*	7,537,008	84,135	6,310,139	7,500,000	7,525,640	0	(2,291)	0	5.077	5,028	MON	16,923	380,775	05/23/2005	09/15/2027	
11777L	AF 8	BEAR STEARNS DEUTSCHE BANK TRUST				.1Z*	5,527,337	78,145	4,297,999	5,500,000	5,518,948	0	(1,691)	0	5.097	5,048	MON	12,459	280,335	05/23/2005	09/15/2027	
11777L	AG 6	BEAR STEARNS DEUTSCHE BANK TRUST				.1Z*	1,929,418	67,811	1,301,978	1,920,000	1,926,531	0	(582)	0	5.116	5,068	MON	4,366	98,227	05/23/2005	09/15/2027	
12613Y	AB 5	CNL FUNDING				.1Z*	5,976,797	71,145	4,252,204	5,976,797	5,976,797	2,018,099	0	0	8.044	8,044	MON	8,013	496,839	12/20/2002	04/25/2017	
22540A	EY 0	CS FIRST BOSTON MORTGAGE SECURITIES CORP				.1Z*	12,997,500	110,887	13,306,350	12,000,000	12,641,428	0	(356,072)	0	7.460	3,699	MON	49,733	746,000	02/23/2010	01/17/2035	
22541N	UP 2	CS FIRST BOSTON MORTGAGE SECURITIES CORP				.1Z*	4,996,875	101,537	5,076,856	5,000,000	4,997,234	0	359	0	5.783	5,799	MON	24,096	144,575	05/27/2010	12/15/2035	
22541S	J3 3	CS FIRST BOSTON MORTGAGE SECURITIES CORP				.1Z*	2,837,500	92,598	3,240,941	3,500,000	2,903,641	0	66,141	0	4.816	8,655	MON	14,047	132,440	03/05/2010	10/15/2039	
190749	AH 4	CWCAPITAL COBALT				.1Z*	13,367,758	95,211	13,635,149	14,321,000	13,376,510	0	8,751	0	5.254	6,612	MON	62,689	0	12/02/2010	08/15/2048	
23322B	FL 7	DLJ COMMERCIAL MORTGAGE CORP				.1Z*	9,815,534	99,964	9,808,946	9,812,468	9,915,077	0	(457)	0	6.100	6,076	MON	52,226	143,802	08/31/2010	06/10/2032	
361849	ZB 1	GNAC COMMERCIAL MORTGAGE SECURITIES INC				.1Z*	15,383,996	98,391	15,715,929	15,973,000	15,455,356	0	71,360	0	5.503	6,319	MON	73,246	670,301	03/26/2010	05/10/2040	
39678Y	AA 2	GREENWICH CAPITAL COMMERCIAL			4	.1Z*	883,777	2,000	380,000	19,000,000	962,058	0	0	0	0.615	5,635	MON	4,222	129,208	06/05/2007	03/17/2051	
20173R	AC 3	GREENWICH CAPITAL COMMERCIAL FUNDING COR				.1Z*	307,075	91,510	316,623	346,000	311,144	0	4,069	0	0.444	4,321	MON	111	128	11/18/2010	11/05/2021	
20173R	AD 1	GREENWICH CAPITAL COMMERCIAL FUNDING COR				.1Z*	8,687,500	88,562	8,856,159	10,000,000	8,817,195	0	129,695	0	0.484	5,016	MON	3,494	4,031	11/18/2010	11/05/2021	
20173V	AG 5	GREENWICH CAPITAL COMMERCIAL FUNDING COR				.1Z*	19,860,156	99,151	19,830,184	20,000,000	19,860,156	0	0	0	5.867	5,996	MON	97,783	0	12/28/2010	12/10/2049	
396789	EC 9	GREENWICH CAPITAL COMMERCIAL FUNDING COR				.1Z*	9,231,040	95,499	9,687,394	10,144,000	9,354,640	0	123,600	0	4.871	6,887	MON	41,176	411,762	02/22/2010	07/05/2035	
36228C	VF 7	GS MORTGAGE SECURITIES CORPORATION II				.1Z*	958,008	91,538	915,382	1,000,000	958,194	0	186	0	5.713	6,118	MON	4,761	4,761	11/10/2010	05/03/2032	
46625Y	VX 8	JP MORGAN CHASE COMMERCIAL MORTGAGE SEC				.2Z*	13,292,695	98,812	13,240,859	13,400,000	13,292,695	0	0	0	5.322	XXX	MON	0	0	12/29/2010	01/12/2043	
52108H	EK 6	LB-UBS COMMERCIAL MORTGAGE TRUST				.1Z*	8,140,000	101,681	8,134,490	8,000,000	8,123,679	0	(16,321)	0	6.950	6,508	MON	30,889	324,333	05/18/2010	06/15/2036	
52108H	EM 2	LB-UBS COMMERCIAL MORTGAGE TRUST				.1Z*	9,900,000	100,802	10,080,219	10,000,000	9,905,894	0	5,894	0	7.315	7,483	MON	40,638	421,035	05/13/2010	06/15/2036	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	3	Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest		20	Dates	
			4	5			8	9			12	13	14	15			18	19		21	22
CUSIP Identification	Description	Code	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
52108M DK	6 LB-UBS COMMERCIAL MORTGAGE TRUST.....			.12*	60,296,844	90,691	54,414,474	60,000,000	60,174,656	0	(26,806)	0	0	5,296	5,246	MON.....	176,533	3,165,600	01/20/2006	02/15/2041	
61745M NZ	2 MORGAN STANLEY CAPITAL I.....			.12*	2,626,614	101,212	2,630,488	2,599,000	2,623,834	0	(2,780)	0	0	6,720	6,425	MON.....	14,554	72,772	07/08/2010	04/15/2033	
62544H AK	1 MULTI SECURITY ASSET TRUST.....			.12*	122,125	24,500	490,000	2,000,000	120,265	0	0	0	0	5,880	98,911	MON.....	9,800	117,600	02/24/2005	11/28/2035	
62544H AL	9 MULTI SECURITY ASSET TRUST.....			.12*	108,025	5,750	115,000	2,000,000	120,186	0	0	0	0	5,880	98,674	MON.....	9,800	117,600	02/24/2005	11/28/2035	
63859C BP	7 NATIONSLINK FUNDING CORPORATION.....			.12*	3,304,822	107,634	3,314,714	3,079,624	3,278,873	0	(25,950)	0	0	7,105	4,517	MON.....	18,234	126,478	05/25/2010	08/20/2030	
69348H BS	6 PNC MORTGAGE ACCEPTANCE CORP.....			.12*	5,422,821	91,000	5,475,470	6,017,000	5,477,158	0	54,311	0	0	6,625	11,882	MON.....	33,219	66,438	10/06/2010	03/15/2033	
848601 AB	6 SPIRIT MASTER FUNDING, LLC.....			.12*	59,995,613	78,000	46,800,000	60,000,000	46,800,000	(13,196,826)	251	0	0	5,370	5,371	MON.....	268,500	3,222,000	07/15/2005	07/20/2023	
03759S AC	9 NSCR TRUST.....	F		.4	256,000	44,060	881,200	2,000,000	269,144	0	0	0	0	1,309	36,026	MON.....	727	24,755	11/14/2006	09/25/2047	
03759S AD	7 NSCR TRUST.....	F		.4	270,200	44,920	898,400	2,000,000	282,944	0	0	0	0	1,659	36,280	MON.....	922	31,852	11/14/2006	09/25/2047	
37959599	Industrial & Miscellaneous - Other Multi-Class Comm. Mortgage-Backed/Asset Backed Sec.				344,403,467	XXX.....	327,705,966	376,058,889	331,453,799	(11,178,727)	245,164	177,946	70,186,580	0	XXX.....	XXX.....	1,355,597	13,051,304	XXX.....	XXX.....	
38959999	Total - Industrial & Miscellaneous (Unaffiliated).....				18,037,695,843	XXX.....	19,010,999,748	18,470,750,848	17,963,441,820	42,572,233	83,545	70,186,580	20,788,053	0	XXX.....	XXX.....	222,161,837	889,851,456	XXX.....	XXX.....	
Credit Tenant Loans - Single Class Mortgage-Backed Securities																					
64542# AA	5 WALGREENS-KOLB PORTFOLIO - NEW HOPE.....			.12	2,747,092	0.000	2,609,882	2,762,931	2,734,211	0	51	0	0	0.000	0.000	MON.....	8,363	59,271	08/23/2010	03/15/2033	
03882* AA	5 WALGREENS - BYRAM.....			.1	2,997,000	0.000	3,042,616	3,000,000	2,997,289	0	289	0	0	0.000	0.000	MON.....	7,792	83,875	06/15/2010	03/15/2033	
74912@ AA	8 WALGREENS - KISSIMEE FL.....			.1	3,576,694	0.000	3,535,201	15,130	3,576,705	0	31	0	0	0.000	0.000	MON.....	10,144	88,654	07/20/2010	08/15/2034	
27965* AA	4 WALGREENS-KOLB PORTFOLIO - EDENTON.....			.12	4,195,559	0.000	3,977,255	4,216,067	4,179,557	0	66	0	0	0.000	0.000	MON.....	12,784	90,544	08/23/2010	08/15/2035	
09820# AA	3 WALGREENS-KOLB - BONNABEL.....			.12	5,793,867	0.000	5,466,882	5,814,994	5,778,938	0	65	0	0	0.000	0.000	MON.....	17,676	125,078	08/23/2010	06/15/2040	
13704# AA	6 WALGREENS-KOLB - CARROLLTON.....			.12	7,242,333	0.000	6,834,563	7,268,498	7,223,863	0	28	0	0	0.000	0.000	MON.....	22,096	156,348	08/23/2010	08/15/2040	
83005* AA	9 GEISINGER MEDICAL OFFICE BUILDING.....			.12	8,171,820	0.000	7,871,637	8,255,669	8,096,410	0	259	0	0	0.000	0.000	MON.....	18,910	108,225	09/14/2010	02/15/2024	
40959999	Credit Tenant Loans - Single Class Mortgage-Backed Securities.....				34,724,364	XXX.....	33,338,036	31,333,289	34,586,972	0	788	0	0	XXX.....	XXX.....	XXX.....	97,765	711,995	XXX.....	XXX.....	
41999999	Total - Credit Tenant Loans.....				34,724,364	XXX.....	33,338,036	31,333,289	34,586,972	0	788	0	0	XXX.....	XXX.....	XXX.....	97,765	711,995	XXX.....	XXX.....	
Hybrid Securities - Issuer Obligations																					
002927 AA	9 ABBEY NAT'L CAP.....		1	.1FE	3,042,442	105,500	2,637,500	2,500,000	2,982,293	0	(11,205)	0	0	8,963	7,319	JD.....	622	224,100	02/14/2003	12/29/2049	
03076C AC	0 AMERIPRISE FINANCIAL INC.....		1	.2FE	9,958,500	104,000	10,400,000	10,000,000	9,958,595	0	50	0	0	7,518	7,518	JD.....	62,650	751,800	05/23/2006	06/01/2066	
06605H AA	6 BANKAMERICA INST.....		1	.2FE	1,794,005	100,625	1,610,000	1,600,000	1,638,720	96,640	(25,920)	0	0	8,070	5,576	JD.....	359	129,120	12/20/2002	12/31/2026	
05530A AA	3 BB&T CAPITAL TRUST II.....			.2FE	10,221,863	99,189	10,051,813	10,134,000	10,220,996	0	(867)	0	0	6,750	6,679	JD.....	45,603	684,045	04/27/2010	06/07/2036	
073294 AA	8 BB&T CAPITAL TRUST IV.....		1	.2FE	20,000,000	98,625	19,725,000	20,000,000	19,840,710	0	471	0	0	6,820	6,820	JD.....	71,989	1,364,000	06/05/2007	06/12/2057	
05567S AA	0 BNSF FUNDING TRUST I.....		1	.2FE	4,895,800	103,500	5,175,000	5,000,000	4,569,645	0	1,242	0	0	6,613	6,810	JD.....	152,466	330,650	01/25/2007	12/15/2055	
218698 AA	6 CORESTATES CAPTL.....		1	.1FE	16,509,900	102,066	15,309,900	15,000,000	15,582,000	0	0	0	0	8,000	7,121	JD.....	53,333	1,200,000	09/06/2002	12/15/2026	
33716P AA	8 FIRST TENNESSEE CAP II.....			.2FE	8,551,095	73,642	11,046,300	15,000,000	7,994,655	0	50,435	0	0	6,300	6,300	AO.....	199,500	945,000	03/24/2004	04/15/2034	
33735Y AA	6 FIRST UNION CAP.....			.1FE	4,487,545	110,959	4,360,689	3,930,000	4,404,475	0	(12,254)	0	0	7,950	6,676	MN.....	39,922	312,435	01/07/2003	11/15/2029	
337357 AA	5 FIRST UNION CAPI.....		1	.1FE	2,333,599	102,874	2,097,601	2,039,000	2,119,897	0	0	0	0	7,935	6,713	JD.....	74,605	161,795	02/20/2003	01/15/2027	
337363 AE	5 FIRST UNION INST.....		1	.1FE	282,440	102,006	252,975	248,000	255,976	0	0	0	0	8,040	6,848	JD.....	1,662	19,939	02/05/2003	12/01/2026	
302570 AW	6 FPL GROUP CAPITAL INC.....		1	.2FE	7,713,360	97,750	7,820,000	8,000,000	7,714,909	0	495	0	0	6,350	6,884	AO.....	127,000	508,000	08/14/2007	10/01/2066	
38143V AA	7 GOLDMAN SACHS CAPITAL I.....			.1FE	3,739,702	95,285	3,749,465	3,935,000	3,742,089	0	2,387	0	0	6,345	6,767	FA.....	94,322	124,838	04/16/2010	02/15/2034	
381427 AA	1 GOLDMAN SACHS CAPITAL II.....		1	.2FE	8,355,580	84,750	8,136,000	9,600,000	8,136,000	0	6,034	422,564	0	5,793	5,793	JD.....	46,344	556,128	05/08/2007	12/29/2049	
39136M AA	4 GREAT-WEST LIFE CO INC.....			.2FE	6,830,180	93,146	6,520,220	7,000,000	6,701,348	0	4,768	0	0	6,625	6,662	MN.....	59,257	463,750	11/05/2004	11/15/2034	
40427Q AA	1 HSBC AMER CAP II.....		1	.1FE	13,289,040	100,987	12,118,440	12,000,000	12,502,800	0	0	0	0	8,380	7,426	MN.....	128,493	1,005,600	06/19/2002	05/15/2027	
46627V AA	5 JPM MORGAN CHASE XVII.....			.1FE	9,181,650	94,395	9,439,500	10,000,000	9,231,583	0	12,472	0	0	5,850	6,480	FA.....	243,750	585,000	08/18/2006	08/01/2035	
48123Q AA	1 JPM CHASE CAPITAL XXII.....			.1FE	29,877,600	99,610	29,883,000	30,000,000	28,782,027	0	16,633	0	0	6,450	6,481	FA.....	800,875	1,935,000	01/26/2007	02/02/2037	
481227 AA	4 JPMC CAPITAL XVIII.....			.1FE	19,262,907	100,339	20,067,800	20,000,000	19,280,942	0	9,288	0	0	6,950	6,959	FA.....	517,389	1,390,000	08/11/2006	08/17/2036	

SCHEDULE D - PART 1

Showing all Long-Term BONDS Owned December 31 of Current Year

1		2		7			Fair Value		10		11		Change in Book/Adjusted Carrying Value				Interest			Dates		
CUSIP Identification	Description	Code	3	4	5	6	8	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22	
							Rate Used to Obtain Fair Value				Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Maturity	
46825H HA	1 JPMORGAN CHASE & CO.....				1	.2FE	106.299	26,574,750	25,000,000	25,000,000	0	0	0	0	7,900	7,900	AO	334,653	1,975,000	04/16/2008	04/29/2049	
48123C AA	2 JPMORGAN CHASE CAPT XX.....					.1FE	100.597	4,023,880	4,000,000	3,856,086	0	2,011	0	0	6,550	6,592	MS	66,956	262,000	09/19/2006	09/29/2036	
49326Q AA	4 KEYCORP CAP III.....					.2FE	99.018	2,475,450	2,500,000	2,721,660	0	(5,779)	0	0	7,750	6,736	JJ	89,340	193,750	05/24/2004	07/15/2029	
62874H AA	3 NB CAP TRUST IV.....				1	.2FE	101.250	6,075,000	6,000,000	6,231,000	291,000	0	0	0	8,250	6,689	AO	104,500	495,000	02/20/2003	04/15/2027	
628958 AB	6 NB CAPITAL TR II.....				1	.2FE	100.000	89,000	89,000	92,484	9,714	0	0	0	7,830	6,881	JD	310	6,969	04/14/2003	12/15/2026	
659437 AA	5 NORTH FORK BANCP.....					.2FE	100.500	8,040,000	8,000,000	7,867,060	0	2,060	0	0	8,000	8,195	JD	28,444	640,000	06/03/2010	12/15/2027	
693475 AJ	4 PNC FINANCIAL SERVICES.....				1	.2FE	106.629	15,994,350	15,000,000	15,000,000	0	0	0	0	8,250	8,250	MN	137,500	1,237,500	05/14/2008	05/29/2049	
759351 AE	9 REINSURANCE GRP OF AMER.....				1	.2FE	92.588	11,110,560	12,000,000	10,934,479	0	1,350	0	0	6,750	7,532	JD	36,000	810,000	04/28/2006	12/15/2065	
84604B AA	7 SOVEREIGN CAPITAL TR VI.....				1	.2FE	102.968	13,900,680	13,500,000	13,507,174	0	(1,021)	0	0	7,908	7,901	JD	53,379	1,067,580	06/07/2006	06/13/2036	
90264A AA	7 UBS PFD FUNDING TR V.....				1	.2FE	96.000	7,488,000	7,800,000	7,800,000	0	0	0	0	6,243	6,242	MN	62,222	486,954	05/09/2006	05/29/2049	
903312 AA	4 USB REALTY CORP.....				1	.1FE	75.375	12,060,000	16,000,000	15,999,374	0	4	0	0	6,091	6,091	JAJO	205,740	974,560	12/18/2006	12/22/2049	
90330S AA	8 USF&G CAP I.....					.2FE	105.738	10,573,800	10,000,000	11,451,107	0	(8,803)	0	0	8,312	7,177	JJ	415,600	831,200	05/27/2004	07/01/2046	
92977E AA	3 WACHOVIA CAP V.....				1	.1FE	98.499	4,924,950	5,000,000	4,963,045	0	545	0	0	7,965	11,359	JD	33,188	199,125	06/24/2010	06/01/2027	
44841Y AA	4 HUTCH WHAMPOA INT 10 LTD.....				F	.1FE	98.576	4,928,800	5,000,000	4,937,568	0	68	0	0	6,000	6,084	AO	52,500	0	10/27/2010	12/29/2049	
606659 AA	4 MIZUHO CAP INV 1 LTD.....				F	.1	96.375	11,565,000	12,000,000	11,565,000	(300,917)	288	0	0	6,686	6,789	JD	2,229	802,320	03/03/2006	12/31/2049	
054536 AB	3 AXA SA.....				F	.1	89.250	16,957,500	19,000,000	16,957,500	0	2,191	1,638,429	0	6,463	6,474	JD	57,987	1,227,970	01/23/2007	12/31/2049	
054536 AC	1 AXA SA.....				F	.1	90.375	13,556,250	15,000,000	14,152,408	0	21,821	0	0	6,379	6,379	JD	45,185	956,850	12/07/2006	12/14/2036	
05665A AB	9 BNP PARIBAS.....				F	.1	95.500	6,685,000	7,000,000	6,902,251	0	457	0	0	7,195	7,195	JD	8,394	503,650	06/18/2007	06/29/2049	
45104G AB	0 ICICI BANK LIMITED.....				F	.1	99.782	5,986,920	6,000,000	5,434,344	400,640	2,104	0	0	7,250	7,276	AO	73,708	435,000	08/17/2006	08/29/2049	
853254 AB	6 STANDARD CHARTERED PLC.....				F	.1	97.915	4,895,750	5,000,000	4,797,499	0	933	0	0	7,014	7,030	JJ	147,099	350,699	05/24/2007	07/29/2049	
4299999	Hybrid Securities - Issuer Obligations.....						XXX	368,306,843	379,875,000	365,829,699	497,077	72,258	2,060,993	0	XXX	XXX	XXX	4,675,075	26,147,327	XXX		XXX
4899999	Total - Hybrid Securities.....						XXX	368,306,843	379,875,000	365,829,699	497,077	72,258	2,060,993	0	XXX	XXX	XXX	4,675,075	26,147,327	XXX		XXX
Totals																						
7799999	Total - Issuer Obligations.....						XXX	22,060,665,599	25,452,243,951	21,135,566,889	12,938,688	60,199,172	49,474,085	35,373,531	XXX	XXX	XXX	283,426,135	939,200,524	XXX		XXX
7899999	Total - Single Class Mortgage-Backed/Asset-Backed Securities.....						XXX	1,359,654,832	1,342,743,380	1,377,246,839	0	(438,500)	0	0	XXX	XXX	XXX	4,044,520	10,759,151	XXX		XXX
7999999	Total - Defined Multi-Class Residential Mortgage-Backed Securities.....						XXX	2,794,602,906	2,823,534,853	2,815,654,908	36,904,011	1,741,516	4,018,736	1,047,826	XXX	XXX	XXX	9,112,074	92,723,357	XXX		XXX
8099999	Total - Other Multi-Class Residential Mortgage-Backed Securities.....						XXX	940,369,264	1,112,430,696	1,009,697,295	3,448,007	4,611,168	34,712,685	0	XXX	XXX	XXX	4,567,626	53,153,659	XXX		XXX
8199999	Total - Defined Multi-Class Commercial Mortgage-Backed Securities.....						XXX	1,501,729,465	1,763,072,085	1,509,886,007	973,692	4,272,055	12,536,546	1,264	XXX	XXX	XXX	3,649,960	27,375,757	XXX		XXX
8299999	Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities.....						XXX	327,705,966	376,058,889	331,453,799	(11,178,727)	245,164	177,946	0	XXX	XXX	XXX	1,355,597	13,051,304	XXX		XXX
8399999	Grand Total - Bonds.....						XXX	28,984,728,032	32,890,083,854	28,179,505,737	43,085,671	70,630,576	100,919,998	36,422,621	XXX	XXX	XXX	306,155,912	1,136,263,752	XXX		XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	7	8	Fair Value		11	Dividends		Change in Book/Adjusted Carrying Value				20	21		
CUSIP Identification	Description		3	4 F o r e i g n	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	9 Rate Per Share Used to Obtain Fair Value	10 Fair Value	Actual Cost	12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared but Unpaid	15 Unrealized Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Years' Other Than Temporary Impairment Recognized	18 Total Change in B/A C.V. (15+16-17)	19 Total Foreign Exchange Change in B/A C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
010392	51	2	ALABAMA POWER CO.		400,000,000	1.00	24.690	9,875,200	24.688	9,875,200	9,912,480	140,625	562,500	0	775,200	0	0	775,200	0	P2UFE...	12/05/2006
038243	99	4	APPLIED SPECTRAL IMAGING LTD SERIES C		31,895,000	1.00	0.000	1	0.001	1	1	0	0	0	0	0	0	0	0	P6V...	12/31/2009
293649	30	7	ENTERGY LOUISIANA HLDGS.		80,000,000	1.00	97.500	7,800,000	97.500	7,800,000	8,000,000	0	556,000	0	487,520	0	0	487,520	0	P3UFE...	10/02/2006
29364D	78	7	ENTERGY ARKANSAS INC		170,000,000	1.00	23.000	3,910,000	23.000	3,910,000	4,250,000	0	274,125	0	191,250	0	0	191,250	0	P3UFE...	03/20/2006
302491	91	5	FMC REIT PFDRD		1,000	1.00	0.000	0	0.001	1,000	1,000	0	125	0	0	0	0	0	0	P6V...	10/20/2004
373334	11	9	GEORGIA POWER COMPANY		225,000,000	1.00	105.000	23,625,000	105.000	23,625,000	22,500,000	365,625	1,462,500	0	1,127,250	0	0	1,127,250	0	P2UFE...	10/03/2007
38145X	11	1	GOLDMAN SACHS GROUP INC		1,000,000,000	1.00	23.150	23,150,000	23.150	23,150,000	25,000,000	0	0	0	(1,850,000)	0	0	(1,850,000)	0	P1LFE...	10/26/2010
399375	2#	2	GRAY TELEVISION		32,560,000	1.00	5.000	162,800	90.000	2,930,400	162,800	0	0	0	0	0	0	0	0	RP5*U...	06/26/2008
40428H	80	5	HSBC USA INC		200,000,000	1.00	21.290	4,258,000	21.290	4,258,000	4,258,000	91,389	177,431	0	740,000	0	742,000	(2,000)	0	P1LFE...	03/30/2005
40428H	86	2	HSBC USA INC		1,510,000,000	1.00	24.430	36,889,300	24.430	36,889,300	37,803,000	613,438	2,453,750	0	60,400	0	0	60,400	0	P1LFE...	06/02/2006
40428H	88	8	HSBC USA INC		600,000,000	1.00	23.670	14,202,000	23.670	14,202,000	14,734,000	171,028	608,334	0	1,388,000	0	266,000	1,122,000	0	P1LFE...	10/06/2005
40429C	60	7	HSBC FINANCE CORPORATION		865,000,000	1.00	22.840	19,756,600	22.840	19,756,600	20,777,300	0	1,375,350	0	1,903,000	0	0	1,903,000	0	P2LFE...	07/20/2006
48125E	20	7	JPM CHASE CAPITAL XXIX		242,600,000	1.00	25.540	6,196,004	25.540	6,196,004	5,913,718	101,589	204,306	0	282,286	0	0	282,286	0	P2LFE...	04/22/2010
582266	80	5	MCLEODUSA INC		11,491,000	1.00	0.000	0	0.000	0	78,139	0	0	0	0	0	0	0	0	RP6*V...	04/18/2002
59156R	50	4	METLIFE INC		400,000,000	1.00	23.740	9,496,000	23.740	9,496,000	9,328,000	0	405,555	0	588,000	0	672,000	(84,000)	0	P2LFE...	06/06/2005
59156R	60	3	METLIFE INC		2,200,000,000	1.00	24.800	54,560,000	24.800	54,560,000	54,598,000	0	3,555,882	0	1,738,000	0	0	1,738,000	0	P2LFE...	08/07/2006
61747S	50	4	MORGAN STANLEY		100,000,000	1.00	19.280	1,928,000	19.280	1,928,000	1,928,000	25,555	101,388	0	311,000	0	572,000	(261,000)	0	P3LFE...	06/26/2006
62942@	14	1	NSP HOLDINGS, LLC CONV. PREFERRED		282,690,800	1.00	0.000	0	0.000	0	3,090,140	0	0	0	0	0	0	0	0	P6*V	02/17/2000
642876	91	6	LOCKDOWN NETWORKS, INC SERIES PREFERRED		15,649,453,000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	RP6*V...	04/13/2007
69351U	86	3	PPL ELECTRIC UTILITIES C		800,000,000	1.00	24.440	19,550,400	24.438	19,550,400	19,924,800	312,500	1,250,000	0	50,400	0	75,200	(24,800)	0	P2UFE...	04/03/2006
74251V	30	0	PRINCIPL FINL GROUP		200,000,000	1.00	24.840	4,968,000	24.840	4,968,000	5,000,000	0	325,900	0	715,000	0	0	715,000	0	P2LFE...	06/14/2005
744320	50	8	PRUDENTIAL FINANCIAL INC		100,000,000	1.00	26.250	2,625,250	27.490	2,749,000	2,625,250	0	225,000	0	0	0	0	0	0	RP2LFE	10/29/2009
750241	99	4	RADIANCY INC SERIES A CONVERTIBLE PFD		30,079,000	1.00	0.000	1	0.001	1	1	0	0	0	0	0	0	0	0	P6*V...	12/31/2009
80282K	20	5	SANTANDER HOLDINGS USA		600,000,000	1.00	24.290	14,574,000	25.150	15,090,000	14,574,000	0	1,095,000	0	(666,000)	0	0	(666,000)	0	P3LFE...	04/26/2006
842400	73	1	SOUTHERN CAL EDISON		200,000,000	1.00	94.970	18,993,800	94.969	18,993,800	20,000,000	0	1,200,000	0	1,493,800	0	0	1,493,800	0	P2UFE...	01/17/2006
842400	74	9	SOUTHERN CAL ED		165,090,000	1.00	99.310	16,395,583	99.313	16,395,583	16,476,126	0	1,011,176	0	1,527,083	0	0	1,527,083	0	P2LFE...	04/03/2006
842400	75	6	SOUTHERN CAL ED		100,000,000	1.00	101.910	10,190,600	101.906	10,190,600	10,000,000	0	556,950	0	437,500	0	0	437,500	0	P2UFE...	04/20/2005
G78649	19	4	SCIENTIA HEALTH GRP SER A PRFD		371,591,000	1.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6*V...	12/15/2009
151327	20	2	CENTAUR FUNDING	F	7,324,000	1.00	1,084.840	7,945,333	1,083.130	7,932,808	7,945,333	0	665,020	0	0	0	0	0	0	RP2UFE	12/20/2002
80281R	80	5	SANTANDER FINANCE UNIP		591,500,000	1.00	21.430	12,675,845	21.430	12,675,845	12,989,340	0	961,187	0	(1,677,494)	0	670,761	(2,348,255)	0	P2LFE...	01/23/2008
8499999			Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					323,727,717	XXX	327,123,542	331,869,428	1,821,749	19,027,479	0	9,622,195	0	2,997,961	6,624,234	0	XXX	XXX
8999999			Total - Preferred Stocks					323,727,717	XXX	327,123,542	331,869,428	1,821,749	19,027,479	0	9,622,195	0	2,997,961	6,624,234	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	CUSIP Identification	2	3		5	6	7		8	9	10	11		12	Change in Book/Adjusted Carrying Value			17	18
			Codes	4			Rate Per Share Used to Obtain Fair Value	Fair Value				Amount Received During Year	Nonadmitted Declared but Unpaid		Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Impairment Recognized	Total Change in B./A.C.V. (13-14)			Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																			
03662Q	10 5	ANSYS INC.....	.....	.....	4,824,000	251,186	52,070	251,186	.....	115,635	.....	.....	.....	.....	.....	41,535	.....	L.....	11/03/2006
04544C	10 8	ASSET CAP CORP. 144A.....	.....	.....	300,000,000	12,000	0.040	12,000	.....	369,000	.....	.....	.....	.....	.....	.....	.....	V.....	06/23/2005
366484	91 3	ASSUREX DEVELOPMENT CORP CLASS A COMMON.....	.....	.....	488,250	1,964,230	4,023,000	1,964,230	.....	1,964,230	.....	.....	.....	.....	.....	.....	.....	U.....	11/19/2010
091250	2# 6	BIRMINGHAM STEEL CORP WARRANT.....	.....	.....	3,621,000	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	08/01/2002
140180	40 7	CAPITAL GAMING INTL INC, CLASS A.....	.....	.....	265,330,000	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	12/27/2002
147359	91 9	CASDEN PARK LA BREA INC.....	.....	.....	.....1,000	250	250,000	250	.....	250	.....	.....	.....	.....	.....	.....	.....	V.....	01/28/2000
G3162*	10 1	CFG HOLDINGS LTD.....	.....	.....	10,187,000	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	01/21/2009
189758	10 5	CMET FINANCE HOLDINGS INC.....	.....	.....	9,000,000	256,320	28,480	256,320	.....	173,520	.....	.....	.....	.....	.....	.....	.....	V.....	12/08/2003
21038E	10 1	CONSTELLATION ENERGY PARTNER.....	.....	.....	180,260,000	501,123	2,780	501,123	.....	283,008	.....	.....	.....	.....	.....	(189,273)	.....	L.....	04/24/2008
C2918#	10 0	DS-MAX INTERNATIONAL INC-B.....	.....	.....	.....1,026,000	.....	0.000	.....	.....	.....1	.....	.....	.....	.....	.....	.....	.....	V.....	02/04/1999
280875	30 3	EDISON BROTHERS STORES INC.....	.....	.....	.....13,000	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	10/26/2007
302068	91 1	FORETHOUGHT FIN GRP INC 144A.....	.....	.....	25,000,000	6,050,000	242,000	6,050,000	.....	5,000,000	.....	.....	.....	.....	.....	.....	.....	V.....	11/13/2009
302068	92 9	FORETHOUGHT FIN GRP WARRANTS.....	.....	.....	12,500,000	101,375	8,110	101,375	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	11/13/2009
38115J	10 0	GOLDEN QUEEN MINING CO. LTD.....	.....	.....	3,750,000,000	10,574,550	2,820	10,574,550	.....	994,365	.....	.....	.....	.....	.....	7,162,050	.....	U.....	08/17/1999
389375	10 6	GRAY TELEVISION INC.....	.....	.....	944,444,000	1,766,110	1,870	1,766,110	.....	1,766,110	.....	.....	.....	.....	.....	.....	.....	L.....	04/29/2010
40075T	20 1	GUARANTY BANCORP.....	.....	.....	166,504,000	236,436	1,420	236,436	.....	313,028	.....	.....	.....	.....	.....	.....	.....	U.....	01/01/2005
349862	99 5	HAWKEYE RENEWABLES LLC.....	.....	.....	14,525,000	7,553,000	520,000	7,553,000	.....	6,391,000	.....	.....	.....	.....	.....	(183,194)	.....	U.....	10/13/2010
429810	80 7	HIGH VOLTAGE ENGINEERING CRP.....	.....	.....	194,258,000	1,943	0.010	1,943	.....	291,387	.....	.....	.....	.....	.....	.....	.....	U.....	02/10/2005
45322K	11 9	IN FLIGHT PHONE CORP.....	.....	.....	29,500,000	.....	0.000	.....	.....	195	.....	.....	.....	.....	.....	.....	.....	V.....	12/27/2002
58282P	11 9	MDP ACQUISITIONS PLC -CW13.....	F.....	.....	7,000,000	70	0.010	70	.....	.....70	.....	.....	.....	.....	.....	.....	.....	V.....	05/02/2003
58463J	10 6	MEDICAL PROPERTIES TRUST, PRIVATE.....	.....	.....	100,000,000	1,083,000	10,830	1,083,000	.....	631,000	.....	.....	.....	.....	.....	83,000	.....	U.....	03/31/2004
62942@	10 9	NSP HOLDINGS, L.L.C. CLASS A COMMON.....	.....	.....	282,690,800	.....	0.000	.....	.....	1,663,922	.....	.....	.....	.....	.....	.....	.....	V.....	02/17/2000
69423U	91 7	PACIFIC ETHANOL HOLDCO LLC U.....	.....	.....	26,380	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	U.....	11/01/2010
59317#	11 8	PLANET HOLLYWOOD-MEZZCO LLC WARRANTS.....	.....	.....	5,028,740	.....	0.001	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	01/01/2005
750241	91 1	RADIANCY INC ORDINARY COMMON STOCK.....	.....	.....	22,013,000	.....	0.001	.....	.....	.....1	.....	.....	.....	.....	.....	.....	.....	V.....	12/31/2009
778901	91 8	ROTECH MEDICAL CORPORATION.....	.....	.....	30,020,830	300	0.010	300	.....	12,167	.....	.....	.....	.....	.....	.....	.....	V.....	07/14/2004
78649R	10 3	SAFETY-KLEEN HOLCO, INC.....	.....	.....	340,000	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	12/31/2004
812350	10 6	SEARS HOLDINGS CORP.....	.....	.....	17,465,000	1,288,044	73,750	1,288,043	.....	717,301	.....	.....	.....	.....	.....	(169,411)	.....	L.....	02/17/2009
09625U	10 9	SEMGROUP ENERGY PARTNERS LP.....	.....	.....	549,260,000	4,256,765	7,750	4,256,765	.....	1,384,135	.....	.....	.....	.....	.....	(571,230)	.....	U.....	03/19/2008
82515#	12 8	SHOREBANK CORPORATION.....	.....	.....	125,000	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	(141,875)	.....	V.....	06/10/1993
82515#	11 0	SHOREBANK CORPORATION.....	.....	.....	40,000	.....	0.000	.....	.....	.....	.....	.....	.....	.....	.....	(45,400)	.....	V.....	06/11/1993
568458	93 9	TERRESTAR.....	.....	.....	104,536,000	18,715	0.179	18,717	.....	271,849	.....	.....	.....	.....	.....	(108,774)	.....	U.....	01/01/2007
568458	92 1	TERRESTAR NETWORKS BERMUDA LTD RIGHTS.....	.....	.....	38,881,000	6,960	0.179	6,961	.....	100,578	.....	.....	.....	.....	.....	(40,457)	.....	L.....	11/01/2007
568458	91 3	TERRESTAR NETWORKS BERMUDA RIGHTS OFFER!.....	.....	.....	38,881,000	16,201	0.417	16,201	.....	16,201	.....	.....	.....	.....	.....	.....	.....	V.....	02/02/2006
89816T	20 2	TRUMP ENTERTAINMENT RESORTS.....	.....	.....	341,890,000	5,470,240	16,000	5,470,240	.....	4,293,632	.....	.....	.....	.....	.....	1,176,610	.....	U.....	07/15/2010
94769A	98 6	WEBLINK WIRELESS INC.....	.....	.....	45,374,000	.....	0.000	.....	.....	362,504	.....	.....	.....	.....	.....	.....	.....	V.....	04/26/2006
94769A	11 9	WEBLINK WIRELESS INC WT EXP 000012.....	.....	.....	1,833,325,000	.....	0.000	.....	.....	73,315	.....	.....	.....	.....	.....	.....	.....	V.....	06/29/2005
96466W	11 2	WHITECAP ALABAMA GROWTH FUND II, WARRANT.....	.....	.....	2,000	2	1,000	2	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	04/15/2008
96466J	11 1	WHITECAP ALABAMA GROWTH FUND WARRANT.....	.....	.....	1,000	1	1,000	1	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	02/06/2004
96466V	91 6	WHITECAP CAPITAL- TEXAS CAPCO WARRANT.....	.....	.....	1,000	1	1,000	1	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	06/27/2005
96466L	11 6	WHITECAP LOUISIANA GROWTH FUND WARRANT.....	.....	.....	1,000	1	1,000	1	.....	.....	.....	.....	.....	.....	.....	.....	.....	V.....	10/16/2003

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1		2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value					17	18
CUSIP Identification		Description		3	4	Number of Shares	Book/Adjusted Carrying Value	7	8	Actual Cost	10	11	12	13	14	15	16	NAIC Market Indicator (a)	Date Acquired	
				F	F			Rate Per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A C.V. (13-14)	Total Foreign Exchange Change in B/A C.V.			
96466V	92 4	WHITECAP NEW YORK GROWTH FUND II WARRANT				1,000	1	1,000	1	1	0	0	0	0	0	0	0	V	11/21/2005	
96466T	91 1	WHITECAP NEW YORK GROWTH FUND WARRANT				1,000	1	1,000	1	1	0	0	0	0	0	0	0	V	12/14/2004	
96466A	91 6	WHITECAP TEXAS OPPORTUNITY FUND II WARRA				1,000	1	1,000	1	1	0	0	0	0	0	0	0	V	01/23/2008	
855082	30 1	STAR ASIA FIN LTD ORD SHS N 144A			F	20,000,000	10,000	0.500	10,000	10,000	0	0	0	0	0	0	0	V	10/14/2008	
9099999		Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					41,418,828	XXX	41,418,830	27,198,412	0	80,000	0	8,528,437	5,840,429	2,688,008	0	XXX	XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																				
02504*	10 7	AMERICAN CASUALTY CO READING				840,000,000	125,055,365	148.875	125,055,365	96,249,217	0	0	0	7,004,262	0	7,004,262	0	J	12/15/1993	
12609#	10 6	CNA CLAIMPLUS				1,000,000	9,200,042	9,200,042	9,200,042	44,396,396	0	0	0	3,145,226	0	3,145,226	0	J	10/31/2002	
12636#	10 3	CNA INVESTOR SERVICES INC.				100,000	223,392	2,233,920	223,392	232,949	0	0	0	(20,406)	0	(20,406)	0	J	09/29/2006	
18975*	10 3	CNA NATIONAL WARRANTY CORPORATION				1,000,000	211,154,630	211,154,630	211,154,630	107,296,747	0	0	0	46,082,541	0	46,082,541	0	J	10/10/2008	
12623#	10 8	CNA REAL ESTATE SERVICES INC. COMMON STOCK				1,000,000	1	0.001	1	1,000	0	0	0	0	0	0	0	J	02/07/1995	
12612*	10 5	CNA REALTY CORP.				1,000,000	1	0.001	1	17,909,952	0	0	0	0	0	0	0	J	11/01/1980	
12612L	10 8	CNA SURETY CORPORATION				26,612,258,000	479,565,663	23,680	630,178,269	154,798,646	0	0	0	178,014,450	0	178,014,450	0	L	11/29/2002	
19730*	10 7	COLUMBIA CASUALTY CO.				4,200,000	237,453,656	56,536,585	237,453,656	231,500,006	0	20,000,000	0	(12,003,649)	0	(12,003,649)	0	J	06/30/1994	
210885	10 9	CONTINENTAL ASSURANCE CO.				4,366,173,000	441,125,530	101,033	441,125,530	415,478,063	0	20,000,000	0	43,819,675	0	43,819,675	0	J	04/01/1975	
26846#	10 9	EG COMPANY				1,000,000	1	0.001	1	1,000	0	0	0	0	0	0	0	J	08/15/1994	
76347#	10 8	FOOTHILL & MOUNTAIN CENTER, INC. COMMON STOCK				1,000,000	1	0.001	1	1,000	0	0	0	0	0	0	0	J	08/17/1994	
51086#	10 6	LOS LUNAS CENTER, INC. COMMON STOCK				1,000,000	1	0.001	1	1,000	0	0	0	0	0	0	0	J	05/05/1993	
636078	10 7	NATIONAL FIRE INSURANCE CO.				1,000,000,000	112,232,197	112,232	112,232,197	104,611,809	0	0	0	5,313,605	0	5,313,605	0	J	01/01/2006	
211498	10 0	THE CONTINENTAL INSURANCE COMPANY				10,713,272,000	1,146,516,540	107,018	1,146,516,540	1,538,511,915	0	0	0	(395,092,444)	0	(395,092,444)	0	J	01/01/2004	
89386@	10 5	TRANSPORTATION INSURANCE CO.				420,000,000	82,304,205	195,962	82,304,205	69,400,000	0	0	0	1,124,960	0	1,124,960	0	J	06/30/1994	
G6620#	10 6	NORTH ROCK INSURANCE COMPANY LTD.			F	1,000,000,000	27,633,601	27,634	27,633,601	20,238,700	0	0	0	193,719	0	193,719	0	J	01/01/2000	
G3154#	10 7	CNA EUROPE HOLDING LIMITED			D	155,170,000,000	289,727,928	1,867	289,727,928	226,238,277	0	0	0	29,998,141	0	29,998,141	0	J	12/31/2008	
9199999		Total - Common Stocks - Parent, Subsidiaries and Affiliates					3,162,192,754	XXX	3,312,805,360	3,026,866,677	0	40,000,000	0	(92,419,920)	0	(92,419,920)	0	XXX	XXX	
9799999		Total - Common Stock					3,203,611,582	XXX	3,354,224,190	3,054,065,089	0	40,080,000	0	(83,891,483)	5,840,429	(89,731,912)	0	XXX	XXX	
9899998		Total - Preferred Stock from Section 1					323,727,717	XXX	327,123,542	331,869,428	1,821,749	19,027,479	0	9,622,195	2,997,961	6,624,234	0	XXX	XXX	
9899999		Total - Preferred and Common Stock					3,527,339,299	XXX	3,681,347,731	3,385,934,517	1,821,749	59,107,479	0	(74,269,288)	8,838,390	(83,107,678)	0	XXX	XXX	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues, ...10, the total \$ value (included in Column 8) of all such issues \$ 31,158,881.

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
Bonds - U.S. Government								
3620AR HT 1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		09/22/2010	CREDIT SUISSE.....		103,510,129	99,768,799	0
0399999	Total - Bonds - U.S. Government.....					103,510,129	99,768,799	0
Bonds - All Other Government								
EC3601 90 2	ARGENT LETRAS DEL TESORO.....	F.....	05/21/2010	DIRECT.....		1,343,551	3,300,000	0
110709 FT 4	BRITISH COLUMBIA PROV OF	C.....	04/22/2010	CIBC WORLD MARKETS.....		5,143,289	5,000,000	75,685
11070Z DF 8	BRITISH COLUMBIA PROV OF	C.....	04/14/2010	Various.....		29,653,855	27,973,000	174,141
13509P CC 5	CANADA HOUSING TRUST.....	C.....	01/08/2010	SEA PORT GROUP SECURITIES, LLC.....		19,020,650	20,000,000	39,178
302154 AU 3	EXPORT-IMPORT BK KOREA.....	F.....	03/22/2010	HSBC SECURITIES.....		5,406,300	5,000,000	57,934
302154 AV 1	EXPORT-IMPORT BK KOREA.....	F.....	03/02/2010	UBS Securities LLC.....		6,962,550	7,000,000	0
31739Z AK 1	FINANCEMENT QUEBEC.....	C.....	02/09/2010	CIBC WORLD MARKETS.....		2,512,746	2,500,000	21,250
500630 BR 8	KOREA DEVELOPMENT BANK.....	F.....	02/03/2010	BANC OF AMERICA SECURITIES.....		14,958,600	15,000,000	0
563469 EX 9	MANITOBA (PROVINCE OF).....	C.....	04/05/2010	Various.....		10,700,430	10,000,000	123,945
563469 FG 5	MANITOBA (PROVINCE OF).....	C.....	01/13/2010	Various.....		20,221,511	20,000,000	323,973
683234 8C 5	ONTARIO (PROVINCE OF).....	C.....	03/09/2010	Various.....		24,430,591	25,000,000	171,849
683234 C3 0	ONTARIO (PROVINCE OF).....	C.....	03/09/2010	CIBC WORLD MARKETS.....		4,848,956	5,000,000	1,726
683234 WM 6	ONTARIO (PROVINCE OF).....	C.....	03/03/2010	Various.....		2,469,780	3,000,000	64,356
748148 RN 5	QUEBEC PROVINCE.....	C.....	04/21/2010	Various.....		10,784,705	10,000,000	184,589
748148 RP 0	QUEBEC PROVINCE.....	C.....	04/06/2010	Various.....		51,975,415	49,500,000	368,562
74814Z DU 4	QUEBEC PROVINCE.....	C.....	01/05/2010	TD SECURITIES.....		9,844,359	10,000,000	46,849
465138 9L 1	STATE OF ISRAEL.....	F.....	06/30/2010	DIRECT.....		500,000	500,000	0
1099999	Total - Bonds - All Other Government.....					220,777,288	218,773,000	1,654,037
Bonds - U.S. States, Territories and Possessions								
20772G 5M 6	CONNECTICUT ST.....		04/21/2010	BEAL (M.R.) & CO.....		7,000,000	7,000,000	0
20772G 5N 4	CONNECTICUT ST.....		04/21/2010	BEAL (M.R.) & CO.....		8,250,000	8,250,000	0
20772G 5P 9	CONNECTICUT ST.....		04/21/2010	BEAL (M.R.) & CO.....		17,000,000	17,000,000	0
20772G 5Q 7	CONNECTICUT ST.....		04/29/2010	BEAL (M.R.) & CO.....		9,925,614	9,910,000	4,220
20772G 5R 5	CONNECTICUT ST.....		04/29/2010	BEAL (M.R.) & CO.....		6,275,317	6,265,000	2,861
373384 PB 6	GEORGIA ST.....		02/11/2010	MERRILL LYNCH.....		25,212,500	25,000,000	289,001
57582P UR 9	MASSACHUSETTS ST.....		05/05/2010	MORGAN STANLEY & CO.....		10,000,000	10,000,000	0
57582P UT 5	MASSACHUSETTS ST.....		05/10/2010	MORGAN STANLEY & CO.....		74,013,000	75,000,000	10,229
605580 6D 6	MISSISSIPPI ST.....		10/21/2010	MERRILL LYNCH.....		3,000,000	3,000,000	0
649791 CP 3	NEW YORK ST.....		03/08/2010	MORGAN STANLEY & CO.....		12,117,697	12,265,000	1,649
649791 CQ 1	NEW YORK ST.....		03/08/2010	MORGAN STANLEY & CO.....		12,698,607	12,860,000	1,747
649791 CS 7	NEW YORK ST.....		03/08/2010	MORGAN STANLEY & CO.....		13,980,414	14,190,000	2,085
649791 CT 5	NEW YORK ST.....		03/08/2010	MORGAN STANLEY & CO.....		14,713,360	14,940,000	2,237
649791 CU 2	NEW YORK ST.....		03/08/2010	MORGAN STANLEY & CO.....		15,499,535	15,745,000	2,379
649791 CV 0	NEW YORK ST.....		03/08/2010	MORGAN STANLEY & CO.....		11,415,328	11,600,000	1,785
677521 CR 5	OHIO STATE.....		02/24/2010	GOLDMAN SACHS.....		2,500,000	2,500,000	0
677521 CS 3	OHIO STATE.....		02/24/2010	GOLDMAN SACHS.....		3,000,000	3,000,000	0
677521 DD 5	OHIO STATE.....		04/14/2010	MORGAN STANLEY & CO.....		8,475,000	8,475,000	0
677521 FY 7	OHIO STATE.....		10/05/2010	Rice Financial Products Co.....		5,000,000	5,000,000	0
677521 FZ 4	OHIO STATE.....		10/05/2010	Rice Financial Products Co.....		5,000,000	5,000,000	0
677521 GB 6	OHIO STATE.....		10/05/2010	Rice Financial Products Co.....		14,000,000	14,000,000	0
68607L XQ 5	OREGON ST.....		03/23/2010	RAYMOND JAMES.....		11,684,103	11,225,000	211,273
68608K A3 2	OREGON ST.....		04/22/2010	MERRILL LYNCH.....		7,000,000	7,000,000	0
68608K ZW 1	OREGON ST.....		04/22/2010	MERRILL LYNCH.....		5,230,000	5,230,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
68608K	ZY 7	OREGON ST.....			04/22/2010	MERRILL L'YNCH.....		1,000,000	1,000,000	0
68608K	ZZ 4	OREGON ST.....			04/22/2010	MERRILL L'YNCH.....		2,000,000	2,000,000	0
70914P	ME 9	PENNSYLVANIA ST.....			05/19/2010	Various.....		19,148,711	19,350,000	180,840
70914P	NA 6	PENNSYLVANIA ST.....			05/19/2010	MERRILL L'YNCH.....		60,093,209	60,360,000	0
97705L	A9 8	WISCONSIN ST.....			09/01/2010	BARCLAYS CAPITAL.....		35,886,446	36,040,000	11,139
97705L	ZK 6	WISCONSIN ST.....			03/17/2010	CITIGROUP GLOBAL MARKETS.....		7,579,697	7,580,000	0
97705L	ZL 4	WISCONSIN ST.....			03/17/2010	CITIGROUP GLOBAL MARKETS.....		7,959,602	7,960,000	0
97705L	ZM 2	WISCONSIN ST.....			03/17/2010	CITIGROUP GLOBAL MARKETS.....		16,566,738	16,715,000	0
97705L	ZN 0	WISCONSIN ST.....			03/23/2010	CITIGROUP GLOBAL MARKETS.....		14,069,656	14,280,000	0
1799999		Total - Bonds - U.S. States, Territories & Possessions.....						467,294,534	469,740,000	721,445
Bonds - U.S. Political Subdivisions of States										
033161	ZM 5	ANCHORAGE ALASKA.....			03/15/2010	SIEBERT MURIEL.....		3,200,000	3,200,000	0
033161	ZP 8	ANCHORAGE ALASKA.....			03/15/2010	SIEBERT MURIEL.....		3,430,000	3,430,000	0
101565	YM 5	BOULDER LARIMER & WELD CNTYS.....			05/12/2010	BAUM GEORGE K. & CO INC.....		3,175,000	3,175,000	0
101565	YN 3	BOULDER LARIMER & WELD CNTYS.....			05/12/2010	BAUM GEORGE K. & CO INC.....		8,825,000	8,825,000	0
101565	YP 8	BOULDER LARIMER & WELD CNTYS.....			05/12/2010	BAUM GEORGE K. & CO INC.....		9,310,000	9,310,000	0
101565	YQ 6	BOULDER LARIMER & WELD CNTYS.....			05/12/2010	BAUM GEORGE K. & CO INC.....		5,825,000	5,825,000	0
249164	LJ 1	DENVER COLO CITY & CNTY.....			06/10/2010	BARCLAY'S CAPITAL.....		30,000,000	30,000,000	0
34153P	RV 2	FLORIDA ST BRD ED.....			01/21/2010	WELLS FARGO SECURITIES LLC.....		8,421,651	8,505,000	0
34153P	RW 0	FLORIDA ST BRD ED.....			01/21/2010	WELLS FARGO SECURITIES LLC.....		7,716,271	7,795,000	0
34153P	RX 8	FLORIDA ST BRD ED.....			01/21/2010	WELLS FARGO SECURITIES LLC.....		9,005,724	9,100,000	0
34153P	TE 8	FLORIDA ST BRD ED.....			03/17/2010	J.P. MORGAN SEC. INC.....		2,493,612	2,475,000	0
34153P	TF 5	FLORIDA ST BRD ED.....			03/17/2010	J.P. MORGAN SEC. INC.....		6,269,130	6,300,000	0
34153P	TG 3	FLORIDA ST BRD ED.....			03/18/2010	RAMIREZ & CO., INC.....		4,820,000	4,820,000	0
34153P	TH 1	FLORIDA ST BRD ED.....			03/10/2010	J.P. MORGAN SEC. INC.....		7,118,102	7,290,000	0
34153P	TJ 7	FLORIDA ST BRD ED.....			03/10/2010	J.P. MORGAN SEC. INC.....		7,415,837	7,555,000	0
474178	EA 4	JEFFERSON & MADISON CNTYS IDA.....			04/29/2010	MORGAN KEEGAN & CO.....		1,896,519	1,890,000	0
474178	EB 2	JEFFERSON & MADISON CNTYS IDA.....			04/29/2010	MORGAN KEEGAN & CO.....		2,592,497	2,585,000	0
474178	EC 0	JEFFERSON & MADISON CNTYS IDA.....			04/29/2010	MORGAN KEEGAN & CO.....		1,459,205	1,455,000	0
213633	GF 1	COOK CNTY ILL CMNTY CONS SCH.....			01/21/2010	BMO CAPITAL MARKETS.....		6,795,743	6,700,000	113,046
378508	KF 1	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		154,947	155,000	0
378508	KG 9	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		569,459	570,000	0
378508	KH 7	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		979,539	980,000	0
378508	KJ 3	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,203,711	1,205,000	0
378508	KK 0	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,233,444	1,235,000	0
378508	KL 8	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,262,951	1,265,000	0
378508	KM 6	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,287,665	1,290,000	0
378508	KN 4	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,339,732	1,340,000	0
378508	KP 9	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,393,507	1,395,000	0
378508	KQ 7	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,431,216	1,430,000	0
378508	KR 5	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,503,179	1,505,000	0
378508	KS 3	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,562,997	1,565,000	0
378508	KT 1	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,632,809	1,635,000	0
378508	KU 8	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,687,634	1,690,000	0
378508	KV 6	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,777,419	1,780,000	0
378508	KW 4	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,248,125	1,250,000	0
378508	KX 2	GLENDALE HEIGHTS ILL.....			04/05/2010	TD SECURITIES.....		1,307,983	1,310,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
378508 KY 0	LENDALE HEIGHTS ILL.....		04/05/2010	TD SECURITIES.....		1,362,843	1,365,000	0
378508 KZ 7	LENDALE HEIGHTS ILL.....		04/05/2010	TD SECURITIES.....		1,435,000	1,435,000	0
378508 LA 1	LENDALE HEIGHTS ILL.....		04/05/2010	TD SECURITIES.....		1,510,000	1,510,000	0
378508 LF 0	LENDALE HEIGHTS ILL.....		04/05/2010	TD SECURITIES.....		4,030,000	4,030,000	0
483854 FR 1	KANE COOK & DU PAGE CNTYS ILL.....		08/10/2010	MESIROW & CO. INC.....		10,018,142	10,050,000	0
713163 GG 2	PEORIA CNTY ILL CMNTY UNIT SC.....		07/28/2010	MESIROW & CO. INC.....		1,000,000	1,000,000	0
713163 GJ 6	PEORIA CNTY ILL CMNTY UNIT SC.....		07/28/2010	MESIROW & CO. INC.....		1,545,000	1,545,000	0
03588E 4R 1	ANNE ARUNDEL CNTY MD.....		05/11/2010	WELLS FARGO SECURITIES LLC.....		2,362,713	2,330,000	12,699
03588E 4S 9	ANNE ARUNDEL CNTY MD.....		05/11/2010	WELLS FARGO SECURITIES LLC.....		1,837,147	1,805,000	10,018
412486 5D 0	HARFORD CNTY MD.....		06/02/2010	MORGAN KEEGAN & CO.....		998,820	1,000,000	0
139465 GU 6	CAPE GIRARDEAU MO SCH DIST NO.....		06/09/2010	STIFEL NICOLAUS CO.....		4,200,000	4,200,000	0
139465 GW 2	CAPE GIRARDEAU MO SCH DIST NO.....		06/09/2010	STIFEL NICOLAUS CO.....		3,380,000	3,380,000	0
394532 FM 2	GREENE CNTY MO REORG SCH DIST.....		06/15/2010	BAUM GEORGE K & CO INC.....		1,250,000	1,250,000	2,781
453722 KG 4	INDEPENDENCE MO SCH DIST.....		06/09/2010	BAUM GEORGE K & CO INC.....		4,925,000	4,925,000	5,855
768416 MG 0	RIVERVIEW GARDENS MO SCH DIST.....		06/16/2010	STIFEL NICOLAUS CO.....		4,660,000	4,660,000	0
851035 QQ 1	SPRINGFIELD MO SCH DIST NO R.....		05/05/2010	BAUM GEORGE K & CO INC.....		5,000,000	5,000,000	3,144
851035 QT 5	SPRINGFIELD MO SCH DIST NO R.....		08/25/2010	BAUM GEORGE K & CO INC.....		2,500,000	2,500,000	0
791697 BS 3	ST LOUIS MO SPL ADMINISTRATIV.....		12/10/2010	STIFEL NICOLAUS CO.....		6,750,000	6,750,000	0
791697 BT 1	ST LOUIS MO SPL ADMINISTRATIV.....		12/10/2010	STIFEL NICOLAUS CO.....		5,875,000	5,875,000	0
948050 HM 4	WEBSTER GROVES MO SCH DIST.....		06/24/2010	BAUM GEORGE K & CO INC.....		2,000,000	2,000,000	0
296804 MH 7	ESSEX CNTY N J.....		06/11/2010	RAMIREZ & CO., INC.....		5,212,333	5,135,000	0
296804 MJ 3	ESSEX CNTY N J.....		06/11/2010	RAMIREZ & CO., INC.....		5,055,800	5,000,000	0
539158 FX 8	LIVINGSTON TWP N J SCH DIST.....		08/04/2010	MORGAN KEEGAN & CO.....		1,631,088	1,600,000	0
539158 FY 6	LIVINGSTON TWP N J SCH DIST.....		08/04/2010	MORGAN KEEGAN & CO.....		1,661,443	1,630,000	0
539158 FZ 3	LIVINGSTON TWP N J SCH DIST.....		08/04/2010	MORGAN KEEGAN & CO.....		1,222,980	1,200,000	0
64966H MY 3	NEW YORK N Y.....		02/11/2010	MERRILL LYNCH.....		18,686,600	20,000,000	330,010
64966H TY 6	NEW YORK N Y.....		01/15/2010	JEFFERIES & CO.....		8,573,340	8,600,000	43,852
64966H YE 4	NEW YORK N Y.....		03/19/2010	SIEBERT MURIEL.....		11,000,000	11,000,000	0
64966H YF 1	NEW YORK N Y.....		03/19/2010	SIEBERT MURIEL.....		20,000,000	20,000,000	0
64966H YG 9	NEW YORK N Y.....		03/19/2010	SIEBERT MURIEL.....		15,000,000	15,000,000	0
64966H YH 7	NEW YORK N Y.....		03/19/2010	SIEBERT MURIEL.....		4,500,000	4,500,000	0
64966H YJ 3	NEW YORK N Y.....		03/19/2010	SIEBERT MURIEL.....		22,720,000	22,720,000	0
64966H YK 0	NEW YORK N Y.....		03/19/2010	SIEBERT MURIEL.....		20,000,000	20,000,000	0
64966H YL 8	NEW YORK N Y.....		03/19/2010	SIEBERT MURIEL.....		31,000,000	31,000,000	0
346622 7X 5	FORSYTH CNTY N C.....		08/18/2010	MERRILL LYNCH.....		10,000,000	10,000,000	0
346622 7Z 0	FORSYTH CNTY N C.....		08/18/2010	MERRILL LYNCH.....		10,000,000	10,000,000	0
367316 YU 4	GASTONIA N C.....		08/26/2010	MERRILL LYNCH.....		5,000,000	5,000,000	0
401784 XB 4	GUILFORD CNTY N C.....		03/11/2010	WELLS FARGO SECURITIES LLC.....		4,125,000	4,125,000	0
401784 XC 2	GUILFORD CNTY N C.....		03/11/2010	WELLS FARGO SECURITIES LLC.....		2,000,000	2,000,000	0
401784 XD 0	GUILFORD CNTY N C.....		03/11/2010	WELLS FARGO SECURITIES LLC.....		4,250,000	4,250,000	0
401784 XE 8	GUILFORD CNTY N C.....		03/11/2010	WELLS FARGO SECURITIES LLC.....		2,250,000	2,250,000	0
199491 R9 4	COLUMBUS OHIO.....		08/03/2010	MESIROW & CO. INC.....		7,308,000	7,200,000	0
199491 S2 8	COLUMBUS OHIO.....		07/29/2010	STIFEL NICOLAUS CO.....		5,865,000	5,865,000	0
742327 DA 4	PRINCETON OHIO CITY SCH DIST.....		09/10/2010	BAIRD (ROBERT W).....		10,675,000	10,675,000	0
960470 JC 7	WESTLAKE OHIO CITY SCH DIST.....		08/19/2010	MORGAN KEEGAN & CO.....		4,593,600	4,400,000	0
515182 BX 0	LANE CMNTY COLLEGE ORE.....		12/15/2010	SEATTLE-NORTHWEST SEC INC.....		5,000,000	5,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
561144 CL 8	MALHEUR CNTY ORE SCH DIST.....		07/22/2010	SEATTLE-NORTHWEST SEC INC.....		10,000,000	10,000,000	0
718781 CE 5	PHILOMATH ORE SCH DIST #17J.....		07/16/2010	SEATTLE-NORTHWEST SEC INC.....		9,115,000	9,115,000	0
717883 KF 8	PHILADELPHIA PA SCH DIST.....		03/10/2010	J.P. MORGAN SEC. INC.....		1,500,000	1,500,000	0
717883 KG 6	PHILADELPHIA PA SCH DIST.....		03/10/2010	J.P. MORGAN SEC. INC.....		1,500,000	1,500,000	0
717883 KH 4	PHILADELPHIA PA SCH DIST.....		03/10/2010	J.P. MORGAN SEC. INC.....		2,600,000	2,600,000	0
717883 KJ 0	PHILADELPHIA PA SCH DIST.....		03/10/2010	J.P. MORGAN SEC. INC.....		2,740,000	2,740,000	0
76222R HQ 8	RHODE ISLAND ST & PROVIDENCE.....		05/13/2010	BARCLAYS CAPITAL.....		2,500,000	2,500,000	0
76222R HR 6	RHODE ISLAND ST & PROVIDENCE.....		05/13/2010	BARCLAYS CAPITAL.....		4,000,000	4,000,000	0
76222R HS 4	RHODE ISLAND ST & PROVIDENCE.....		05/13/2010	BARCLAYS CAPITAL.....		5,460,000	5,460,000	0
76222R HT 2	RHODE ISLAND ST & PROVIDENCE.....		05/13/2010	BARCLAYS CAPITAL.....		10,120,200	10,020,000	0
586145 VR 2	MEMPHIS TENN.....		05/10/2010	LOOPS CAPITAL MARKETS, LLC.....		2,578,750	2,500,000	1,993
586145 VS 0	MEMPHIS TENN.....		04/07/2010	LOOPS CAPITAL MARKETS, LLC.....		1,005,000	1,005,000	0
586145 VU 5	MEMPHIS TENN.....		04/07/2010	LOOPS CAPITAL MARKETS, LLC.....		1,795,000	1,795,000	0
586145 VV 3	MEMPHIS TENN.....		04/07/2010	LOOPS CAPITAL MARKETS, LLC.....		1,255,000	1,255,000	0
586145 VW 1	MEMPHIS TENN.....		04/07/2010	LOOPS CAPITAL MARKETS, LLC.....		1,000,000	1,000,000	0
586145 VX 9	MEMPHIS TENN.....		04/07/2010	LOOPS CAPITAL MARKETS, LLC.....		1,000,000	1,000,000	0
586145 VY 7	MEMPHIS TENN.....		04/07/2010	LOOPS CAPITAL MARKETS, LLC.....		1,000,000	1,000,000	0
586145 VZ 4	MEMPHIS TENN.....		04/07/2010	LOOPS CAPITAL MARKETS, LLC.....		1,035,000	1,035,000	0
972183 HQ 3	WILSON CNTY TENN TENTH SPL SC.....		03/16/2010	MORGAN KEEGAN & CO.....		1,025,000	1,025,000	0
972183 HR 1	WILSON CNTY TENN TENTH SPL SC.....		03/16/2010	MORGAN KEEGAN & CO.....		1,065,000	1,065,000	0
972183 HS 9	WILSON CNTY TENN TENTH SPL SC.....		03/16/2010	MORGAN KEEGAN & CO.....		1,105,000	1,105,000	0
074527 ND 0	BEAUMONT TEX INDPT SCH DIST.....		04/30/2010	WELLS FARGO SECURITIES LLC.....		3,235,000	3,235,000	11,991
074527 NF 5	BEAUMONT TEX INDPT SCH DIST.....		04/30/2010	WELLS FARGO SECURITIES LLC.....		3,455,000	3,455,000	13,267
235219 BC 5	DALLAS TEX.....		03/12/2010	MERRILL L'YNCH.....		6,715,000	6,715,000	0
235219 BD 3	DALLAS TEX.....		03/12/2010	MERRILL L'YNCH.....		6,930,000	6,930,000	0
235308 RA 3	DALLAS TEX INDPT SCH DIST.....		11/18/2010	BARCLAYS CAPITAL.....		69,115,590	67,775,000	0
406360 MY 0	HALLSVILLE TEX INDPT SCH DIST.....		04/01/2010	SOUTHWEST SECURITIES INC.....		5,000,000	5,000,000	0
413000 MQ 0	HARLINGEN TEX CONS INDPT SCH.....		08/13/2010	MORGAN KEEGAN & CO.....		2,000,000	2,000,000	0
413000 MS 6	HARLINGEN TEX CONS INDPT SCH.....		08/13/2010	MORGAN KEEGAN & CO.....		3,000,000	3,000,000	0
387460 JH 2	GRANITE SCH DIST UTAH SALT LA.....		05/05/2010	WELLS FARGO SECURITIES LLC.....		4,550,000	4,550,000	0
387460 JJ 8	GRANITE SCH DIST UTAH SALT LA.....		05/05/2010	WELLS FARGO SECURITIES LLC.....		2,500,000	2,500,000	0
387460 JK 5	GRANITE SCH DIST UTAH SALT LA.....		05/05/2010	WELLS FARGO SECURITIES LLC.....		2,600,000	2,600,000	0
387460 JL 3	GRANITE SCH DIST UTAH SALT LA.....		05/05/2010	WELLS FARGO SECURITIES LLC.....		2,500,000	2,500,000	0
387460 JM 1	GRANITE SCH DIST UTAH SALT LA.....		05/05/2010	WELLS FARGO SECURITIES LLC.....		2,700,000	2,700,000	0
655867 JG 5	NORFOLK VA.....		01/22/2010	MORGAN KEEGAN & CO.....		8,211,265	7,995,000	7,395
655867 JH 3	NORFOLK VA.....		01/22/2010	MORGAN KEEGAN & CO.....		7,605,276	7,400,000	6,968
655867 JJ 9	NORFOLK VA.....		01/25/2010	MORGAN KEEGAN & CO.....		2,531,182	2,470,000	2,791
655867 JM 2	NORFOLK VA.....		01/22/2010	MORGAN KEEGAN & CO.....		1,282,213	1,250,000	1,242
73723R JB 0	PORTSMOUTH VA.....		03/26/2010	WELLS FARGO SECURITIES LLC.....		2,075,000	2,075,000	0
107025 MM 7	BREWERTON WASH.....		08/20/2010	TRANSFER (MKT VALUE).....		1,479,764	1,455,000	20,712
494656 E9 8	KING & SNOHOMISH CNTYS WASH.....		04/29/2010	D. A. Davidson & Co.....		1,000,000	1,000,000	0
494656 F2 2	KING & SNOHOMISH CNTYS WASH.....		04/29/2010	D. A. Davidson & Co.....		4,500,000	4,500,000	0
494656 F3 0	KING & SNOHOMISH CNTYS WASH.....		04/29/2010	D. A. Davidson & Co.....		8,500,000	8,500,000	0
494656 F4 8	KING & SNOHOMISH CNTYS WASH.....		04/29/2010	D. A. Davidson & Co.....		7,500,000	7,500,000	0
494656 F5 5	KING & SNOHOMISH CNTYS WASH.....		04/29/2010	D. A. Davidson & Co.....		8,500,000	8,500,000	0
494890 YK 6	KING CNTY WASH SCH DIST NO 21.....		01/15/2010	STERNE AOE & LEACH.....		1,257,475	1,250,000	0
495224 R8 2	KING CNTY WASH SCH DIST NO 21.....		03/25/2010	SEATTLE-NORTHWEST SEC INC.....		7,707,513	7,655,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
495224 R9 0	KING CNTY WASH SCH DIST NO 21.....		03/25/2010	SEATTLE-NORTHWEST SEC INC.....		7,516,652	7,480,000	0
720356 ZC 1	PIERCE CNTY WASH.....		04/14/2010	BMO CAPITAL MARKETS.....		1,346,018	1,350,000	0
720356 ZD 9	PIERCE CNTY WASH.....		04/14/2010	BMO CAPITAL MARKETS.....		1,390,689	1,395,000	0
720356 ZE 7	PIERCE CNTY WASH.....		04/14/2010	BMO CAPITAL MARKETS.....		1,435,378	1,440,000	0
720356 ZH 0	PIERCE CNTY WASH.....		05/05/2010	BMO CAPITAL MARKETS.....		1,130,000	1,130,000	2,224
720560 QK 0	PIERCE CNTY WASH SCH DIST NO.....		08/05/2010	D. A. Davidson & Co.....		1,640,000	1,640,000	0
720560 QL 8	PIERCE CNTY WASH SCH DIST NO.....		08/05/2010	D. A. Davidson & Co.....		4,950,000	5,000,000	0
848644 R3 6	SPOKANE CNTY WASH.....		08/25/2010	BARCLAYS CAPITAL.....		12,085,000	12,085,000	0
558495 JW 8	MADISON WIS MET SCH DIST.....		03/09/2010	RAMIREZ & CO., INC.....		1,080,000	1,080,000	0
558495 JX 6	MADISON WIS MET SCH DIST.....		03/09/2010	RAMIREZ & CO., INC.....		2,680,000	2,680,000	0
558495 JY 4	MADISON WIS MET SCH DIST.....		03/09/2010	RAMIREZ & CO., INC.....		2,895,000	2,895,000	0
558495 JZ 1	MADISON WIS MET SCH DIST.....		03/09/2010	RAMIREZ & CO., INC.....		3,125,000	3,125,000	0
558495 KA 4	MADISON WIS MET SCH DIST.....		03/09/2010	RAMIREZ & CO., INC.....		2,390,000	2,390,000	0
602245 WH 1	MILWAUKEE CNTY WIS.....		04/23/2010	BAIRD (ROBERT W).....		2,154,233	2,160,000	3,384
602245 WJ 7	MILWAUKEE CNTY WIS.....		04/23/2010	BAIRD (ROBERT W).....		2,158,877	2,160,000	3,510
602366 MV 5	MILWAUKEE WIS.....		05/28/2010	RAMIREZ & CO., INC.....		12,289,250	12,300,000	0
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					755,409,782	754,635,000	596,882

Bonds - U.S. Special Revenue and Special Assessment

544435 Q5 2	LOS ANGELES CALIF DEPT ARPTS.....		11/18/2010	GOLDMAN SACHS.....		5,432,397	5,410,000	20,138
684273 HC 2	ORANGE CNTY CALIF LOC TRANSN.....		12/09/2010	MERRILL LYNCH.....		5,000,000	5,000,000	0
196707 HT 3	COLORADO ST BOARD GOVERNORS U.....		07/29/2010	MORGAN STANLEY & CO.....		3,000,000	3,000,000	0
38376G DT 4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		01/27/2010	J.P. MORGAN SEC. INC.....		20,200,000	20,000,000	63,667
38376G ET 3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		01/29/2010	RBS Securities.....		24,235,872	24,000,000	76,500
38376G RY 8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		06/15/2010	JEFFERIES & CO.....		9,737,500	10,000,000	34,639
745190 J2 5	PUERTO RICO COMWLTH HWY & TRA.....		03/04/2010	J.P. MORGAN SEC. INC.....		12,825,320	12,845,000	124,862
436212 EG 5	HOLLYWOOD FLA WTR & SWR REV.....		01/28/2010	MERRILL LYNCH.....		5,530,945	5,500,000	1,500
45746R AM 6	INLAND PROTN FING CORP FLA RE.....		03/12/2010	MORGAN KEEGAN & CO.....		4,997,350	5,000,000	4,125
45746R AN 4	INLAND PROTN FING CORP FLA RE.....		03/23/2010	CABRERA CAPITAL MARKETS INC.....		1,002,488	1,005,000	2,136
45746R AP 9	INLAND PROTN FING CORP FLA RE.....		02/23/2010	MORGAN KEEGAN & CO.....		8,083,350	8,165,000	0
45746R AQ 7	INLAND PROTN FING CORP FLA RE.....		02/22/2010	RAMIREZ & CO., INC.....		8,113,788	8,195,000	0
561851 GJ 9	MANATEE CNTY FLA PUB UTILS RE.....		12/17/2010	CITIGROUP GLOBAL MARKETS.....		7,500,000	7,500,000	0
561851 GK 6	MANATEE CNTY FLA PUB UTILS RE.....		12/17/2010	CITIGROUP GLOBAL MARKETS.....		6,200,000	6,200,000	0
803321 LG 1	SARASOTA CNTY FLA UTIL SYS RE.....		12/15/2010	MERRILL LYNCH.....		5,950,000	5,950,000	0
793323 LV 6	ST PETERSBURG FLA PUB UTILS R.....		12/29/2010	MORGAN KEEGAN & CO.....		10,870,200	10,980,000	23,424
793323 LW 4	ST PETERSBURG FLA PUB UTILS R.....		12/29/2010	MORGAN KEEGAN & CO.....		14,365,000	14,365,000	31,603
199112 HX 4	COLUMBUS GA BLDG AUTH LEASE R.....		01/15/2010	MERRILL LYNCH.....		2,172,895	2,160,000	0
199112 JA 2	COLUMBUS GA BLDG AUTH LEASE R.....		01/15/2010	MERRILL LYNCH.....		3,309,279	3,290,000	0
626207 YF 5	MUNICIPAL ELEC AUTH GA.....		03/04/2010	GOLDMAN SACHS.....		50,000,000	50,000,000	0
626207 YM 0	MUNICIPAL ELEC AUTH GA.....		03/05/2010	GOLDMAN SACHS.....		50,000,000	50,000,000	0
167593 AB 8	CHICAGO ILL O HARE INTL ARPT.....		08/20/2010	TRANSFER (MKT VALUE).....		1,686,975	1,575,000	20,400
167593 AD 4	CHICAGO ILL O HARE INTL ARPT.....		08/20/2010	TRANSFER (MKT VALUE).....		3,374,401	3,140,000	42,546
167593 AE 2	CHICAGO ILL O HARE INTL ARPT.....		08/20/2010	TRANSFER (MKT VALUE).....		1,687,195	1,565,000	21,579
167593 AF 9	CHICAGO ILL O HARE INTL ARPT.....		08/20/2010	TRANSFER (MKT VALUE).....		1,633,956	1,510,000	21,182
167593 AH 5	CHICAGO ILL O HARE INTL ARPT.....		08/20/2010	TRANSFER (MKT VALUE).....		3,221,779	2,935,000	42,924
167593 AM 4	CHICAGO ILL O HARE INTL ARPT.....		04/15/2010	MERRILL LYNCH.....		18,000,000	18,000,000	0
167727 SW 7	CHICAGO ILL WASTEWATER TRANSN.....		10/27/2010	BAUM GEORGE K & CO INC.....		10,000,000	10,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
167736 YU 5	CHICAGO ILL WTR REV.....		11/05/2010	CABRERA CAPITAL MARKETS INC.....		30,000,000	30,000,000	0
759911 S3 5	REGIONAL TRANSN AUTH ILL.....		01/20/2010	MESIROW & CO. INC.....		7,856,176	7,680,000	4,864
759911 S4 3	REGIONAL TRANSN AUTH ILL.....		01/20/2010	J.P. MORGAN SEC. INC.....		8,111,707	7,970,000	5,136
759911 S5 0	REGIONAL TRANSN AUTH ILL.....		01/20/2010	J.P. MORGAN SEC. INC.....		8,425,853	8,275,000	5,425
19923P BB 3	COLUMBUS IND MULT-HIGH SCH.....		01/20/2010	STERNE AGEE & LEACH.....		7,684,875	7,590,000	0
455167 3M 6	INDIANA UNIV REVS.....		05/20/2010	J.P. MORGAN SEC. INC.....		2,095,000	2,095,000	0
455167 3N 4	INDIANA UNIV REVS.....		08/20/2010	TRANSFER (MKT VALUE).....		1,545,990	1,500,000	17,576
455167 3P 9	INDIANA UNIV REVS.....		08/20/2010	TRANSFER (MKT VALUE).....		1,772,144	1,725,000	20,625
455167 3R 5	INDIANA UNIV REVS.....		05/20/2010	J.P. MORGAN SEC. INC.....		9,000,000	9,000,000	0
45528S 5R 3	INDIANAPOLIS IND LOC PUB IMPT.....		05/11/2010	CABRERA CAPITAL MARKETS INC.....		7,376,720	7,030,000	81,552
485429 AQ 7	KANSAS ST DEV FIN AUTH REV.....		07/09/2010	MORGAN KEEGAN & CO.....		1,975,000	1,975,000	0
485429 AS 3	KANSAS ST DEV FIN AUTH REV.....		07/09/2010	MORGAN KEEGAN & CO.....		1,000,000	1,000,000	0
134041 HQ 8	CAMPBELL & KENTON CNTY'S KY SA.....		12/08/2010	BAIRD (ROBERT W).....		13,595,000	13,595,000	0
170704 NG 1	CHRISTIAN CNTY KY SCH DIST FL.....		04/28/2010	BMO CAPITAL MARKETS.....		27,218,304	27,445,000	0
491552 UY 9	KENTUCKY ST TPK AUTH ECONOMIC.....		06/17/2010	GOLDMAN SACHS.....		10,000,000	10,000,000	0
546589 QY 1	LOUISVILLE & JEFFERSON CNTY K.....		11/18/2010	GOLDMAN SACHS.....		105,171,150	105,000,000	0
61336P BW 0	MONTGOMERY CNTY MD REV.....		04/07/2010	MORGAN KEEGAN & CO.....		1,790,748	1,800,000	0
61336P BX 8	MONTGOMERY CNTY MD REV.....		04/07/2010	MORGAN KEEGAN & CO.....		1,889,892	1,900,000	0
61336P BY 6	MONTGOMERY CNTY MD REV.....		04/07/2010	MORGAN KEEGAN & CO.....		1,989,100	2,000,000	0
61336P BZ 3	MONTGOMERY CNTY MD REV.....		04/07/2010	MORGAN KEEGAN & CO.....		2,098,205	2,110,000	0
61336P CA 7	MONTGOMERY CNTY MD REV.....		04/07/2010	MORGAN KEEGAN & CO.....		2,217,244	2,230,000	0
61336P CB 5	MONTGOMERY CNTY MD REV.....		04/07/2010	MORGAN KEEGAN & CO.....		1,849,156	1,860,000	0
575832 TW 0	MASSACHUSETTS ST COLLEGE BLDG.....		01/22/2010	JEFFERIES & CO.....		6,342,042	6,200,000	35,154
575832 UJ 7	MASSACHUSETTS ST COLLEGE BLDG.....		12/10/2010	JEFFERIES & CO.....		10,170,000	10,170,000	0
57583R S3 0	MASSACHUSETTS ST DEV FIN AGY.....		01/21/2010	BARCLAYS CAPITAL.....		15,553,375	15,365,000	0
57586P E9 3	MASSACHUSETTS ST HSG FIN AGY.....		11/04/2010	BARCLAYS CAPITAL.....		11,245,000	11,245,000	0
576000 KW 2	MASSACHUSETTS ST SCH BLDG AUT.....		06/16/2010	BARCLAYS CAPITAL.....		7,500,000	7,500,000	0
59447P DA 6	MICHIGAN FIN AUTH.....		12/10/2010	SIEBERT MURIEL.....		30,000,000	30,000,000	0
603792 PP 1	MINNEAPOLIS MINN SPL SCH DIST.....		12/08/2010	RAMIREZ & CO., INC.....		8,990,000	8,990,000	0
603792 QJ 4	MINNEAPOLIS MINN SPL SCH DIST.....		12/08/2010	RAMIREZ & CO. INC.....		7,555,000	7,555,000	0
604115 AZ 8	MINNESOTA PUB FACS AUTH ST.....		03/23/2010	J.P. MORGAN SEC. INC.....		3,896,762	3,880,000	0
604115 BA 2	MINNESOTA PUB FACS AUTH ST.....		03/23/2010	J.P. MORGAN SEC. INC.....		4,011,568	4,005,000	0
604115 BB 0	MINNESOTA PUB FACS AUTH ST.....		03/23/2010	J.P. MORGAN SEC. INC.....		4,135,032	4,140,000	0
60636W NS 0	MISSOURI ST HWY'S & TRANS COMM.....		03/18/2010	MERRILL L YNCH.....		10,260,800	10,000,000	247,582
60636W PJ 8	MISSOURI ST HWY'S & TRANS COMM.....		04/06/2010	BMO CAPITAL MARKETS.....		5,083,738	5,215,000	20,512
85230B CN 6	ST CHARLES MO CTFS PARTN.....		08/26/2010	WELLS FARGO SECURITIES LLC.....		10,000,000	10,000,000	0
85230B CP 1	ST CHARLES MO CTFS PARTN.....		08/26/2010	WELLS FARGO SECURITIES LLC.....		20,000,000	20,000,000	0
63968M EE 5	NEBRASKA INVT FIN AUTH SINGLE.....		12/17/2010	J.P. MORGAN SEC. INC.....		8,000,000	8,000,000	0
63968M EF 2	NEBRASKA INVT FIN AUTH SINGLE.....		12/17/2010	J.P. MORGAN SEC. INC.....		5,000,000	5,000,000	0
63968M EG 0	NEBRASKA INVT FIN AUTH SINGLE.....		12/17/2010	J.P. MORGAN SEC. INC.....		5,000,000	5,000,000	0
63968M EH 8	NEBRASKA INVT FIN AUTH SINGLE.....		12/17/2010	J.P. MORGAN SEC. INC.....		7,250,000	7,250,000	0
18085P LL 6	CLARK CNTY NEV APT REV.....		03/10/2010	CITIGROUP GLOBAL MARKETS.....		3,800,882	3,795,000	53,678
18085P MT 8	CLARK CNTY NEV APT REV.....		02/10/2010	CITIGROUP GLOBAL MARKETS.....		10,000,000	10,000,000	0
083775 CX 2	BERGEN CNTY N J IMPT AUTH LEA.....		08/13/2010	JEFFERIES & CO.....		4,535,345	4,280,000	52,693
44372R BH 0	HUDSON CNTY N J IMPT AUTH REV.....		12/10/2010	TD SECURITIES.....		5,600,000	5,600,000	0
44372R BJ 6	HUDSON CNTY N J IMPT AUTH REV.....		12/10/2010	TD SECURITIES.....		6,900,000	6,900,000	0
646139 X8 3	NEW JERSEY ST TPK AUTH TPK RE.....		12/08/2010	GOLDMAN SACHS.....		20,000,000	20,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification		2 Description		3 Foreign	5 Name of Vendor		6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
646139	ZW 8	NEW JERSEY ST TPK AUTH TPK RE.....			CITIGROUP GLOBAL MARKETS.....			64,964,000	59,600,000	396,688
64711N	LJ 2	NEW MEXICO FIN AUTH REV.....			RAMIREZ & CO., INC.....			1,000,000	1,000,000	0
64711N	LK 9	NEW MEXICO FIN AUTH REV.....			RAMIREZ & CO., INC.....			1,045,000	1,045,000	0
64711N	LQ 6	NEW MEXICO FIN AUTH REV.....			RAMIREZ & CO., INC.....			1,065,000	1,065,000	0
64711N	LR 4	NEW MEXICO FIN AUTH REV.....			RAMIREZ & CO., INC.....			1,830,000	1,830,000	0
64711N	LT 0	NEW MEXICO FIN AUTH REV.....			RAMIREZ & CO., INC.....			1,970,000	1,970,000	0
647421	BK 1	NEW MEXICO ST UNIV REGTS IMPT.....			CABRERA CAPITAL MARKETS INC.....			2,545,225	2,500,000	0
59259Y	CA 5	METROPOLITAN TRANS AUTH N Y.....			Various.....			34,950,300	35,000,000	13,642
59259Y	DK 2	METROPOLITAN TRANS AUTH N Y.....			BARCLAYS CAPITAL.....			10,000,000	10,000,000	0
59259Y	GF 0	METROPOLITAN TRANS AUTH N Y.....			BARCLAYS CAPITAL.....			20,000,000	20,000,000	0
59259Y	GG 8	METROPOLITAN TRANS AUTH N Y.....			BARCLAYS CAPITAL.....			28,000,000	28,000,000	0
59259N	ZM 8	METROPOLITAN TRANS AUTH N Y.....			J.P. MORGAN SEC. INC.....			21,000,000	21,000,000	0
59259N	ZU 0	METROPOLITAN TRANS AUTH N Y.....			J.P. MORGAN SEC. INC.....			6,105,000	6,105,000	0
59259N	ZV 8	METROPOLITAN TRANS AUTH N Y.....			J.P. MORGAN SEC. INC.....			9,385,000	9,385,000	0
59259N	ZW 6	METROPOLITAN TRANS AUTH N Y.....			J.P. MORGAN SEC. INC.....			5,720,000	5,720,000	0
64972F	T4 8	NEW YORK N Y CITY MUN WTR FIN.....			MORGAN KEEGAN & CO.....			25,000,000	25,000,000	0
64972F	T5 5	NEW YORK N Y CITY MUN WTR FIN.....			Various.....			27,701,638	27,570,000	0
64972F	Y2 6	NEW YORK N Y CITY MUN WTR FIN.....			Various.....			6,369,447	6,330,000	0
64972F	K9 6	NEW YORK N Y CITY MUN WTR FIN.....			RAMIREZ & CO., INC.....			7,000,000	7,000,000	0
64972F	L3 8	NEW YORK N Y CITY MUN WTR FIN.....			JEFFERIES & CO.....			14,000,000	14,000,000	0
64972H	RB 0	NEW YORK N Y CITY TRANSITIONA.....			LOOPS CAPITAL MARKETS LLC.....			90,000,000	90,000,000	0
64971M	4H 2	NEW YORK N Y CITY TRANSITIONA.....			CITIGROUP GLOBAL MARKETS.....			3,215,000	3,215,000	0
64971M	4J 8	NEW YORK N Y CITY TRANSITIONA.....			CITIGROUP GLOBAL MARKETS.....			13,870,000	13,870,000	0
64971M	4K 5	NEW YORK N Y CITY TRANSITIONA.....			CITIGROUP GLOBAL MARKETS.....			15,545,000	15,545,000	0
64971M	4L 3	NEW YORK N Y CITY TRANSITIONA.....			CITIGROUP GLOBAL MARKETS.....			10,000,000	10,000,000	0
64971M	4M 1	NEW YORK N Y CITY TRANSITIONA.....			CITIGROUP GLOBAL MARKETS.....			7,200,000	7,200,000	0
64971M	4N 9	NEW YORK N Y CITY TRANSITIONA.....			Various.....			23,661,753	23,500,000	0
64971M	4Q 2	NEW YORK N Y CITY TRANSITIONA.....			CITIGROUP GLOBAL MARKETS.....			19,225,000	19,225,000	0
64971M	L9 1	NEW YORK N Y CITY TRANSITIONA.....			JEFFERIES & CO.....			14,619,190	14,500,000	102,467
64971M	M2 5	NEW YORK N Y CITY TRANSITIONA.....			JEFFERIES & CO.....			5,077,246	5,040,000	36,288
64971M	M5 8	NEW YORK N Y CITY TRANSITIONA.....			J.P. MORGAN SEC. INC.....			10,569,360	10,595,000	0
64971M	T4 4	NEW YORK N Y CITY TRANSITIONA.....			MERRILL LYNCH.....			9,500,000	9,500,000	0
649902	P6 4	NEW YORK ST DORM AUTH ST PERS.....			CITIGROUP GLOBAL MARKETS.....			18,680,329	18,685,000	15,739
649902	S2 0	NEW YORK ST DORM AUTH ST PERS.....			MESIROW & CO. INC.....			5,321,056	5,200,000	111,959
649902	ZP 1	NEW YORK ST DORM AUTH ST PERS.....			Various.....			28,246,497	27,975,000	681,521
64986A	K7 5	NEW YORK ST ENVIRONMENTAL FAC.....			SIEBERT MURIEL.....			1,500,000	1,500,000	0
64986A	K8 3	NEW YORK ST ENVIRONMENTAL FAC.....			SIEBERT MURIEL.....			1,850,000	1,850,000	0
64986A	K9 1	NEW YORK ST ENVIRONMENTAL FAC.....			SIEBERT MURIEL.....			2,300,000	2,300,000	0
64986A	L5 8	NEW YORK ST ENVIRONMENTAL FAC.....			SIEBERT MURIEL.....			2,800,000	2,800,000	0
64986A	L6 6	NEW YORK ST ENVIRONMENTAL FAC.....			SIEBERT MURIEL.....			2,000,000	2,000,000	0
64986A	L7 4	NEW YORK ST ENVIRONMENTAL FAC.....			SIEBERT MURIEL.....			1,175,000	1,175,000	0
64986A	L8 2	NEW YORK ST ENVIRONMENTAL FAC.....			SIEBERT MURIEL.....			1,055,000	1,055,000	0
12188P	AB 9	BURLINGTON N C COMBINED ENTER.....			WELLS FARGO SECURITIES LLC.....			1,545,000	1,545,000	0
12188P	AC 7	BURLINGTON N C COMBINED ENTER.....			WELLS FARGO SECURITIES LLC.....			3,000,000	3,000,000	0
271371	TW 6	EAST CAROLINA UNIV N C UNIV R.....			WELLS FARGO SECURITIES LLC.....			1,215,000	1,215,000	0
271371	TX 4	EAST CAROLINA UNIV N C UNIV R.....			WELLS FARGO SECURITIES LLC.....			1,255,000	1,255,000	0
271371	TZ 9	EAST CAROLINA UNIV N C UNIV R.....			WELLS FARGO SECURITIES LLC.....			1,090,000	1,090,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
271371	UA 2	EAST CAROLINA UNIV N C UNIV R			05/12/2010	WELLS FARGO SECURITIES LLC		4,500,000	4,500,000	0
367327	AT 0	GASTONIA N C LTD OBLG			10/14/2010	MERRILL L YNCH		2,000,000	2,000,000	0
656308	AA 9	NORTH CAROLINA ST TPK AUTH			10/15/2010	MERRILL L YNCH		5,000,000	5,000,000	0
027650	DV 3	AMERICAN MUN PWR-OHIO INC			12/03/2010	WELLS FARGO SECURITIES LLC		71,000,000	71,000,000	0
027650	EJ 9	AMERICAN MUN PWR-OHIO INC			12/16/2010	BMO CAPITAL MARKETS		20,000,000	20,000,000	0
118217	AV 0	BUCKEYE OHIO TOB SETTLEMENT			08/20/2010	TRANSFER (MKT VALUE)		32,627,000	50,000,000	0
677581	DT 4	OHIO ST MAJOR NEW ST INFRASTR			05/19/2010	MERRILL L YNCH		5,545,000	5,545,000	0
677581	DU 1	OHIO ST MAJOR NEW ST INFRASTR			05/19/2010	MERRILL L YNCH		6,000,000	6,000,000	0
677659	N9 1	OHIO ST WTR DEV AUTH REV			06/10/2010	GOLDMAN SACHS		18,720,000	18,720,000	0
67766W	QG 0	OHIO ST WTR DEV AUTH WTR			08/12/2010	MORGAN STANLEY & CO		35,000,000	35,000,000	0
67908P	AZ 9	OKLAHOMA ST CAPITOL IMPT AUTH			07/21/2010	BANK OF OKLAHOMA SECURITIES CORP		10,000,000	10,000,000	0
686053	CM 9	OREGON SCH BRDS ASSN			08/03/2010	MORGAN KEEGAN & CO		21,041,762	40,600,000	0
68607H	5C 6	OREGON ST DEPT ADMINISTRATIVE			05/12/2010	MERRILL L YNCH		6,440,000	6,440,000	0
68607H	5D 4	OREGON ST DEPT ADMINISTRATIVE 05/01/2023			05/12/2010	MERRILL L YNCH		7,210,000	7,210,000	0
68607H	5F 9	OREGON ST DEPT ADMINISTRATIVE			05/12/2010	MERRILL L YNCH		20,000,000	20,000,000	0
68607H	5G 7	OREGON ST DEPT ADMINISTRATIVE			05/12/2010	MERRILL L YNCH		9,535,000	9,535,000	0
68607D	NE 1	OREGON ST DEPT TRANSN HWY USE			04/01/2010	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0
68607D	NF 8	OREGON ST DEPT TRANSN HWY USE			04/01/2010	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0
68607D	NG 6	OREGON ST DEPT TRANSN HWY USE			04/01/2010	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	0
68607D	NH 4	OREGON ST DEPT TRANSN HWY USE			04/01/2010	CITIGROUP GLOBAL MARKETS		13,265,000	13,265,000	0
68607D	NJ 0	OREGON ST DEPT TRANSN HWY USE			04/01/2010	CITIGROUP GLOBAL MARKETS		13,755,000	13,755,000	0
736679	KZ 3	PORTLAND ORE			08/05/2010	Various		18,363,362	37,255,000	0
938240	CJ 5	WASHINGTON CNTY ORE CLEAN WTR			08/20/2010	TRANSFER (MKT VALUE)		1,240,239	1,155,000	17,813
938240	CL 0	WASHINGTON CNTY ORE CLEAN WTR			08/20/2010	TRANSFER (MKT VALUE)		2,132,740	2,000,000	32,443
837151	AA 7	SOUTH CAROLINA ST PUB SVC AUT			12/09/2010	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	0
83755V	PU 2	SOUTH DAKOTA ST HEALTH & EDL			06/04/2010	Dougherty & Co		10,310,000	10,310,000	0
052405	BH 9	AUSTIN TEX CMNTY CLG DIST PUB			12/15/2010	J.P. MORGAN SEC. INC.		4,000,000	4,000,000	0
414005	KU 1	HARRIS CNTY TEX			10/21/2010	Rice Financial Products Co		6,430,000	6,430,000	0
414005	KV 9	HARRIS CNTY TEX			10/21/2010	Rice Financial Products Co		6,650,000	6,650,000	0
414005	KW 7	HARRIS CNTY TEX			10/21/2010	Rice Financial Products Co		3,710,000	3,710,000	0
442404	DG 1	HOUSTON TEX INDPT SCH DIST PU			05/11/2010	CABRERA CAPITAL MARKETS INC		2,221,213	2,140,000	6,666
796253	X7 2	SAN ANTONIO TEX ELEC & GAS			05/27/2010	MANDATORY EXCHANGE		375,270	385,000	6,203
796253	X8 0	SAN ANTONIO TEX ELEC & GAS			05/27/2010	MANDATORY EXCHANGE		9,481,222	9,745,000	157,003
914301	P4 2	UNIVERSITY HOUSTON TEX UNIV			03/31/2010	RAMIREZ & CO., INC		4,680,000	4,680,000	0
914301	P5 9	UNIVERSITY HOUSTON TEX UNIV			03/31/2010	RAMIREZ & CO., INC		4,845,000	4,845,000	0
914301	P6 7	UNIVERSITY HOUSTON TEX UNIV			03/31/2010	RAMIREZ & CO., INC		5,015,000	5,015,000	0
914301	P7 5	UNIVERSITY HOUSTON TEX UNIV			03/31/2010	RAMIREZ & CO., INC		5,210,000	5,210,000	0
914301	P8 3	UNIVERSITY HOUSTON TEX UNIV			03/31/2010	RAMIREZ & CO., INC		5,455,566	5,400,000	0
914301	P9 1	UNIVERSITY HOUSTON TEX UNIV			03/31/2010	RAMIREZ & CO., INC		5,620,974	5,605,000	0
914301	Q2 5	UNIVERSITY HOUSTON TEX UNIV			03/31/2010	RAMIREZ & CO., INC		4,861,443	4,830,000	0
914301	S9 8	UNIVERSITY HOUSTON TEX UNIV			08/20/2010	TRANSFER (MKT VALUE)		912,755	855,000	950
914301	T2 2	UNIVERSITY HOUSTON TEX UNIV			08/20/2010	TRANSFER (MKT VALUE)		959,634	900,000	1,030
914301	T3 0	UNIVERSITY HOUSTON TEX UNIV			08/20/2010	TRANSFER (MKT VALUE)		1,066,567	945,000	1,103
3138A1	SJ 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION			11/18/2010	NOMURA SECURITIES INTERNATIONAL INC		30,754,035	30,225,096	40,300
3138A2	BM 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION			12/07/2010	NOMURA SECURITIES INTERNATIONAL INC		100,250,000	100,000,000	133,333
3138A2	QF 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION			12/10/2010	NOMURA SECURITIES INTERNATIONAL INC		24,117,857	24,373,012	32,497

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31403C 6L 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/01/2010	Various		(984,651)		
31412R KT 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/22/2010	RBS Securities		102,693,168	99,611,439	132,815
31412R KU 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/22/2010	WELLS FARGO SECURITIES LLC		125,893,541	122,194,482	165,474
31412R L5 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/08/2010	DEUTSCHE BANK SECURITIES INC.		49,552,024	49,898,978	66,532
31416Q ZN 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/01/2010	Various		(1,017,316)	(989,486)	
31416W U4 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/17/2010	RBS Securities		81,550,346	79,673,658	106,232
31417T NK 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/01/2010	Various		(78,423)	(77,539)	
31417T Q7 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/16/2010	BNP PARIBAS		7,955,272	7,539,425	11,519
31417V PJ 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		02/18/2010	WELLS FARGO SECURITIES LLC		19,855,636	18,856,815	28,809
31417Y ES 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/01/2010	Various		(1,498,948)	(1,458,831)	
31417Y SC 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/22/2010	GOLDMAN SACHS		117,077,294	113,821,467	157,309
31417Y VJ 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/16/2010	CREDIT SUISSE		84,208,438	82,000,000	109,333
31419A XK 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/02/2010	NOMURA SECURITIES INTERNATIONAL INC.		79,154,098	76,316,093	114,474
31419B 7B 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/29/2010	CITIGROUP GLOBAL MARKETS		51,305,379	49,833,727	66,445
31419E KH 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		11/03/2010	GOLDMAN SACHS		30,987,052	29,864,789	43,553
31419E YG 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		09/10/2010	Various		51,208,487	49,925,252	66,567
31419H CN 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/08/2010	NOMURA SECURITIES INTERNATIONAL INC.		20,575,000	20,000,000	30,000
31419J YJ 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/10/2010	NOMURA SECURITIES INTERNATIONAL INC.		24,715,410	24,961,122	33,282
31419K G2 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		10/27/2010	NOMURA SECURITIES INTERNATIONAL INC.		5,665,672	5,494,817	8,013
31419L ZM 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/15/2010	RBS Securities		110,795,006	110,158,154	165,237
31383Y WJ 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/01/2010	SCHEDULED ACQUISITION		77,102	77,102	
31394C P2 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/28/2010	BARCLAYS CAPITAL		10,231,250	10,000,000	38,889
31394D E3 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/30/2010	CITIGROUP GLOBAL MARKETS		13,881,563	13,000,000	7,944
31396Q 7F 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/02/2010	BARCLAYS CAPITAL		6,663,028	6,799,645	5,100
31398F AL 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/02/2010	CITIGROUP GLOBAL MARKETS		10,090,625	10,000,000	7,500
31398F FD 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/29/2010	BANC OF AMERICA SECURITIES		8,992,482	8,908,231	27,715
31398F FK 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		01/07/2010	SANDLER, O'NEILL & PARTNERS, LP		5,126,388	4,987,668	6,858
31398M 2L 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/22/2010	NOMURA SECURITIES INTERNATIONAL INC.		8,896,431	8,577,457	30,974
31398M 7A 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/10/2010	WELLS FARGO SECURITIES LLC		9,695,313	10,000,000	30,000
31398M XZ 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/20/2010	TRANSFER (MKT VALUE)		4,927,742	4,694,000	11,474
31398N DS 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/04/2010	BARCLAYS CAPITAL		31,133,350	30,374,000	110,106
31398N FV 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/10/2010	BANC OF AMERICA SECURITIES		16,688,399	15,917,400	57,701
31398N GB 4	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/27/2010	BANC OF AMERICA SECURITIES		10,867,566	10,611,400	38,466
31398P 2S 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2010	Various		15,659,482	15,961,876	15,607
31398P 4S 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/14/2010	CREDIT SUISSE		18,881,073	18,819,322	68,220
31398P 5L 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2010	Various		43,636,627	44,646,141	114,593
31398P 6F 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2010	Various		19,685,683	19,956,000	39,319
31398P CS 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/22/2010	BNP PARIBAS		12,726,610	12,843,000	41,740
31398P LP 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/28/2010	NOMURA SECURITIES INTERNATIONAL INC.		7,734,474	7,686,434	961
31398P P2 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/09/2010	DEUTSCHE BANK SECURITIES INC.		9,403,125	10,000,000	32,222
31398P Y3 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION		12/01/2010	Various		10,620,601	10,832,438	10,592
31398P Y5 2	FEDERAL NATIONAL MORTGAGE ASSOCIATION		04/22/2010	BANC OF AMERICA SECURITIES		9,762,528	9,404,000	37,877
31398P YA 1	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/06/2010	BNP PARIBAS		6,548,095	6,581,000	8,226
31398R AZ 8	FEDERAL NATIONAL MORTGAGE ASSOCIATION		05/03/2010	BARCLAYS CAPITAL		2,486,768	2,493,000	1,558
31398R HT 5	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/20/2010	CREDIT SUISSE		21,318,750	20,000,000	61,111
31398R M3 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/28/2010	CITIGROUP GLOBAL MARKETS		12,849,046	12,821,000	1,603
31398R XY 6	FEDERAL NATIONAL MORTGAGE ASSOCIATION		07/28/2010	NOMURA SECURITIES INTERNATIONAL INC.		6,512,766	6,525,000	816

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
31398T Q7 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		12/01/2010	Various.....		17,210,519	17,608,672	2,177
31398T SP 7	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		08/11/2010	WELLS FARGO SECURITIES LLC.....		16,453,857	15,940,764	29,889
31398T VD 0	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		12/01/2010	Various.....		19,938,682	20,377,823	40,150
3136FG J7 3	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		09/17/2010	Various.....		42,106,812	45,276,449	0
3136FK QX 9	FEDERAL NATIONAL MORTGAGE ASSOCIATION.....		05/26/2010	Various.....		11,548,168	11,548,167	0
3128PS T6 4	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		10/19/2010	CITIGROUP GLOBAL MARKETS.....		22,222,621	21,403,277	31,213
3128PS WB 9	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		10/19/2010	GOLDMAN SACHS.....		15,522,110	14,938,572	21,785
31293S DF 5	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		02/16/2010	J.P. MORGAN SEC. INC.....		9,574,403	9,053,809	13,832
31293S HQ 7	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		02/16/2010	J.P. MORGAN SEC. INC.....		7,023,264	6,641,385	10,147
3137A1 WC 3	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		11/17/2010	RBS Securities.....		20,390,496	19,603,301	40,023
3137A2 4P 3	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		10/20/2010	DEUTSCHE BANK SECURITIES INC.....		9,526,481	9,415,409	25,631
3137A2 LL 3	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		12/01/2010	BNP PARIBAS.....		4,960,692	4,923,000	2,735
3137A2 NL 1	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		10/29/2010	CREDIT SUISSE.....		40,425,000	40,000,000	128,889
3137A2 UL 3	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		11/17/2010	J.P. MORGAN SEC. INC.....		3,311,041	3,333,333	9,398
3137A3 JT 7	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		11/12/2010	SANDLER, O'NEILL & PARTNERS, LP.....		4,383,684	4,444,448	12,531
3137A3 M8 9	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		11/17/2010	MORGAN STANLEY & CO.....		20,522,656	20,000,000	56,389
3137GA A7 2	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		11/17/2010	MORGAN STANLEY & CO.....		20,269,365	19,766,704	34,592
3137GA V6 1	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		10/20/2010	CITIGROUP GLOBAL MARKETS.....		3,074,810	3,055,000	8,316
31394N UA 4	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/21/2010	CREDIT SUISSE.....		12,756,216	12,297,000	42,698
31398E YJ 7	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		03/05/2010	RBC CAPITAL MARKETS.....		11,815,397	11,473,000	14,341
31396J PY 3	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/01/2010	CREDIT SUISSE.....		23,859,375	25,000,000	16,667
31398Q HT 7	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		06/04/2010	WELLS FARGO SECURITIES LLC.....		4,443,306	4,345,532	15,753
31398V KP 0	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		05/07/2010	RBC CAPITAL MARKETS.....		19,241,594	19,439,022	26,729
31398V LG 9	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/09/2010	WELLS FARGO SECURITIES LLC.....		4,747,522	5,035,698	16,226
31398V MS 2	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/19/2010	CREDIT SUISSE.....		10,900,140	10,872,958	39,414
31398V NQ 5	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/09/2010	J.P. MORGAN SEC. INC.....		9,957,422	10,000,000	36,250
31398V XQ 4	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		05/03/2010	BARCLAYS CAPITAL.....		2,692,715	2,686,000	1,679
31398W 2V 5	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/02/2010	BANC OF AMERICA SECURITIES.....		10,538,706	10,542,000	7,907
31398W 5L 4	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		02/22/2010	RBS Securities.....		18,495,313	17,500,000	64,167
31398W R9 7	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		02/22/2010	RBS Securities.....		26,375,000	25,000,000	95,486
31398W TV 6	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/15/2010	RBS Securities.....		16,330,954	16,371,884	59,348
31398W W4 2	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		04/19/2010	BANC OF AMERICA SECURITIES.....		16,069,000	16,069,000	58,250
31396A TM 6	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		05/25/2010	NOMURA SECURITIES INTERNATIONAL INC.....		330,136	328,355	0
31396H VU 0	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		05/25/2010	NOMURA SECURITIES INTERNATIONAL INC.....		141,797	145,616	0
31396U FA 3	FEDERAL HOME LOAN MORTGAGE CORPORATION.....		05/25/2010	NOMURA SECURITIES INTERNATIONAL INC.....		359,742	361,924	0
36377J QU 0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		08/10/2010	BARCLAYS CAPITAL.....		12,107,855	11,596,000	42,036
BCC1GB UC 7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION.....		05/10/2010	CREDIT SUISSE.....		61,117,413	60,965,000	205,757
165329 DD 2	CHESAPEAKE VA WTR & SWR SYS R.....		04/01/2010	MORGAN KEEGAN & CO.....		1,030,000	1,030,000	0
165329 DE 0	CHESAPEAKE VA WTR & SWR SYS R.....		04/01/2010	MORGAN KEEGAN & CO.....		1,065,000	1,065,000	0
165329 DF 7	CHESAPEAKE VA WTR & SWR SYS R.....		04/01/2010	MORGAN KEEGAN & CO.....		1,105,000	1,105,000	0
927781 TP 9	VIRGINIA COLLEGE BLDG AUTH VA.....		01/21/2010	J.P. MORGAN SEC. INC.....		25,589,418	26,010,000	154,976
928172 VC 6	VIRGINIA ST PUB BLDG AUTH PUB.....		02/11/2010	J.P. MORGAN SEC. INC.....		17,413,860	17,345,000	0
928172 VE 2	VIRGINIA ST PUB BLDG AUTH PUB.....		02/11/2010	J.P. MORGAN SEC. INC.....		18,025,922	17,955,000	0
928172 VE 4	VIRGINIA ST PUB BLDG AUTH PUB.....		02/11/2010	J.P. MORGAN SEC. INC.....		18,369,265	18,370,000	0
92817S SY 5	VIRGINIA ST PUB SCH AUTH.....		05/10/2010	JEFFERIES & CO.....		4,254,098	4,140,000	0
92817S SZ 2	VIRGINIA ST PUB SCH AUTH.....		05/10/2010	JEFFERIES & CO.....		2,355,354	2,280,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
92817S TA 6	VIRGINIA ST PUB SCH AUTH.....		04/30/2010	J.P. MORGAN SEC. INC.		4,125,000	4,125,000	0
92817S TB 4	VIRGINIA ST PUB SCH AUTH.....		05/10/2010	JEFFERIES & CO.		7,178,500	7,000,000	0
812643 CW 2	SEATTLE WASH MUN LT & PWR REV.....		05/14/2010	CITIGROUP GLOBAL MARKETS		5,695,000	5,695,000	0
812643 CX 0	SEATTLE WASH MUN LT & PWR REV.....		05/14/2010	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
812643 CY 8	SEATTLE WASH MUN LT & PWR REV.....		05/14/2010	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
812643 CZ 5	SEATTLE WASH MUN LT & PWR REV.....		05/14/2010	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	0
833116 BT 2	SNOHOMISH CNTY WASH PUB UTIL.....		05/12/2010	CITIGROUP GLOBAL MARKETS		2,515,000	2,515,000	0
833102 XC 5	SNOHOMISH CNTY WASH PUB UTIL.....		05/12/2010	CITIGROUP GLOBAL MARKETS		1,175,000	1,175,000	0
833102 XD 3	SNOHOMISH CNTY WASH PUB UTIL.....		05/12/2010	CITIGROUP GLOBAL MARKETS		3,381,750	3,385,000	0
873547 HM 8	TACOMA WASH WTR REV.....		08/11/2010	CITIGROUP GLOBAL MARKETS		2,680,000	2,680,000	0
873547 HN 6	TACOMA WASH WTR REV.....		08/11/2010	CITIGROUP GLOBAL MARKETS		4,345,000	4,345,000	0
95639R DW 6	WEST VA HIGHER ED POL COMMN.....		12/17/2010	CITIGROUP GLOBAL MARKETS		2,265,000	2,265,000	0
95639R DX 4	WEST VA HIGHER ED POL COMMN.....		12/17/2010	CITIGROUP GLOBAL MARKETS		12,215,000	12,215,000	0
97709Z SR 7	WISCONSIN ST CLEAN WTR REV.....		02/03/2010	MORGAN STANLEY & CO		4,120,000	4,120,000	0
97709Z SS 5	WISCONSIN ST CLEAN WTR REV.....		02/03/2010	MORGAN STANLEY & CO		2,895,000	2,895,000	0
97709Z ST 3	WISCONSIN ST CLEAN WTR REV.....		02/03/2010	MORGAN STANLEY & CO		3,275,000	3,275,000	0
915268 XE 1	UNIVERSITY WYO UNIV REV'S.....		05/10/2010	BAUM GEORGE K & CO INC.		4,039,200	4,000,000	0
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.					3,981,717,161	3,999,017,767	6,341,824

Bonds - Industrial and Miscellaneous

00289R AA 0	ABENGEO SA.....	F.....	11/30/2010	CREDIT SUISSE		4,843,800	5,000,000	8,628
06849A AA 7	ABX FINANCING CO.....	F.....	04/16/2010	Various.....		1,581,211	1,471,000	1,325
00439T AD 9	ACCURIDE CORP.....		07/22/2010	CREDIT SUISSE		2,918,640	3,000,000	0
00404E AL 1	ACE INA HOLDINGS.....		01/28/2010	BARCLAYS CAPITAL		9,774,000	9,000,000	107,800
007924 AH 6	AEGON NV.....	F.....	09/28/2010	Various.....		12,515,161	11,810,000	175,647
05377R AB 0	AESOP FUNDING II LLC.....		11/30/2010	NOMURA SECURITIES INTERNATIONAL INC.		1,545,906	1,400,000	4,707
05377R AF 1	AESOP FUNDING II LLC.....		03/16/2010	BANC OF AMERICA SECURITIES.....		24,996,863	25,000,000	0
05377R AH 7	AESOP FUNDING II LLC.....		10/21/2010	RBS Securities.....		9,996,911	10,000,000	0
05377R AL 8	AESOP FUNDING II LLC.....		10/21/2010	RBS Securities.....		9,999,886	10,000,000	0
00828D AM 3	AFFINION GROUP INC.....		11/16/2010	DEUTSCHE BANK SECURITIES INC.		4,782,500	5,000,000	0
008474 A* 9	AGNICO EAGLE MIN.....	A.....	04/07/2010	BANC OF AMERICA SECURITIES		7,000,000	7,000,000	0
LN3465 70 2	AINSWORTH LUMBER LTD.....	A.....	08/19/2010	Various.....		6,975,135	7,300,000	0
009363 AH 5	AIRGAS INC.....		03/10/2010	BARCLAYS CAPITAL		14,989,350	15,000,000	0
009363 AJ 1	AIRGAS INC.....		09/27/2010	BANC OF AMERICA SECURITIES		4,992,450	5,000,000	0
013817 AH 4	ALCOA INC.....		04/14/2010	BARCLAYS CAPITAL		5,258,550	5,000,000	70,174
017363 AM 4	ALLEGHENY ENERGY SUPPLY.....		07/19/2010	UBS Securities LLC		1,465,770	1,500,000	27,281
016900 AC 6	ALLEGHENY LUDLUM CORP.....		09/27/2010	Various.....		7,529,313	7,825,000	100,162
018802 AR 6	ALLIANT ENERGY CORP.....		01/04/2010	COHEN & COMPANY SECURITIES, LLC		6,955,955	6,925,000	73,097
01958X BR 7	ALLIED WASTE NORTH AMER.....		01/20/2010	BTIG, LLC.....		2,678,400	2,480,000	32,395
020039 DC 4	ALLTEL CORP.....		08/20/2010	TRANSFER (MKT VALUE)		6,645,400	5,000,000	56,875
00162U AA 5	ALM LOAN FUNDING.....	F.....	11/16/2010	J.P. MORGAN SEC. INC.		24,942,375	25,000,000	0
00162U AD 9	ALM LOAN FUNDING.....	F.....	11/16/2010	J.P. MORGAN SEC. INC.		9,736,530	10,000,000	0
00162V AA 3	ALM LOAN FUNDING.....	F.....	05/18/2010	CITIGROUP GLOBAL MARKETS		20,000,000	20,000,000	0
00162V AC 9	ALM LOAN FUNDING.....	F.....	05/18/2010	CITIGROUP GLOBAL MARKETS		5,882,710	6,100,000	0
021345 AA 1	ALTA WIND HOLDINGS LLC.....		07/14/2010	CITIGROUP GLOBAL MARKETS		12,000,000	12,000,000	0
02364W AU 9	AMERICA MOVIL SAB DE CV.....	F.....	08/31/2010	VOLUNTARY EXCHANGE		1,996,067	2,000,000	30,208
025816 AW 9	AMERICAN EXPRESS.....		03/03/2010	MIZUHO SECURITIES USA INC.		5,266,800	5,000,000	194,444
02580Z AJ 5	AMERICAN EXPRESS CANADA.....	C.....	07/20/2010	Knight Libertas LLC		5,030,162	5,000,000	73,792

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification		2 Description		3	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
0258M0	DA 4	AMERICAN EXPRESS CO.....			09/08/2010	GOLDMAN SACHS.....		9,941,600	10,000,000	0
BL6004	83 4	AMERICAN GENERAL FINANCE-AGFS.....			08/24/2010	Various.....		22,661,300	23,000,000	0
02640F	AA 6	AMERICAN GENERAL MORTGAGE LOA.....			03/29/2010	RBS Securities.....		17,995,671	18,000,000	74,675
02640C	AF 2	AMERICAN GENERAL MORTGAGE LOA.....			07/20/2010	CREDIT SUISSE.....		14,812,500	15,000,000	52,708
02686Q	F4 0	AMERICAN HONDA FINANCE.....			03/09/2010	DEUTSCHE BANK SECURITIES INC.....		12,472,750	12,500,000	0
029912	AT 9	AMERICAN TOWER CORP.....			04/19/2010	Various.....		12,406,499	11,130,000	213,588
029912	BB 7	AMERICAN TOWER CORP.....			03/04/2010	Various.....		5,692,629	5,477,000	97,806
030612	AC 9	AMERICREDIT AUTOMOBILE RECEIV.....			02/25/2010	J.P. MORGAN SEC. INC.....		3,051,961	2,955,000	11,802
03076C	AE 6	AMERIPRISE FINANCIAL INC.....			03/08/2010	GOLDMAN SACHS.....		4,988,050	5,000,000	0
03165Z	BC 3	AMKOR TECHNOLOGIES INC.....			11/29/2010	VOLUNTARY EXCHANGE.....		3,837,049	4,000,000	22,944
03512T	AB 7	ANGLOGOLD HOLDINGS PLC.....		F.....	05/11/2010	Various.....		20,751,090	21,000,000	26,000
00182E	AM 1	ANZ NATIONAL (INT'L) LTD.....		F.....	08/03/2010	J.P. MORGAN SEC. INC.....		9,991,700	10,000,000	0
037389	AU 7	AON CORP.....			09/07/2010	CREDIT SUISSE.....		4,954,200	5,000,000	0
037389	AV 5	AON CORP.....			09/07/2010	CREDIT SUISSE.....		9,951,700	10,000,000	0
037933	AE 8	APRIA HEALTHCARE GROUP I.....			09/21/2010	VOLUNTARY EXCHANGE.....		9,760,492	10,000,000	437,500
037933	AG 3	APRIA HEALTHCARE GROUP I.....			09/21/2010	VOLUNTARY EXCHANGE.....		6,947,861	7,000,000	336,875
460377	AB 0	ARCELORMITTAL USA INC.....			10/27/2010	UBS Securities LLC.....		5,542,550	5,000,000	14,444
03937B	AA 5	ARCH BAY ASSET-BACKED SECURIT.....			12/01/2010	CITIGROUP GLOBAL MARKETS.....		14,964,000	15,000,000	55,000
03979G	AL 9	ARDEN REALTY LP.....			08/20/2010	TRANSFER (MKT VALUE).....		9,397,027	8,745,000	219,354
041239	CD 4	ARKLE MASTER ISSUER PLC.....		F.....	10/15/2010	J.P. MORGAN SEC. INC.....		8,000,000	8,000,000	0
042423	AC 7	ARMSTRONG LOAN FUNDING LTD 08/01/2016.....		F.....	07/28/2010	CITIGROUP GLOBAL MARKETS.....		5,234,451	6,016,610	0
042706	AS 0	ARRAN RESIDENTIAL MORTGAGES F.....		F.....	11/10/2010	RBS Securities.....		13,036,525	13,050,000	32,890
04273W	AA 9	ARROW ELECTRONICS INC.....			10/29/2010	BANC OF AMERICA SECURITIES.....		4,982,500	5,000,000	0
043353	AC 5	ARVINMERITOR.....			05/13/2010	Various.....		6,367,500	6,500,000	80,573
04363U	AA 4	ASCIANO FINANCE.....		F.....	09/16/2010	MORGAN STANLEY & CO.....		14,977,200	15,000,000	0
04541G	QB 1	ASSET BACKED SECURITIES CORP.....			01/28/2010	JEFFERIES & CO.....		1,504,179	1,563,545	236
04621X	AC 2	ASSURANT INC.....			09/17/2010	Various.....		21,839,892	20,690,000	171,273
04621X	AD 0	ASSURANT INC.....			08/17/2010	JEFFERIES & CO.....		10,543,900	10,000,000	9,375
LN2568	08 4	ASTORIA GENERATING 2ND LIEN T.....			10/15/2010	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		14,718,229	15,000,000	0
BL7053	03 8	ASURION 1ST LIEN B-2 INCREMEN.....			11/03/2010	BARCLAYS CAPITAL BANK DEBT.....		16,800,000	17,500,000	0
04650N	AA 2	AT&T INC.....			09/02/2010	VOLUNTARY EXCHANGE.....		274,755	383,000	0
051620	AA 0	AURORA DIAGNOSTICS HLDGS.....			12/14/2010	MORGAN STANLEY & CO.....		5,000,000	5,000,000	0
BL6697	02 5	AVENTINE RENEWABLE ENERGY.....			12/27/2010	CITIBANK NA BANK DEBT.....		9,600,000	10,000,000	0
05356X	AD 8	AVENTINE RENEWABLE ENERGY.....			08/19/2010	Various.....		5,075,000	5,000,000	115,556
29444G	AJ 6	AXA FINANCIAL INC.....			10/07/2010	JEFFERIES & CO.....		5,393,900	5,000,000	11,667
05947U	BS 6	BANC OF AMERICA COMMERCIAL MO.....			01/07/2010	JEFFERIES & CO.....		7,646,206	7,487,105	15,941
05950W	AF 5	BANC OF AMERICA COMMERCIAL MO.....			03/04/2010	RBS Securities.....		28,915,802	28,705,000	35,939
059511	AE 5	BANC OF AMERICA COMMERCIAL MO.....			03/02/2010	WELLS FARGO SECURITIES LLC.....		11,937,656	13,000,000	8,217
05955Y	AZ 2	BANC OF AMERICA FUNDING CORP.....			03/22/2010	BANC OF AMERICA SECURITIES.....		12,231,944	12,961,000	3,703
05949A	U5 7	BANC OF AMERICA MORTGAGE SECU.....			12/01/2010	SCHEDULED ACQUISITION.....		393,588	393,588	0
05949C	RS 7	BANC OF AMERICA MORTGAGE SECU.....			03/18/2010	SEA PORT GROUP SECURITIES, LLC.....		718,711	898,389	2,967
06051G	EB 1	BANK OF AMERICA CORP.....			03/08/2010	BANC OF AMERICA SECURITIES.....		4,994,950	5,000,000	0
06050T	KN 1	BANK OF AMERICA NA.....			03/29/2010	Various.....		8,412,450	8,500,000	20,022
06050T	KW 1	BANK OF AMERICA NA.....			08/16/2010	COHEN & COMPANY SECURITIES, LLC.....		3,251,940	3,000,000	32,533
05947U	EB 0	BANK OF AMERICA-FIRST UNION N.....			04/21/2010	MORGAN STANLEY & CO.....		6,650,000	7,000,000	30,382
06739F	GF 2	BARCLAYS BANK PLC.....		F.....	01/06/2010	Bedrock Securities LLC.....		4,588,882	4,445,000	67,292
06849U	AD 7	BARRICK AUSTRALIA FINANC.....		F.....	08/20/2010	TRANSFER (MKT VALUE).....		5,613,650	5,000,000	105,778

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
06849R	AB	8	BARRICK NA FINANCE LLC.....		01/15/2010	MIZUHO SECURITIES USA INC.....			2,292,940	2,000,000	47,600
07383F	JE	9	BEAR STEARNS COMMERCIAL MORTG.....		02/09/2010	BANC OF AMERICA SECURITIES.....			5,939,550	6,030,000	12,437
07383F	WG	9	BEAR STEARNS COMMERCIAL MORTG.....		10/18/2010	STORMHARBOUR SECURITIES LP.....			4,075,000	4,000,000	12,299
07388Q	AE	9	BEAR STEARNS COMMERCIAL MORTG.....		06/28/2010	Various.....			21,705,148	22,370,000	21,522
07388Q	AG	4	BEAR STEARNS COMMERCIAL MORTG.....		12/02/2010	BARCLAYS CAPITAL.....			11,415,125	11,600,000	11,436
07388T	BA	0	BEAR STEARNS COMMERCIAL MORTG.....		12/13/2010	J.P. MORGAN SEC. INC.....			4,587,500	5,000,000	161
075811	AE	9	BECKMAN COULTER INC.....		03/19/2010	BANC OF AMERICA SECURITIES.....			6,041,585	5,500,000	84,833
07820Q	AF	2	BELLA VISTA MORTGAGE TRUST.....		12/01/2010	PRESSPRICH (R.W.) & CO.....			2,661,668	2,897,053	1,197
084374	AA	5	BERKELEY STREET CDO LTD.....	F.....	05/13/2010	CITIGROUP GLOBAL MARKETS.....			23,941,970	24,810,331	33,316
084423	AM	4	BERKLEY (WFR) CORPORATION.....		09/27/2010	Various.....			9,064,330	8,455,000	164,502
064255	AA	0	BK TOKYO-MITSUBISHI UFI.....	F.....	01/13/2010	MORGAN STANLEY & CO.....			9,998,900	10,000,000	0
064255	AB	8	BK TOKYO-MITSUBISHI UFI.....	F.....	01/13/2010	MORGAN STANLEY & CO.....			5,997,540	6,000,000	0
05567L	G6	8	BNP PARIBAS.....	F.....	03/08/2010	BNP PARIBAS.....			4,983,550	5,000,000	0
05567M	AA	3	BNP PARIBAS.....	F.....	03/11/2010	MORGAN STANLEY & CO.....			2,618,050	2,500,000	0
097751	AS	0	BOMBARDIER INC.....	A.....	05/20/2010	Various.....			9,105,000	9,000,000	27,333
099724	AE	6	BORGWARNER INC.....		08/30/2010	Chapdelaine & Co.....			5,516,300	5,000,000	96,632
10112R	AQ	7	BOSTON PROPERTIES INC.....		08/20/2010	TRANSFER (MKT VALUE).....			5,564,150	5,000,000	104,444
10510K	AB	3	BRAMBLES USA INC.....		03/24/2010	J.P. MORGAN SEC. INC.....			11,980,680	12,000,000	0
10513K	AA	2	BRANCH BANKING & TRUST.....		03/26/2010	Various.....			15,955,910	15,005,000	333,450
109478	AA	5	BRIGHTSTAR CORP.....		11/23/2010	JEFFERIES & CO.....			5,000,000	5,000,000	0
BL4815	13	2	BRSP LLC.....		10/07/2010	BARCLAYS CAPITAL BANK DEBT.....			1,947,987	1,943,519	0
11778B	AA	0	BSKYB FINANCE UK PLC.....		01/07/2010	BARCLAYS CAPITAL.....			2,727,725	2,500,000	33,984
120111	BJ	7	BUILDING MATERIALS CORP.....	F.....	03/09/2010	DEUTSCHE BANK SECURITIES INC.....			4,956,750	5,000,000	0
120111	BK	4	BUILDING MATERIALS CORP.....		08/09/2010	DEUTSCHE BANK SECURITIES INC.....			1,969,860	2,000,000	0
120568	AQ	3	BUNGE LTD FINANCE CORP.....		04/14/2010	BANC OF AMERICA SECURITIES.....			5,146,300	5,000,000	66,583
BL6883	24	5	BURGER KING CORP B.....		10/22/2010	J.P MORGAN CHASE-BANK DEBT.....			13,860,000	14,000,000	0
12958R	AC	1	CALFRAC HOLDINGS LP.....		11/10/2010	RBC CAPITAL MARKETS.....			2,500,000	2,500,000	0
13124T	AC	4	CALLIDUS DEBT PARTNERS FUND L.....	F.....	10/27/2010	MORGAN STANLEY & CO.....			18,000,000	20,000,000	11,791
LN3356	71	1	CANNERY CASINO RESORTS 1ST LI.....		03/09/2010	Various.....			2,628,038	3,135,300	0
LN3356	67	9	CANNERY CASINO RESORTS 1ST LI.....		03/09/2010	Various.....			3,178,491	3,792,029	0
14170T	AF	8	CAREFUSION CORP.....		02/08/2010	VOLUNTARY EXCHANGE.....			20,878,508	20,755,000	20,683
141781	AX	2	CARGILL INC.....		02/04/2010	Chapdelaine & Co.....			2,325,792	2,100,000	25,200
144539	AE	3	CARRINGTON MORTGAGE LOAN TRUS.....		08/20/2010	TRANSFER (MKT VALUE).....			38,824,542	50,359,678	20,808
146900	AG	0	CASCADES INC.....		06/17/2010	VOLUNTARY EXCHANGE.....			4,930,302	5,000,000	2,153
147446	AQ	1	CASE NEW HOLLAND INC.....	A.....	06/22/2010	CREDIT SUISSE.....			2,979,600	3,000,000	0
150191	AA	2	CEDAR FAIR LP/CANADA'S W.....		07/15/2010	J.P. MORGAN SEC. INC.....			3,944,520	4,000,000	0
15135D	AJ	6	CENT CDO LTD.....	F.....	10/13/2010	CREDIT SUISSE.....			18,050,000	20,000,000	865
151608	AA	4	CENTRE POINT FUNDING LLC.....		03/02/2010	DEUTSCHE BANK SECURITIES INC.....			6,498,700	6,500,000	0
15672W	AA	2	CEQUEL COM HLDG I/CAP CP.....		06/23/2010	Various.....			5,759,500	5,800,000	54,960
12527G	AB	9	CF INDUSTRIES HOLDINGS I.....		04/20/2010	MORGAN STANLEY & CO.....			8,000,000	8,000,000	0
166754	AG	6	CHEVRON PHILLIPS CHEMICA.....		09/29/2010	Various.....			24,243,025	21,240,000	384,323
171204	AD	2	CHRYSLER FINANCIAL LEASE TRUS.....		03/02/2010	J.P. MORGAN SEC. INC.....			13,996,955	14,000,000	0
171340	AG	7	CHURCH & DWIGHT CO INC.....		12/08/2010	BANC OF AMERICA SECURITIES.....			9,986,800	10,000,000	0
BCC0XM	KB	9	CIT CLO LTD.....	F.....	03/19/2010	CITIGROUP GLOBAL MARKETS.....			167,500	250,000	18
172973	XW	4	CITICORP MORTGAGE SECURITIES.....		03/01/2010	SCHEDULED ACQUISITION.....			747,166	.....	......0
173067	EH	8	CITIGROUP COMMERCIAL MORTGAGE.....		02/18/2010	BANC OF AMERICA SECURITIES.....			3,796,699	4,500,000	13,307

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
LN4443	58 3	CITYCENTER HOLDINGS LLC.....			10/29/2010	Various.....		14,535,617	15,155,409	0
18451Q	AC 2	CLEAR CHANNEL WORLDWIDE.....			08/25/2010	VOLUNTARY EXCHANGE.....		1,000,000	1,000,000	17,986
18451Q	AD 0	CLEAR CHANNEL WORLDWIDE.....			08/25/2010	VOLUNTARY EXCHANGE.....		4,000,000	4,000,000	71,944
18683K	AC 5	CLIFFS NATURAL RESOURCES.....			09/29/2010	Various.....		4,912,750	5,000,000	0
BL6616	91 8	CLOPAY AMES TRUE TEMPER.....			10/06/2010	GOLDMAN SACHS-BANK DEBT.....		5,880,000	6,000,000	0
12572X	AA 8	CME GROUP INDEX SERVICES.....			03/08/2010	BARCLAYS CAPITAL.....		9,980,000	10,000,000	0
128896	BE 9	CMS ENERGY CORP.....			05/27/2010	BNP PARIBAS.....		3,357,340	3,500,000	83,854
12615S	AM 2	CNH WHOLESALE MASTER NOTE TRU.....			12/09/2010	MORGAN STANLEY & CO.....		11,000,000	10,000,000	70,514
LN3323	13 3	COACH AMERICA HOLDINGS 1ST LI.....			11/03/2010	J.P. MORGAN CHASE-BANK DEBT.....		1,714,066	2,148,405	0
LN3323	17 4	COACH AMERICA HOLDINGS 1ST LI.....			12/20/2010	Various.....		7,115,679	8,818,528	0
191241	AD 0	COCA-COLA FEMSA SAB CV.....		F.....	09/16/2010	VOLUNTARY EXCHANGE.....		9,951,585	10,000,000	39,826
193459	AH 7	COLEMAN CABLE INC.....			07/19/2010	VOLUNTARY EXCHANGE.....		5,919,182	6,000,000	249,000
201728	DR 0	COMMERCIAL MORTGAGE ACCEPTANCE.....			06/24/2010	STORMHARBOUR SECURITIES LP.....		170,616	170,563	992
12622D	AC 8	COMMERCIAL MORTGAGE PASS-THRO.....			10/20/2010	DEUTSCHE BANK SECURITIES INC.....		13,389,881	13,000,000	22,777
2027A0	EM 7	COMMONWEALTH BANK AUST.....		F.....	03/15/2010	CITIGROUP GLOBAL MARKETS.....		14,937,450	15,000,000	0
20449E	BT 2	COMPASS BANK.....			08/04/2010	CANTOR FITZGERALD & CO.....		1,897,520	2,000,000	39,111
20449E	XN 1	COMPASS BANK.....			08/04/2010	CANTOR FITZGERALD & CO.....		1,028,300	1,000,000	22,756
20451N	AD 3	COMPASS MINERALS INTERNA.....			06/07/2010	VOLUNTARY EXCHANGE.....		3,906,664	4,000,000	5,333
205363	AL 8	COMPUTER SCIENCES CORP.....			01/09/2010	SEA PORT GROUP SECURITIES, LLC.....		11,063,900	10,000,000	204,028
210795	PW 4	CONTINENTAL AIRLINES INC.....			08/04/2010	J.P. MORGAN SEC. INC.....		1,978,760	2,000,000	0
212015	AE 1	CONTINENTAL RESOURCES.....			09/13/2010	BANC OF AMERICA SECURITIES.....		2,500,000	2,500,000	0
219023	AC 2	CORN PRODUCTS INTL. INC.....			09/14/2010	J.P. MORGAN SEC. INC.....		5,274,750	5,000,000	139,861
219023	AE 8	CORN PRODUCTS INTL. INC.....			09/14/2010	J.P. MORGAN SEC. INC.....		9,982,300	10,000,000	0
12667G	UH 4	COUNTRYWIDE ALTERNATIVE LOAN.....			12/01/2010	SCHEDULED ACQUISITION.....		451,819	451,819	0
126673	ED 0	COUNTRYWIDE ASSET-BACKED CERT.....			02/17/2010	GOLDMAN SACHS.....		7,241,568	7,465,535	4,931
126673	XR 8	COUNTRYWIDE ASSET-BACKED CERT.....			08/20/2010	TRANSFER (MKT VALUE).....		16,187,880	20,000,000	11,997
12668U	AE 1	COUNTRYWIDE ASSET-BACKED CERT.....			11/25/2010	Various.....		3,939,520	4,120,725	1,831
12669F	ZT 3	COUNTRYWIDE HOME LOANS.....			06/01/2010	SCHEDULED ACQUISITION.....		969,536	969,536	0
12686G	YA 3	COUNTRYWIDE HOME LOANS.....			12/01/2010	SCHEDULED ACQUISITION.....		379,600	379,600	0
126190	AC 1	CPS AUTO TRUST.....			01/28/2010	JEFFERIES & CO.....		10,437,500	10,000,000	30,600
126193	AB 7	CPS AUTO TRUST.....			09/22/2010	CITIGROUP GLOBAL MARKETS.....		9,999,366	10,000,000	0
22545L	AD 1	CREDIT SUISSE MORTGAGE CAPITAL.....			09/23/2010	RBS Securities.....		25,957,031	25,000,000	99,581
22545R	AF 3	CREDIT SUISSE MORTGAGE CAPITAL.....			12/10/2010	MORGAN STANLEY & CO.....		434,697	482,661	6
22545Y	AD 3	CREDIT SUISSE MORTGAGE CAPITAL.....			06/03/2010	Various.....		16,771,127	17,475,000	41,646
BL6384	99 6	CRESCENT RESOURCES 1ST LIEN.....			09/16/2010	UBS WARBURG LLC, BANK DEBT.....		2,984,273	3,000,000	0
BL17458	22 9	CRESCENT RESOURCES 2ND LIEN B.....			12/14/2010	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		6,543,186	7,000,000	0
12626P	AE 3	CRH AMERICA INC.....			02/24/2010	BARCLAYS CAPITAL.....		5,327,500	5,000,000	100,111
22822R	AP 5	CROWN CASTLE TOWERS LLC.....			01/08/2010	MORGAN STANLEY & CO.....		10,000,000	10,000,000	0
22822R	AQ 3	CROWN CASTLE TOWERS LLC.....			01/08/2010	MORGAN STANLEY & CO.....		10,000,000	10,000,000	0
E13323	29 8	CROWN EURO HOLDINGS SA.....		D.....	07/21/2010	MERRILL LYNCH.....		2,573,598	2,573,598	0
22540A	2E 7	CS FIRST BOSTON MORTGAGE SECU.....			05/27/2010	DEUTSCHE BANK SECURITIES INC.....		3,026,016	3,000,000	557
22540A	6K 9	CS FIRST BOSTON MORTGAGE SECU.....			11/17/2010	WELLS FARGO SECURITIES LLC.....		1,210,459	1,185,000	4,569
22540A	EY 0	CS FIRST BOSTON MORTGAGE SECU.....			02/23/2010	WELLS FARGO SECURITIES LLC.....		12,997,500	12,000,000	37,300
22541N	UP 2	CS FIRST BOSTON MORTGAGE SECU.....			05/27/2010	SEA PORT GROUP SECURITIES, LLC.....		4,986,875	5,000,000	803
22541S	J3 3	CS FIRST BOSTON MORTGAGE SECU.....			03/05/2010	J.P. MORGAN SEC. INC.....		2,837,500	3,500,000	5,819
126408	GJ 6	CSX CORP.....			02/18/2010	Various.....		7,960,375	7,500,000	121,333
231021	AJ 5	CUMMINS INC.....			08/23/2010	Various.....		13,191,854	12,615,000	287,389

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification		2 Description		3	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
231021	AK 2	CUMMINS INC.....			09/15/2010	Knight Libertas LLC.....		4,061,650	5,000,000	14,910
231907	GM 2	CUSTOM REPACKAGED ASSET VEHIC.....			09/02/2010	CITADEL SECURITIES LLC.....		911,744	923,286	1,996
190749	AH 4	CWCAPITAL COBALT.....			12/02/2010	CITIGROUP GLOBAL MARKETS.....		13,367,758	14,321,000	12,540
232820	AG 5	CYTEC INDUSTRIES INC.....			09/16/2010	Various.....		21,413,383	19,640,000	475,800
237194	AB 1	DARDEN RESTAURANTS INC.....			03/02/2010	CREDIT SUISSE.....		5,675,150	5,000,000	33,646
237194	AG 0	DARDEN RESTAURANTS INC.....			02/18/2010	Various.....		7,030,730	6,500,000	108,844
23833N	AG 9	DAVE & BUSTER'S INC.....			11/19/2010	VOLUNTARY EXCHANGE.....		5,000,000	5,000,000	256,667
23918K	AL 2	DAVITA INC.....			10/05/2010	BANC OF AMERICA SECURITIES.....		6,000,000	6,000,000	
G2615*	AA 4	DCC TREASURY LTD.....		F.....	03/24/2010	RBS Securities.....		5,000,000	5,000,000	
242370	AA 2	DEAN FOODS CO.....			12/09/2010	CREDIT SUISSE.....		4,662,500	5,000,000	12,639
245217	AR 5	DEL MONTE CORP/FOODS CO.....			07/09/2010	VOLUNTARY EXCHANGE.....		10,587,496	10,500,000	183,750
BL5289	18 8	DELTA AIR LINES INC.....			09/23/2010	CITIBANK NA BANK DEBT.....		10,133,466	10,153,418	
PP600N	RF 0	DELTA AIRLINE XO.....			03/26/2010	Various.....		7,324,098	9,083,459	
25162C	MN 3	DEUTSCHE BANK AG LONDON.....		F.....	01/08/2010	BAIRD (ROBERT W).....		11,028,600	10,000,000	220,000
254423	AA 4	DINEEQUITY INC.....			10/06/2010	BARCLAYS CAPITAL.....		4,000,000	4,000,000	
25469H	AD 7	DIRECTV HOLDINGS/FINANCE.....			01/04/2010	Bedrock Securities LLC.....		1,624,350	1,560,000	6,078
25469H	AG 0	DIRECTV HOLDINGS/FING.....			05/24/2010	Various.....		16,475,000	15,000,000	246,753
25469H	AL 9	DIRECTV HOLDINGS/FING.....			04/16/2010	VOLUNTARY EXCHANGE.....		14,963,465	15,000,000	29,688
25470D	AD 1	DISCOVERY COMMUNICATIONS.....			06/10/2010	Various.....		9,974,000	10,000,000	10,583
25470X	AB 1	DISH DBS CORP.....			12/01/2010	VOLUNTARY EXCHANGE.....		10,159,826	10,000,000	293,125
23322B	FL 7	DLJ COMMERCIAL MORTGAGE CORP.....			08/31/2010	BARCLAYS CAPITAL.....		10,674,460	10,671,126	3,616
260543	CA 9	DOW CHEMICAL CO/THE.....			09/15/2010	Various.....		11,113,725	10,000,000	44,250
26054E	AT 6	DOW CHEMICAL CO/THE.....			11/19/2010	MIZUHO SECURITIES USA INC.....		1,160,489	1,000,000	21,313
BCCOMZ	VQ 7	DRYDEN LEVERAGED LOAN CDO.....		D.....	03/23/2010	GOLDMAN SACHS.....		228,641	337,478	938
BCCOMZ	VR 5	DRYDEN LEVERAGED LOAN CDO.....		D.....	04/30/2010	COHEN & COMPANY SECURITIES, LLC.....		623,053	906,259	3,930
BCCOW3	9A 7	DRYDEN LEVERAGED LOAN CDO.....		D.....	01/29/2010	GOLDMAN SACHS.....		519,363	776,328	3,887
BCCOW3	9B 5	DRYDEN LEVERAGED LOAN CDO.....		D.....	04/14/2010	MORGAN STANLEY & CO.....		67,586	136,537	36
233326	B@ 5	DST SYSTEMS INC.....			08/09/2010	WELLS FARGO SECURITIES LLC.....		5,000,000	5,000,000	
BL7196	65 4	DUNKIN BRANDS B.....			12/16/2010	BARCLAYS CAPITAL BANK DEBT.....		11,940,000	12,000,000	
26613T	AC 4	DUPOINT FABROS TECH LP.....			07/22/2010	VOLUNTARY EXCHANGE.....		6,000,000	6,000,000	52,417
BL7313	56 4	EARTHBOUND FARMS.....			12/30/2010	ROYAL BANK OF CANADA BANK DEBT.....		3,447,500	3,500,000	
27876G	BH 0	ECHOSTAR DBS CORP.....			02/10/2010	WELLS FARGO SECURITIES LLC.....		2,005,000	2,000,000	32,722
27965#	AF 9	EDENS&AVANT TR A.....			09/01/2010	BANC OF AMERICA SECURITIES.....		12,000,000	12,000,000	
28370T	AA 7	EL PASO PIPELINE PART OP.....			03/25/2010	MORGAN STANLEY & CO.....		7,500,000	7,500,000	
29266F	AA 2	ENDURANCE CLO I LTD.....			09/14/2010	Various.....		14,899,357	15,601,421	11,458
29268B	AB 7	ENEL FINANCE INTERNATION.....		F.....	02/12/2010	Various.....		21,982,100	20,000,000	499,132
29268B	AF 8	ENEL FINANCE INTERNATION.....		F.....	02/09/2010	MORGAN STANLEY & CO.....		5,625,000	6,000,000	125,000
292757	AA 9	ENERGYSOLUTIONS INC/LLC.....			08/05/2010	J.P. MORGAN SEC. INC.....		4,934,500	5,000,000	
BL6592	82 0	ENERGYSOLUTIONS LLC.....			12/06/2010	J.P. MORGAN CHASE-BANK DEBT.....		10,748,377	10,966,997	
LN3334	66 8	ENTEGRA TC LLC 2ND LIEN.....			11/29/2010	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		2,940,468	3,214,331	
29365T	AA 2	ENTERGY TEXAS INC.....			08/20/2010	TRANSFER (MKT VALUE).....		6,104,200	5,000,000	21,771
293791	AR 0	ENTERPRISE PRODUCTS OPER.....			08/20/2010	TRANSFER (MKT VALUE).....		7,608,790	7,000,000	167,222
29476L	AC 1	ERP OPERATING LP.....			01/13/2010	J.P. MORGAN SEC. INC.....		5,532,200	5,000,000	23,490
30161M	AE 3	EXELON GENERATION CO LLC.....			02/16/2010	COHEN & COMPANY SECURITIES, LLC.....		2,239,925	2,043,000	48,555
305915	AD 2	FALCONBRIDGE LTD.....		A.....	01/12/2010	JEFFERIES & CO.....		1,593,390	1,500,000	9,854
30244X	AC 4	FC CBO IV LTD CORP.....		F.....	03/10/2010	BANC OF AMERICA SECURITIES.....		2,339,408	2,449,642	326

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
313309 AP 1	FEDERAL EXPRESS.....		03/19/2010	JEFFERIES & CO.....		2,365,488	2,100,000	36,564
31331F AQ 4	FEDEX CORP 1996 PASS TST.....		05/19/2010	FTN FINANCIAL SECURITIES CORP.....		2,743,339	2,607,489	64,818
31331F AU 5	FEDEX CORP 1997 PASS TST.....		04/22/2010	FTN FINANCIAL SECURITIES CORP.....		1,551,385	1,421,594	15,579
30250X AA 9	FGI OPERATING CO INC.....		12/02/2010	MANDATORY EXCHANGE.....		5,282,810	5,000,000	172,257
31659T DS 1	FIELSTONE MORTGAGE INVESTMEN.....		04/13/2010	GOLDMAN SACHS.....		9,434,375	10,000,000	3,765
32051G RB 3	FIRST HORIZON MORTGAGE PASS-T.....		12/01/2010	SCHEDULED ACQUISITION.....		685,971	685,971	0
337738 AH 1	FISERV INC.....		09/14/2010	WELLS FARGO SECURITIES LLC.....		9,977,300	10,000,000	0
30247T AA 4	FMA CBO FUNDING LTD.....	F.....	03/19/2010	CITIGROUP GLOBAL MARKETS.....		17,481,571	18,115,618	17,281
302508 BA 3	FNR LLC.....		03/05/2010	CITIGROUP GLOBAL MARKETS.....		7,095,097	6,750,000	7,696
BL7101 71 2	FOCUS BRANDS INC.....	F.....	11/18/2010	CREDIT SUISSE-BANK DEBT.....		4,950,000	5,000,000	0
30239X AC 1	FOSTERS FIN CORP.....		04/13/2010	Various.....		4,770,782	4,465,000	53,785
BL5469 62 4	FREEDOM COMMUNICATIONS A.....		09/07/2010	Various.....		7,618,052	7,933,333	0
35671D AS 4	FREEPOT-MCMORAN C & G.....		02/01/2010	SEA PORT GROUP SECURITIES, LLC.....		2,180,000	2,000,000	57,229
17453B AS 0	FRONTIER COMMUNICATIONS.....		10/07/2010	BANC OF AMERICA SECURITIES.....		5,140,000	5,000,000	94,063
35906A AD 0	FRONTIER COMMUNICATIONS.....		08/23/2010	VOLUNTARY EXCHANGE.....		3,000,000	3,000,000	85,969
363620 AF 2	GALLATIN FUNDING LTD.....	F.....	02/23/2010	J.P. MORGAN SEC. INC.....		3,045,900	3,120,000	0
BL7406 34 3	GATEWAY CASINOS.....	C.....	12/08/2010	Jefferies and Co Bank Debt.....		5,874,209	5,933,544	0
36962G XZ 2	GEN ELEC CAP CRP.....		05/26/2010	BAIRD (ROBERT W).....		5,272,600	5,000,000	71,250
36158Z AV 8	GENERAL ELEC CAP CANADA.....	C.....	10/26/2010	COHEN & COMPANY SECURITIES, LLC.....		5,300,959	5,000,000	104,795
36158Z BP 0	GENERAL ELEC CAP CANADA.....	C.....	10/04/2010	Various.....		12,521,389	12,500,000	110,356
36962G 3H 5	GENERAL ELEC CAP CORP.....		01/15/2010	Various.....		10,418,050	10,000,000	196,094
37185L AA 0	GENESIS ENERGY LP(GENESI).....		12/09/2010	Various.....		9,985,000	10,000,000	21,438
372546 AM 3	GEORGE WASHINGTON UNIVER.....		06/23/2010	BARCLAYS CAPITAL.....		8,000,000	8,000,000	0
36171V AA 6	GIA INVESTMENT GRADE ODO LTD.....	F.....	12/07/2010	MORGAN STANLEY & CO.....		9,257,873	9,449,822	16,583
37990V AC 9	GLOBAL AVIATION HLDG INC.....		12/20/2010	VOLUNTARY EXCHANGE.....		4,790,634	5,000,000	243,056
361849 ZB 1	GMAC COMMERCIAL MORTGAGE SECU.....		03/26/2010	MORGAN STANLEY & CO.....		15,383,996	15,973,000	75,666
36186C BR 3	GMAC INC.....		05/06/2010	GOLDMAN SACHS.....		4,989,700	5,000,000	121,167
36188L AA 9	GMAC MORTGAGE CORPORATION LOAN.....		06/22/2010	BANC OF AMERICA SECURITIES.....		6,982,500	7,000,000	19,007
BCC0W6 BH 2	GOLDENTREE LOAN OPPORTUNITIES.....	F.....	05/17/2010	MORGAN STANLEY & CO.....		182,500	250,000	117
BCC0Z3 ID 8	GOLDENTREE LOAN OPPORTUNITIES.....	F.....	04/05/2010	J.P. MORGAN SEC. INC.....		340,800	480,000	2,940
38141G CU 6	GOLDMAN SACHS.....		07/20/2010	COHEN & COMPANY SECURITIES, LLC.....		5,063,450	5,000,000	134,410
38141E A5 8	GOLDMAN SACHS GROUP INC.....		03/01/2010	GOLDMAN SACHS.....		9,909,900	10,000,000	0
38141E A6 6	GOLDMAN SACHS GROUP INC.....		09/17/2010	Various.....		11,343,968	10,500,000	186,583
38141G EK 6	GOLDMAN SACHS GROUP INC.....	C.....	11/17/2010	Chapdelaine & Co.....		5,131,561	5,000,000	125,137
38141G GK 4	GOLDMAN SACHS GROUP INC.....	C.....	10/27/2010	TD SECURITIES.....		9,800,470	10,000,000	0
382550 AZ 4	GOODYEAR TIRE & RUBBER C.....		02/05/2010	Knight Libertas LLC.....		1,062,500	1,000,000	24,792
382550 BB 6	GOODYEAR TIRE & RUBBER C.....		08/11/2010	Various.....		5,956,140	6,000,000	2,063
38405J AH 2	GRACECHURCH MORTGAGE FINANCI.....	F.....	10/19/2010	DEUTSCHE BANK SECURITIES INC.....		9,753,000	10,000,000	7,796
38470R AH 4	GRAHAM PACK CO LP/GPC.....		12/06/2010	VOLUNTARY EXCHANGE.....		4,928,817	5,000,000	177,604
20173R AC 3	GREENWICH CAPITAL COMMERCIAL.....		11/18/2010	MORGAN STANLEY & CO.....		307,075	346,000	77
20173R AD 1	GREENWICH CAPITAL COMMERCIAL.....		11/18/2010	MORGAN STANLEY & CO.....		8,687,500	10,000,000	2,419
20173V AG 5	GREENWICH CAPITAL COMMERCIAL.....		12/28/2010	Various.....		19,860,156	20,000,000	97,783
396789 EC 9	GREENWICH CAPITAL COMMERCIAL.....		02/22/2010	RBS Securities.....		9,231,040	10,144,000	32,941
40049J AZ 0	GRUPO TELEVISIA S.A.....	F.....	03/23/2010	VOLUNTARY EXCHANGE.....		9,832,454	10,000,000	207,951
36249K AC 4	GS MORTGAGE SECURITIES CORP.....		08/04/2010	GOLDMAN SACHS.....		15,449,400	15,000,000	30,613
36228C VF 7	GS MORTGAGE SECURITIES CORP.....		11/10/2010	BANC OF AMERICA SECURITIES.....		958,008	1,000,000	2,380
36233Z AE 8	GS MORTGAGE SECURITIES CORP.....		05/06/2010	Various.....		25,702,026	25,822,000	39,881

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
362341	D6 3	GSAA HOME EQUITY TRUST.....			07/16/2010	RBS Securities.....		3,714,717	3,780,882	1,194
BL7159	21 5	GYMBOREE CORP.....			12/13/2010	CREDIT SUISSE-BANK DEBT.....		9,950,000	10,000,000	0
40536Y	AE 4	HALCYON LOAN INVESTORS CLO LT.....	F		05/12/2010	Various.....		932,275	1,280,000	445
40536R	AE 9	HALCYON STRUCTURED ASSET MANA.....	F		05/12/2010	CITIGROUP GLOBAL MARKETS.....		429,975	585,000	219
410345	AH 5	HANESBRANDS INC.....			12/08/2010	BANC OF AMERICA SECURITIES.....		7,162,500	7,500,000	32,760
BCC116	8E 5	HARBOURMASTER CLO.....	D		02/24/2010	CROSS POINT CAPITAL.....		205,777	270,760	0
BCCOM6	L5 8	HARBOURMASTER CLO.....	D		04/12/2010	DEUTSCHE BANK SECURITIES INC.....		73,906	135,919	1,142
BCCORU	RM 7	HARBOURMASTER CLO.....	D		03/17/2010	BANC OF AMERICA SECURITIES.....		231,337	340,201	707
BL7245	69 1	HARBOURVEST PARTNERS LLC.....			12/28/2010	CREDIT SUISSE-BANK DEBT.....		3,960,000	4,000,000	0
41283B	AC 1	HARLEY-DAVIDSON MOTORCYCLE TR.....			04/01/2010	CITIGROUP GLOBAL MARKETS.....		4,988,000	4,800,000	16,368
413627	BL 3	HARRAHS OPERATING CO INC.....			01/27/2010	VOLUNTARY EXCHANGE.....		7,000,000	7,000,000	122,500
418056	AS 6	HASBRO INC.....			10/19/2010	Various.....		5,025,510	5,000,000	32,456
LN4757	66 9	HAWAIIAN TELCOM COMMUN.....			11/30/2010	Various.....		14,917,425	14,959,919	0
404119	BJ 7	HCA INC.....			06/08/2010	VOLUNTARY EXCHANGE.....		5,900,686	6,000,000	148,313
404119	BK 4	HCA INC.....			06/08/2010	VOLUNTARY EXCHANGE.....		3,964,371	4,000,000	70,889
42217K	AS 5	HEALTH CARE REIT INC.....			03/30/2010	BANC OF AMERICA SECURITIES.....		14,894,550	15,000,000	0
421924	BH 3	HEALTHSOUTH CORP.....			09/28/2010	CITIGROUP GLOBAL MARKETS.....		5,000,000	5,000,000	0
423012	B@ 1	HEINEKEN N.V.....	F		08/13/2010	J.P. MORGAN SEC. INC.....		10,000,000	10,000,000	0
BL6895	50 4	HGI HOLDINGS Initial Term.....			11/17/2010	Various.....		9,930,050	10,000,000	0
BL5897	14 7	HHI HOLDINGS LLC.....			10/06/2010	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		9,042,724	9,250,000	0
42951T	AB 3	HIDDEN RIDGE FACILITY.....			06/22/2010	CREDIT SUISSE.....		3,000,000	3,000,000	0
BL6018	87 5	HOFFMASTER GROUP INC6.....			08/12/2010	CREDIT SUISSE-BANK DEBT.....		4,874,726	5,000,000	0
435765	AC 6	HOLLY ENERGY PARTNERS LP.....			03/05/2010	UBS Securities LLC.....		3,000,000	3,000,000	0
43641N	BC 7	HOLMES MASTER ISSUER PLC.....	F		11/04/2010	BANC OF AMERICA SECURITIES.....		10,000,000	10,000,000	0
444859	AV 4	HUMANA INC.....			02/10/2010	BANC OF AMERICA SECURITIES.....		5,266,900	5,000,000	67,188
44923Q	AA 2	HYUNDAI CAPITAL AMERICA.....			09/29/2010	CITIGROUP GLOBAL MARKETS.....		9,979,300	10,000,000	0
44924C	AA 2	HYUNDAI CAPITAL AUTO FUNDING.....	F		11/30/2010	BANC OF AMERICA SECURITIES.....		29,783,014	30,000,000	8,039
44920U	AB 4	HYUNDAI CAPITAL SERVICES.....	F		11/29/2010	Various.....		20,517,823	19,148,000	395,599
44890A	AA 6	HYUNDAI MOTOR MANUFACTUR.....	F		04/12/2010	BANC OF AMERICA SECURITIES.....		4,984,950	5,000,000	0
451102	AD 9	ICAHN ENTERPRISES/FIN.....			07/27/2010	VOLUNTARY EXCHANGE.....		8,795,775	9,000,000	23,250
451102	AH 0	ICAHN ENTERPRISES/FIN.....			07/27/2010	VOLUNTARY EXCHANGE.....		8,819,881	9,000,000	24,000
451102	AJ 6	ICAHN ENTERPRISES/FIN.....			11/08/2010	JEFFERIES & CO.....		7,743,750	7,500,000	188,906
451102	AM 9	ICAHN ENTERPRISES/FIN.....			11/08/2010	JEFFERIES & CO.....		7,762,500	7,500,000	195,000
61945A	AD 9	IMC GLOBAL INC.....			05/21/2010	Various.....		14,563,945	13,281,000	370,000
452559	AA 5	IMPAC SECURED ASSETS CORP.....			04/05/2010	CREDIT SUISSE.....		9,217,769	9,992,161	1,189
45326Y	AA 5	INICTEC PIVOT LTD.....	F		11/30/2010	CITIGROUP GLOBAL MARKETS.....		3,968,000	4,000,000	0
43709L	AB 3	INDYMAC RESIDENTIAL ASSET BACKED.....			08/20/2010	TRANSFER (MKT VALUE).....		8,746,830	10,901,474	3,720
449786	AA 0	ING BANK NV.....	F		03/08/2010	DEUTSCHE BANK SECURITIES INC.....		7,213,850	7,000,000	129,549
45840J	AA 5	INTERACTIVE DATA CORP.....			07/20/2010	BARCLAY'S CAPITAL.....		4,000,000	4,000,000	0
BL5055	12 6	INTERSTATE BAKERIES A.....			12/02/2010	Various.....		4,209,060	5,722,099	0
BL5055	16 7	INTERSTATE BAKERIES B.....			12/02/2010	Various.....		3,287,284	4,468,970	0
460146	BU 6	INTL PAPER CO.....			09/17/2010	Various.....		7,088,550	6,600,000	159,169
460146	BZ 5	INTL PAPER CO.....			08/11/2010	COHEN & COMPANY SECURITIES, LLC.....		4,320,520	4,000,000	78,750
460146	CF 8	INTL PAPER CO.....			09/23/2010	Various.....		25,748,339	22,967,000	531,307
BL6186	18 5	INVENTIV HEALTH B.....			08/17/2010	CITIBANK NA BANK DEBT.....		6,895,000	7,000,000	0
462846	AB 2	IRON MOUNTAIN INC.....			05/07/2010	DEUTSCHE BANK SECURITIES INC.....		10,000,000	10,000,000	251,875
BL6824	30 6	ISOLA USA CORP.....			10/14/2010	GOLDMAN SACHS-BANK DEBT.....		6,790,000	7,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification		2 Description		3	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
46507M	AA 0	ISRAEL ELECTRIC CORP LTD.....		F.....	09/14/2010	Knight Libertas LLC.....			5,663,500	5,000,000	62,431
471109	AB 4	JARDEN CORP.....			02/11/2010	Various.....			9,488,750	9,500,000	194,896
G4986*	AA 1	JARDINE LLOYD TH.....		F.....	09/30/2010	BARCLAYS CAPITAL.....			3,000,000	3,000,000	0
47233U	AA 1	JEFFERIES & CO.....			12/13/2010	JEFFERIES & CO.....			9,399,746	9,894,469	393
472319	AD 4	JEFFERIES GROUP INC.....			09/16/2010	CREDIT SUISSE.....			6,279,812	5,804,000	97,560
24422Z	CP 5	JOHN DEERE CREDIT INC.....		C.....	10/06/2010	COHEN & COMPANY SECURITIES, LLC.....			5,547,484	5,000,000	19,004
478336	AN 7	JOHNSON CONTROLS INC.....			03/01/2010	JEFFERIES & CO.....			580,144	650,000	4,533
481165	AH 1	JOY GLOBAL INC.....			10/20/2010	BANC OF AMERICA SECURITIES.....			5,137,500	5,000,000	147,222
46625Y	T9 4	JP MORGAN CHASE COMMERCIAL MO.....			08/20/2010	TRANSFER (MKT VALUE).....			71,773,314	84,131,568	13,239
46625Y	VX 8	JP MORGAN CHASE COMMERCIAL MO.....			12/29/2010	MORGAN STANLEY & CO.....			13,292,695	13,400,000	3,962
46629Y	AC 3	JP MORGAN CHASE COMMERCIAL MO.....			06/03/2010	J.P. MORGAN SEC. INC.....			24,339,844	25,000,000	26,444
46629Y	AF 6	JP MORGAN CHASE COMMERCIAL MO.....			09/08/2010	Various.....			8,077,500	9,000,000	16,398
BL6955	21 7	JT BAKER HOLDINGS - AVANTOR.....			10/28/2010	CREDIT SUISSE-BANK DEBT.....			9,900,000	10,000,000	0
BL6623	52 6	K2PURE SOLUTIONS NOCAL LP.....			10/19/2010	CREDIT SUISSE-BANK DEBT.....			4,700,000	5,000,000	0
486011	AF 6	KATONAH LTD.....		F.....	09/01/2010	J.P. MORGAN SEC. INC.....			2,844,072	2,905,821	2,734
49427F	AA 6	KILROY REALTY CORP.....			10/27/2010	BARCLAYS CAPITAL.....			7,995,120	8,000,000	0
49446Q	BB 6	KIMCO REALTY CORP.....			04/08/2010	WELLS FARGO SECURITIES LLC.....			6,095,520	6,000,000	9,808
49446Q	BF 7	KIMCO REALTY CORP.....			08/20/2010	TRANSFER (MKT VALUE).....			4,612,561	4,230,000	96,489
49446R	AH 2	KIMCO REALTY CORP.....			08/20/2010	TRANSFER (MKT VALUE).....			6,338,722	5,905,000	104,715
49456A	AA 1	KINDER MORGAN FINANCE.....		A.....	12/06/2010	CITIGROUP GLOBAL MARKETS.....			6,999,510	7,000,000	0
780641	AH 9	KPN NV.....		F.....	08/20/2010	TRANSFER (MKT VALUE).....			7,428,564	5,400,000	178,388
50075N	AZ 7	KRAFT FOODS INC.....			02/04/2010	HSBC SECURITIES.....			4,951,800	5,000,000	0
501044	CG 4	KROGER CO.....			02/01/2010	COHEN & COMPANY SECURITIES, LLC.....			23,081,681	20,660,000	571,474
502413	AY 3	L-3 COMMUNICATIONS CORP.....			05/14/2010	VOLUNTARY EXCHANGE.....			9,965,906	10,000,000	41,889
LN2270	29 3	LA PALOMA GENERATING 1ST LIEN.....			10/22/2010	Various.....			1,238,975	1,421,196	0
LN2270	25 1	LA PALOMA GENERATING 1ST LIEN.....			10/22/2010	Various.....			12,492,707	14,265,503	0
LN2254	38 8	LA PALOMA GENERATING 1ST LIEN.....			10/22/2010	Various.....			2,014,405	2,293,552	0
50540R	AH 5	LAB CORP OF AMER HLDGS.....			11/16/2010	CITIGROUP GLOBAL MARKETS.....			7,488,375	7,500,000	0
513075	AY 7	LAMAR MEDIA CORP.....			09/21/2010	VOLUNTARY EXCHANGE.....			3,990,208	4,000,000	130,375
515055	AC 5	LANDMARK CDO.....		F.....	06/18/2010	MORGAN STANLEY & CO.....			4,592,480	4,698,189	7,862
BCC0YA	RT 8	LAURELIN BV.....		D.....	03/22/2010	BARCLAYS CAPITAL.....			93,550	135,580	424
52108H	CD 4	LB-UBS COMMERCIAL MORTGAGE TR.....			11/03/2010	BARCLAYS CAPITAL.....			1,253,516	1,250,000	6,338
52108H	DH 4	LB-UBS COMMERCIAL MORTGAGE TR.....			03/04/2010	J.P. MORGAN SEC. INC.....			8,926,500	8,656,000	46,959
52108H	EK 6	LB-UBS COMMERCIAL MORTGAGE TR.....			05/18/2010	WELLS FARGO SECURITIES LLC.....			8,140,000	8,000,000	15,444
52108H	EM 2	LB-UBS COMMERCIAL MORTGAGE TR.....			05/13/2010	MORGAN STANLEY & CO.....			9,900,000	10,000,000	13,780
50183E	AA 1	LCM LTD PARTNERSHIP.....		F.....	11/05/2010	BANC OF AMERICA SECURITIES.....			19,800,000	20,000,000	0
50183E	AB 9	LCM LTD PARTNERSHIP.....		F.....	11/05/2010	BANC OF AMERICA SECURITIES.....			4,750,000	5,000,000	0
52465#	BG 9	LEGG MASON MTOE.....			10/26/2010	BARCLAYS CAPITAL.....			15,144,565	12,888,992	28,589
Q5516*	AA 6	LEIGHTON HOLDING.....		F.....	07/21/2010	J.P. MORGAN SEC. INC.....			8,000,000	8,000,000	0
52541R	AA 5	LEISUREWORLD SENIOR CARE.....		C.....	10/27/2010	Various.....			17,802,720	18,000,000	361,775
526057	BD 5	LENNAR CORP.....			09/13/2010	VOLUNTARY EXCHANGE.....			9,896,491	10,000,000	249,042
BL7168	10 9	LESLIE'S POOLMART B.....			12/02/2010	BANC OF AMERICA SECURITIES LLC BANK DEBT.....			4,950,000	5,000,000	0
52989L	AD 1	LIBBEY GLASS INC.....			01/28/2010	BARCLAYS CAPITAL.....			1,961,640	2,000,000	0
53217V	AB 5	LIFE TECHNOLOGIES CORP.....			03/19/2010	JEFFERIES & CO.....			505,590	500,000	2,139
53217V	AD 1	LIFE TECHNOLOGIES CORP.....			12/09/2010	BANC OF AMERICA SECURITIES.....			9,984,000	10,000,000	0
53225M	AG 4	LIGHTPOINT CLO LTD.....		F.....	01/20/2010	CITIGROUP GLOBAL MARKETS.....			653,625	830,000	461

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification		2 Description		3 Foreign	5 Name of Vendor		6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
53225V	AC 3	LIGHTPOINT CLO LTD.....	F.....	12/31/2010	J.P. MORGAN SEC. INC.....			18,200,000	20,000,000	31,179
BL6930	87 1	LIGHTSQUARED INC.....		12/31/2010	Various.....			18,652,500	20,252,500	0
534187	AR 0	LINCOLN NATIONAL CORP.....		10/20/2010	JEFFERIES & CO.....			2,059,977	2,043,000	6,282
534187	BA 6	LINCOLN NATIONAL CORP.....		06/15/2010	J.P. MORGAN SEC. INC.....			9,978,900	10,000,000	0
538034	AC 3	LIVE NATION ENTERTAINMENT.....		04/22/2010	J.P. MORGAN SEC. INC.....			1,000,000	1,000,000	0
53947M	AA 4	LLOYDS TSB BANK PLC.....	F.....	09/09/2010	Various.....			47,572,850	47,500,000	55,295
53947N	AA 2	LLOYDS TSB BANK PLC.....	F.....	09/07/2010	GOLDMAN SACHS.....			4,969,600	5,000,000	0
54251T	AC 3	LONG BEACH MORTGAGE LOAN TRUST.....		08/20/2010	TRANSFER (MKT VALUE).....			4,910,909	9,665,488	2,622
54251U	AC 0	LONG BEACH MORTGAGE LOAN TRUST.....		08/20/2010	TRANSFER (MKT VALUE).....			6,683,695	18,095,291	4,486
54627R	AD 2	LOUISIANA LOC GOVERNMENT.....		07/16/2010	CITIGROUP GLOBAL MARKETS.....			9,495,316	9,500,000	0
54627R	AG 5	LOUISIANA LOC GOVERNMENT.....		07/16/2010	CITIGROUP GLOBAL MARKETS.....			9,988,302	10,000,000	0
353143	9A 0	LT MEZ-A.....		08/02/2010	CITIGROUP GLOBAL MARKETS.....			12,025,314	22,023,965	0
55265A	AA 9	MAC CAPITAL LTD.....	F.....	06/24/2010	J.P. MORGAN SEC. INC.....			5,778,500	5,915,000	4,100
55445#	AA 1	MACH GEN LLC-2ND LIEN C.....		11/26/2010	Various.....			5,963,469	7,200,942	0
55448Q	AM 8	MACK-CALI REALTY L.P.....		08/12/2010	BANC OF AMERICA SECURITIES.....			2,261,128	2,075,000	10,363
55659F	AC 8	MADISON AVENUE CDO LTD.....		06/09/2010	Various.....			12,183,804	12,512,250	44,987
564563	AB 0	MANTECH INTERNATIONAL CO.....	F.....	08/19/2010	VOLUNTARY EXCHANGE.....			4,000,000	4,000,000	101,500
56808R	AA 4	MARINA DISTRICT FINANCE.....		08/04/2010	BANC OF AMERICA SECURITIES.....			1,978,860	2,000,000	0
56808R	AC 0	MARINA DISTRICT FINANCE.....		08/04/2010	BANC OF AMERICA SECURITIES.....			1,986,300	2,000,000	0
570535	AG 9	MARKEL CORP.....		06/11/2010	STERNE AGEE & LEACH.....			5,233,650	5,000,000	123,521
571748	AP 7	MARSH & MCLENNAN COS INC.....		09/13/2010	Various.....			21,508,100	20,000,000	126,181
57632X	AW 3	MASTER ASSET VEHICLE.....	C.....	01/05/2010	Various.....			1,890	3,279	0
577081	AS 1	MATTEL INC.....		04/14/2010	DEUTSCHE BANK SECURITIES INC.....			2,685,925	2,500,000	13,281
577081	AT 9	MATTEL INC.....		09/23/2010	BANC OF AMERICA SECURITIES.....			3,991,000	4,000,000	0
577081	AU 6	MATTEL INC.....		11/16/2010	Various.....			7,194,950	7,500,000	55,542
58277B	AB 1	MCE FINANCE LTD.....	F.....	12/27/2010	VOLUNTARY EXCHANGE.....			4,936,949	5,000,000	59,792
582676	AN 8	MDC HOLDINGS INC.....		08/31/2010	DEUTSCHE BANK SECURITIES INC.....			2,020,000	2,020,000	33,330
BL5723	50 9	MEDIANEWS GROUP INC.....		11/18/2010	Various.....			12,029,536	12,601,463	0
59001A	AN 2	MERITAGE HOMES CORP.....		07/01/2010	VOLUNTARY EXCHANGE.....			4,880,164	5,000,000	77,458
58312T	AD 5	MERRILL LYNCH/COUNTRYWIDE COM.....		06/22/2010	CITIGROUP GLOBAL MARKETS.....			9,504,688	10,000,000	36,567
592179	JD 8	MET LIFE GLOB FUNDING I.....		04/15/2010	COHEN & COMPANY SECURITIES, LLC.....			5,210,841	5,100,000	101,350
BL7012	22 4	METALDYNE LLC.....		10/26/2010	DEUTSCHE BANK SECURITIES INC-BANK DEBT.....			8,910,000	9,000,000	0
552953	BP 5	MGM MIRAGE INC.....		03/09/2010	BANC OF AMERICA SECURITIES.....			4,000,000	4,000,000	0
BL7277	14 0	MIRAMAX FILM NY LLC.....		12/30/2010	BARCLAYS CAPITAL BANK DEBT.....			6,860,000	7,000,000	0
617446	7P 8	MORGAN STANLEY.....		10/01/2010	Various.....			3,096,030	3,000,000	31,778
61747Y	CJ 2	MORGAN STANLEY.....		09/22/2010	Various.....			4,978,707	4,800,000	78,344
61747Y	CT 0	MORGAN STANLEY.....		10/26/2010	MORGAN STANLEY & CO.....			4,986,800	5,000,000	0
61745M	NZ 2	MORGAN STANLEY CAPITAL I.....		07/08/2010	MORGAN STANLEY & CO.....			2,626,614	2,599,000	5,822
61750H	BB 1	MORGAN STANLEY CAPITAL I.....		06/04/2010	MORGAN STANLEY & CO.....			14,799,609	15,000,000	17,760
61744C	RB 4	MORGAN STANLEY CAPITAL INC.....		01/28/2010	JEFFERIES & CO.....			1,750,164	1,783,890	266
61746R	JK 8	MORGAN STANLEY CAPITAL INC.....		01/11/2010	JEFFERIES & CO.....			4,530,112	4,682,286	2,170
61757M	AC 2	MORGAN STANLEY CAPITAL INC.....		09/17/2010	RBS Securities.....			25,062,327	30,470,915	51,280
61746W	GB 0	MORGAN STANLEY DEAN WITTER CA.....		08/31/2010	DEUTSCHE BANK SECURITIES INC.....			1,255,680	1,243,055	460
61759F	AP 6	MORGAN STANLEY PEREMIC TRUST.....		10/01/2010	RBS Securities.....			8,307,135	8,813,936	1,083
61769R	AA 1	MORNINGSIDE PARK CLO LTD.....	F.....	12/02/2010	BANC OF AMERICA SECURITIES.....			14,884,500	15,000,000	0
61769R	AB 9	MORNINGSIDE PARK CLO LTD.....	F.....	12/02/2010	BANC OF AMERICA SECURITIES.....			4,855,500	5,000,000	0
61980A	AD 5	MOTIVA ENTERPRISES LLC.....		01/06/2010	J.P. MORGAN SEC. INC.....			8,973,720	9,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
573334 AB 5	MRT MID PART/MRT MID FIN.....		11/05/2010	VOLUNTARY EXCHANGE.....		5,646,058	5,750,000	48,196
553799 AA 5	MU FINANCE PLC.....	F	05/07/2010	Various.....		19,422,250	20,000,000	76,538
231907 GL 4	MUZ-GRAVE-99-2.....		06/02/2010	RBS Securities.....		7,133,689	7,293,228	11,304
62844X AG 2	MUZINICH CBO III LTD.....	F	02/19/2010	BANC OF AMERICA SECURITIES.....		1,225,212	1,272,948	1,784
628530 AK 3	MYLAN INC.....		05/12/2010	GOLDMAN SACHS.....		4,998,600	5,000,000	0
62875F AA 6	NAI ENTER HOLDINGS LLC.....		12/02/2010	BARCLAYS CAPITAL.....		1,500,000	1,500,000	0
62983P AB 1	NAKILAT INC.....	F	08/20/2010	TRANSFER (MKT VALUE).....		5,276,700	5,000,000	46,132
631103 AC 2	NASDAQ OMX GROUP.....		03/09/2010	Various.....		4,006,640	4,000,000	25,333
631103 AE 8	NASDAQ OMX GROUP.....		12/17/2010	J.P. MORGAN SEC. INC.....		4,958,450	5,000,000	0
P7077@ AF 1	NASSAU AIRPORT D.....	F	11/30/2010	CITIGROUP GLOBAL MARKETS.....		5,000,000	5,000,000	0
632525 AN 1	NATIONAL AUSTRALIA BANK.....	C	07/16/2010	Knight Libertas LLC.....		14,441,594	15,000,000	1,101
6325C0 BN 0	NATIONAL AUSTRALIA BANK.....	F	09/20/2010	HSBC SECURITIES.....		14,980,500	15,000,000	0
63534P AE 7	NATIONAL CITY BANK.....		04/13/2010	MIZUHO SECURITIES USA INC.....		5,150,250	5,000,000	88,229
637432 KT 1	NATIONAL RURAL UTIL COOP.....		02/04/2010	BAIRD (ROBERT W).....		10,701,300	10,000,000	12,111
637640 AF 0	NATIONAL SEMICONDUCTOR.....		03/31/2010	GOLDMAN SACHS.....		7,910,160	8,000,000	0
63859C BP 7	NATIONS LINK FUNDING CORPORATION.....		05/25/2010	WELLS FARGO SECURITIES LLC.....		3,551,019	3,309,045	17,633
63859U AX 1	NATIONWIDE BLDG SOCIETY.....	F	10/14/2010	Various.....		13,408,513	12,730,000	62,313
41242* AH 5	NBAHARDWOOD FND.....		06/07/2010	J.P MORGAN CLEARING CORP.....		10,000,000	10,000,000	0
62875U AD 7	NBC UNIVERSAL.....		05/26/2010	Various.....		20,304,100	20,000,000	21,333
62875U AF 2	NBC UNIVERSAL.....		04/27/2010	GOLDMAN SACHS.....		6,984,460	7,000,000	0
BL6610 01 0	NBTY TERM B.....		10/21/2010	BARCLAYS CAPITAL BANK DEBT.....		7,425,000	7,500,000	0
62888V AA 6	NCUA GUARANTEED NOTES.....		10/18/2010	BARCLAYS CAPITAL.....		30,000,000	30,000,000	0
LN4742 93 5	NDS FINANCE FACILITY B4.....	F	08/16/2010	MORGAN STANLEY & CO. INC BANK DEBT.....		11,532,858	12,000,000	0
BL6099 34 7	NEW DEVELOPMENT HLDGS-CALPINE.....		12/15/2010	Various.....		4,048,753	3,984,501	0
651290 AN 8	NEWFIELD EXPLORATION CO.....		01/20/2010	J.P. MORGAN SEC. INC.....		4,955,450	5,000,000	0
654742 AB 1	NISSAN MOTOR ACCEPTANCE.....		01/20/2010	BANC OF AMERICA SECURITIES.....		16,929,110	17,000,000	0
65486A AA 1	NLV FINANCIAL.....		08/25/2010	JEFFERIES & CO.....		972,500	1,000,000	3,125
65486A AB 9	NLV FINANCIAL CORP.....		07/30/2010	JEFFERIES & CO.....		3,773,050	5,000,000	125,486
65535H AA 7	NOMURA HOLDINGS INC.....	F	03/11/2010	COHEN & COMPANY SECURITIES, LLC.....		20,501,200	20,000,000	33,333
664397 AG 1	NORTHEAST UTILITIES.....		02/10/2010	HSBC SECURITIES.....		10,727,800	10,000,000	117,708
667294 BB 7	NORTHWEST AIRLINES INC.....		01/11/2010	PIPER JAFFRAY.....		7,166,583	7,789,765	73,193
629377 BH 4	NRG ENERGY INC.....		08/17/2010	CITIGROUP GLOBAL MARKETS.....		3,000,000	3,000,000	0
62951C AA 0	NZCG FUNDING LTD.....	F	11/16/2010	CITIGROUP GLOBAL MARKETS.....		10,000,000	10,000,000	0
67087M AA 4	OBP DEPOSITOR LLC TRUST.....		06/25/2010	BANC OF AMERICA SECURITIES.....		9,999,940	10,000,000	9,034
675150 AD 8	OCEAN TRAILS CLO.....	F	05/24/2010	J.P. MORGAN SEC. INC.....		116,875	250,000	561
67515L AD 2	OCEAN TRAILS CLO.....	F	03/09/2010	UBS Securities LLC.....		307,500	500,000	927
68234K AA 8	ONCURE MEDICAL CORP.....		05/06/2010	JEFFERIES & CO.....		4,913,050	5,000,000	0
LN2820 68 3	ORIENTAL TRADING COMPANY 1ST.....		08/12/2010	JP MORGAN CHASE-BANK DEBT.....		16,143,674	17,000,000	0
BL6824 22 3	ORIENTAL TRADING COMPANY DIP.....		09/02/2010	JP MORGAN CHASE-BANK DEBT.....		2,000,000	2,000,000	0
686194 A* 2	ORIFLAME COSMETI.....	F	04/20/2010	RBS Securities.....		5,000,000	5,000,000	0
686330 AE 1	ORIX CORP.....	F	05/26/2010	Various.....		27,746,441	28,430,000	35,368
690742 AA 9	OWENS CORNING INC.....		04/19/2010	Various.....		3,496,338	3,500,000	24,989
377316 AK 0	P.H. GLATFELTER.....		09/08/2010	VOLUNTARY EXCHANGE.....		4,768,717	5,000,000	125,677
BL6123 34 5	PAC ETHANOL HOLDING A-1.....		11/01/2010	CREDIT SUISSE-BANK DEBT.....		2,385,620	2,385,620	0
BL6123 38 6	PAC ETHANOL HOLDING A-2.....		11/01/2010	CREDIT SUISSE-BANK DEBT.....		3,735,324	4,373,000	0
BL6122 98 2	PAC ETHANOL HOLDING REVOLVING.....		12/30/2010	Various.....		1,810,917	1,810,917	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
695156	AM 1	PACKAGING CORP OF AMERIC.....			02/08/2010	SEA PORT GROUP SECURITIES, LLC.....		2,709,625	2,500,000	3,993
BL6013	60 3	PANAVISION IST LIEN 2014 EXTE.....			12/31/2010	Various.....		9,619,844	10,427,221	0
698455	AA 0	PANHANDLE EAST PIPE LINE.....			03/04/2010	JEFFERIES & CO.....		7,052,162	6,527,000	143,884
701081	AT 8	PARKER DRILLING CO.....			10/06/2010	VOLUNTARY EXCHANGE.....		3,328,987	3,500,000	4,436
707132	AJ 5	PENINSULA GAMING LLC.....			05/28/2010	VOLUNTARY EXCHANGE.....		5,841,698	6,000,000	143,771
70931V	AA 6	PENNYMAC LOAN TRUST.....			09/13/2010	CITIGROUP GLOBAL MARKETS.....		14,962,500	15,000,000	75,098
BL7211	11 5	PETCO ANIMAL SUPPLIES INC.....			12/10/2010	CREDIT SUISSE-BANK DEBT.....		9,900,000	10,000,000	0
71654Q	AV 4	PETROLEOS MEXICANOS.....		F.....	10/01/2010	VOLUNTARY EXCHANGE.....		19,875,435	20,000,000	43,333
71654Q	AW 2	PETROLEOS MEXICANOS.....		F.....	10/01/2010	VOLUNTARY EXCHANGE.....		19,769,256	20,000,000	86,667
BL6883	84 9	PINAFORE B.....			09/30/2010	CITIBANK NA BANK DEBT.....		13,860,000	14,000,000	0
72347Q	AC 7	PINNACLE FOODS FINANCE L.....			11/18/2010	VOLUNTARY EXCHANGE.....		7,572,021	7,525,000	90,875
72447X	AC 1	PITNEY BOWES INC.....			03/04/2010	Chapdelaine & Co.....		3,282,090	3,000,000	83,375
72650R	AJ 1	PLAINS ALL AMER PIPELINE.....			01/13/2010	BAIRD (ROBERT W).....		5,622,369	5,350,000	26,527
72650R	AP 7	PLAINS ALL AMER PIPELINE.....			02/23/2010	MIZUHO SECURITIES USA INC.....		4,994,426	4,650,000	32,437
726505	AJ 9	PLAINS EXPLORATION & PRO.....			03/24/2010	J.P. MORGAN SEC. INC.....		3,000,000	3,000,000	0
72925P	AB 1	PLUM CREEK TIMBERLANDS.....			04/22/2010	BNP PARIBAS.....		21,152	20,000	529
69349L	AD 0	PNC BANK NA.....			08/18/2010	KEEFE BRUYETTE & WOODS.....		7,547,290	7,000,000	108,667
693476	BH 5	PNC FUNDING CORP.....			02/03/2010	MORGAN STANLEY & CO.....		9,990,000	10,000,000	0
69348H	BS 6	PNC MORTGAGE ACCEPTANCE CORP.....			10/06/2010	STORMHARBOUR SECURITIES LP.....		5,422,821	6,017,000	12,180
BL5518	73 5	POLYMER GROUP TRANCHE 2.....			08/27/2010	Various.....		8,821,252	8,872,063	0
73179P	AH 9	POLYONE CORP.....			09/13/2010	BANC OF AMERICA SECURITIES.....		5,000,000	5,000,000	0
BL6246	40 1	POSTMEDIA NETWORK INC.....		A.....	10/07/2010	Various.....		9,797,722	10,000,000	0
737630	AB 9	POTLATCH CORPORATION.....			06/07/2010	VOLUNTARY EXCHANGE.....		6,884,772	7,000,000	52,500
69352J	AH 0	PPL ENERGY SUPPLY LLC.....			10/15/2010	KEYBANC CAPITAL MARKETS INC.....		1,153,560	1,000,000	26,694
BL7223	97 9	PRESIDIO INC.....			12/23/2010	JP MORGAN CHASE-BANK DEBT.....		6,825,000	7,000,000	0
BL5931	64 9	PRIME HEALTHCARE SERVICES A.....			04/30/2010	RBC CAPITAL MARKETS'S BANK DEBT.....		1,970,000	2,000,000	0
74432Q	BD 6	PRUDENTIAL FINANCIAL INC.....			06/10/2010	BAIRD (ROBERT W).....		5,160,900	5,000,000	12,882
74432Q	BN 4	PRUDENTIAL FINANCIAL INC.....			06/16/2010	CITIGROUP GLOBAL MARKETS.....		5,995,320	6,000,000	0
744448	CC 3	PUBLIC SERVICE COLORADO.....			08/20/2010	TRANSFER (MKT VALUE).....		8,044,610	7,000,000	81,715
74733V	AA 8	QEP RESOURCES INC.....			08/11/2010	DEUTSCHE BANK SECURITIES INC.....		4,953,700	5,000,000	0
74834L	AL 4	QUEST DIAGNOSTIC INC.....			03/03/2010	BAIRD (ROBERT W).....		5,457,400	5,000,000	96,132
74834L	AM 2	QUEST DIAGNOSTIC INC.....			02/01/2010	DEUTSCHE BANK SECURITIES INC.....		2,230,660	2,000,000	11,733
74913G	AC 9	QWEST CORP.....			01/05/2010	BANC OF AMERICA SECURITIES.....		2,700,000	2,500,000	69,644
74977R	CE 2	RABOBANK NEDERLAND NV NY.....		F.....	03/04/2010	BARCLAYS CAPITAL.....		4,996,550	5,000,000	0
751028	AE 1	RALCORP HOLDINGS CORP.....			09/03/2010	Various.....		23,430,335	22,610,000	678,190
74927D	AG 1	RBS SP RESECURITIZATION TRUST.....			04/06/2010	RBS Securities.....		7,818,882	8,407,400	395
74928E	AA 1	RBS SP RESECURITIZATION TRUST.....			10/06/2010	RBS Securities.....		7,282,666	6,851,572	14,655
74929C	AT 3	RBS SP RESECURITIZATION TRUST.....			02/24/2010	RBS Securities.....		8,669,655	9,398,000	99
74929F	BE 8	RBS SP RESECURITIZATION TRUST.....			03/16/2010	RBS Securities.....		4,755,530	5,024,000	276
74929F	BG 3	RBS SP RESECURITIZATION TRUST.....			03/17/2010	RBS Securities.....		7,049,514	7,559,800	416
755267	AG 6	READER'S DIGEST ASSOCIATION.....			09/22/2010	J.P. MORGAN SEC. INC.....		9,907,500	10,000,000	107,931
BCC0W9	DH 4	REGATTA FUNDING LTD.....		F.....	03/23/2010	DEUTSCHE BANK SECURITIES INC.....		120,000	200,000	95
76884R	AR 4	REGENCY CENTERS LP.....			05/27/2010	J.P. MORGAN SEC. INC.....		2,978,970	3,000,000	0
759468	AB 7	RELIANCE HOLDINGS USA.....			10/14/2010	CITIGROUP GLOBAL MARKETS.....		9,902,400	10,000,000	0
76009N	AF 7	RENT-A-CENTER INC.....			11/23/2010	BANC OF AMERICA SECURITIES.....		2,962,500	3,000,000	14,906
760761	AB 2	REPUBLIC SERVICES INC.....			08/03/2010	VOLUNTARY EXCHANGE.....		4,966,726	5,000,000	105,417
76110H	GV 5	RESIDENTIAL ACCREDIT LOANS.....			09/01/2010	SCHEDULED ACQUISITION.....		748,944	748,944	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
BL6890 97 6	REYNOLDS GROUP US TRANCHE A.....		11/16/2010	BANK DEBT PRINC ADV.....		5,000,000	5,000,000	0
BL6781 39 9	REYNOLDS GROUP US TRANCHE D.....		11/16/2010	BANK DEBT PRINC ADV.....		14,851,786	15,000,000	0
LN3405 22 9	RIVIERA HOLDINGS CORP.....		09/28/2010	Various.....		6,032,049	9,500,000	0
BCC00A 8U 5	RMF EURO CDO 09/11/2022.....	D	02/25/2010	BANC OF AMERICA SECURITIES.....		106,557	149,031	0
BCC0KP 12 9	RMF EURO CDO 11/11/2021.....	D	02/03/2010	CITIGROUP GLOBAL MARKETS.....		146,988	222,288	903
BCC0WB SI 1	RMF EURO CDO 07/18/2023.....	D	02/04/2010	MORGAN STANLEY & CO.....		110,845	249,089	0
77340R AH 0	ROCKIES EXPRESS PIPELINE 04/15/2015.....		09/28/2010	Various.....		18,051,240	18,000,000	236,383
77340R AM 9	ROCKIES EXPRESS PIPELINE 04/15/2040.....		03/17/2010	J.P. MORGAN SEC. INC.....		8,984,520	9,000,000	0
775371 AG 2	ROHM & HAAS HOLDINGS LTD 04/15/2020.....	F	01/08/2010	JEFFERIES & CO.....		3,031,219	2,625,000	64,313
00077T AA 2	ROYAL BK OF SCOTLAND NV 05/15/2023.....	F	03/23/2010	GLEACHER & COMPANY.....		3,022,500	3,000,000	87,188
78010X AC 5	ROYAL BK OF SCOTLAND PLC 03/16/2015.....	F	03/09/2010	RBS Securities.....		19,953,600	20,000,000	0
78010X AG 6	ROYAL BK OF SCOTLAND PLC 09/21/2015.....	F	11/23/2010	Various.....		20,009,150	20,000,000	37,854
NI492@ AA 4	ROYAL BOSKALIS 07/22/2017.....	F	07/22/2010	BARCLAYS CAPITAL.....		9,000,000	9,000,000	0
749685 AM 5	RPM INTERNATIONAL INC. 12/15/2013.....		02/05/2010	PRESSPRICH (R.W.) & CO.....		2,751,750	2,500,000	23,872
749696 AA 8	RPM UK GP 11/01/2015.....		09/16/2010	Various.....		11,073,550	10,000,000	275,444
BL6559 33 2	RRI Energy-Gen Energy 09/20/2017.....		12/23/2010	Various.....		18,678,493	19,000,000	0
BL7122 67 6	RURAL/METRO OPERATING CO 11/24/2016.....		12/09/2010	RBC CAPITAL MARKETS BANK DEBT.....		995,000	1,000,000	0
78355H JN 0	RYDER SYSTEM INC 09/01/2015.....		03/16/2010	Various.....		9,651,145	8,500,000	53,400
78355H JP 5	RYDER SYSTEM INC 03/01/2016.....		08/26/2010	WELLS FARGO SECURITIES LLC.....		4,994,300	5,000,000	0
783764 AP 8	RYLAND GROUP 05/01/2020.....		07/29/2010	Various.....		11,725,000	12,000,000	86,493
785712 AA 8	SABLE INTL FINANCE LTD 02/15/2017.....	F	02/09/2010	RBS Securities.....		5,000,000	5,000,000	0
785720 AD 7	SABMILLER PLC 07/01/2016.....	F	04/22/2010	Various.....		18,179,323	16,100,000	250,611
80874Y AA 8	SCIENTIFIC GAMES CORP 06/15/2016.....		12/17/2010	Various.....		5,557,375	5,550,000	137,670
81180W AB 7	SEAGATE HDD CAYMAN 12/15/2018.....	F	12/08/2010	MORGAN STANLEY & CO.....		6,000,000	6,000,000	0
81180R AE 2	SEAGATE TECHNOLOGY HDD H 10/01/2016.....	F	10/15/2010	MORGAN STANLEY & CO.....		5,125,000	5,000,000	17,944
81377J AB 9	SECURITIZED ASSET BACKED RECE 12/25/2036.....		08/20/2010	TRANSFER (MKT VALUE).....		3,877,708	11,003,149	2,471
78412D AN 9	SEMCO ENERGY INC 04/21/2020.....		08/20/2010	Various.....		4,088,200	4,000,000	17,453
BL5528 71 8	SEMGROUP CREDIT LINK 11/30/2012.....		10/29/2010	Various.....		12,107,261	12,159,876	0
BL5663 97 8	SEMGROUP OID OBLIGATION 11/30/2012.....		10/29/2010	Various.....		637,014	639,994	0
12620C AC 2	SEQUENTIAL PAYER 05/15/2012.....		02/16/2010	BARCLAYS CAPITAL.....		3,976,606	3,913,019	2,361
BL6031 65 4	SHERIDAN SIP 1 04/20/2017.....		05/03/2010	UBS WARBURG LLC, BANK DEBT.....		12,176,078	12,361,500	0
BL6100 54 1	SHERIDAN SPP 1A 04/20/2017.....		05/03/2010	UBS WARBURG LLC, BANK DEBT.....		1,613,430	1,638,000	0
BL6100 58 2	SHERIDAN SPP 1M 04/20/2017.....		05/03/2010	UBS WARBURG LLC, BANK DEBT.....		985,493	1,000,500	0
82846G AA 8	SILVERSTONE MASTER ISSUER 01/21/2035.....	F	10/28/2010	BANC OF AMERICA SECURITIES.....		12,000,000	12,000,000	0
829192 AF 0	SIMSBURY CLO LIMITED 09/24/2011.....	F	08/27/2010	Various.....		2,418,346	2,431,942	26,697
83173C AD 2	SMART TRUST 02/14/2014.....	F	07/09/2010	J.P. MORGAN SEC. INC.....		9,999,393	10,000,000	0
BL5680 34 5	SMURIT-STONE CONTAINER-Secon 02/22/2016.....		10/29/2010	Various.....		14,089,834	13,982,500	0
83367T AD 1	SOCIETE GENERALE 09/14/2015.....	F	09/08/2010	BANC OF AMERICA SECURITIES.....		19,993,600	20,000,000	0
83367T AG 4	SOCIETE GENERALE 01/15/2016.....	F	12/08/2010	MORGAN STANLEY & CO.....		11,942,160	12,000,000	0
84265V AA 3	SOUTHERN COPPER CORP 07/27/2035.....		05/03/2010	COHEN & COMPANY SECURITIES, LLC.....		2,694,266	2,468,000	50,903
84265V AE 5	SOUTHERN PERU COPPER COR 04/16/2040.....		04/15/2010	Various.....		8,932,500	9,000,000	0
BL5693 02 5	SPANION INC 02/09/2015.....		07/02/2010	BARCLAYS CAPITAL BANK DEBT.....		9,942,759	9,993,750	0
784635 AM 6	SPX CORP 09/01/2017.....		08/10/2010	J.P. MORGAN SEC. INC.....		4,000,000	4,000,000	0
853250 AB 4	STANDARD CHARTERED BANK 09/26/2017.....	F	03/12/2010	Various.....		14,435,402	13,440,000	353,287
853254 AF 7	STANDARD CHARTERED PLC 04/27/2015.....	F	04/21/2010	J.P. MORGAN SEC. INC.....		9,994,100	10,000,000	0
85430X AF 5	STANFIELD McLAREN CLO LTD 08/27/2013.....	F	06/24/2010	J.P. MORGAN SEC. INC.....		4,764,269	4,885,000	5,017
863579 SJ 8	STRUCTURED ADJUSTABLE RATE MO 06/25/2035.....		07/12/2010	NOMURA SECURITIES INTERNATIONAL INC.....		74,860	94,164	29

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
86361L AA 3	STRUCTURED ASSET SECURITIES C 08/25/2046.....		12/25/2010	SCHEDULED ACQUISITION.....		1	.....	.....0
86382Q AA 1	STRUCTURED ASSET SECURITIES C 01/25/2037.....		08/20/2010	TRANSFER (MKT VALUE).....		4,161,312	6,241,515	1,605
BL5531 61 3	SUGARHOUSE HSP GAMING-CLOSING 09/23/2014.....		08/18/2010	CREDIT SUISSE-BANK DEBT.....		5,905,353	6,000,000	0
BL6981 25 4	Sun Healthcare Group SHG 10/18/2016.....		10/26/2010	CREDIT SUISSE-BANK DEBT.....		4,850,000	5,000,000	0
86765B AG 4	SUNOCO LOGISTICS PARTNER 02/15/2020.....		08/20/2010	Various.....		10,314,050	10,000,000	6,111
86765B AH 2	SUNOCO LOGISTICS PARTNER 02/15/2040.....		06/23/2010	Various.....		14,906,550	15,000,000	129,389
867914 AZ 6	SUNTRUST BANKS 09/11/2017.....		01/11/2010	BAIRD (ROBERT W).....		5,046,500	5,000,000	102,500
BL5583 46 5	SUPERMEDIA INC 12/31/2015.....		09/30/2010	Various.....		1,732,418	2,000,000	0
869237 AE 7	SUSSER HOLDINGS & FINANC 05/15/2016.....		09/15/2010	VOLUNTARY EXCHANGE.....		5,951,089	6,000,000	181,333
PP4D0Q XY 9	SWANSON GROUP 06/25/2012.....		06/24/2010	DIRECT (INV DECISION).....		2,895,000	3,000,000	0
BL7307 12 9	SWIFT TRANSPORTATION CO 12/21/2016.....		12/22/2010	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		6,930,000	7,000,000	0
87203R AA 0	SYSTEMS 2001 ASSET TRUST 09/15/2013.....	F.....	11/29/2010	Various.....		7,611,691	7,138,177	83,441
875484 AF 4	TANGER FACTORY OUTLET 06/01/2020.....		06/02/2010	BANC OF AMERICA SECURITIES.....		14,896,500	15,000,000	0
875484 AD 9	TANGER PROPERTIES L.P. 11/15/2015.....		08/20/2010	TRANSFER (MKT VALUE).....		11,064,800	10,000,000	167,417
878520 AA 3	TECHNICOLOR SA 05/26/2017.....	F.....	10/14/2010	BANC OF AMERICA SECURITIES.....		1,775,168	2,004,100	12,216
878520 AB 1	TECHNICOLOR SA 05/26/2017.....	F.....	10/14/2010	Various.....		11,140,714	12,314,836	229,162
F9062J AK 4	TECHNICOLOR SA 05/26/2016.....	F.....	12/17/2010	BARCLAYS CAPITAL.....		4,775,000	5,000,000	98,694
878742 AF 2	TECK COMINGO LIMITED 10/01/2015.....	A.....	06/21/2010	Various.....		20,229,615	19,097,000	77,345
878742 AJ 4	TECK RESOURCES LIMITED 05/15/2014.....	A.....	05/29/2010	Various.....		11,500,000	10,000,000	35,208
878742 AM 7	TECK RESOURCES LIMITED 05/15/2016.....	A.....	06/02/2010	COHEN & COMPANY SECURITIES, LLC.....		8,025,750	6,850,000	36,501
BL7012 90 1	TEKNI-PLEX INC 09/29/2016.....		11/29/2010	DEUTSCHE BANK SECURITIES INC-BANK DEBT.....		9,800,000	10,000,000	0
BL6045 11 8	TELCORDIA TECHNOLOGIES 04/09/2016.....		11/05/2010	Various.....		17,920,839	17,967,450	0
882491 AP 8	TEXAS INDUSTRIES INC 08/15/2020.....		07/27/2010	BANC OF AMERICA SECURITIES.....		3,000,000	3,000,000	0
883203 BP 5	TEXTRON INC 03/15/2015.....		09/29/2010	Chapdelaine & Co.....		8,869,470	8,000,000	19,978
G7866# AB 3	THE SAGE GRP PLC 03/11/2015.....	F.....	03/11/2010	BANC OF AMERICA SECURITIES.....		10,000,000	10,000,000	0
883556 AS 1	THERMO FISHER SCIENTIFIC 05/01/2015.....		04/20/2010	BANC OF AMERICA SECURITIES.....		12,448,375	12,500,000	0
883556 AU 6	THERMO FISHER SCIENTIFIC 11/20/2014.....		05/24/2010	VOLUNTARY EXCHANGE.....		17,984,362	18,000,000	6,500
88362R AA 5	THERMON INDUSTRIES INC 05/01/2017.....		04/23/2010	JEFFERIES & CO.....		4,000,000	4,000,000	0
BL6479 20 0	TI AUTOMOTIVE LTD 06/24/2016.....	F.....	11/15/2010	CITIBANK NA BANK DEBT.....		6,932,083	7,000,000	0
89233P 4B 9	TOYOTA MOTOR CREDIT CORP 06/17/2015.....		06/14/2010	BANC OF AMERICA SECURITIES.....		4,993,800	5,000,000	0
893521 AA 2	TRANSATLANTIC HOLDINGS 12/14/2015.....		03/03/2010	CREDIT SUISSE.....		7,285,180	7,000,000	93,917
893526 DJ 9	TRANS-CANADA PIPELINES 06/01/2040.....	A.....	05/26/2010	DEUTSCHE BANK SECURITIES INC.....		9,968,600	10,000,000	0
893570 BW 0	TRANSCONT GAS PIPE CORP 04/15/2016.....		04/27/2010	SEA PORT GROUP SECURITIES, LLC.....		3,398,340	3,000,000	8,000
89469A AA 2	TREEHOUSE FOODS INC 03/01/2018.....		02/19/2010	BANC OF AMERICA SECURITIES.....		2,500,000	2,500,000	0
89601P AC 4	TRIBECA PARK CLO LTD 04/15/2020.....	F.....	09/23/2010	GREENSLIDGE CAPITAL MARKETS LLC.....		4,850,000	5,000,000	56,794
BL7136 89 0	TRONOX WORLDWIDE LLC 12/31/2049.....		11/05/2010	GOLDMAN SACHS-BANK DEBT.....		4,950,000	5,000,000	0
90261X FY 3	UBS AG STAMFORD CT 01/15/2015.....	F.....	01/12/2010	UBS Securities LLC.....		9,957,300	10,000,000	0
87083K AM 4	UBS AGNY 06/15/2017.....	F.....	04/12/2010	BAIRD (ROBERT W).....		5,266,562	4,785,000	117,631
913026 AU 4	UNITED TELEPHONE FLORIDA 07/15/2023.....		08/20/2010	TRANSFER (MKT VALUE).....		1,075,198	987,000	7,423
91412N AC 4	UNIVERSITY OF CHICAGO 10/01/2024.....		05/13/2010	MERRILL L YNCH.....		8,259,545	8,265,000	0
91412N AF 7	UNIVERSITY OF CHICAGO 10/01/2030.....		05/13/2010	MERRILL L YNCH.....		8,990,730	9,000,000	0
91529Y AG 1	UNUM GROUP 09/30/2016.....		09/16/2010	SEA PORT GROUP SECURITIES, LLC.....		4,802,709	4,201,000	142,178
91529Y AH 9	UNUM GROUP 09/15/2020.....		09/08/2010	MORGAN STANLEY & CO.....		4,993,950	5,000,000	0
91529M AA 0	UNUMPROVIDENT FINANCE CO 11/15/2015.....	F.....	05/19/2010	Various.....		19,585,967	18,000,000	26,829
90320L AC 1	UPC HOLDING BV 04/15/2018.....	F.....	05/06/2010	CREDIT SUISSE.....		5,200,000	5,000,000	35,660
BL7096 38 3	USEC INC 05/31/2012.....		10/08/2010	JP MORGAN CHASE-BANK DEBT.....		7,840,000	8,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
91911T	AH 6	VALE OVERSEAS LIMITED 11/21/2036.....	F.....	05/07/2010	Various.....		7,174,590	7,000,000	220,000
91911X	AN 4	VALEANT PHARMACEUTICALS 12/01/2018.....	A.....	11/18/2010	GOLDMAN SACHS.....		7,443,000	7,500,000	0
92276M	AU 9	VENTAS REALTY LP/CAP CRP 06/01/2016.....		10/07/2010	J.P. MORGAN SEC. INC.....		5,262,500	5,000,000	119,167
92276M	AV 7	VENTAS REALTY LP/CAP CRP 11/30/2015.....		11/08/2010	BANC OF AMERICA SECURITIES.....		19,905,600	20,000,000	0
92343L	AA 4	VERICREST OPPORTUNITY LOAN TR 06/25/2039.....		06/04/2010	CITIGROUP GLOBAL MARKETS.....		17,517,746	17,591,631	89,772
BL6860	32 6	VERTIS INC 12/31/2049.....		12/23/2010	MORGAN STANLEY & CO. INC BANK DEBT.....		9,750,000	10,000,000	0
BL6085	40 3	VEYANCE TECH 1ST 07/31/2014.....		09/14/2010	Various.....		8,887,740	10,480,932	0
BL6085	28 8	VEYANCE TECH DD 07/31/2014.....		09/14/2010	Various.....		1,272,942	1,501,125	0
925524	AH 3	VIACOM INC 07/30/2030.....		01/22/2010	CITIGROUP GLOBAL MARKETS.....		11,034,500	10,000,000	387,188
925524	BB 5	VIACOM INC 04/30/2016.....		03/05/2010	MIZUHO SECURITIES USA INC.....		5,565,000	5,000,000	112,847
92675W	AA 8	VIKING ACQUISITION INC 11/01/2018.....		12/16/2010	J.P. MORGAN SEC. INC.....		10,246,125	10,400,000	92,474
BL7096	30 0	VIKING ACQUISITION INC 11/05/2016.....		12/01/2010	J.P. MORGAN CHASE-BANK DEBT.....		14,850,000	15,000,000	0
92769X	AC 9	VIRGIN MEDIA SECURED FIN 01/15/2018.....	F.....	08/05/2010	VOLUNTARY EXCHANGE.....		9,826,734	10,000,000	90,278
BL7174	13 1	VISTEON CORP.....		10/26/2010	MORGAN STANLEY & CO. INC BANK DEBT.....		25,106,973	25,000,000	0
92852E	AK 1	VIVENDI 04/04/2013.....	F.....	03/04/2010	DEUTSCHE BANK SECURITIES INC.....		1,890,770	1,750,000	43,325
92886A	AA 1	VOLVO TREASURY AB 04/01/2015.....	F.....	11/16/2010	Various.....		11,344,025	10,500,000	117,347
929766	7K 3	WACHOVIA BANK COMMERCIAL MORT 10/15/2044.....		06/30/2010	Knight Libertas LLC.....		14,110,000	16,000,000	11,961
92978P	AH 2	WACHOVIA BANK COMMERCIAL MORT 11/15/2048.....		09/29/2010	WELLS FARGO SECURITIES LLC.....		7,914,375	8,000,000	3,559
92976G	AH 4	WACHOVIA BANK NA 11/15/2017.....		03/25/2010	Various.....		19,073,467	17,800,000	306,517
92976G	AJ 0	WACHOVIA BANK NA 01/15/2038.....		10/15/2010	Various.....		11,029,315	10,000,000	134,750
939653	AL 5	WASHINGTON REIT 10/01/2020.....		09/23/2010	CITIGROUP GLOBAL MARKETS.....		7,439,925	7,500,000	0
92933W	AA 6	WEA FINANCE/WT FIN AUST 09/02/2015.....		03/18/2010	COHEN & COMPANY SECURITIES, LLC.....		5,301,500	5,000,000	16,771
947074	AJ 9	WEATHERFORD INTL INC 06/15/2017.....		01/19/2010	BAIRD (ROBERT W).....		6,494,580	6,000,000	39,158
94980V	AG 3	WELLS FARGO BANK NA 08/26/2036.....		08/12/2010	BARCLAYS CAPITAL.....		7,433,593	7,385,000	208,719
94975Z	AX 4	WELLS FARGO FIN CANADA 06/30/2015.....	C.....	10/08/2010	Knight Libertas LLC.....		5,257,098	5,000,000	63,600
959802	AM 1	WESTERN UNION CO/THE 06/21/2040.....	F.....	07/20/2010	Various.....		13,075,640	13,000,000	16,533
961214	BP 7	WESTPAC BANKING CORP 12/09/2015.....		12/02/2010	J.P. MORGAN SEC. INC.....		4,994,700	5,000,000	0
G36701	AC 7	WG HORIZONS CLO 05/24/2019.....	F.....	03/19/2010	UBS Securities LLC.....		318,750	500,000	543
BL5696	46 5	WIDE OPEN WEST FINANCE LLC 06/18/2014.....		04/01/2010	CREDIT SUISSE-BANK DEBT.....		12,007,773	12,000,000	0
BL5695	74 5	WILLBROS USA INC 06/30/2014.....		12/08/2010	Various.....		6,692,743	7,000,000	0
970648	AB 7	WILLIS NORTH AMERICA INC 07/15/2015.....		04/07/2010	BBT CAPITAL MARKETS.....		4,377,013	4,300,000	58,453
97314X	AF 1	WIND ACQUISITION FIN SA 02/15/2018.....	F.....	11/18/2010	CREDIT SUISSE.....		2,979,690	3,000,000	0
97381W	AN 4	WINDSTREAM CORP 10/15/2020.....		11/30/2010	VOLUNTARY EXCHANGE.....		5,000,000	5,000,000	58,125
980236	AG 8	WOODSIDE FINANCE LTD 03/01/2014.....	F.....	03/04/2010	BARCLAYS CAPITAL.....		2,900,450	2,500,000	4,514
980236	AJ 2	WOODSIDE FINANCE LTD 11/10/2014.....	F.....	03/11/2010	Various.....		5,864,985	5,695,000	88,889
BL6786	60 4	WORLDPAY 08/06/2017.....	F.....	12/20/2010	ROYAL BANK OF SCOTLAND BANK DEBT.....		2,970,000	3,000,000	0
BL4937	49 8	WR GRACE 364 DAY 09/13/2015.....		01/27/2010	Various.....		3,278,218	2,000,000	0
983130	AR 6	WYNN LAS VEGAS LLC/CORP 08/15/2020.....		12/02/2010	VOLUNTARY EXCHANGE.....		10,000,000	10,000,000	254,028
BL6374	58 3	XERIUM 2nd Lien 05/22/2015.....		11/05/2010	Various.....		22,874,934	23,740,412	0
984121	BP 7	XEROX CORPORATION 03/15/2016.....		05/19/2010	COHEN & COMPANY SECURITIES, LLC.....		6,279,280	5,600,000	88,693
984121	BZ 5	XEROX CORPORATION 02/15/2015.....		01/21/2010	CREDIT SUISSE.....		2,531,825	2,500,000	15,347
98417E	AC 4	XSTRATA FINANCE CANADA 11/15/2037.....	A.....	01/20/2010	Various.....		152,395	145,000	1,945
BL5659	28 1	YOUNG BROADCASTING INC 12/31/2049.....		12/01/2010	CANTOR FITZGERALD & CO. BANK DEBT.....		1,399,475	1,394,360	0
3899999	Total - Bonds - Industrial and Miscellaneous.....						4,994,318,097	5,052,657,225	21,758,254

Bonds - Credit Tenant Loans

64542#	AA 5	NEW HOPE DEVELOPMENT CO LLC PROM NT.....		08/23/2010	NEW HOPE DEVELOPMENT CO LLC PROM NT.....		2,747,092	2,750,000	0
03882*	AA 5	ARC WGBYRMS001 LLC PROM NT.....		06/15/2010	ARC WGBYRMS001 LLC PROM NT.....		2,997,000	3,000,000	0

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

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
74912@ AA 8	R&B RETAIL REAL ESTATE LLC PROM NT.....		07/20/2010	R&B RETAIL REAL ESTATE LLC PROM NT.....		3,596,400	3,600,000	0
27965* AA 4	EDENTON DEVELOPMENT CO I LLC PROM NT.....		08/23/2010	EDENTON DEVELOPMENT CO I LLC PROM NT.....		4,195,559	4,200,000	0
09820# AA 3	BONNABEL DEVELOPMENT CO LLC PROM NT.....		08/23/2010	BONNABEL DEVELOPMENT CO LLC PROM NT.....		5,793,867	5,800,000	0
13704# AA 6	CANAL/CARROLLTON DEVELOPMENT CO LLC PROM.....		08/23/2010	CANAL/CARROLLTON DEVELOPMENT CO LLC PROM.....		7,242,333	7,250,000	0
83005* AA 9	675 BALTIMORE LLC PROM NT.....		09/14/2010	675 BALTIMORE LLC PROM NT.....		8,171,820	8,180,000	0
4199999	Total - Bonds - Credit Tenant Loans.....					34,744,071	34,780,000	0

Bonds - Hybrid Securities								
05530A AA 3	BB&T CAPITAL TRUST II 06/07/2036.....		04/27/2010	Various.....		10,221,863	10,134,000	271,718
38143V AA 7	GOLDMAN SACHS CAPITAL I 02/15/2034.....		04/16/2010	Various.....		3,739,702	3,935,000	45,257
44841Y AA 4	HUTCH WHAMPOA INT 10 LTD 12/29/2049.....	F	10/27/2010	GOLDMAN SACHS.....		4,937,500	5,000,000	2,500
659437 AA 5	NORTH FORK BANC P 12/15/2027.....		06/03/2010	BANC OF AMERICA SECURITIES.....		7,865,500	8,000,000	302,000
92977E AA 3	WACHOVIA CAP V 06/01/2027.....		06/24/2010	CANTOR FITZGERALD & CO.....		4,962,500	5,000,000	30,975
4899999	Total - Bonds - Hybrid Securities.....					31,726,565	32,069,000	652,450
8399997	Total - Bonds - Part 3.....					10,589,497,626	10,661,440,791	37,724,892
8399998	Total - Bonds - Summary Item from Part 5.....					7,459,718,759	7,915,803,515	21,183,920
8399999	Total - Bonds.....					18,049,216,385	18,577,244,306	58,908,812

Preferred Stocks - Industrial and Miscellaneous								
036243 99 4	APPLIED SPECTRAL IMAGING LTD SERIES C.....		12/01/2010	PARTNERSHIP DISTRIBUTION.....		1	0.00	0
38145X 11 1	GOLDMAN SACHS GROUP INC.....		10/28/2010	GOLDMAN SACHS.....		25,000,000,000	0.00	0
48125E 20 7	JPM CHASE CAPITAL XXIX.....		04/22/2010	Various.....		5,913,718	0.00	0
750241 99 4	RADIANCY INC SERIES A CONVERTIBLE PFD.....		12/01/2010	PARTNERSHIP DISTRIBUTION.....		1	0.00	0
8499999	Total - Preferred Stocks - Industrial and Miscellaneous.....					30,913,720	XXX	0
8999997	Total - Preferred Stocks - Part 3.....					30,913,720	XXX	0
8999998	Total - Preferred Stocks - Summary Item from Part 5.....					5,000,000	XXX	0
8999999	Total - Preferred Stocks.....					35,913,720	XXX	0

Common Stocks - Industrial and Miscellaneous								
366484 91 3	ASSUREX DEVELOPMENT CORP CLASS A COMMON.....		11/19/2010	DIRECT.....		1,964,230	XXX	0
389375 10 6	GRAY TELEVISION INC.....		04/29/2010	VOLUNTARY EXCHANGE.....		2,842,776	XXX	0
349862 99 5	HAWKEYE RENEWABLES LLC.....		10/13/2010	Various.....		9,311,228	XXX	0
750241 91 1	RADIANCY INC ORDINARY COMMON STOCK.....		12/01/2010	PARTNERSHIP DISTRIBUTION.....		1	XXX	0
89816T 20 2	TRUMP ENTERTAINMENT RESORTS.....		07/15/2010	Various.....		8,050,562	XXX	0
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					22,168,797	XXX	0

Common Stocks - Parent, Subsidiaries and Affiliates								
02504* 10 7	AMERICAN CASUALTY CO READING.....		02/26/2010	CORPORATE ACTION DISTRIBUTION.....		10,000,000	XXX	0
89386@ 10 5	TRANSPORTATION INSURANCE CO.....		02/26/2010	CORPORATE ACTION DISTRIBUTION.....		50,000,000	XXX	0
9199999	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					60,000,000	XXX	0
9799997	Total - Common Stocks - Part 3.....					82,168,797	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....					38,374,085	XXX	0
9799999	Total - Common Stocks.....					120,542,882	XXX	0
9899999	Total - Preferred and Common Stocks.....					156,456,602	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....					18,205,672,987	XXX	58,908,812

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1		2		3		4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value				16		17		18		19		20		21					
CUSIP Identification		Description		F o r e i g n		Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase/(Decrease)		Current Year's (Amortization)/Accretion		Current Other Than Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest/Stock Dividends Received During Year		Maturity Date	
Bonds - U.S. Government																																							
3837H0	WQ 2	GOVERNMENT NATIONAL MTGE ASSOC		12/02/2010		SCHEDULED REDEMPTION		118,257	118,257	115,587		116,246	0	2,011	0	2,011	0	118,257	0	0	0	2,011	0	0	0	118,257	0	0	0	0	0	0	0	0	5,198	09/16/2026			
36212C	B8 3	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		2,716	2,716	2,762		2,774	0	2,011	0	2,011	0	2,774	0	0	0	2,011	0	0	0	2,716	0	0	0	0	0	0	0	0	127	11/15/2030			
36212D	EV 7	GOVERNMENT NATIONAL MTGE ASSOC		11/01/2010		SCHEDULED REDEMPTION		17,305	17,305	17,731		18,034	0	729	0	729	0	18,034	0	0	0	729	0	0	0	17,305	0	0	0	0	0	0	0	0	1,180	11/15/2030			
36212F	VZ 4	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		2,641	2,641	2,687		2,710	0	69	0	69	0	2,710	0	0	0	69	0	0	0	2,641	0	0	0	0	0	0	0	0	125	11/15/2030			
36212N	KY 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		1,398	1,398	1,433		1,456	0	58	0	58	0	1,456	0	0	0	58	0	0	0	1,398	0	0	0	0	0	0	0	0	66	11/15/2030			
36212N	2R 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		1,836	1,836	1,876		1,898	0	62	0	62	0	1,898	0	0	0	62	0	0	0	1,836	0	0	0	0	0	0	0	0	86	11/15/2030			
36201V	VY 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		110,722	110,722	105,325		107,203	0	3,520	0	3,520	0	107,203	0	0	0	3,520	0	0	0	110,722	0	0	0	0	0	0	0	0	3,247	09/15/2033			
36202D	3J 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		5,148,851	5,148,851	5,399,053		5,386,783	0	237,931	0	237,931	0	5,386,783	0	0	0	237,931	0	0	0	5,148,851	0	0	0	0	0	0	0	0	178,986	01/20/2034			
3620AR	HT 1	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		494,441	494,441	512,983			0	18,542	0	18,542	0		0	0	0	18,542	0	0	0	494,441	0	0	0	0	0	0	0	0	3,296	09/15/2040			
36296Q	N4 7	GOVERNMENT NATIONAL MTGE ASSOC		05/13/2010		Various		19,254,418	18,129,077	18,672,949		18,678,893	0	62,541	0	62,541	0	18,678,893	0	0	0	62,541	0	0	0	18,616,352	0	638,066	638,066	0	0	0	0	436,651	01/15/2039				
36202D	4B 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		3	3	3		3	0	3	0	3	0	3	0	3	0	3	0	0	3	0	0	0	0	0	0	0	0	0	0	0	05/20/2024		
36202B	7B 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		6	6	6		6	0	6	0	6	0	6	0	6	0	6	0	0	6	0	0	0	0	0	0	0	0	0	0	0	07/20/2024		
36202C	5H 2	GOVERNMENT NATIONAL MTGE ASSOC		10/01/2010		SCHEDULED REDEMPTION		25,640	25,640	25,974		26,016	0	375	0	375	0	26,016	0	0	0	375	0	0	0	25,640	0	0	0	0	0	0	0	0	1,795	09/20/2028			
36202C	BJ 1	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		10	10	10		10	0	10	0	10	0	10	0	10	0	10	0	0	10	0	0	0	0	0	0	0	0	0	1	08/20/2024			
36202C	JC 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		44	44	44		44	0	44	0	44	0	44	0	44	0	44	0	0	44	0	0	0	0	0	0	0	0	0	2	08/20/2025			
36202C	LW 1	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		38	38	38		38	0	38	0	38	0	38	0	38	0	38	0	0	38	0	0	0	0	0	0	0	0	0	1	12/20/2025			
36202C	MU 4	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		287	287	288		288	0	1	0	1	0	288	0	0	0	1	0	0	287	0	0	0	0	0	0	0	0	12	02/20/2026				
36202C	RE 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		7,206	7,206	7,215		7,222	0	16	0	16	0	7,222	0	0	0	16	0	0	7,206	0	0	0	0	0	0	0	0	456	09/20/2026				
36202C	UC 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		33	33	33		33	0	33	0	33	0	33	0	33	0	33	0	0	33	0	0	0	0	0	0	0	0	2	02/20/2027				
36202C	YH 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		110	110	110		110	0	110	0	110	0	110	0	110	0	110	0	0	110	0	0	0	0	0	0	0	0	7	11/20/2027				
36202C	YW 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		13	13	13		13	0	13	0	13	0	13	0	13	0	13	0	0	13	0	0	0	0	0	0	0	0	0	0	12/20/2027			
36202D	D7 3	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		83	83	83		83	0	83	0	83	0	83	0	83	0	83	0	0	83	0	0	0	0	0	0	0	0	4	10/20/2029				
36202D	D8 1	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		208	208	201		225	0	17	0	17	0	208	0	0	0	17	0	0	208	0	0	0	0	0	0	0	0	12	10/20/2029				
36202D	DB 4	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		862	862	861		859	0	4	0	4	0	859	0	0	0	4	0	0	862	0	0	0	0	0	0	0	0	35	08/20/2029				
36202D	DR 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		967	967	989		1,017	0	50	0	50	0	967	0	0	0	50	0	0	967	0	0	0	0	0	0	0	0	51	09/20/2029				
36202D	E4 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		1,632	1,632	1,678		1,730	0	98	0	98	0	1,730	0	0	0	98	0	0	1,632	0	0	0	0	0	0	0	0	85	12/20/2029				
36202D	EN 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		34	34	35		36	0	2	0	2	0	36	0	0	0	2	0	0	34	0	0	0	0	0	0	0	0	2	11/20/2029				
36202D	FH 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		124	124	124		124	0	124	0	124	0	124	0	124	0	124	0	0	124	0	0	0	0	0	0	0	0	5	01/20/2030				
36202D	FJ 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		5,498	5,498	5,623		5,745	0	246	0	246	0	5,745	0	0	0	246	0	0	5,498	0	0	0	0	0	0	0	0	235	01/20/2030				
36202D	FZ 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		4,518	4,518	4,524		4,529	0	11	0	11	0	4,529	0	0	0	11	0	0	4,518	0	0	0	0	0	0	0	0	202	02/20/2030				
36202D	GE 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		3,823	3,823	3,828		3,832	0	10	0	10	0	3,832	0	0	0	10	0	0	3,823	0	0	0	0	0	0	0	0	208	03/20/2030				
36202D	GF 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		1,747	1,747	1,814		1,865	0	118	0	118	0	1,865	0	0	0	118	0	0	1,747	0	0	0	0	0	0	0	0	93	03/20/2030				
36202D	GT 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		2,485	2,485	2,578		2,686	0	200	0	200	0	2,485	0	0	0	200	0	0	2,485	0	0	0	0	0	0	0	0	57	04/20/2030				
36202D	J8 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010		SCHEDULED REDEMPTION		88,166	88,166	88,014		87,835	0	330	0	330	0	87,835	0	0	0	330	0	0	88,166	0	0	0	0	0	0	0	0	3,886	10/2				

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
36203D V6	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	51	51	53	54	0	(3)	0	(3)	0	51	0	0	0	3	12/15/2025.
36203F TK	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	103	103	107	112	0	(8)	0	(8)	0	103	0	0	0	5	04/15/2023.
36203F TV	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	4,292	4,292	4,499	4,601	0	(309)	0	(309)	0	4,292	0	0	0	204	04/15/2023.
36203F WV	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	204	204	212	225	0	(21)	0	(21)	0	204	0	0	0	10	07/15/2023.
36203F XW	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	90	90	93	99	0	(9)	0	(9)	0	90	0	0	0	4	07/15/2023.
36203G D8	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,073	1,073	1,118	1,224	0	(151)	0	(151)	0	1,073	0	0	0	79	02/15/2023.
36203H LQ	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	262	262	273	283	0	(21)	0	(21)	0	262	0	0	0	12	07/15/2023.
36203L 2V	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	70	70	72	73	0	(3)	0	(3)	0	70	0	0	0	4	09/15/2023.
36203L CU	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	7,546	7,546	7,994	8,528	0	(982)	0	(982)	0	7,546	0	0	0	317	09/15/2023.
36203L DT	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	66	66	68	72	0	(7)	0	(7)	0	66	0	0	0	2	08/15/2023.
36203L DU	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	3,200	3,200	3,352	3,629	0	(429)	0	(429)	0	3,200	0	0	0	142	08/15/2023.
36203L FE	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	121	121	127	139	0	(18)	0	(18)	0	121	0	0	0	5	06/15/2023.
36203L QM	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	05/15/2023.
36203L WX	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	491	491	510	510	0	(19)	0	(19)	0	491	0	0	0	22	05/15/2023.
36203M 6D	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	296	296	307	318	0	(22)	0	(22)	0	296	0	0	0	14	08/15/2027.
36203N 3L	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,514	1,514	1,568	1,607	0	(93)	0	(93)	0	1,514	0	0	0	53	06/15/2023.
36203N 5N	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	10,423	10,423	10,864	11,250	0	(827)	0	(827)	0	10,423	0	0	0	604	09/15/2023.
36203N AX	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	70	70	70	70	0	0	0	0	0	70	0	0	0	3	09/15/2027.
36203P B5	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	02/15/2024.
36203P B9	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	353	353	366	382	0	(29)	0	(29)	0	353	0	0	0	14	02/15/2024.
36203P D7	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,185	1,185	1,231	1,284	0	(99)	0	(99)	0	1,185	0	0	0	50	06/15/2024.
36203P DM	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	2,580	2,580	2,676	2,761	0	(182)	0	(182)	0	2,580	0	0	0	83	05/15/2024.
36203P DP	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	128	128	132	136	0	(8)	0	(8)	0	128	0	0	0	6	04/15/2024.
36203P EC	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	410	410	425	445	0	(35)	0	(35)	0	410	0	0	0	16	06/15/2024.
36203P WK	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	7,455	7,455	7,978	8,056	0	(602)	0	(602)	0	7,455	0	0	0	473	09/15/2021.
36203Q ZW	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	224	224	231	236	0	(13)	0	(13)	0	224	0	0	0	11	05/15/2023.
36203R FM	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,368	1,368	1,423	1,514	0	(146)	0	(146)	0	1,368	0	0	0	64	07/15/2023.
36203R Z3	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	6,169	6,169	6,384	6,498	0	(329)	0	(329)	0	6,169	0	0	0	219	09/15/2023.
36203S 3M	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	15,162	15,162	16,242	17,534	0	(2,372)	0	(2,372)	0	15,162	0	0	0	1,067	08/15/2023.
36203S N8	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	209	209	216	216	0	(8)	0	(8)	0	209	0	0	0	10	04/15/2023.
36203U ND	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	692	692	714	748	0	(56)	0	(56)	0	692	0	0	0	32	06/15/2023.
36203U UJ	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	1	07/15/2023.
36203V XJ	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	702	702	725	737	0	(35)	0	(35)	0	702	0	0	0	33	02/15/2024.
36203X DT	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	832	832	860	857	0	(26)	0	(26)	0	832	0	0	0	34	09/15/2023.
36203X G6	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	168	168	173	178	0	(11)	0	(11)	0	168	0	0	0	9	10/15/2023.
36203X KS	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	14,363	14,363	15,365	16,065	0	(1,702)	0	(1,702)	0	14,363	0	0	0	686	02/15/2024.
36203X LU	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	162	162	166	170	0	(9)	0	(9)	0	162	0	0	0	7	03/15/2024.
36203X YF	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	179	179	179	180	0	(1)	0	(1)	0	179	0	0	0	11	01/15/2026.
36203Y HK	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	70	70	72	73	0	(3)	0	(3)	0	70	0	0	0	4	09/15/2023.
36203Y JE	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	4,804	4,804	5,096	5,430	0	(626)	0	(626)	0	4,804	0	0	0	225	07/15/2023.
36204A 7A	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	291	291	301	317	0	(26)	0	(26)	0	291	0	0	0	14	08/15/2023.
36204B BW	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	2,030	2,030	2,083	2,078	0	(48)	0	(48)	0	2,030	0	0	0	97	09/15/2023.
36204B CZ	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	61	61	63	66	0	(6)	0	(6)	0	61	0	0	0	3	10/15/2023.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value			16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.				
36204C Q5	3	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		38	38	39	41	0	(3)	0	(3)	0	0	0	2	09/15/2023
36204C XC	0	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		37	37	38	40	0	(3)	0	(3)	0	0	0	2	01/15/2024
36204D CG	2	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		55	55	57	58	0	(3)	0	(3)	0	0	0	3	06/15/2024
36204H E9	7	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		52	52	54	56	0	(4)	0	(4)	0	0	0	3	12/15/2023
36204K 6J	7	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		23,606	23,606	25,253	25,424	25,606	(1,818)	0	(1,818)	0	0	0	474	01/15/2024
36204K AM	5	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		80,219	80,219	83,889	85,214	0	(4,995)	0	(4,995)	0	0	0	3,632	06/15/2024
36204K S2	0	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		10	10	10	10	0	0	0	0	0	0	0	0	04/15/2026
36204K U8	4	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		2,045	2,045	2,180	2,273	0	(227)	0	(227)	0	0	0	31	03/15/2027
36204K W3	3	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		303	303	313	341	0	(39)	0	(39)	0	0	0	4	12/15/2027
36204K W7	4	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		2,493	2,493	2,525	2,577	0	(84)	0	(84)	0	0	0	165	01/15/2028
36204K WU	3	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		247	247	248	249	0	(3)	0	(3)	0	0	0	11	11/15/2027
36204K WV	1	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		1,671	1,671	1,781	1,932	0	(261)	0	(261)	0	0	0	88	11/15/2027
36204L 6J	5	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		2,048	2,048	2,101	2,111	0	(63)	0	(63)	0	0	0	96	03/15/2026
36204P XR	8	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		231	231	248	270	0	(38)	0	(38)	0	0	0	11	05/15/2024
36204Q BU	3	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		691	691	714	741	0	(50)	0	(50)	0	0	0	32	12/15/2023
36204Q BV	1	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		7,317	7,317	7,826	8,334	0	(1,017)	0	(1,017)	0	0	0	403	12/15/2023
36204Q CL	2	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		6,987	6,987	7,221	7,418	0	(431)	0	(431)	0	0	0	294	01/15/2024
36204Q JE	1	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		59,220	59,220	63,352	68,873	0	(9,653)	0	(9,653)	0	0	0	2,153	07/15/2024
36204R LJ	5	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		1,771	1,771	1,851	1,912	0	(141)	0	(141)	0	0	0	83	03/15/2027
36204R PH	5	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		193	193	205	234	0	(42)	0	(42)	0	0	0	9	04/15/2027
36204S EL	6	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		393	393	397	397	0	(4)	0	(4)	0	0	0	21	12/15/2024
36204T 6C	3	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		989	989	1,027	1,082	0	(93)	0	(93)	0	0	0	37	01/15/2024
36204U MM	0	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		82	82	82	82	0	0	0	0	0	0	0	4	03/15/2027
36204U NH	0	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		215	215	223	227	0	(13)	0	(13)	0	0	0	6	04/15/2024
36204U Q9	5	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		127	127	126	126	0	1	0	1	0	0	0	6	08/15/2024
36204U XU	0	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		79	79	80	80	0	(1)	0	(1)	0	0	0	4	08/15/2024
36204V GU	7	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		1,751	1,751	1,813	1,816	0	(65)	0	(65)	0	0	0	56	01/15/2024
36204W RD	1	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		500	500	518	524	0	(23)	0	(23)	0	0	0	25	03/15/2028
36204X G9	0	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		49	49	49	49	0	(1)	0	(1)	0	0	0	2	03/15/2028
36204Y WB	5	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		28	28	29	33	0	(5)	0	(5)	0	0	0	1	05/15/2024
36205B PH	9	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		147	147	157	171	0	(25)	0	(25)	0	0	0	9	06/15/2024
36205C WR	7	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		175	175	180	179	0	(5)	0	(5)	0	0	0	8	06/15/2024
36205D B5	6	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		55	55	59	61	0	(6)	0	(6)	0	0	0	3	10/15/2025
36205D K2	3	GOVERNMENT NATIONAL MTGE ASSOC	02/01/2010	SCHEDULED REDEMPTION		35,183	35,183	36,870	38,591	0	(3,408)	0	(3,408)	0	0	0	410	08/15/2028
36205D KW	7	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		121	121	127	140	0	(19)	0	(19)	0	0	0	5	03/15/2028
36205F B2	8	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		285	285	296	296	0	(10)	0	(10)	0	0	0	13	12/15/2025
36205F FD	0	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		1,045	1,045	1,118	1,186	0	(141)	0	(141)	0	0	0	49	06/15/2024
36205F G5	6	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		1,979	1,979	2,002	2,023	0	(44)	0	(44)	0	0	0	62	04/15/2028
36205F GR	8	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		800	800	802	804	0	(5)	0	(5)	0	0	0	35	03/15/2028
36205F HD	8	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		618	618	650	685	0	(68)	0	(68)	0	0	0	26	05/15/2028
36205F J7	9	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		1,382	1,382	1,479	1,579	0	(196)	0	(196)	0	0	0	65	02/15/2024
36205G BF	7	GOVERNMENT NATIONAL MTGE ASSOC	12/01/2010	SCHEDULED REDEMPTION		238	238	237	237	0	1	0	1	0	0	0	12	08/15/2024

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36205G XV 8	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		3,009	3,009	3,098	3,099	0	(90)	0	(90)	0	3,009	0	0	0	140	01/15/2026.
36205H 6M 6	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,102	1,102	1,099	1,098	0	4	0	4	0	1,102	0	0	0	55	05/15/2024.
36205H PY 9	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		226	226	225	223	0	3	0	3	0	226	0	0	0	10	03/15/2028.
36205H QP 7	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		14,051	14,051	14,095	14,126	0	(75)	0	(75)	0	14,051	0	0	0	342	03/15/2028.
36205J SW 6	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		151	151	162	176	0	(25)	0	(25)	0	151	0	0	0	7	04/15/2024.
36205K 2W 1	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		41	41	42	43	0	(2)	0	(2)	0	41	0	0	0	2	01/15/2027.
36205K 6K 3	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,075	1,075	1,136	1,238	0	(163)	0	(163)	0	1,075	0	0	0	50	02/15/2027.
36205K HT 2	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		428	428	450	467	0	(39)	0	(39)	0	428	0	0	0	20	11/15/2024.
36205K WR 9	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,910	1,910	2,035	2,200	0	(290)	0	(290)	0	1,910	0	0	0	89	06/15/2024.
36205K ZR 6	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		10	10	10	11	0	(1)	0	(1)	0	10	0	0	0	1	01/15/2027.
36205L 5P 1	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		116	116	120	122	0	(6)	0	(6)	0	116	0	0	0	5	09/15/2025.
36205N LX 2	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		198	198	199	201	0	(3)	0	(3)	0	198	0	0	0	9	04/15/2028.
36205N NS 1	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,204	1,204	1,218	1,228	0	(23)	0	(23)	0	1,204	0	0	0	56	07/15/2028.
36205P 4V 0	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		2,831	2,831	2,820	2,820	0	10	0	10	0	2,831	0	0	0	88	06/15/2024.
36205P 7G 0	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		9,332	9,332	9,945	10,141	0	(809)	0	(809)	0	9,332	0	0	0	684	09/15/2027.
36205R 4A 2	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		245	245	262	298	0	(53)	0	(53)	0	245	0	0	0	11	06/15/2026.
36205R XM 4	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		125	125	133	146	0	(21)	0	(21)	0	125	0	0	0	6	06/15/2029.
36205R YC 5	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		50	50	53	57	0	(7)	0	(7)	0	50	0	0	0	2	04/15/2026.
36205S MU 6	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		94	94	101	115	0	(20)	0	(20)	0	94	0	0	0	5	03/15/2027.
36205S MW 2	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		808	808	834	856	0	(48)	0	(48)	0	808	0	0	0	38	03/15/2027.
36205S QK 4	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		60	60	64	73	0	(13)	0	(13)	0	60	0	0	0	3	04/15/2027.
36205T EB 2	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		137	137	144	142	0	(5)	0	(5)	0	137	0	0	0	7	02/15/2026.
36205T HH 9	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		545	545	547	549	0	(5)	0	(5)	0	545	0	0	0	25	04/15/2026.
36205T PT 4	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		29	29	29	29	0	0	0	0	0	29	0	0	0	1	12/15/2027.
36205U 5K 2	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		2,604	2,604	2,686	2,803	0	(199)	0	(199)	0	2,604	0	0	0	156	05/15/2027.
36205W 3C 8	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		244	244	254	260	0	(16)	0	(16)	0	244	0	0	0	9	07/15/2024.
36205X 2M 5	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		22	22	23	25	0	(2)	0	(2)	0	22	0	0	0	1	04/15/2025.
36205X 2V 5	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,216	1,216	1,253	1,249	0	(33)	0	(33)	0	1,216	0	0	0	41	05/15/2025.
36205Y LU 4	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		2,726	2,726	2,757	2,775	0	(49)	0	(49)	0	2,726	0	0	0	125	07/15/2028.
36206A QM 8	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		30	30	30	31	0	(1)	0	(1)	0	30	0	0	0	2	01/15/2026.
36206B Z8 7	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		551	551	572	572	0	(21)	0	(21)	0	551	0	0	0	26	09/15/2025.
36206C SC 4	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		278	278	286	292	0	(14)	0	(14)	0	278	0	0	0	13	05/15/2025.
36206C US 6	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		60	60	61	64	0	(4)	0	(4)	0	60	0	0	0	3	06/15/2025.
36206D CT 2	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		2,390	2,390	2,398	2,400	0	(9)	0	(9)	0	2,390	0	0	0	104	09/15/2025.
36206D EQ 6	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		3,633	3,633	3,669	3,734	0	(101)	0	(101)	0	3,633	0	0	0	145	09/15/2028.
36206D LD 7	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		5,162	5,162	5,514	5,785	0	(623)	0	(623)	0	5,162	0	0	0	196	10/15/2025.
36206D LS 4	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		903	903	936	965	0	(62)	0	(62)	0	903	0	0	0	43	11/15/2025.
36206E B8 7	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		19	19	20	22	0	(3)	0	(3)	0	19	0	0	0	1	09/15/2025.
36206E FK 6	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		739	739	765	797	0	(58)	0	(58)	0	739	0	0	0	34	12/15/2025.
36206F 3R 1	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		72	72	77	82	0	(10)	0	(10)	0	72	0	0	0	4	08/15/2027.
36206F 5F 5	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,333	1,333	1,351	1,400	0	(67)	0	(67)	0	1,333	0	0	0	40	02/15/2028.
36206F 5Q 1	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		165	165	167	178	0	(14)	0	(14)	0	165	0	0	0	6	03/15/2028.
36206F 5Z 1	GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		230	230	231	234	0	(4)	0	(4)	0	230	0	0	0	10	04/15/2028.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36206F LJ 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..617	..617	..659	..734	..0	..(117)	..0	..(117)	..0	..617	..0	..0	..0	..28	08/15/2025.
36206F R2 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..2,076	..2,076	..2,084	..2,094	..0	..(18)	..0	..(18)	..0	..2,076	..0	..0	..0	..102	09/15/2025.
36206F SK 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..2,182	..2,182	..2,324	..2,520	..0	..(338)	..0	..(338)	..0	..2,182	..0	..0	..0	..74	10/15/2025.
36206F VA 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..2,874	..2,874	..3,016	..3,212	..0	..(338)	..0	..(338)	..0	..2,874	..0	..0	..0	..110	11/15/2025.
36206F X9 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,071	..1,071	..1,118	..1,183	..0	..(112)	..0	..(112)	..0	..1,071	..0	..0	..0	..50	12/15/2025.
36206F XD 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..11,389	..11,389	..11,847	..12,304	..0	..(915)	..0	..(915)	..0	..11,389	..0	..0	..0	..564	08/15/2025.
36206G C2 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..266	..266	..284	..350	..0	..(83)	..0	..(83)	..0	..266	..0	..0	..0	..12	06/15/2026.
36206G LU 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,230	..1,230	..1,274	..1,331	..0	..(101)	..0	..(101)	..0	..1,230	..0	..0	..0	..76	11/15/2025.
36206G V3 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..67	..67	..69	..69	..0	..(2)	..0	..(2)	..0	..67	..0	..0	..0	..3	10/15/2025.
36206H C9 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..16	..16	..16	..16	..0	..0	..0	..0	..0	..16	..0	..0	..0	..1	10/15/2025.
36206H EP 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..12,645	..12,645	..13,124	..13,452	..0	..(808)	..0	..(808)	..0	..12,645	..0	..0	..0	..408	12/15/2025.
36206H ML 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..294	..294	..304	..319	..0	..(24)	..0	..(24)	..0	..294	..0	..0	..0	..14	05/15/2027.
36206J 4D 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..47	..47	..47	..48	..0	..(1)	..0	..(1)	..0	..47	..0	..0	..0	..2	09/15/2025.
36206J FT 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..51	..51	..53	..55	..0	..(5)	..0	..(5)	..0	..51	..0	..0	..0	..3	08/15/2025.
36206J HF 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..5,211	..5,211	..5,472	..5,711	..0	..(500)	..0	..(500)	..0	..5,211	..0	..0	..0	..234	12/15/2025.
36206J K4 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..3,475	..3,475	..3,708	..3,975	..0	..(499)	..0	..(499)	..0	..3,475	..0	..0	..0	..212	06/15/2026.
36206J KQ 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,006	..1,006	..1,074	..1,186	..0	..(179)	..0	..(179)	..0	..1,006	..0	..0	..0	..40	05/15/2026.
36206J YC 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..602	..602	..604	..605	..0	..(4)	..0	..(4)	..0	..602	..0	..0	..0	..26	08/15/2025.
36206J YD 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..129	..129	..133	..138	..0	..(9)	..0	..(9)	..0	..129	..0	..0	..0	..6	08/15/2025.
36206K NM 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..22	..22	..23	..25	..0	..(2)	..0	..(2)	..0	..22	..0	..0	..0	..1	01/15/2026.
36206K SJ 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..33	..33	..34	..36	..0	..(2)	..0	..(2)	..0	..33	..0	..0	..0	..2	12/15/2025.
36206L CD 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..305	..305	..326	..324	..0	..(18)	..0	..(18)	..0	..305	..0	..0	..0	..14	09/15/2025.
36206L LW 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..45	..45	..46	..47	..0	..(2)	..0	..(2)	..0	..45	..0	..0	..0	..2	10/15/2025.
36206L SZ 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..2,335	..2,335	..2,463	..2,623	..0	..(288)	..0	..(288)	..0	..2,335	..0	..0	..0	..134	10/15/2025.
36206L V5 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,657	..1,657	..1,722	..1,813	..0	..(156)	..0	..(156)	..0	..1,657	..0	..0	..0	..80	11/15/2025.
36206L ZD 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,173	..1,173	..1,222	..1,309	..0	..(136)	..0	..(136)	..0	..1,173	..0	..0	..0	..31	12/15/2025.
36206M DT 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..400	..400	..417	..440	..0	..(40)	..0	..(40)	..0	..400	..0	..0	..0	..19	02/15/2026.
36206M MD 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,461	..1,461	..1,466	..1,473	..0	..(12)	..0	..(12)	..0	..1,461	..0	..0	..0	..54	09/15/2029.
36206M NA 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..29	..29	..31	..39	..0	..(10)	..0	..(10)	..0	..29	..0	..0	..0	..2	09/15/2029.
36206M S9 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..526	..526	..560	..583	..0	..(58)	..0	..(58)	..0	..526	..0	..0	..0	..25	08/15/2027.
36206M TD 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..50	..50	..54	..55	..0	..(5)	..0	..(5)	..0	..50	..0	..0	..0	..3	09/15/2027.
36206N 2A 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..56	..56	..56	..56	..0	..1	..0	..1	..0	..56	..0	..0	..0	..3	10/15/2026.
36206N 4P 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..137	..137	..143	..144	..0	..(7)	..0	..(7)	..0	..137	..0	..0	..0	..6	05/15/2026.
36206N DQ 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..751	..751	..775	..796	..0	..(45)	..0	..(45)	..0	..751	..0	..0	..0	..35	10/15/2025.
36206N DX 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..5,330	..5,330	..5,351	..5,371	..0	..(41)	..0	..(41)	..0	..5,330	..0	..0	..0	..128	07/15/2028.
36206N XQ 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..441	..441	..446	..451	..0	..(10)	..0	..(10)	..0	..441	..0	..0	..0	..19	06/15/2028.
36206N YE 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..180	..180	..182	..184	..0	..(5)	..0	..(5)	..0	..180	..0	..0	..0	..8	07/15/2028.
36206N YH 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,419	..1,419	..1,422	..1,429	..0	..(10)	..0	..(10)	..0	..1,419	..0	..0	..0	..58	08/15/2028.
36206P NK 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..52	..52	..56	..69	..0	..(17)	..0	..(17)	..0	..52	..0	..0	..0	..3	12/15/2025.
36206P QS 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..459	..459	..490	..542	..0	..(83)	..0	..(83)	..0	..459	..0	..0	..0	..21	04/15/2026.
36206P TZ 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,157	..1,157	..1,235	..1,295	..0	..(138)	..0	..(138)	..0	..1,157	..0	..0	..0	..54	04/15/2026.
36206P UQ 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,855	..1,855	..1,965	..2,060	..0	..(204)	..0	..(204)	..0	..1,855	..0	..0	..0	..86	05/15/2026.
36206P VT 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	..1,603	..1,603	..1,709	..1,831	..0	..(228)	..0	..(228)	..0	..1,603	..0	..0	..0	..40	05/15/2026.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36206Q BB	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	1,267	1,267	1,259	1,254	.0	.13	.0	.13	.0	1,267	.0	.0	.0	.56	02/15/2028.
36206Q VP	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	37	37	38	.40	.0	(3)	.0	(3)	.0	.37	.0	.0	.0	.2	06/15/2026.
36206Q VZ	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	19,761	19,761	20,366	21,689	.0	(1,929)	.0	(1,929)	.0	19,761	.0	.0	.0	.510	10/15/2025.
36206R K2	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	377	377	402	426	.0	(49)	.0	(49)	.0	.377	.0	.0	.0	.18	06/15/2027.
36206S DG	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	22	22	24	.23	.0	(1)	.0	(1)	.0	.22	.0	.0	.0	.1	05/15/2026.
36206S LA	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	27	27	27	.0	.0	.0	.0	.0	.0	.27	.0	.0	.0	.1	10/15/2025.
36206S MK	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	2,765	2,765	2,907	3,086	.0	(321)	.0	(321)	.0	2,765	.0	.0	.0	.133	11/15/2025.
36206T YY	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	354	354	378	420	.0	(66)	.0	(66)	.0	354	.0	.0	.0	.16	04/15/2027.
36206U PY	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	510	510	544	581	.0	(72)	.0	(72)	.0	510	.0	.0	.0	.24	06/15/2026.
36206U Q9	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	182	182	188	197	.0	(15)	.0	(15)	.0	182	.0	.0	.0	.10	03/15/2026.
36206V GV	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	116	116	117	117	.0	(1)	.0	(1)	.0	116	.0	.0	.0	.5	01/15/2026.
36206V MD	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	13,203	13,203	13,781	14,402	.0	(1,199)	.0	(1,199)	.0	13,203	.0	.0	.0	.436	04/15/2026.
36206V S7	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	44	44	44	.45	.0	(1)	.0	(1)	.0	.44	.0	.0	.0	.2	05/15/2026.
36206W 2H	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	8,057	8,057	8,370	8,727	.0	(670)	.0	(670)	.0	8,057	.0	.0	.0	.220	07/15/2026.
36206W 3P	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	278	278	297	327	.0	(49)	.0	(49)	.0	278	.0	.0	.0	.13	07/15/2026.
36206W AM	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	546	546	582	588	.0	(42)	.0	(42)	.0	546	.0	.0	.0	.25	09/15/2027.
36206W K5	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	539	539	575	620	.0	(81)	.0	(81)	.0	539	.0	.0	.0	.26	12/15/2025.
36206W NM	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	4,540	4,540	4,690	4,870	.0	(330)	.0	(330)	.0	4,540	.0	.0	.0	.223	02/15/2026.
36206X 6C	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	705	705	752	773	.0	(68)	.0	(68)	.0	705	.0	.0	.0	.32	10/15/2027.
36206X 6R	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	35	35	35	.36	.0	(1)	.0	(1)	.0	35	.0	.0	.0	.2	01/15/2028.
36206X P6	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	554	554	590	621	.0	(67)	.0	(67)	.0	554	.0	.0	.0	.26	08/15/2027.
36206Y GF	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	1,642	1,642	1,753	1,829	.0	(187)	.0	(187)	.0	1,642	.0	.0	.0	.52	03/15/2026.
36206Y GQ	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	624	624	627	633	.0	(9)	.0	(9)	.0	624	.0	.0	.0	.27	04/15/2026.
36207A 7H	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	203	203	213	239	.0	(36)	.0	(36)	.0	203	.0	.0	.0	.9	05/15/2028.
36207A A9	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	1,799	1,799	1,822	1,843	.0	(44)	.0	(44)	.0	1,799	.0	.0	.0	.68	01/15/2028.
36207A HR	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	100	100	104	112	.0	(12)	.0	(12)	.0	100	.0	.0	.0	.5	04/15/2026.
36207A YW	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	47	47	47	.47	.0	.0	.0	.0	.0	47	.0	.0	.0	.2	12/15/2027.
36207A Z3	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	639	639	636	633	.0	7	.0	7	.0	639	.0	.0	.0	.28	03/15/2028.
36207B 3U	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	80	80	83	.89	.0	(9)	.0	(9)	.0	80	.0	.0	.0	.4	04/15/2026.
36207B 4L	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	109	109	110	113	.0	(4)	.0	(4)	.0	109	.0	.0	.0	.5	03/15/2028.
36207B AF	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	49	49	50	52	.0	(3)	.0	(3)	.0	49	.0	.0	.0	.2	08/15/2028.
36207B BL	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	114	114	121	135	.0	(21)	.0	(21)	.0	114	.0	.0	.0	.5	09/15/2029.
36207B R6	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	3,343	3,343	3,355	3,367	.0	(24)	.0	(24)	.0	3,343	.0	.0	.0	.140	01/15/2028.
36207B S3	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	99	99	99	101	.0	(2)	.0	(2)	.0	99	.0	.0	.0	.4	01/15/2028.
36207B SD	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	3,703	3,703	3,751	3,737	.0	(34)	.0	(34)	.0	3,703	.0	.0	.0	.197	01/15/2028.
36207C EH	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	15,231	15,231	15,289	15,349	.0	(117)	.0	(117)	.0	15,231	.0	.0	.0	.942	11/15/2027.
36207C F2	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	3,073	3,073	3,085	3,101	.0	(27)	.0	(27)	.0	3,073	.0	.0	.0	.60	11/15/2027.
36207C F9	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	80	80	82	.85	.0	(5)	.0	(5)	.0	80	.0	.0	.0	.4	12/15/2027.
36207C FC	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	138	138	142	147	.0	(9)	.0	(9)	.0	138	.0	.0	.0	.6	11/15/2027.
36207C GB	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	3,158	3,158	3,169	3,181	.0	(23)	.0	(23)	.0	3,158	.0	.0	.0	.129	01/15/2028.
36207C MX	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	456	456	487	516	.0	(59)	.0	(59)	.0	456	.0	.0	.0	.34	12/15/2026.
36207D NQ	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	168	168	174	185	.0	(17)	.0	(17)	.0	168	.0	.0	.0	.8	12/15/2026.
36207E 2N	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION	.....	6,703	6,703	6,935	7,006	.0	(303)	.0	(303)	.0	6,703	.0	.0	.0	.479	01/15/2027.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Filing Information	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36207F CV 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	195	...	201	207	0	(12)	...	(12)	0	195	0	0	0	11	08/15/2026.
36207F KF 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	13	...	13	14	0	...	...	(1)	0	13	0	0	0	1	02/15/2028.
36207F KY 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	7,791	...	7,817	7,846	0	(55)	...	(55)	0	7,791	0	0	0	399	03/15/2028.
36207F LJ 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	26	...	26	27	0	(1)	...	(1)	0	26	0	0	0	1	03/15/2028.
36207G F9 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	15	...	15	14	0	...	...	...	0	15	0	0	0	1	09/15/2026.
36207H 2G 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	445	...	462	478	0	(33)	...	(33)	0	445	0	0	0	21	06/15/2026.
36207H 4Q 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	4,263	...	4,410	4,635	0	(372)	...	(372)	0	4,263	0	0	0	299	08/15/2026.
36207H BH 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	544	...	581	746	0	(202)	...	(202)	0	544	0	0	0	26	10/15/2026.
36207H SH 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	04/01/2010.	SCHEDULED REDEMPTION.	...	216	...	230	245	0	(29)	...	(29)	0	216	0	0	0	4	01/15/2027.
36207J 2V 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,289	...	1,294	1,301	0	(13)	...	(13)	0	1,289	0	0	0	57	05/15/2028.
36207J 4R 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	84	...	85	85	0	(1)	...	(1)	0	84	0	0	0	4	06/15/2028.
36207J 5S 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	901	...	927	924	0	(23)	...	(23)	0	901	0	0	0	43	06/15/2028.
36207J F4 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	73	...	73	73	0	(1)	...	(1)	0	73	0	0	0	3	12/15/2027.
36207J RH 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	465	...	466	470	0	(5)	...	(5)	0	465	0	0	0	20	03/15/2027.
36207J T4 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	4,728	...	4,979	5,236	0	(508)	...	(508)	0	4,728	0	0	0	225	02/15/2028.
36207J TX 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	4,047	...	4,061	4,079	0	(32)	...	(32)	0	4,047	0	0	0	145	01/15/2028.
36207J U7 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	264	...	268	275	0	(10)	...	(10)	0	264	0	0	0	12	02/15/2028.
36207J VU 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	97	...	97	96	0	2	...	2	0	97	0	0	0	4	02/15/2028.
36207J W6 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,749	...	1,818	1,958	0	(209)	...	(209)	0	1,749	0	0	0	80	03/15/2028.
36207J YB 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,705	...	1,795	1,929	0	(225)	...	(225)	0	1,705	0	0	0	71	04/15/2028.
36207K 3Y 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	149	...	149	149	0	(1)	...	(1)	0	149	0	0	0	7	02/15/2030.
36207K 3Z 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,128	...	1,132	1,138	0	(10)	...	(10)	0	1,128	0	0	0	37	02/15/2030.
36207K CG 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	76	...	81	92	0	(17)	...	(17)	0	76	0	0	0	4	08/15/2028.
36207K CR 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	271	...	279	281	0	(10)	...	(10)	0	271	0	0	0	5	09/15/2028.
36207K DA 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	4,079	...	4,336	4,616	0	(537)	...	(537)	0	4,079	0	0	0	176	09/15/2028.
36207K QW 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	393	...	418	429	0	(36)	...	(36)	0	393	0	0	0	18	05/15/2029.
36207K R2 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	65	...	65	66	0	(1)	...	(1)	0	65	0	0	0	3	06/15/2029.
36207K RC 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	148	...	157	165	0	(18)	...	(18)	0	148	0	0	0	7	06/15/2029.
36207K S8 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	53	...	57	62	0	(9)	...	(9)	0	53	0	0	0	3	07/15/2029.
36207K SB 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	100	...	106	108	0	(8)	...	(8)	0	100	0	0	0	4	07/15/2029.
36207K SP 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	435	...	436	438	0	(4)	...	(4)	0	435	0	0	0	20	07/15/2029.
36207K T4 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	364	...	365	367	0	(3)	...	(3)	0	364	0	0	0	19	08/15/2029.
36207K TU 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	445	...	446	448	0	(3)	...	(3)	0	445	0	0	0	21	07/15/2029.
36207K U6 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,968	...	2,094	2,342	0	(374)	...	(374)	0	1,968	0	0	0	59	08/15/2029.
36207K UH 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	130	...	138	155	0	(25)	...	(25)	0	130	0	0	0	6	08/15/2029.
36207K UU 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	542	...	577	649	0	(106)	...	(106)	0	542	0	0	0	12	08/15/2029.
36207K WL 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	21	...	21	21	0	...	...	...	0	21	0	0	0	1	10/15/2029.
36207K XD 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	560	...	596	600	0	(40)	...	(40)	0	560	0	0	0	26	10/15/2029.
36207K XG 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	20	...	20	20	0	(1)	...	(1)	0	20	0	0	0	1	10/15/2029.
36207K XQ 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	472	...	473	476	0	(4)	...	(4)	0	472	0	0	0	17	11/15/2029.
36207K YJ 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,114	...	1,186	1,194	0	(80)	...	(80)	0	1,114	0	0	0	52	11/15/2029.
36207M 6U 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	162	...	161	160	0	1	...	1	0	162	0	0	0	8	12/15/2026.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36207M M5	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....129	129	131	133	0	(5)	0	(5)	0	129	0	0	0	5	01/15/2028.
36207M MQ	6 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,378	1,378	1,383	1,386	0	(8)	0	(8)	0	1,378	0	0	0	60	01/15/2028.
36207M NF	9 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....512	512	518	526	0	(14)	0	(14)	0	512	0	0	0	22	01/15/2028.
36207M QC	3 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....235	235	238	238	0	(3)	0	(3)	0	235	0	0	0	12	01/15/2028.
36207M RT	5 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....145	145	153	173	0	(27)	0	(27)	0	145	0	0	0	6	02/15/2028.
36207M RU	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....478	478	478	478	0	1	0	1	0	478	0	0	0	21	02/15/2028.
36207M TV	8 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,810	1,810	1,806	1,801	0	9	0	9	0	1,810	0	0	0	75	03/15/2028.
36207M XE	1 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....895	895	953	987	0	(92)	0	(92)	0	895	0	0	0	42	04/15/2027.
36207N OX	5 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....8,930	8,930	9,517	9,827	0	(896)	0	(896)	0	8,930	0	0	0	442	08/15/2027.
36207P VK	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....291	291	292	294	0	(3)	0	(3)	0	291	0	0	0	13	05/15/2028.
36207P WH	8 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....93	93	95	96	0	(2)	0	(2)	0	93	0	0	0	4	06/15/2028.
36207P XB	0 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....189	189	195	200	0	(11)	0	(11)	0	189	0	0	0	9	09/15/2027.
36207Q 6U	6 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....69	69	74	75	0	(6)	0	(6)	0	69	0	0	0	4	03/15/2027.
36207Q AK	3 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....246	246	249	252	0	(6)	0	(6)	0	246	0	0	0	11	01/15/2028.
36207Q K2	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....10,017	10,017	10,675	11,113	0	(1,097)	0	(1,097)	0	10,017	0	0	0	259	04/15/2027.
36207Q LG	8 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....807	807	809	809	0	(3)	0	(3)	0	807	0	0	0	34	09/15/2028.
36207Q RG	4 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,380	1,380	1,446	1,515	0	(135)	0	(135)	0	1,380	0	0	0	65	04/15/2027.
36207R 4E	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....22	22	23	26	0	(4)	0	(4)	0	22	0	0	0	1	02/15/2027.
36207R FC	4 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....788	788	784	781	0	7	0	7	0	788	0	0	0	30	12/15/2026.
36207R GE	9 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....117	117	125	142	0	(25)	0	(25)	0	117	0	0	0	5	02/15/2027.
36207R JB	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....9,346	9,346	9,728	10,209	0	(863)	0	(863)	0	9,346	0	0	0	254	05/15/2027.
36207R N6	8 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....94	94	94	95	0	(1)	0	(1)	0	94	0	0	0	4	02/15/2028.
36207S CK	7 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/15/2027.
36207S D7	5 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....147	147	147	148	0	(1)	0	(1)	0	147	0	0	0	6	03/15/2027.
36207S DE	0 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,518	1,518	1,618	1,826	0	(307)	0	(307)	0	1,518	0	0	0	100	04/15/2027.
36207S L5	0 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....25	25	27	30	0	(5)	0	(5)	0	25	0	0	0	1	02/15/2027.
36207S MC	4 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....160	160	171	186	0	(26)	0	(26)	0	160	0	0	0	8	02/15/2027.
36207S NX	7 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....9,787	9,787	10,431	10,364	0	(576)	0	(576)	0	9,787	0	0	0	278	04/15/2027.
36207T RM	5 GOVERNMENT NATIONAL MTGE ASSOC	..	09/01/2010.	SCHEDULED REDEMPTION	.....	.....525	525	527	531	0	(6)	0	(6)	0	525	0	0	0	29	10/15/2029.
36207T SC	6 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,160	1,160	1,234	1,260	0	(101)	0	(101)	0	1,160	0	0	0	54	11/15/2029.
36207T SS	1 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....650	650	651	652	0	(3)	0	(3)	0	650	0	0	0	31	11/15/2029.
36207T X3	0 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....574	574	612	637	0	(62)	0	(62)	0	574	0	0	0	27	03/15/2027.
36207U GA	0 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....665	665	692	747	0	(82)	0	(82)	0	665	0	0	0	26	12/15/2026.
36207U LV	8 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....293	293	294	296	0	(4)	0	(4)	0	293	0	0	0	13	04/15/2028.
36207U MP	0 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,495	1,495	1,514	1,536	0	(40)	0	(40)	0	1,495	0	0	0	65	04/15/2028.
36207U QE	1 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,325	1,325	1,341	1,366	0	(41)	0	(41)	0	1,325	0	0	0	57	05/15/2028.
36207U QQ	4 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,040	1,040	1,044	1,048	0	(9)	0	(9)	0	1,040	0	0	0	46	03/15/2027.
36207U QW	1 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....2,347	2,347	2,463	2,486	0	(139)	0	(139)	0	2,347	0	0	0	110	03/15/2027.
36207U R4	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....3,628	3,628	3,748	3,885	0	(257)	0	(257)	0	3,628	0	0	0	138	04/15/2027.
36207U S8	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....53	53	56	65	0	(12)	0	(12)	0	53	0	0	0	2	05/15/2027.
36207V 5E	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....8,291	8,291	8,387	8,482	0	(191)	0	(191)	0	8,291	0	0	0	212	07/15/2028.
36207V 6R	2 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....99	99	100	101	0	(2)	0	(2)	0	99	0	0	0	4	12/15/2027.
36207V 7G	5 GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....128	128	129	131	0	(3)	0	(3)	0	128	0	0	0	5	12/15/2027.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date					
36207V FW 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..345	..345	..357	..371	..0	..(25)	..0	..(25)	..0	..345	..0	..0	..0	..16	04/15/2027
36207V GB 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..356	..356	..357	..360	..0	..(4)	..0	..(4)	..0	..356	..0	..0	..0	..16	05/15/2027
36207V SH 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..32	..32	..33	..35	..0	..(3)	..0	..(3)	..0	..32	..0	..0	..0	..2	02/15/2027
36207V UJ 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..70	..70	..70	..70	..0	..(1)	..0	..(1)	..0	..70	..0	..0	..0	..3	04/15/2027
36207W 4D 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..49	..49	..49	..49	..0	..1	..0	..1	..0	..49	..0	..0	..0	..2	05/15/2028
36207W DZ 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..233	..233	..249	..277	..0	..(44)	..0	..(44)	..0	..233	..0	..0	..0	..11	06/15/2027
36207W EN 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..2,049	..2,049	..2,122	..2,217	..0	..(168)	..0	..(168)	..0	..2,049	..0	..0	..0	..134	04/15/2027
36207W U3 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..884	..884	..942	..985	..0	..(101)	..0	..(101)	..0	..884	..0	..0	..0	..40	06/15/2027
36207W UF 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..2,927	..2,927	..3,119	..3,305	..0	..(378)	..0	..(378)	..0	..2,927	..0	..0	..0	..194	05/15/2027
36207X 2U 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..437	..437	..450	..450	..0	..(12)	..0	..(12)	..0	..437	..0	..0	..0	..19	01/15/2028
36207X 4G 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..541	..541	..543	..544	..0	..(3)	..0	..(3)	..0	..541	..0	..0	..0	..24	10/15/2027
36207X 4X 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..1,826	..1,826	..1,946	..1,939	..0	..(113)	..0	..(113)	..0	..1,826	..0	..0	..0	..86	10/15/2027
36207X QL 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..887	..887	..890	..894	..0	..(8)	..0	..(8)	..0	..887	..0	..0	..0	..39	06/15/2028
36207X Y9 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..4,520	..4,520	..4,818	..5,288	..0	..(768)	..0	..(768)	..0	..4,520	..0	..0	..0	..66	04/15/2027
36207X YE 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..296	..296	..297	..298	..0	..(3)	..0	..(3)	..0	..296	..0	..0	..0	..13	02/15/2027
36207X ZP 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..422	..422	..437	..464	..0	..(42)	..0	..(42)	..0	..422	..0	..0	..0	..20	04/15/2027
36207Y AJ 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..237	..237	..240	..245	..0	..(8)	..0	..(8)	..0	..237	..0	..0	..0	..10	01/15/2028
36207Y CC 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..334	..334	..347	..356	..0	..(22)	..0	..(22)	..0	..334	..0	..0	..0	..16	08/15/2027
36207Y NX 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..850	..850	..857	..859	..0	..(9)	..0	..(9)	..0	..850	..0	..0	..0	..38	08/15/2028
36207Y R6 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..383	..383	..385	..385	..0	..(2)	..0	..(2)	..0	..383	..0	..0	..0	..17	01/15/2028
36207Y SH 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..268	..268	..270	..271	..0	..(3)	..0	..(3)	..0	..268	..0	..0	..0	..12	02/15/2028
36208C 6H 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..1,615	..1,615	..1,691	..1,763	..0	..(148)	..0	..(148)	..0	..1,615	..0	..0	..0	..76	07/15/2027
36208C G9 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..5,134	..5,134	..5,202	..5,340	..0	..(206)	..0	..(206)	..0	..5,134	..0	..0	..0	..165	09/15/2028
36208C HC 4	GOVERNMENT NATIONAL MTGE ASSOC	...	04/01/2010	SCHEDULED REDEMPTION	...	..3,303	..3,303	..3,314	..3,347	..0	..(44)	..0	..(44)	..0	..3,303	..0	..0	..0	..77	09/15/2028
36208C HK 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..162	..162	..163	..167	..0	..(6)	..0	..(6)	..0	..162	..0	..0	..0	..7	09/15/2028
36208C KY 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..32	..32	..34	..38	..0	..(6)	..0	..(6)	..0	..32	..0	..0	..0	..2	06/15/2027
36208C LL 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..43	..43	..43	..43	..0	..0	..0	..0	..0	..43	..0	..0	..0	..2	08/15/2027
36208C SB 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..241	..241	..256	..275	..0	..(34)	..0	..(34)	..0	..241	..0	..0	..0	..11	05/15/2027
36208C VD 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..185	..185	..197	..199	..0	..(15)	..0	..(15)	..0	..185	..0	..0	..0	..9	05/15/2027
36208C WV 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..254	..254	..271	..300	..0	..(46)	..0	..(46)	..0	..254	..0	..0	..0	..12	05/15/2027
36208C Y9 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..90	..90	..95	..112	..0	..(22)	..0	..(22)	..0	..90	..0	..0	..0	..4	06/15/2027
36208D DK 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..21,414	..21,414	..22,458	..23,183	..0	..(1,769)	..0	..(1,769)	..0	..21,414	..0	..0	..0	..570	04/15/2027
36208D G9 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..583	..583	..602	..623	..0	..(40)	..0	..(40)	..0	..583	..0	..0	..0	..27	06/15/2027
36208D H4 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..536	..536	..564	..609	..0	..(73)	..0	..(73)	..0	..536	..0	..0	..0	..26	06/15/2027
36208D LG 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..763	..763	..813	..820	..0	..(57)	..0	..(57)	..0	..763	..0	..0	..0	..36	06/15/2027
36208D LH 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..1,226	..1,226	..1,307	..1,425	..0	..(199)	..0	..(199)	..0	..1,226	..0	..0	..0	..57	06/15/2027
36208D MA 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..538	..538	..574	..621	..0	..(82)	..0	..(82)	..0	..538	..0	..0	..0	..25	07/15/2027
36208D RW 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..350	..350	..352	..353	..0	..(4)	..0	..(4)	..0	..350	..0	..0	..0	..15	11/15/2027
36208D UD 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..2,857	..2,857	..2,860	..2,862	..0	..(5)	..0	..(5)	..0	..2,857	..0	..0	..0	..125	06/15/2028
36208D UE 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..647	..647	..681	..743	..0	..(97)	..0	..(97)	..0	..647	..0	..0	..0	..30	06/15/2028
36208D UH 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..1,798	..1,798	..1,894	..2,038	..0	..(240)	..0	..(240)	..0	..1,798	..0	..0	..0	..50	06/15/2028
36208D UJ 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..1,841	..1,841	..1,848	..1,858	..0	..(17)	..0	..(17)	..0	..1,841	..0	..0	..0	..75	06/15/2028
36208D UK 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	..5,957	..5,957	..6,223	..6,526	..0	..(569)	..0	..(569)	..0	..5,957	..0	..0	..0	..184	06/15/2028

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
36208D V3	6 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,377	1,377	1,468	1,586	.0	(209)	.0	(209)	.0	.0	.0	.0	.84	05/15/2027
36208D WS	0 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	528	528	530	536	.0	(8)	.0	(8)	.0	.0	.0	.0	.23	03/15/2028
36208D XC	4 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	246	246	249	254	.0	(8)	.0	(8)	.0	.0	.0	.0	.11	05/15/2028
36208D XS	9 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	24	24	24	24	.0	.0	.0	.0	.0	.0	.0	.0	.1	06/15/2028
36208D Z4	0 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,989	1,989	1,996	1,998	.0	(9)	.0	(9)	.0	.0	.0	.0	.93	02/15/2028
36208E 6T	5 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	3,032	3,032	3,043	3,069	.0	(36)	.0	(36)	.0	.0	.0	.0	.105	10/15/2027
36208E 6Z	1 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	36	36	37	39	.0	(3)	.0	(3)	.0	.0	.0	.0	.1	10/15/2027
36208E H3	0 GOVERNMENT NATIONAL MTGE ASSOC	...	02/01/2010	SCHEDULED REDEMPTION	...	376	376	401	419	.0	(43)	.0	(43)	.0	.0	.0	.0	.4	05/15/2027
36208E LC	5 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	387	387	386	385	.0	2	.0	.0	.0	.0	.0	.0	.22	07/15/2027
36208E LT	8 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	5,031	5,031	5,362	5,962	.0	(931)	.0	(931)	.0	.0	.0	.0	.275	08/15/2027
36208E NC	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	69	69	74	81	.0	(12)	.0	(12)	.0	.0	.0	.0	.3	09/15/2027
36208E W2	5 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	223	223	238	268	.0	(45)	.0	(45)	.0	.0	.0	.0	.10	08/15/2027
36208E WU	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,029	1,029	1,069	1,122	.0	(93)	.0	(93)	.0	.0	.0	.0	.50	08/15/2027
36208E X3	2 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	777	777	792	820	.0	(44)	.0	(44)	.0	.0	.0	.0	.35	06/15/2028
36208E YB	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	819	819	873	956	.0	(136)	.0	(136)	.0	.0	.0	.0	.35	08/15/2027
36208E YJ	6 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	94	94	100	109	.0	(15)	.0	(15)	.0	.0	.0	.0	.4	09/15/2027
36208E ZC	0 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	2,878	2,878	2,887	2,902	.0	(23)	.0	(23)	.0	.0	.0	.0	.92	06/15/2028
36208E ZT	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,037	1,037	1,075	1,144	.0	(107)	.0	(107)	.0	.0	.0	.0	.46	10/15/2027
36208F AY	6 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	13,428	13,428	13,472	13,529	.0	(102)	.0	(102)	.0	.0	.0	.0	.717	01/15/2028
36208F CE	8 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	3,056	3,056	3,065	3,074	.0	(19)	.0	(19)	.0	.0	.0	.0	.60	02/15/2028
36208F CU	2 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	457	457	481	564	.0	(107)	.0	(107)	.0	.0	.0	.0	.19	02/15/2028
36208F HA	5 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	5,958	5,958	6,349	6,686	.0	(728)	.0	(728)	.0	.0	.0	.0	.305	08/15/2027
36208F HS	2 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	5,330	5,330	5,680	5,904	.0	(574)	.0	(574)	.0	.0	.0	.0	.145	08/15/2027
36208F K6	6 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,197	1,197	1,212	1,228	.0	(31)	.0	(31)	.0	.0	.0	.0	.54	03/15/2028
36208F KL	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	3,304	3,304	3,316	3,325	.0	(20)	.0	(20)	.0	.0	.0	.0	.94	01/15/2028
36208F LU	2 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	10,899	10,899	11,035	11,169	.0	(270)	.0	(270)	.0	.0	.0	.0	.691	07/15/2028
36208F MC	1 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	5,814	5,814	5,890	5,961	.0	(148)	.0	(148)	.0	.0	.0	.0	.99	06/15/2028
36208F WW	6 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,087	1,087	1,086	1,086	.0	1	.0	.0	.0	.0	.0	.0	.47	06/15/2028
36208F YX	2 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	37	37	38	39	.0	(2)	.0	(2)	.0	.0	.0	.0	.2	06/15/2028
36208G 3F	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	8,608	8,608	9,067	9,414	.0	(805)	.0	(805)	.0	.0	.0	.0	.238	06/15/2028
36208G 4Y	1 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	2,471	2,471	2,602	2,757	.0	(287)	.0	(287)	.0	.0	.0	.0	.103	07/15/2028
36208G LW	6 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	14,084	14,084	14,130	14,169	.0	(85)	.0	(85)	.0	.0	.0	.0	.937	11/15/2027
36208G MK	1 GOVERNMENT NATIONAL MTGE ASSOC	...	09/01/2010	SCHEDULED REDEMPTION	...	3,143	3,143	3,182	3,143	.0	(90)	.0	(90)	.0	.0	.0	.0	.164	03/15/2028
36208G QG	6 GOVERNMENT NATIONAL MTGE ASSOC	...	03/01/2010	SCHEDULED REDEMPTION	...	14,332	14,332	14,747	15,312	.0	(980)	.0	(980)	.0	.0	.0	.0	.268	10/15/2027
36208H 2R	6 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	367	367	391	423	.0	(56)	.0	(56)	.0	.0	.0	.0	.17	06/15/2027
36208H 6S	0 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,691	1,691	1,781	1,859	.0	(168)	.0	(168)	.0	.0	.0	.0	.72	07/15/2028
36208H PZ	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	147	147	146	145	.0	1	.0	.0	.0	.0	.0	.0	.4	09/15/2027
36208H QA	7 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	5,102	5,102	5,437	5,978	.0	(876)	.0	(876)	.0	.0	.0	.0	.222	09/15/2027
36208H QL	3 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	171	171	183	214	.0	(43)	.0	(43)	.0	.0	.0	.0	.8	09/15/2027
36208H SM	9 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	974	974	978	987	.0	(13)	.0	(13)	.0	.0	.0	.0	.32	10/15/2027
36208H UP	9 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	70	70	70	71	.0	(1)	.0	(1)	.0	.0	.0	.0	.3	09/15/2027
36208J 2J	0 GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010	SCHEDULED REDEMPTION	...	136	136	137	138	.0	(1)	.0	(1)	.0	.0	.0	.0	.6	11/15/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value			15	16	17	18	19	20	21
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36208J 5P	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....1,121	1,121	1,133	1,142	0	(21)	0	(21)	0	1,121	0	0	0	42	01/15/2028.
36208J AF	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	02/01/2010.	SCHEDULED REDEMPTION.	.....	.....135	135	144	149	0	(14)	0	(14)	0	135	0	0	0	1	07/15/2027.
36208J AY	8 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....2,941	2,941	3,047	3,270	0	(329)	0	(329)	0	2,941	0	0	0	136	09/15/2027.
36208J RB	0 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....574	574	611	615	0	(42)	0	(42)	0	574	0	0	0	27	09/15/2027.
36208J YF	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	03/01/2010.	SCHEDULED REDEMPTION.	.....	.....11,127	11,127	11,189	11,245	0	(118)	0	(118)	0	11,127	0	0	0	194	10/15/2027.
36208K 5K	1 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....11,526	11,526	11,565	11,578	0	(52)	0	(52)	0	11,526	0	0	0	293	10/15/2027.
36208K 7B	9 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....47	47	47	48	0	0	0	0	0	47	0	0	0	2	09/15/2027.
36208K HE	2 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....37	37	37	37	0	0	0	0	0	37	0	0	0	2	08/15/2029.
36208K K4	0 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....336	336	353	404	0	(68)	0	(68)	0	336	0	0	0	14	08/15/2028.
36208L 6G	7 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....7,661	7,661	7,752	7,868	0	(207)	0	(207)	0	7,661	0	0	0	353	06/15/2028.
36208L FV	4 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....764	764	767	770	0	(6)	0	(6)	0	764	0	0	0	33	10/15/2027.
36208L JB	4 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....433	433	461	499	0	(66)	0	(66)	0	433	0	0	0	20	08/15/2027.
36208L QT	7 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....4	4	4	4	0	0	0	0	0	4	0	0	0	0	05/15/2028.
36208L QZ	3 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....938	938	950	980	0	(41)	0	(41)	0	938	0	0	0	41	06/15/2028.
36208L RM	1 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	1	07/15/2028.
36208L RP	4 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....696	696	706	719	0	(23)	0	(23)	0	696	0	0	0	30	07/15/2028.
36208L RQ	2 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....20,524	20,524	20,772	21,083	0	(559)	0	(559)	0	20,524	0	0	0	1,168	08/15/2028.
36208L WM	5 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....970	970	974	979	0	(9)	0	(9)	0	970	0	0	0	42	12/15/2027.
36208L XC	6 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....2,895	2,895	2,905	2,919	0	(24)	0	(24)	0	2,895	0	0	0	78	03/15/2028.
36208L XP	7 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....499	499	501	503	0	(4)	0	(4)	0	499	0	0	0	22	04/15/2028.
36208M 3M	5 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....1,413	1,413	1,482	1,489	0	(76)	0	(76)	0	1,413	0	0	0	68	08/15/2027.
36208M 4P	7 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....506	506	540	569	0	(63)	0	(63)	0	506	0	0	0	24	08/15/2027.
36208M 5F	8 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....287	287	288	289	0	(2)	0	(2)	0	287	0	0	0	12	08/15/2027.
36208M LG	8 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....158	158	160	162	0	(5)	0	(5)	0	158	0	0	0	7	12/15/2027.
36208M RS	6 GOVERNMENT NATIONAL MTGE ASSOC.	.....	08/01/2010.	SCHEDULED REDEMPTION.	.....	.....3,454	3,454	3,504	3,584	0	(129)	0	(129)	0	3,454	0	0	0	160	02/15/2028.
36208M YT	6 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....750	750	799	865	0	(115)	0	(115)	0	750	0	0	0	49	10/15/2027.
36208N 3M	3 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....2,304	2,304	2,312	2,324	0	(20)	0	(20)	0	2,304	0	0	0	142	11/15/2027.
36208N 6G	3 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....1,186	1,186	1,196	1,199	0	(13)	0	(13)	0	1,186	0	0	0	52	02/15/2028.
36208N JX	2 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....52	52	54	59	0	(7)	0	(7)	0	52	0	0	0	3	09/15/2027.
36208N N5	8 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....3,444	3,444	3,670	3,657	0	(413)	0	(413)	0	3,444	0	0	0	163	12/15/2027.
36208N N8	2 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....130	130	131	132	0	(2)	0	(2)	0	130	0	0	0	5	12/15/2027.
36208N QN	6 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....701	701	704	706	0	(5)	0	(5)	0	701	0	0	0	31	03/15/2028.
36208N V7	5 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....680	680	713	758	0	(77)	0	(77)	0	680	0	0	0	30	03/15/2028.
36208N WL	3 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....1,017	1,017	1,021	1,028	0	(11)	0	(11)	0	1,017	0	0	0	44	03/15/2028.
36208N XX	6 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....142	142	148	163	0	(21)	0	(21)	0	142	0	0	0	6	06/15/2028.
36208N ZQ	9 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....241	241	242	244	0	(3)	0	(3)	0	241	0	0	0	11	04/15/2028.
36208P EN	4 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....351	351	374	407	0	(57)	0	(57)	0	351	0	0	0	16	09/15/2027.
36208P EQ	7 GOVERNMENT NATIONAL MTGE ASSOC.	.....	01/01/2010.	SCHEDULED REDEMPTION.	.....	.....138	138	147	176	0	(39)	0	(39)	0	138	0	0	0	1	08/15/2027.
36208P GW	2 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....72	72	77	85	0	(12)	0	(12)	0	72	0	0	0	4	09/15/2027.
36208P NH	7 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....1,839	1,839	1,846	1,864	0	(26)	0	(26)	0	1,839	0	0	0	35	04/15/2028.
36208P NX	2 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....125	125	125	126	0	(1)	0	(1)	0	125	0	0	0	6	04/15/2028.
36208P PD	4 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....4,162	4,162	4,217	4,332	0	(170)	0	(170)	0	4,162	0	0	0	242	04/15/2028.
36208P QH	4 GOVERNMENT NATIONAL MTGE ASSOC.	.....	12/01/2010.	SCHEDULED REDEMPTION.	.....	.....1,354	1,354	1,346	1,343	0	11	0	11	0	1,354	0	0	0	59	03/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36208P QR	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	2,560	2,560	2,654	2,820	.0	(260)	.0	(260)	.0	2,560	.0	.0	.0	.65	05/15/2028.
36208P RE	0 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	317	317	315	311	.0	.6	.0	.6	.0	317	.0	.0	.0	14	05/15/2028.
36208P TD	0 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	175	175	178	184	.0	(8)	.0	(8)	.0	175	.0	.0	.0	.8	06/15/2028.
36208P VN	5 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	728	728	749	749	.0	(21)	.0	(21)	.0	728	.0	.0	.0	.32	06/15/2028.
36208P VQ	8 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	51	51	51	52	.0	.0	.0	.0	.0	51	.0	.0	.0	.2	06/15/2028.
36208Q AA	4 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	36	36	36	37	.0	(2)	.0	(2)	.0	36	.0	.0	.0	.2	02/15/2028.
36208Q B9	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	7,968	7,968	8,040	8,064	.0	(96)	.0	(96)	.0	7,968	.0	.0	.0	368	01/15/2028.
36208Q CA	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	4,047	4,047	4,087	4,100	.0	(52)	.0	(52)	.0	4,047	.0	.0	.0	187	01/15/2028.
36208Q GC	4 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	6,495	6,495	6,922	7,502	.0	(1,007)	.0	(1,007)	.0	6,495	.0	.0	.0	472	11/15/2027.
36208Q JB	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	6,763	6,763	6,787	6,802	.0	(38)	.0	(38)	.0	6,763	.0	.0	.0	346	12/15/2027.
36208Q JD	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	10,615	10,615	11,312	11,595	.0	(981)	.0	(981)	.0	10,615	.0	.0	.0	505	12/15/2027.
36208Q RP	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	325	325	326	328	.0	(3)	.0	(3)	.0	325	.0	.0	.0	.6	07/15/2028.
36208Q SG	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	1,139	1,139	1,155	1,163	.0	(24)	.0	(24)	.0	1,139	.0	.0	.0	47	09/15/2028.
36208Q UD	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	1,494	1,494	1,510	1,520	.0	(26)	.0	(26)	.0	1,494	.0	.0	.0	68	08/15/2028.
36208Q XR	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	11,455	11,455	11,494	11,513	.0	(58)	.0	(58)	.0	11,455	.0	.0	.0	182	01/15/2029.
36208R ER	1 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	1,686	1,686	1,796	1,921	.0	(235)	.0	(235)	.0	1,686	.0	.0	.0	80	11/15/2027.
36208R FZ	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	461	461	463	466	.0	(5)	.0	(5)	.0	461	.0	.0	.0	21	02/15/2028.
36208R G6	5 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	2,114	2,114	2,253	2,486	.0	(372)	.0	(372)	.0	2,114	.0	.0	.0	129	10/15/2027.
36208R RW	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	331	331	332	335	.0	(4)	.0	(4)	.0	331	.0	.0	.0	14	11/15/2027.
36208R SP	0 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	427	427	428	431	.0	(4)	.0	(4)	.0	427	.0	.0	.0	17	12/15/2027.
36208R V5	0 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	717	717	720	723	.0	(6)	.0	(6)	.0	717	.0	.0	.0	17	03/15/2028.
36208R W9	1 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	48	48	49	52	.0	(4)	.0	(4)	.0	48	.0	.0	.0	2	03/15/2028.
36208R X7	4 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	521	521	541	565	.0	(44)	.0	(44)	.0	521	.0	.0	.0	23	07/15/2028.
36208R XL	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	40	40	41	43	.0	(2)	.0	(2)	.0	40	.0	.0	.0	2	04/15/2028.
36208R XV	1 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	3,124	3,124	3,227	3,526	.0	(402)	.0	(402)	.0	3,124	.0	.0	.0	155	05/15/2028.
36208S 3S	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	524	524	530	530	.0	(6)	.0	(6)	.0	524	.0	.0	.0	23	01/15/2028.
36208S 4N	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	1,085	1,085	1,098	1,106	.0	(21)	.0	(21)	.0	1,085	.0	.0	.0	49	02/15/2028.
36208S 7E	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	9,899	9,899	10,027	10,129	.0	(231)	.0	(231)	.0	9,899	.0	.0	.0	551	02/15/2028.
36208S EA	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	279	279	296	306	.0	(27)	.0	(27)	.0	279	.0	.0	.0	13	10/15/2029.
36208S UD	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	50	50	50	50	.0	.0	.0	.0	.0	50	.0	.0	.0	2	03/15/2028.
36208S YM	8 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	219	219	233	253	.0	(34)	.0	(34)	.0	219	.0	.0	.0	10	08/15/2029.
36208T 4P	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	3,380	3,380	3,560	3,812	.0	(433)	.0	(433)	.0	3,380	.0	.0	.0	128	05/15/2028.
36208T 4W	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	529	529	526	519	.0	.10	.0	.10	.0	529	.0	.0	.0	23	06/15/2028.
36208T AD	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	127	127	129	131	.0	(4)	.0	(4)	.0	127	.0	.0	.0	6	03/15/2028.
36208T AT	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	370	370	372	374	.0	(4)	.0	(4)	.0	370	.0	.0	.0	16	03/15/2028.
36208T BS	8 GOVERNMENT NATIONAL MTGE ASSOC.	..	02/01/2010.	SCHEDULED REDEMPTION.	..	11,233	11,233	11,354	11,507	.0	(274)	.0	(274)	.0	11,233	.0	.0	.0	131	04/15/2028.
36208T C6	5 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	84	84	83	83	.0	.0	.0	.0	.0	84	.0	.0	.0	4	11/15/2027.
36208T CE	8 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	348	348	352	356	.0	(9)	.0	(9)	.0	348	.0	.0	.0	15	05/15/2028.
36208T K7	4 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	426	426	428	431	.0	(5)	.0	(5)	.0	426	.0	.0	.0	19	04/15/2028.
36208T SY	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	1,808	1,808	1,827	1,841	.0	(34)	.0	(34)	.0	1,808	.0	.0	.0	32	01/15/2028.
36208T TJ	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	320	320	323	326	.0	(6)	.0	(6)	.0	320	.0	.0	.0	14	02/15/2028.
36208T VE	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	..	262	262	263	264	.0	(2)	.0	(2)	.0	262	.0	.0	.0	11	12/15/2027.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36208T XT 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....444	444	450	460	0	(16)	0	(16)	0	444	0	0	0	20	01/15/2028.
36208U BK 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....159	159	169	186	0	(27)	0	(27)	0	159	0	0	0	7	11/15/2027.
36208U CT 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....2,654	2,654	2,664	2,679	0	(25)	0	(25)	0	2,654	0	0	0	177	11/15/2027.
36208U D9 5	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....117	117	118	118	0	(1)	0	(1)	0	117	0	0	0	5	11/15/2027.
36208U JW 8	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....561	561	563	566	0	(5)	0	(5)	0	561	0	0	0	25	12/15/2027.
36208U K6 3	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,092	1,092	1,096	1,102	0	(10)	0	(10)	0	1,092	0	0	0	55	01/15/2028.
36208U KA 4	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....3,051	3,051	3,091	3,139	0	(88)	0	(88)	0	3,051	0	0	0	85	01/15/2028.
36208U KV 8	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....185	185	185	187	0	(2)	0	(2)	0	185	0	0	0	8	01/15/2028.
36208U TS 6	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....105	105	105	103	0	2	0	2	0	105	0	0	0	5	06/15/2028.
36208U TV 9	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....725	725	721	715	0	10	0	10	0	725	0	0	0	32	07/15/2028.
36208V 6S 9	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....88	88	88	89	0	(1)	0	(1)	0	88	0	0	0	4	04/15/2028.
36208V 7A 7	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....126	126	127	127	0	(1)	0	(1)	0	126	0	0	0	5	04/15/2028.
36208V A3 9	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....72	72	73	75	0	(2)	0	(2)	0	72	0	0	0	3	12/15/2027.
36208V EV 3	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....77	77	78	81	0	(4)	0	(4)	0	77	0	0	0	3	03/15/2028.
36208V GA 7	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....153	153	155	157	0	(4)	0	(4)	0	153	0	0	0	7	07/15/2028.
36208V HV 0	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....81	81	80	79	0	2	0	2	0	81	0	0	0	4	03/15/2028.
36208V N2 7	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....10,444	10,444	10,477	10,489	0	(45)	0	(45)	0	10,444	0	0	0	677	07/15/2028.
36208V RS 6	GOVERNMENT NATIONAL MTGE ASSOC	..	09/01/2010.	SCHEDULED REDEMPTION	.....	.....3,562	3,562	3,571	3,585	0	(23)	0	(23)	0	3,562	0	0	0	185	07/15/2028.
36208V TV 7	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....580	580	588	599	0	(18)	0	(18)	0	580	0	0	0	28	11/15/2027.
36208V UB 9	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....155	155	154	154	0	1	0	1	0	155	0	0	0	8	11/15/2027.
36208V UC 7	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....26,028	26,028	27,739	29,950	0	(3,922)	0	(3,922)	0	26,028	0	0	0	1,456	11/15/2027.
36208V UH 6	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....928	928	932	938	0	(10)	0	(10)	0	928	0	0	0	32	11/15/2027.
36208V X4 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....28	28	28	29	0	0	0	0	0	28	0	0	0	2	01/15/2028.
36208V XJ 9	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,405	1,405	1,410	1,420	0	(15)	0	(15)	0	1,405	0	0	0	57	01/15/2028.
36208V XM 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....191	191	194	196	0	(5)	0	(5)	0	191	0	0	0	10	01/15/2028.
36208V XY 6	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,486	1,486	1,492	1,506	0	(20)	0	(20)	0	1,486	0	0	0	57	01/15/2028.
36208V ZK 4	GOVERNMENT NATIONAL MTGE ASSOC	..	01/01/2010.	SCHEDULED REDEMPTION	.....	.....120	120	122	123	0	(4)	0	(4)	0	120	0	0	0	1	02/15/2028.
36208V ZM 0	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....261	261	263	265	0	(3)	0	(3)	0	261	0	0	0	12	02/15/2028.
36208W D8 3	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....2,598	2,598	2,624	2,636	0	(39)	0	(39)	0	2,598	0	0	0	107	07/15/2028.
36208W G7 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....2,112	2,112	2,224	2,338	0	(226)	0	(226)	0	2,112	0	0	0	34	06/15/2028.
36208W M3 4	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....477	477	478	480	0	(4)	0	(4)	0	477	0	0	0	21	01/15/2028.
36208W M7 5	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....2,277	2,277	2,284	2,295	0	(19)	0	(19)	0	2,277	0	0	0	67	02/15/2028.
36208W ZD 8	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....135	135	137	138	0	(3)	0	(3)	0	135	0	0	0	6	01/15/2028.
36208X 3R 0	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....600	600	602	603	0	(3)	0	(3)	0	600	0	0	0	26	12/15/2028.
36208X CF 6	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....2,400	2,400	2,510	2,631	0	(232)	0	(232)	0	2,400	0	0	0	90	03/15/2028.
36208X FG 1	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....128	128	129	132	0	(4)	0	(4)	0	128	0	0	0	6	04/15/2028.
36208X G5 4	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....211	211	212	213	0	(2)	0	(2)	0	211	0	0	0	9	04/15/2028.
36208X L5 8	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....162	162	162	166	0	(4)	0	(4)	0	162	0	0	0	7	06/15/2028.
36208X L8 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,557	1,557	1,576	1,594	0	(37)	0	(37)	0	1,557	0	0	0	68	06/15/2028.
36208Y 3X 5	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,042	1,042	1,055	1,073	0	(31)	0	(31)	0	1,042	0	0	0	45	05/15/2028.
36208Y 6A 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....813	813	808	804	0	10	0	10	0	813	0	0	0	36	08/15/2028.
36208Y EV 7	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....359	359	361	362	0	(3)	0	(3)	0	359	0	0	0	11	12/15/2027.
36208Y JD 2	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....413	413	410	406	0	7	0	7	0	413	0	0	0	12	08/15/2028.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36208Y LH 0	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....3	3	3	3	3	0	0	0	0	3	0	0	0	0	09/15/2028.
36208Y MC 0	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	.....2,182	2,182	2,190	2,209	0	(27)	0	(27)	0	2,182	0	0	0	133	09/15/2028.
36208Y QT 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....223	223	224	225	0	(2)	0	(2)	0	223	0	0	0	10	07/15/2028
36208Y TR 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	01/01/2010.	SCHEDULED REDEMPTION	.....	.....1,986	1,986	1,992	2,001	0	(14)	0	(14)	0	1,986	0	0	0	12	05/15/2028.
36208Y TS 8	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....483	483	485	487	0	(5)	0	(5)	0	483	0	0	0	33	05/15/2028.
36208Y UY 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....24,956	24,956	26,285	27,151	0	(2,194)	0	(2,194)	0	24,956	0	0	0	1,539	05/15/2028.
36208Y ZT 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....912	912	915	918	0	(5)	0	(5)	0	912	0	0	0	42	04/15/2029.
36209A 2D 1	GOVERNMENT NATIONAL MTGE ASSOC	.....	06/01/2010.	SCHEDULED REDEMPTION	.....	.....10,210	10,210	10,246	10,317	0	(107)	0	(107)	0	10,210	0	0	0	380	09/15/2029.
36209A HF 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....212	212	216	218	0	(6)	0	(6)	0	212	0	0	0	9	01/15/2028.
36209A MY 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....106	106	108	109	0	(3)	0	(3)	0	106	0	0	0	4	03/15/2028.
36209A QT 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....51	51	52	53	0	(2)	0	(2)	0	51	0	0	0	2	05/15/2028.
36209A RU 6	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,260	1,260	1,277	1,304	0	(44)	0	(44)	0	1,260	0	0	0	47	01/15/2028.
36209A TF 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....325	325	330	334	0	(8)	0	(8)	0	325	0	0	0	14	02/15/2028.
36209A TV 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....8,537	8,537	8,569	8,593	0	(56)	0	(56)	0	8,537	0	0	0	333	03/15/2028.
36209A UP 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....326	326	327	329	0	(3)	0	(3)	0	326	0	0	0	14	03/15/2028.
36209A WM 8	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....123	123	124	125	0	(2)	0	(2)	0	123	0	0	0	5	09/15/2028.
36209A XH 8	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....3,271	3,271	3,446	3,579	0	(307)	0	(307)	0	3,271	0	0	0	138	10/15/2028.
36209A ZK 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....5,870	5,870	5,886	5,895	0	(25)	0	(25)	0	5,870	0	0	0	409	07/15/2029.
36209B A2 4	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....7,264	7,264	7,651	7,941	0	(676)	0	(676)	0	7,264	0	0	0	271	01/15/2028.
36209B E5 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,588	1,588	1,690	1,662	0	(73)	0	(73)	0	1,588	0	0	0	74	02/15/2029.
36209B EP 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....43,676	43,676	43,796	43,796	0	(120)	0	(120)	0	43,676	0	0	0	2,922	02/15/2029.
36209B HR 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....339	339	355	380	0	(41)	0	(41)	0	339	0	0	0	16	02/15/2029.
36209B R2 6	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....5,776	5,776	6,083	6,356	0	(581)	0	(581)	0	5,776	0	0	0	122	04/15/2028.
36209B R7 5	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....7,556	7,556	7,646	7,756	0	(200)	0	(200)	0	7,556	0	0	0	242	05/15/2028.
36209B YV 4	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....9,161	9,161	9,259	9,282	0	(121)	0	(121)	0	9,161	0	0	0	472	05/15/2028.
36209C 5E 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....470	470	471	473	0	(3)	0	(3)	0	470	0	0	0	20	07/15/2028.
36209C QX 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....627	627	628	630	0	(4)	0	(4)	0	627	0	0	0	28	02/15/2028.
36209C T8 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....159	159	160	161	0	(2)	0	(2)	0	159	0	0	0	7	01/15/2028.
36209C VU 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,143	1,143	1,198	1,235	0	(92)	0	(92)	0	1,143	0	0	0	50	07/15/2028.
36209D 5Q 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	02/01/2010.	SCHEDULED REDEMPTION	.....	.....18,042	18,042	18,080	18,116	0	(75)	0	(75)	0	18,042	0	0	0	210	05/15/2028.
36209D BN 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,688	1,688	1,778	1,868	0	(180)	0	(180)	0	1,688	0	0	0	99	08/15/2028.
36209D CM 4	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....10,037	10,037	10,571	11,666	0	(1,629)	0	(1,629)	0	10,037	0	0	0	445	08/15/2028.
36209D E5 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....925	925	974	1,015	0	(91)	0	(91)	0	925	0	0	0	41	09/15/2028.
36209D EN 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....902	902	904	906	0	(5)	0	(5)	0	902	0	0	0	29	09/15/2028.
36209D UF 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....220	220	227	227	0	(7)	0	(7)	0	220	0	0	0	10	01/15/2028.
36209D UT 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....3,062	3,062	3,103	3,150	0	(88)	0	(88)	0	3,062	0	0	0	62	02/15/2028.
36209D WT 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....1,175	1,175	1,189	1,195	0	(21)	0	(21)	0	1,175	0	0	0	44	03/15/2028.
36209E AL 6	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....4,773	4,773	4,825	4,873	0	(100)	0	(100)	0	4,773	0	0	0	243	01/15/2028.
36209E DY 5	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....924	924	973	1,062	0	(158)	0	(158)	0	924	0	0	0	56	02/15/2028.
36209E E3 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	02/01/2010.	SCHEDULED REDEMPTION	.....	.....1,655	1,655	1,678	1,784	0	(129)	0	(129)	0	1,655	0	0	0	19	03/15/2028.
36209E FY 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....4,482	4,482	4,535	4,586	0	(104)	0	(104)	0	4,482	0	0	0	134	03/15/2028.
36209E HA 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....805	805	815	821	0	(16)	0	(16)	0	805	0	0	0	35	03/15/2028.
36209E NR 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.....36	36	35	35	0	1	0	1	0	36	0	0	0	2	03/15/2028.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36209E NS	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	315	315	314	312	0	3	0	3	0	315	0	0	0	14	03/15/2028.
36209E UE	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	767	767	764	760	0	7	0	7	0	767	0	0	0	34	09/15/2028.
36209E VS	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	307	307	305	301	0	6	0	6	0	307	0	0	0	14	10/15/2028.
36209E WL	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,370	1,370	1,443	1,597	0	(227)	0	(227)	0	1,370	0	0	0	90	10/15/2028.
36209F 2J	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	318	318	330	352	0	(33)	0	(33)	0	318	0	0	0	15	07/15/2029.
36209F 7D	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	29	29	29	30	0	0	0	0	0	29	0	0	0	1	08/15/2029.
36209F A3	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	740	740	742	747	0	(7)	0	(7)	0	740	0	0	0	34	01/15/2029.
36209F BB	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	276	276	277	278	0	(1)	0	(1)	0	276	0	0	0	14	01/15/2029.
36209F D3	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	100	100	100	101	0	(1)	0	(1)	0	100	0	0	0	5	02/15/2029.
36209F FE	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	81	81	81	80	0	2	0	2	0	81	0	0	0	4	02/15/2029.
36209F G5	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	6,268	6,268	6,236	6,185	0	83	0	83	0	6,268	0	0	0	268	03/15/2029.
36209F H3	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	260	260	273	310	0	(50)	0	(50)	0	260	0	0	0	12	03/15/2029.
36209F H4	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	4,513	4,513	4,746	5,300	0	(788)	0	(788)	0	4,513	0	0	0	183	03/15/2029.
36209F HG	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,323	1,323	1,316	1,303	0	20	0	20	0	1,323	0	0	0	55	03/15/2029.
36209F HR	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	603	603	600	596	0	7	0	7	0	603	0	0	0	25	03/15/2029.
36209F JG	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	259	259	260	261	0	(2)	0	(2)	0	259	0	0	0	12	03/15/2029.
36209F P2	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	98	98	104	108	0	(10)	0	(10)	0	98	0	0	0	4	05/15/2029.
36209F PY	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	443	443	445	446	0	(3)	0	(3)	0	443	0	0	0	21	05/15/2029.
36209F VG	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	4,168	4,168	4,384	4,639	0	(471)	0	(471)	0	4,168	0	0	0	270	06/15/2029.
36209G 2A	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	3,063	3,063	3,094	3,129	0	(66)	0	(66)	0	3,063	0	0	0	168	08/15/2028.
36209G 2C	0 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	183	183	193	209	0	(26)	0	(26)	0	183	0	0	0	8	08/15/2028.
36209G 6H	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	523	523	525	529	0	(6)	0	(6)	0	523	0	0	0	32	04/15/2028.
36209G 6M	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	2,677	2,677	2,712	2,746	0	(69)	0	(69)	0	2,677	0	0	0	140	04/15/2028.
36209G 6W	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	6,614	6,614	6,698	6,788	0	(174)	0	(174)	0	6,614	0	0	0	240	05/15/2028.
36209G 7C	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	232	232	235	240	0	(8)	0	(8)	0	232	0	0	0	11	05/15/2028.
36209G AD	9 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	765	765	814	907	0	(142)	0	(142)	0	765	0	0	0	38	08/15/2029.
36209G AE	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	30	30	30	31	0	0	0	0	0	30	0	0	0	2	08/15/2029.
36209G AF	4 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	224	224	238	261	0	(37)	0	(37)	0	224	0	0	0	11	08/15/2029.
36209G J8	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,597	1,597	1,682	1,725	0	(129)	0	(129)	0	1,597	0	0	0	70	08/15/2028.
36209G JA	6 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	2,761	2,761	2,751	2,750	0	11	0	11	0	2,761	0	0	0	138	06/15/2028.
36209G JH	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	376	376	387	385	0	(9)	0	(9)	0	376	0	0	0	16	06/15/2028.
36209G L4	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	616	616	618	620	0	(5)	0	(5)	0	616	0	0	0	27	03/15/2028.
36209G NA	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	131	131	133	136	0	(5)	0	(5)	0	131	0	0	0	6	04/15/2028.
36209G PU	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	9,964	9,964	10,495	11,425	0	(1,461)	0	(1,461)	0	9,964	0	0	0	280	06/15/2028.
36209G Q4	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	17,273	17,273	18,137	18,851	0	(1,579)	0	(1,579)	0	17,273	0	0	0	835	05/15/2028.
36209G QQ	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,229	1,229	1,244	1,262	0	(33)	0	(33)	0	1,229	0	0	0	56	05/15/2028.
36209G YV	3 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	55	55	56	57	0	(2)	0	(2)	0	55	0	0	0	3	08/15/2028.
36209G ZT	7 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	94	94	94	95	0	(1)	0	(1)	0	94	0	0	0	4	04/15/2029.
36209H 5L	5 GOVERNMENT NATIONAL MTGE ASSOC.	...	09/01/2010	SCHEDULED REDEMPTION.	...	10,325	10,325	10,362	10,418	0	(93)	0	(93)	0	10,325	0	0	0	537	05/15/2028.
36209H E6	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	3,370	3,370	3,381	3,394	0	(24)	0	(24)	0	3,370	0	0	0	123	04/15/2028.
36209H GJ	8 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	131	131	132	133	0	(1)	0	(1)	0	131	0	0	0	6	05/15/2028.
36209H GZ	2 GOVERNMENT NATIONAL MTGE ASSOC.	...	07/01/2010	SCHEDULED REDEMPTION.	...	10,516	10,516	10,545	10,553	0	(37)	0	(37)	0	10,516	0	0	0	239	05/15/2028.
36209H HQ	1 GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	612	612	644	660	0	(49)	0	(49)	0	612	0	0	0	27	06/15/2028.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
36209H JW 6	GOVERNMENT NATIONAL MTGE ASSOC	..	12/01/2010.	SCHEDULED REDEMPTION	.....	1,928	1,928	1,947	1,959	.0	(31)	.0	(31)	.0	1,928	.0	.0	.0	.27	07/15/2028.
36209H PH 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.513	.513	.514	.516	.0	(3)	.0	(3)	.0	.513	.0	.0	.0	.22	04/15/2028.
36209H RX 5	GOVERNMENT NATIONAL MTGE ASSOC	.....	08/01/2010.	SCHEDULED REDEMPTION	.....	.51,334	.51,334	.53,857	.55,218	.0	(3,884)	.0	(3,884)	.0	.51,334	.0	.0	.0	2,375	09/15/2028.
36209H U7 8	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.4,076	.4,076	.4,293	.4,393	.0	(316)	.0	(316)	.0	.4,076	.0	.0	.0	.231	06/15/2028.
36209J 5K 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.214	.214	.216	.218	.0	(4)	.0	(4)	.0	.214	.0	.0	.0	.10	07/15/2028.
36209J 7C 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.281	.281	.282	.283	.0	(2)	.0	(2)	.0	.281	.0	.0	.0	.13	04/15/2028.
36209J HD 6	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.696	.696	.692	.686	.0	.10	.0	.10	.0	.696	.0	.0	.0	.31	12/15/2028.
36209J LC 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.3,571	.3,571	.3,583	.3,606	.0	(34)	.0	(34)	.0	.3,571	.0	.0	.0	.218	11/15/2029.
36209J LZ 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.226	.226	.241	.263	.0	(37)	.0	(37)	.0	.226	.0	.0	.0	.11	05/15/2029.
36209J R2 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.8,298	.8,298	.8,245	.8,180	.0	.118	.0	.118	.0	.8,298	.0	.0	.0	.513	04/15/2028.
36209J RS 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.301	.301	.305	.307	.0	(6)	.0	(6)	.0	.301	.0	.0	.0	.13	03/15/2028.
36209J X3 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	01/01/2010.	SCHEDULED REDEMPTION	.....	.5,261	.5,261	.5,328	.5,408	.0	(147)	.0	(147)	.0	.5,261	.0	.0	.0	.31	05/15/2028.
36209J YE 5	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.1,036	.1,036	.1,091	.1,161	.0	(125)	.0	(125)	.0	.1,036	.0	.0	.0	.45	06/15/2028.
36209K A3 2	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.2,814	.2,814	.2,847	.2,863	.0	(49)	.0	(49)	.0	.2,814	.0	.0	.0	.115	04/15/2028.
36209K AY 4	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.275	.275	.279	.285	.0	(10)	.0	(10)	.0	.275	.0	.0	.0	.12	04/15/2028.
36209K BL 1	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.338	.338	.356	.381	.0	(42)	.0	(42)	.0	.338	.0	.0	.0	.15	04/15/2028.
36209K BN 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.23	.23	.23	.23	.0	.0	.0	.0	.0	.23	.0	.0	.0	.1	04/15/2028.
36209K CT 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.6,361	.6,361	.6,700	.7,018	.0	(657)	.0	(657)	.0	.6,361	.0	.0	.0	.434	06/15/2028.
36209K GK 8	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.1,494	.1,494	.1,499	.1,504	.0	(11)	.0	(11)	.0	.1,494	.0	.0	.0	.69	07/15/2029.
36209K MD 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.22	.22	.23	.24	.0	(1)	.0	(1)	.0	.22	.0	.0	.0	.1	09/15/2028.
36209K UL 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	03/01/2010.	SCHEDULED REDEMPTION	.....	.7,946	.7,946	.7,948	.8,110	.0	(265)	.0	(265)	.0	.7,946	.0	.0	.0	.137	04/15/2028.
36209L NL 6	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.134	.134	.142	.154	.0	(20)	.0	(20)	.0	.134	.0	.0	.0	.6	07/15/2028.
36209L VX 1	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.4,718	.4,718	.4,778	.4,800	.0	(82)	.0	(82)	.0	.4,718	.0	.0	.0	.216	07/15/2028.
36209L WX 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.4,805	.4,805	.4,777	.4,727	.0	.78	.0	.78	.0	.4,805	.0	.0	.0	.249	07/15/2028.
36209M 4B 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.4,063	.4,063	.4,279	.4,555	.0	(492)	.0	(492)	.0	.4,063	.0	.0	.0	.258	07/15/2028.
36209M 4C 5	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.2,529	.2,529	.2,538	.2,556	.0	(27)	.0	(27)	.0	.2,529	.0	.0	.0	.117	07/15/2028.
36209M ES 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.9,793	.9,793	.10,314	.10,941	.0	(1,148)	.0	(1,148)	.0	.9,793	.0	.0	.0	.141	07/15/2028.
36209M EY 6	GOVERNMENT NATIONAL MTGE ASSOC	.....	08/01/2010.	SCHEDULED REDEMPTION	.....	.3,968	.3,968	.4,013	.4,145	.0	(178)	.0	(178)	.0	.3,968	.0	.0	.0	.183	07/15/2028.
36209M HV 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.17,258	.17,258	.18,177	.18,588	.0	(1,330)	.0	(1,330)	.0	.17,258	.0	.0	.0	.975	08/15/2028.
36209M RZ 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.31	.31	.32	.33	.0	(2)	.0	(2)	.0	.31	.0	.0	.0	.2	07/15/2028.
36209M TB 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.11,552	.11,552	.11,674	.11,747	.0	(195)	.0	(195)	.0	.11,552	.0	.0	.0	.221	06/15/2028.
36209M U9 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.243	.243	.244	.246	.0	(3)	.0	(3)	.0	.243	.0	.0	.0	.11	07/15/2028.
36209M Z4 9	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.224	.224	.226	.234	.0	(10)	.0	(10)	.0	.224	.0	.0	.0	.10	06/15/2028.
36209M ZJ 6	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.77	.77	.78	.79	.0	(2)	.0	(2)	.0	.77	.0	.0	.0	.4	06/15/2028.
36209N 3Z 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.43	.43	.44	.44	.0	.0	.0	.0	.0	.43	.0	.0	.0	.2	11/15/2029.
36209N 4M 1	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.1,761	.1,761	.1,761	.1,761	.0	.0	.0	.0	.0	.1,761	.0	.0	.0	.81	02/15/2030.
36209N CN 0	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.25	.25	.25	.25	.0	.0	.0	.0	.0	.25	.0	.0	.0	.1	05/15/2028.
36209N OP 5	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.631	.631	.638	.651	.0	(20)	.0	(20)	.0	.631	.0	.0	.0	.19	05/15/2028.
36209N D2 5	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.18,465	.18,465	.19,448	.20,181	.0	(1,716)	.0	(1,716)	.0	.18,465	.0	.0	.0	.591	06/15/2028.
36209N EP 3	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.637	.637	.646	.658	.0	(21)	.0	(21)	.0	.637	.0	.0	.0	.28	06/15/2028.
36209N FE 7	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.5,830	.5,830	.5,849	.5,883	.0	(53)	.0	(53)	.0	.5,830	.0	.0	.0	.158	06/15/2028.
36209N FH 8	GOVERNMENT NATIONAL MTGE ASSOC	.....	12/01/2010.	SCHEDULED REDEMPTION	.....	.355	.355	.359	.360	.0	(5)	.0	(5)	.0	.355	.0	.0	.0	.16	07/15/2028.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36209N HH	8 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		758	758	760	764	.0	(7)	.0	(7)	.0	758	.0	.0	.0	33	06/15/2028.
36209N KY	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		584	584	594	602	.0	(18)	.0	(18)	.0	584	.0	.0	.0	26	06/15/2028.
36209N PR	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		4,180	4,180	4,171	4,161	.0	.19	.0	.19	.0	4,180	.0	.0	.0	256	09/15/2028.
36209N TZ	8 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		372	372	392	395	.0	(23)	.0	(23)	.0	372	.0	.0	.0	16	08/15/2028.
36209N ZH	8 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		108	108	114	134	.0	(25)	.0	(25)	.0	108	.0	.0	.0	5	06/15/2029.
36209P BT	3 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		84	84	85	87	.0	(3)	.0	(3)	.0	84	.0	.0	.0	4	07/15/2028.
36209P CK	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		143	143	142	141	.0	.2	.0	.2	.0	143	.0	.0	.0	6	07/15/2028.
36209P CX	3 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		87	87	88	91	.0	(3)	.0	(3)	.0	87	.0	.0	.0	4	07/15/2028.
36209P DF	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		173	173	176	177	.0	(3)	.0	(3)	.0	173	.0	.0	.0	3	08/15/2028.
36209P N4	5 GOVERNMENT NATIONAL MTGE ASSOC.	09/01/2010		SCHEDULED REDEMPTION.		11,674	11,674	12,295	13,477	.0	(1,803)	.0	(1,803)	.0	11,674	.0	.0	.0	608	10/15/2028.
36209P R4	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,218	1,218	1,263	1,315	.0	(97)	.0	(97)	.0	1,218	.0	.0	.0	53	06/15/2028.
36209Q 3M	5 GOVERNMENT NATIONAL MTGE ASSOC.	04/01/2010		SCHEDULED REDEMPTION.		5,910	5,910	6,287	7,663	.0	(1,753)	.0	(1,753)	.0	5,910	.0	.0	.0	147	10/15/2029.
36209Q 6N	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		5,486	5,486	5,836	6,041	.0	(556)	.0	(556)	.0	5,486	.0	.0	.0	326	11/15/2029.
36209Q 6T	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		166	166	166	167	.0	(1)	.0	(1)	.0	166	.0	.0	.0	7	11/15/2029.
36209Q 7M	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		32	32	33	34	.0	(1)	.0	(1)	.0	32	.0	.0	.0	2	11/15/2029.
36209Q CT	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		364	364	365	368	.0	(4)	.0	(4)	.0	364	.0	.0	.0	16	05/15/2028.
36209Q DQ	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		8	8	8	8	.0	.0	.0	.0	.0	8	.0	.0	.0	.0	05/15/2028.
36209Q E8	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		2,262	2,262	2,382	2,444	.0	(182)	.0	(182)	.0	2,262	.0	.0	.0	93	06/15/2028.
36209Q F8	3 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		690	690	727	760	.0	(70)	.0	(70)	.0	690	.0	.0	.0	30	06/15/2028.
36209Q FL	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		5,716	5,716	6,020	6,597	.0	(881)	.0	(881)	.0	5,716	.0	.0	.0	215	06/15/2028.
36209Q GH	2 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		4,079	4,079	4,133	4,246	.0	(167)	.0	(167)	.0	4,079	.0	.0	.0	282	06/15/2028.
36209Q J9	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		427	427	450	470	.0	(43)	.0	(43)	.0	427	.0	.0	.0	19	06/15/2028.
36209Q L4	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,518	1,518	1,537	1,556	.0	(39)	.0	(39)	.0	1,518	.0	.0	.0	67	09/15/2028.
36209Q LQ	6 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,480	1,480	1,475	1,473	.0	.7	.0	.7	.0	1,480	.0	.0	.0	74	07/15/2028.
36209Q QZ	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		3,039	3,039	3,047	3,049	.0	(11)	.0	(11)	.0	3,039	.0	.0	.0	220	12/15/2029.
36209Q RP	2 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		5,606	5,606	5,678	5,812	.0	(206)	.0	(206)	.0	5,606	.0	.0	.0	245	07/15/2028.
36209Q X9	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		69	69	69	70	.0	(1)	.0	(1)	.0	69	.0	.0	.0	3	09/15/2029.
36209Q YD	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		357	357	380	417	.0	(60)	.0	(60)	.0	357	.0	.0	.0	17	09/15/2029.
36209Q YE	9 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		191	191	203	233	.0	(42)	.0	(42)	.0	191	.0	.0	.0	9	09/15/2029.
36209R B5	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		402	402	404	407	.0	(4)	.0	(4)	.0	402	.0	.0	.0	19	12/15/2029.
36209R C5	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		53	53	54	54	.0	(1)	.0	(1)	.0	53	.0	.0	.0	3	12/15/2029.
36209R CB	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		127	127	127	126	.0	.1	.0	.1	.0	127	.0	.0	.0	7	12/15/2029.
36209R TA	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		69	69	70	71	.0	(1)	.0	(1)	.0	69	.0	.0	.0	4	07/15/2030.
36209S 3V	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		4,987	4,987	5,005	5,011	.0	(24)	.0	(24)	.0	4,987	.0	.0	.0	314	10/15/2028.
36209S HH	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		803	803	846	915	.0	(112)	.0	(112)	.0	803	.0	.0	.0	27	06/15/2028.
36209S TJ	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,623	1,623	1,709	1,881	.0	(257)	.0	(257)	.0	1,623	.0	.0	.0	75	06/15/2028.
36209S UX	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,289	1,289	1,358	1,437	.0	(149)	.0	(149)	.0	1,289	.0	.0	.0	57	07/15/2028.
36209S W2	3 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		270	270	283	306	.0	(36)	.0	(36)	.0	270	.0	.0	.0	12	07/15/2028.
36209S WA	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		1,184	1,184	1,247	1,372	.0	(188)	.0	(188)	.0	1,184	.0	.0	.0	25	08/15/2028.
36209S Y4	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		94	94	95	95	.0	(1)	.0	(1)	.0	94	.0	.0	.0	4	04/15/2029.
36209T 2E	8 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		127	127	134	146	.0	(18)	.0	(18)	.0	127	.0	.0	.0	5	08/15/2028.
36209T 2H	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		241	241	244	251	.0	(10)	.0	(10)	.0	241	.0	.0	.0	10	08/15/2028.
36209T 4L	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION.		32	32	32	33	.0	.0	.0	.0	.0	32	.0	.0	.0	2	09/15/2028.

SCHEDULE D - PART 4

Showing all Long- Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36209T 6R	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		3,885	3,885	3,898	3,914	.0	(30)	.0	(30)	.0	3,885	.0	.0	.0	159	10/15/2028.
36209T BF	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		774	774	777	780	.0	(6)	.0	(6)	.0	774	.0	.0	.0	36	12/15/2028.
36209T EZ	8 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		1,152	1,152	1,197	1,224	.0	(72)	.0	(72)	.0	1,152	.0	.0	.0	50	07/15/2028.
36209T GU	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		32,137	32,137	33,848	34,044	.0	(1,907)	.0	(1,907)	.0	32,137	.0	.0	.0	493	08/15/2028.
36209T LM	9 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		1,217	1,217	1,234	1,273	.0	(56)	.0	(56)	.0	1,217	.0	.0	.0	52	09/15/2028.
36209T PS	2 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		128	128	130	132	.0	(4)	.0	(4)	.0	128	.0	.0	.0	5	07/15/2028.
36209T RN	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		110	110	112	116	.0	(6)	.0	(6)	.0	110	.0	.0	.0	5	09/15/2028.
36209T U2	3 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		443	443	466	534	.0	(91)	.0	(91)	.0	443	.0	.0	.0	20	08/15/2028.
36209T U4	9 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		5,948	5,948	6,086	6,209	.0	(261)	.0	(261)	.0	5,948	.0	.0	.0	257	08/15/2028.
36209T VT	3 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		10,374	10,374	10,459	10,538	.0	(164)	.0	(164)	.0	10,374	.0	.0	.0	664	09/15/2028.
36209U A4	8 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		28	28	28	28	.0	.0	.0	.0	.0	28	.0	.0	.0	1	08/15/2029.
36209U AD	8 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		2,437	2,437	2,592	2,710	.0	(274)	.0	(274)	.0	2,437	.0	.0	.0	157	07/15/2029.
36209U AU	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		571	571	596	615	.0	(43)	.0	(43)	.0	571	.0	.0	.0	27	08/15/2029.
36209U AX	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		325	325	346	380	.0	(54)	.0	(54)	.0	325	.0	.0	.0	15	08/15/2029.
36209U FQ	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		279	279	293	304	.0	(25)	.0	(25)	.0	279	.0	.0	.0	10	07/15/2028.
36209U GU	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		399	399	400	402	.0	(3)	.0	(3)	.0	399	.0	.0	.0	17	07/15/2028.
36209U K4	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		480	480	487	496	.0	(15)	.0	(15)	.0	480	.0	.0	.0	21	07/15/2028.
36209U R4	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		758	758	798	859	.0	(101)	.0	(101)	.0	758	.0	.0	.0	33	08/15/2028.
36209V 7K	4 GOVERNMENT NATIONAL MTGE ASSOC.	10/01/2010		SCHEDULED REDEMPTION		3,704	3,704	3,940	4,608	.0	(904)	.0	(904)	.0	3,704	.0	.0	.0	228	05/15/2029.
36209V UU	6 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		1,600	1,600	1,605	1,607	.0	(7)	.0	(7)	.0	1,600	.0	.0	.0	76	01/15/2029.
36209V VP	6 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		648	648	682	721	.0	(73)	.0	(73)	.0	648	.0	.0	.0	28	08/15/2028.
36209V W9	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		140	140	148	167	.0	(27)	.0	(27)	.0	140	.0	.0	.0	5	09/15/2028.
36209V WV	2 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		525	525	531	537	.0	(12)	.0	(12)	.0	525	.0	.0	.0	23	09/15/2028.
36209W 2L	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		39	39	40	41	.0	(1)	.0	(1)	.0	39	.0	.0	.0	2	08/15/2028.
36209W 4K	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		3,341	3,341	3,519	3,796	.0	(455)	.0	(455)	.0	3,341	.0	.0	.0	73	08/15/2028.
36209W H5	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		556	556	558	561	.0	(5)	.0	(5)	.0	556	.0	.0	.0	24	10/15/2028.
36209W Z2	1 GOVERNMENT NATIONAL MTGE ASSOC.	04/01/2010		SCHEDULED REDEMPTION		9,225	9,225	9,248	9,330	.0	(105)	.0	(105)	.0	9,225	.0	.0	.0	230	04/15/2029.
36209X B2	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		187	187	188	190	.0	(3)	.0	(3)	.0	187	.0	.0	.0	8	09/15/2028.
36210A 2B	2 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		3,836	3,836	3,911	4,090	.0	(254)	.0	(254)	.0	3,836	.0	.0	.0	165	01/15/2029.
36210A 4W	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		281	281	281	282	.0	(2)	.0	(2)	.0	281	.0	.0	.0	10	02/15/2029.
36210A BN	6 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		40	40	40	40	.0	.0	.0	.0	.0	40	.0	.0	.0	2	02/15/2030.
36210A DV	6 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		646	646	687	706	.0	(60)	.0	(60)	.0	646	.0	.0	.0	30	09/15/2029.
36210A E2	9 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		3,019	3,019	3,180	3,226	.0	(206)	.0	(206)	.0	3,019	.0	.0	.0	132	10/15/2028.
36210A E5	2 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		598	598	595	589	.0	9	.0		.0	598	.0	.0	.0	28	11/15/2028.
36210A EH	6 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		263	263	264	265	.0	(2)	.0	(2)	.0	263	.0	.0	.0	12	12/15/2029.
36210A J6	5 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		1,620	1,620	1,703	1,741	.0	(121)	.0	(121)	.0	1,620	.0	.0	.0	67	06/15/2029.
36210A K7	1 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		416	416	417	418	.0	(2)	.0	(2)	.0	416	.0	.0	.0	18	09/15/2029.
36210A MQ	7 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		2,046	2,046	2,155	2,313	.0	(268)	.0	(268)	.0	2,046	.0	.0	.0	61	08/15/2028.
36210A MY	0 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		509	509	536	558	.0	(49)	.0	(49)	.0	509	.0	.0	.0	22	08/15/2028.
36210A PQ	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		7,060	7,060	7,025	7,010	.0	50	.0		.0	7,060	.0	.0	.0	387	09/15/2028.
36210A VA	2 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		836	836	880	913	.0	(77)	.0	(77)	.0	836	.0	.0	.0	37	11/15/2028.
36210A VS	3 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		3,329	3,329	3,507	3,616	.0	(286)	.0	(286)	.0	3,329	.0	.0	.0	185	12/15/2028.
36210B BE	4 GOVERNMENT NATIONAL MTGE ASSOC.	12/01/2010		SCHEDULED REDEMPTION		76	76	81	87	.0	(11)	.0	(11)	.0	76	.0	.0	.0	4	03/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36210B D4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	278	278	292	319	0	(41)	0	(41)	0	278	0	0	0	12	04/15/2029.
36210B DR	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	328	328	329	331	0	(3)	0	(3)	0	328	0	0	0	16	04/15/2029.
36210B U5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,427	1,427	1,433	1,433	0	(5)	0	(5)	0	1,427	0	0	0	66	05/15/2029.
36210B V5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,208	1,208	1,285	1,353	0	(145)	0	(145)	0	1,208	0	0	0	30	08/15/2029.
36210C CG	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	3,292	3,292	3,332	3,366	0	(73)	0	(73)	0	3,292	0	0	0	77	09/15/2028.
36210C PQ	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	27,819	27,819	27,680	27,554	0	265	0	265	0	27,819	0	0	0	558	01/15/2029.
36210D HA	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	649	649	651	655	0	(7)	0	(7)	0	649	0	0	0	29	07/15/2029.
36210D J5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	3,192	3,192	3,338	3,637	0	(445)	0	(445)	0	3,192	0	0	0	121	05/15/2029.
36210D JU	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	244	244	244	246	0	(2)	0	(2)	0	244	0	0	0	11	04/15/2029.
36210D KM	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,025	1,025	1,029	1,032	0	(6)	0	(6)	0	1,025	0	0	0	48	07/15/2029.
36210E MK	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,014	1,014	1,018	1,019	0	(5)	0	(5)	0	1,014	0	0	0	47	03/15/2029.
36210E SS	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	151	151	161	178	0	(27)	0	(27)	0	151	0	0	0	7	08/15/2029.
36210F 6P	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	892	892	894	898	0	(6)	0	(6)	0	892	0	0	0	42	06/15/2029.
36210F JB	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	73	73	72	72	0	1	0	1	0	73	0	0	0	3	11/15/2028.
36210F VX	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,586	1,586	1,592	1,594	0	(7)	0	(7)	0	1,586	0	0	0	74	02/15/2029.
36210G EE	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	446	446	447	449	0	(3)	0	(3)	0	446	0	0	0	21	07/15/2029.
36210H D4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	806	806	857	863	0	(58)	0	(58)	0	806	0	0	0	35	06/15/2029.
36210H DA	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,250	1,250	1,254	1,256	0	(6)	0	(6)	0	1,250	0	0	0	59	04/15/2029.
36210H SZ	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	291	291	292	293	0	(2)	0	(2)	0	291	0	0	0	13	11/15/2028.
36210J PK	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	55	55	55	55	0	0	0	0	0	55	0	0	0	3	09/15/2029.
36210J PM	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	940	940	1,000	1,121	0	(181)	0	(181)	0	940	0	0	0	38	10/15/2029.
36210J US	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,841	1,841	1,847	1,852	0	(11)	0	(11)	0	1,841	0	0	0	96	04/15/2029.
36210J XH	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	689	689	733	892	0	(203)	0	(203)	0	689	0	0	0	21	06/15/2029.
36210J Y2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	51	51	52	52	0	(1)	0	(1)	0	51	0	0	0	2	07/15/2029.
36210J ZL	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	20	20	20	20	0	0	0	0	0	20	0	0	0	1	08/15/2029.
36210K XC	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	3,239	3,239	3,250	3,260	0	(21)	0	(21)	0	3,239	0	0	0	210	08/15/2029.
36210L 3Y	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	278	278	279	281	0	(2)	0	(2)	0	278	0	0	0	13	01/15/2029.
36210L 5M	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,793	1,793	1,864	1,926	0	(133)	0	(133)	0	1,793	0	0	0	80	02/15/2029.
36210L RY	GOVERNMENT NATIONAL MTGE ASSOC.	...	04/01/2010.	SCHEDULED REDEMPTION.	...	2,704	2,704	2,877	3,118	0	(413)	0	(413)	0	2,704	0	0	0	67	05/15/2029.
36210L S5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	235	235	250	263	0	(28)	0	(28)	0	235	0	0	0	11	07/15/2029.
36210L SH	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	204	204	216	227	0	(24)	0	(24)	0	204	0	0	0	10	06/15/2029.
36210L TK	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	96	96	102	114	0	(18)	0	(18)	0	96	0	0	0	4	07/15/2029.
36210L XA	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	362	362	381	403	0	(41)	0	(41)	0	362	0	0	0	16	12/15/2028.
36210M 7L	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	590	590	628	652	0	(62)	0	(62)	0	590	0	0	0	28	05/15/2029.
36210M T3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,511	1,511	1,514	1,519	0	(8)	0	(8)	0	1,511	0	0	0	103	03/15/2029.
36210M T6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	117	117	118	118	0	(11)	0	(11)	0	117	0	0	0	5	03/15/2029.
36210M VZ	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	462	462	458	456	0	7	0	7	0	462	0	0	0	20	12/15/2028.
36210N QR	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,729	1,729	1,735	1,739	0	(11)	0	(11)	0	1,729	0	0	0	17	12/15/2028.
36210N SK	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	153	153	163	184	0	(31)	0	(31)	0	153	0	0	0	7	01/15/2029.
36210N YZ	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	135	135	142	152	0	(17)	0	(17)	0	135	0	0	0	6	02/15/2029.
36210P K7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	6	6	6	6	0	0	0	0	0	6	0	0	0	0	08/15/2029.
36210Q 5Z	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	726	726	722	717	0	9	0	9	0	726	0	0	0	32	02/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36210Q 6B	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,407	1,407	1,480	1,521	.0	(113)	.0	(113)	.0	1,407	.0	.0	.0	.60	01/15/2029.
36210Q 7K	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	29,184	29,184	29,280	29,254	.0	(70)	.0	(70)	.0	29,184	.0	.0	.0	1,447	02/15/2029.
36210Q AR	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.118	.118	.125	.149	.0	(31)	.0	(31)	.0	.118	.0	.0	.0	.5	05/15/2029.
36210Q E5	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.307	.307	.327	.430	.0	(123)	.0	(123)	.0	.307	.0	.0	.0	.14	08/15/2029.
36210Q RJ	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	12,839	12,839	12,875	12,884	.0	(45)	.0	(45)	.0	12,839	.0	.0	.0	.270	04/15/2029.
36210Q V3	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	5,243	5,243	5,522	6,010	.0	(767)	.0	(767)	.0	5,243	.0	.0	.0	.267	12/15/2028.
36210Q WA	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	13,414	13,414	13,464	13,510	.0	(97)	.0	(97)	.0	13,414	.0	.0	.0	.410	01/15/2029.
36210Q X4	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.17	.17	.17	.18	.0	.0	.0	.0	.0	.17	.0	.0	.0	.1	07/15/2029.
36210Q Y5	5 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	4,341	4,341	4,618	4,898	.0	(557)	.0	(557)	.0	4,341	.0	.0	.0	.215	04/15/2029.
36210Q YP	1 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.264	.264	.278	.302	.0	(38)	.0	(38)	.0	.264	.0	.0	.0	.12	02/15/2029.
36210R CA	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.374	.374	.376	.378	.0	(4)	.0	(4)	.0	.374	.0	.0	.0	.19	02/15/2029.
36210R E7	1 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.468	.468	.467	.467	.0	.1	.0	.1	.0	.468	.0	.0	.0	.22	09/15/2030.
36210R M4	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	8,384	8,384	8,919	9,129	.0	(745)	.0	(745)	.0	8,384	.0	.0	.0	.458	09/15/2029.
36210R P2	0 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.213	.213	.227	.240	.0	(27)	.0	(27)	.0	.213	.0	.0	.0	.10	07/15/2029.
36210R P8	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.495	.495	.497	.498	.0	(3)	.0	(3)	.0	.495	.0	.0	.0	.23	07/15/2029.
36210R PP	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.11	.11	.11	.11	.0	.0	.0	.0	.0	.11	.0	.0	.0	.1	05/15/2029.
36210R PW	4 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,804	1,804	1,897	1,920	.0	(115)	.0	(115)	.0	1,804	.0	.0	.0	.79	06/15/2029.
36210R PX	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,928	1,928	2,051	2,044	.0	(117)	.0	(117)	.0	1,928	.0	.0	.0	.89	06/15/2029.
36210R TV	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.86	.86	.86	.87	.0	(1)	.0	(1)	.0	.86	.0	.0	.0	.4	11/15/2029.
36210S GU	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	4,663	4,663	4,960	5,130	.0	(467)	.0	(467)	.0	4,663	.0	.0	.0	.284	10/15/2029.
36210S PM	4 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.316	.316	.317	.318	.0	(2)	.0	(2)	.0	.316	.0	.0	.0	.19	05/15/2029.
36210S Q2	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.75	.75	.75	.76	.0	(1)	.0	(1)	.0	.75	.0	.0	.0	.4	11/15/2029.
36210T SH	0 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,246	1,246	1,252	1,252	.0	(6)	.0	(6)	.0	1,246	.0	.0	.0	.58	05/15/2029.
36210T SU	1 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.943	.943	1,004	1,027	.0	(84)	.0	(84)	.0	.943	.0	.0	.0	.45	06/15/2029.
36210T WH	5 GOVERNMENT NATIONAL MTGE ASSOC.	..	08/01/2010.	SCHEDULED REDEMPTION.	.....	1,167	1,167	1,171	1,177	.0	(11)	.0	(11)	.0	1,167	.0	.0	.0	.58	07/15/2029.
36210T YN	0 GOVERNMENT NATIONAL MTGE ASSOC.	..	07/01/2010.	SCHEDULED REDEMPTION.	.....	14,094	14,094	14,139	14,205	.0	(111)	.0	(111)	.0	14,094	.0	.0	.0	.613	08/15/2029.
36210T ZA	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.118	.118	.124	.139	.0	(21)	.0	(21)	.0	.118	.0	.0	.0	.5	03/15/2029.
36210U 4M	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	3,637	3,637	3,869	3,984	.0	(347)	.0	(347)	.0	3,637	.0	.0	.0	.160	10/15/2029.
36210U P2	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.285	.285	.303	.326	.0	(41)	.0	(41)	.0	.285	.0	.0	.0	.13	08/15/2029.
36210U Q6	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.57	.57	.57	.58	.0	.0	.0	.0	.0	.57	.0	.0	.0	.3	09/15/2029.
36210U QE	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,176	1,176	1,251	1,283	.0	(108)	.0	(108)	.0	1,176	.0	.0	.0	.55	08/15/2029.
36210U SV	6 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	533	533	535	537	.0	(4)	.0	(4)	.0	533	.0	.0	.0	.23	11/15/2029.
36210V 2A	8 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.149	.149	.150	.150	.0	(1)	.0	(1)	.0	.149	.0	.0	.0	.7	08/15/2029.
36210V 2Q	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,143	1,143	1,146	1,150	.0	(7)	.0	(7)	.0	1,143	.0	.0	.0	.16	09/15/2029.
36210V HT	1 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	6,682	6,682	7,108	7,424	.0	(742)	.0	(742)	.0	6,682	.0	.0	.0	.371	04/15/2029.
36210V MC	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.392	.392	.417	.449	.0	(57)	.0	(57)	.0	.392	.0	.0	.0	.18	03/15/2029.
36210V NW	7 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.151	.151	.152	.152	.0	(1)	.0	(1)	.0	.151	.0	.0	.0	.7	04/15/2029.
36210V NX	5 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.382	.382	.406	.430	.0	(48)	.0	(48)	.0	.382	.0	.0	.0	.18	04/15/2029.
36210V QS	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.529	.529	.531	.532	.0	(2)	.0	(2)	.0	.529	.0	.0	.0	.25	04/15/2029.
36210W D6	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.498	.498	.530	.547	.0	(48)	.0	(48)	.0	.498	.0	.0	.0	.24	06/15/2029.
36210W DQ	9 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,432	1,432	1,435	1,436	.0	(4)	.0	(4)	.0	1,432	.0	.0	.0	.79	06/15/2029.
36210W LB	3 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.419	.419	.440	.459	.0	(41)	.0	(41)	.0	.419	.0	.0	.0	.18	06/15/2029.
36210W QE	2 GOVERNMENT NATIONAL MTGE ASSOC.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	.25	.25	.25	.25	.0	.0	.0	.0	.0	.25	.0	.0	.0	.1	09/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.					
36210W QV 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210W RC 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X 2G 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X 3F 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X 4L 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X 4S 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X A2 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X C9 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X CG 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X D6 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X EM 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X KW 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X WV 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X YN 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210X ZT 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y 2S 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y BS 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y BW 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y C6 0	GOVERNMENT NATIONAL MTGE ASSOC	...	08/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y CC 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y F4 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y FR 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y G7 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y LX 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y MM 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y S9 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y XP 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y Y3 3	GOVERNMENT NATIONAL MTGE ASSOC	...	02/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36210Y ZD 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A 5R 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A 5W 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A 5X 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A AP 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A AW 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A D8 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A E9 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A GP 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A KV 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A P4 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A UA 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A Y2 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...
36211A Z4 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	...	...	...	...	...	...	...	...	...	...	...	...	...	...

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Actual Cost	Unrealized Valuation Increase/(Decrease)	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	
3621B BF 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	216	216	230	246	230	0	0	(30)	0	216	0	0	0	11	04/15/2029.
3621B KG 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	749	749	797	808	797	0	0	(59)	0	749	0	0	0	35	05/15/2029.
3621B KH 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,426	1,426	1,431	1,431	1,431	0	0	(6)	0	1,426	0	0	0	67	05/15/2029.
3621C 4V 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,113	1,113	1,117	1,126	1,117	0	0	(12)	0	1,113	0	0	0	48	12/15/2029.
3621C AR 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	143	143	143	144	143	0	0	(1)	0	143	0	0	0	7	11/15/2029.
3621C GQ 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	6,253	6,253	6,269	6,280	6,269	0	0	(27)	0	6,253	0	0	0	404	09/15/2029.
3621C HE 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,439	2,439	2,594	2,739	2,594	0	0	(300)	0	2,439	0	0	0	159	09/15/2029.
3621C J9 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	4,593	4,593	4,605	4,617	4,605	0	0	(25)	0	4,593	0	0	0	227	10/15/2029.
3621C LV 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	66	66	70	82	70	0	0	(16)	0	66	0	0	0	3	08/15/2029.
3621C M4 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	393	393	394	395	394	0	0	(2)	0	393	0	0	0	18	11/15/2029.
3621C MF 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	247	247	248	250	248	0	0	(3)	0	247	0	0	0	12	09/15/2029.
3621C R9 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	331	331	332	333	332	0	0	(2)	0	331	0	0	0	15	08/15/2029.
3621C RC 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	7,256	7,256	7,232	7,217	7,232	0	0	39	0	7,256	0	0	0	482	12/15/2029.
3621C WR 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	29,258	29,258	29,321	29,350	29,321	0	0	(93)	0	29,258	0	0	0	401	11/15/2029.
3621C Z7 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,108	2,108	2,243	2,538	2,243	0	0	(429)	0	2,108	0	0	0	54	07/15/2029.
3621D 3H 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,113	1,113	1,184	1,274	1,184	0	0	(161)	0	1,113	0	0	0	57	08/15/2029.
3621D 3J 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,211	1,211	1,288	1,545	1,288	0	0	(335)	0	1,211	0	0	0	89	08/15/2029.
3621D AA 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	522	522	524	526	524	0	0	(4)	0	522	0	0	0	24	12/15/2029.
3621D CA 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,386	2,386	2,538	2,764	2,538	0	0	(379)	0	2,386	0	0	0	115	06/15/2029.
3621D D3 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,109	1,109	1,180	1,205	1,180	0	0	(96)	0	1,109	0	0	0	52	07/15/2029.
3621D DA 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	143	143	142	144	143	0	0	(1)	0	143	0	0	0	7	06/15/2029.
3621D HA 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	910	910	912	915	912	0	0	(5)	0	910	0	0	0	43	08/15/2029.
3621D JV 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	258	258	274	311	274	0	0	(53)	0	258	0	0	0	12	09/15/2029.
3621D JW 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	365	365	389	431	389	0	0	(66)	0	365	0	0	0	17	09/15/2029.
3621D K2 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	51	51	51	51	51	0	0	(1)	0	51	0	0	0	3	09/15/2029.
3621D QD 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	6,893	6,893	7,333	7,693	7,333	0	0	(800)	0	6,893	0	0	0	181	06/15/2029.
3621E E6 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	73	73	77	83	77	0	0	(10)	0	73	0	0	0	4	10/15/2029.
3621E EE 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,390	2,390	2,543	2,714	2,543	0	0	(324)	0	2,390	0	0	0	118	10/15/2029.
3621E KS 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,305	2,305	2,313	2,333	2,313	0	0	(29)	0	2,305	0	0	0	88	11/15/2029.
3621E KX 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	120	120	121	121	120	0	0	(1)	0	120	0	0	0	6	11/15/2029.
3621E KZ 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,608	1,608	1,614	1,622	1,614	0	0	(13)	0	1,608	0	0	0	115	11/15/2029.
3621E P6 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	95	95	95	96	95	0	0	(1)	0	95	0	0	0	4	12/15/2029.
3621E PY 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,962	1,962	1,969	1,980	1,969	0	0	(17)	0	1,962	0	0	0	92	12/15/2029.
3621E QP 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	197	197	209	225	209	0	0	(28)	0	197	0	0	0	9	12/15/2029.
3621E SU 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	407	407	433	455	433	0	0	(48)	0	407	0	0	0	19	06/15/2029.
3621E TM 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	97	97	103	112	103	0	0	(15)	0	97	0	0	0	4	05/15/2029.
3621E UR 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,606	1,606	1,611	1,621	1,611	0	0	(14)	0	1,606	0	0	0	22	06/15/2029.
3621F 4J 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	561	561	568	565	568	0	0	(5)	0	561	0	0	0	29	09/15/2029.
3621F W2 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	258	258	274	281	274	0	0	(23)	0	258	0	0	0	12	09/15/2029.
3621G BX 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	52	52	52	51	52	0	0	1	0	52	0	0	0	3	12/15/2029.
3621G MA 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	47	47	47	47	47	0	0	0	0	47	0	0	0	2	10/15/2029.
3621G MY 6	GOVERNMENT NATIONAL MTGE ASSOC	...	03/01/2010.	SCHEDULED REDEMPTION	...	2,218	2,218	2,359	2,532	2,359	0	0	(315)	0	2,218	0	0	0	42	10/15/2029.
3621G PC 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	57	57	61	66	61	0	0	(9)	0	57	0	0	0	3	06/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36211G WG 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	380	380	405	417	0	(36)	0	(36)	0	380	0	0	0	18	06/15/2029.
36211G XT 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	114	114	122	128	0	(14)	0	(14)	0	114	0	0	0	5	07/15/2029.
36211G YC 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	198	198	211	231	0	(33)	0	(33)	0	198	0	0	0	9	07/15/2029.
36211G ZT 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	166	166	176	187	0	(22)	0	(22)	0	166	0	0	0	8	07/15/2029.
36211H F7 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	156	156	157	159	0	(2)	0	(2)	0	156	0	0	0	5	08/15/2029.
36211H G2 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	6,449	6,449	6,475	6,507	0	(57)	0	(57)	0	6,449	0	0	0	249	08/15/2029.
36211H J7 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	2,232	2,232	2,239	2,259	0	(27)	0	(27)	0	2,232	0	0	0	159	09/15/2029.
36211H LB 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	766	766	769	776	0	(10)	0	(10)	0	766	0	0	0	11	10/15/2029.
36211H LW 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	245	245	245	246	0	(1)	0	(1)	0	245	0	0	0	11	10/15/2029.
36211H ML 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	217	217	217	218	0	(1)	0	(1)	0	217	0	0	0	10	10/15/2029.
36211H NL 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	190	190	191	193	0	(2)	0	(2)	0	190	0	0	0	9	11/15/2029.
36211H P3 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	36,537	36,537	36,647	36,651	0	(114)	0	(114)	0	36,537	0	0	0	2,671	09/15/2029.
36211H QJ 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	797	797	799	800	0	(3)	0	(3)	0	797	0	0	0	37	12/15/2029.
36211H RC 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	67	67	67	67	0	0	0	0	0	67	0	0	0	3	05/15/2030.
36211H U3 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	94	94	100	116	0	(22)	0	(22)	0	94	0	0	0	4	06/15/2029.
36211H UE 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	5,640	5,640	5,897	6,094	0	(453)	0	(453)	0	5,640	0	0	0	251	06/15/2029.
36211J HX 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	73	73	72	72	0	1	0	1	0	73	0	0	0	3	06/15/2029.
36211J KC 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,300	1,300	1,304	1,307	0	(7)	0	(7)	0	1,300	0	0	0	55	07/15/2029.
36211J KQ 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,560	1,560	1,564	1,569	0	(9)	0	(9)	0	1,560	0	0	0	73	07/15/2029.
36211J KX 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	292	292	293	294	0	(2)	0	(2)	0	292	0	0	0	14	07/15/2029.
36211J LA 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	9,342	9,342	9,372	9,391	0	(48)	0	(48)	0	9,342	0	0	0	312	07/15/2029.
36211J LQ 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	2,320	2,320	2,328	2,340	0	(20)	0	(20)	0	2,320	0	0	0	65	07/15/2029.
36211J LS 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	464	464	465	467	0	(3)	0	(3)	0	464	0	0	0	29	07/15/2029.
36211J NL 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	34	34	37	43	0	(9)	0	(9)	0	34	0	0	0	2	08/15/2029.
36211J NZ 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	209	209	222	237	0	(28)	0	(28)	0	209	0	0	0	10	08/15/2029.
36211J PK 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	9,300	9,300	9,330	9,354	0	(54)	0	(54)	0	9,300	0	0	0	518	08/15/2029.
36211J Q4 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	165	165	176	196	0	(31)	0	(31)	0	165	0	0	0	8	09/15/2029.
36211J QW 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	3	09/15/2029.
36211J ZS 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	1,956	1,956	1,963	1,959	0	(3)	0	(3)	0	1,956	0	0	0	92	12/15/2029.
36211K KW 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	106	106	113	114	0	(9)	0	(9)	0	106	0	0	0	5	08/15/2030.
36211L 7G 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	249	249	250	251	0	(2)	0	(2)	0	249	0	0	0	12	08/15/2029.
36211L ER 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	223	223	237	251	0	(28)	0	(28)	0	223	0	0	0	11	09/15/2029.
36211L J6 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	434	434	454	480	0	(47)	0	(47)	0	434	0	0	0	20	10/15/2029.
36211L J7 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	255	255	254	253	0	2	0	2	0	255	0	0	0	13	10/15/2029.
36211L L3 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	412	412	438	452	0	(40)	0	(40)	0	412	0	0	0	19	12/15/2029.
36211L LA 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	8,049	8,049	8,073	8,103	0	(54)	0	(54)	0	8,049	0	0	0	221	12/15/2029.
36211L LN 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	207	207	220	257	0	(51)	0	(51)	0	207	0	0	0	10	09/15/2029.
36211L TZ 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	10	10	10	11	0	0	0	0	0	10	0	0	0	1	08/15/2029.
36211L YM 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	437	437	439	439	0	(1)	0	(1)	0	437	0	0	0	21	04/15/2030.
36211M BA 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	19	19	20	20	0	0	0	0	0	19	0	0	0	1	09/15/2029.
36211M BG 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	18	18	18	18	0	0	0	0	0	18	0	0	0	1	09/15/2029.
36211M BL 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	04/01/2010.	SCHEDULED REDEMPTION.	...	3,875	3,875	3,891	3,913	0	(39)	0	(39)	0	3,875	0	0	0	97	09/15/2029.
36211M C5 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010.	SCHEDULED REDEMPTION.	...	609	609	612	613	0	(3)	0	(3)	0	609	0	0	0	29	08/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date					
36211M KH 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	502	502	504	504	...	(2)	...	(2)	...	502	...	...	...	...	09/15/2029.
36211M KS 8	GOVERNMENT NATIONAL MTGE ASSOC	...	10/01/2010.	SCHEDULED REDEMPTION	...	990	990	993	993	...	(9)	...	(9)	...	990	...	...	...	...	09/15/2029.
36211M N7 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	127	127	127	127	...	...	...	...	...	127	...	...	...	...	09/15/2029
36211M P7 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,783	2,783	2,794	2,794	...	(12)	...	(12)	...	2,783	...	...	...	...	10/15/2029.
36211M P8 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	205	205	206	206	...	(2)	...	(2)	...	205	...	...	...	...	10/15/2029.
36211M QU 7	GOVERNMENT NATIONAL MTGE ASSOC	...	03/01/2010.	SCHEDULED REDEMPTION	...	6,685	6,685	6,708	6,708	...	(79)	...	(79)	...	6,685	...	...	...	...	11/15/2029.
36211M R9 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	7,922	7,922	8,427	8,427	...	(927)	...	(927)	...	7,922	...	...	...	...	11/15/2029.
36211M RU 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	265	265	266	266	...	(2)	...	(2)	...	265	...	...	...	...	12 10/15/2029.
36211M SU 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	125	125	133	133	...	(19)	...	(19)	...	125	...	...	...	...	6 12/15/2029.
36211M TZ 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	243	243	244	244	...	(2)	...	(2)	...	243	...	...	...	...	11 02/15/2030.
36211M VB 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	36	36	36	36	...	...	...	...	...	36	...	...	...	...	2 08/15/2029.
36211N 3G 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	720	720	723	723	...	(4)	...	(4)	...	720	...	...	...	...	34 09/15/2029.
36211N 4X 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	94	94	94	94	...	1	...	...	...	94	...	...	...	...	4 09/15/2029.
36211N 5U 8	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,360	1,360	1,366	1,366	...	(7)	...	(7)	...	1,360	...	...	...	...	64 09/15/2029.
36211N 6E 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	7	7	7	7	...	...	...	...	...	7	...	...	...	...	0 09/15/2029.
36211N 6T 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	576	576	577	577	...	(3)	...	(3)	...	576	...	...	...	...	28 09/15/2029.
36211N GL 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	392	392	394	394	...	(3)	...	(3)	...	392	...	...	...	...	19 08/15/2029.
36211N H3 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	1,588	1,588	1,592	1,592	...	(7)	...	(7)	...	1,588	...	...	...	...	68 09/15/2029.
36211N HD 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	3,961	3,961	3,973	3,973	...	(18)	...	(18)	...	3,961	...	...	...	...	131 08/15/2029.
36211N HP 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	283	283	282	282	...	2	...	...	...	283	...	...	...	...	13 09/15/2029.
36211N JQ 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	19,832	19,832	21,098	21,098	...	(1,762)	...	(1,762)	...	19,832	...	...	...	...	368 09/15/2029.
36211N K2 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,726	2,726	2,900	2,900	...	(248)	...	(248)	...	2,726	...	...	...	...	57 10/15/2029.
36211N KN 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	13,475	13,475	14,335	14,335	...	(1,048)	...	(1,048)	...	13,475	...	...	...	...	590 09/15/2029.
36211N M6 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	18	18	18	18	...	...	...	...	...	18	...	...	...	...	1 11/15/2029.
36211N M7 0	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	29,081	29,081	29,183	29,183	...	(177)	...	(177)	...	29,081	...	...	...	...	2,096 11/15/2029.
36211N N4 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	447	447	449	449	...	(2)	...	(2)	...	447	...	...	...	...	21 11/15/2029.
36211N N5 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	285	285	303	303	...	(35)	...	(35)	...	285	...	...	...	...	13 11/15/2029.
36211N PP 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	249	249	253	253	...	(7)	...	(7)	...	249	...	...	...	...	13 11/15/2029.
36211N R7 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	524	524	558	558	...	(92)	...	(92)	...	524	...	...	...	...	33 09/15/2029.
36211N RG 5	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,840	2,840	2,849	2,849	...	(23)	...	(23)	...	2,840	...	...	...	...	109 09/15/2029.
36211N RH 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	478	478	508	508	...	(59)	...	(59)	...	478	...	...	...	...	23 09/15/2029.
36211N T2 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	482	482	483	483	...	(2)	...	(2)	...	482	...	...	...	...	23 10/15/2029.
36211P BG 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	312	312	313	313	...	(3)	...	(3)	...	312	...	...	...	...	15 10/15/2029.
36211P BR 3	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	2,877	2,877	3,061	3,061	...	(421)	...	(421)	...	2,877	...	...	...	...	156 10/15/2029.
36211P DC 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	63	63	67	67	...	(15)	...	(15)	...	63	...	...	...	...	3 11/15/2029.
36211P DK 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	29	29	30	30	...	...	...	...	...	29	...	...	...	...	2 11/15/2029.
36211P F2 4	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	141	141	142	142	...	(2)	...	(2)	...	141	...	...	...	...	6 12/15/2029.
36211P FL 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	631	631	627	627	...	2	...	...	...	631	...	...	...	...	31 12/15/2029.
36211P FQ 1	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	58	58	58	58	...	(1)	...	(1)	...	58	...	...	...	...	3 12/15/2029.
36211P GW 7	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	5,892	5,892	5,913	5,913	...	(51)	...	(51)	...	5,892	...	...	...	...	150 12/15/2029.
36211Q J3 6	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	436	436	437	437	...	(3)	...	(3)	...	436	...	...	...	...	20 09/15/2029.
36211Q LQ 2	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	80	80	80	80	...	(1)	...	(1)	...	80	...	...	...	...	4 10/15/2029.
36211Q LW 9	GOVERNMENT NATIONAL MTGE ASSOC	...	12/01/2010.	SCHEDULED REDEMPTION	...	11,402	11,402	11,433	11,433	...	(64)	...	(64)	...	11,402	...	...	...	...	365 10/15/2029.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
36211R MY 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	65	65	65	66	0	(1)	0	(1)	0	65	0	0	0	3	02/15/2030.
36211S K8 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	157	157	167	192	0	(35)	0	(35)	0	157	0	0	0	7	09/15/2029.
36211S NQ 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	120	120	120	121	0	(1)	0	(1)	0	120	0	0	0	5	11/15/2029.
36211S QL 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	85	85	90	106	0	(21)	0	(21)	0	85	0	0	0	4	11/15/2029.
36211S QM 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	1,301	1,301	1,305	1,308	0	(7)	0	(7)	0	1,301	0	0	0	61	11/15/2029.
36211S R3 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	8	8	8	8	0	0	0	0	0	8	0	0	0	0	12/15/2029.
36211S SB 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	24	24	24	24	0	0	0	0	0	24	0	0	0	1	12/15/2029.
36211S T5 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	63	63	67	80	0	(17)	0	(17)	0	63	0	0	0	3	01/15/2030.
36211S VW 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	255	255	261	265	0	(9)	0	(9)	0	255	0	0	0	14	05/15/2030.
36211S YZ 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	01/01/2010	SCHEDULED REDEMPTION.	...	618	618	622	629	0	(11)	0	(11)	0	618	0	0	0	4	12/15/2029.
36211T SR 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	5	5	5	5	0	0	0	0	0	5	0	0	0	0	02/15/2030.
36211U DJ 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	348	348	349	352	0	(4)	0	(4)	0	348	0	0	0	16	11/15/2030.
36211U KR 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	204	204	204	205	0	(2)	0	(2)	0	204	0	0	0	10	12/15/2029.
36211U ML 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	117	117	117	117	0	0	0	0	0	117	0	0	0	5	01/15/2030.
36211U VX 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	7,758	7,758	8,253	8,509	0	(751)	0	(751)	0	7,758	0	0	0	385	11/15/2029.
36211U WB 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	199	199	212	248	0	(48)	0	(48)	0	199	0	0	0	9	11/15/2029.
36211U XU 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	279	279	280	282	0	(3)	0	(3)	0	279	0	0	0	14	12/15/2029.
36211U XZ 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	796	796	798	801	0	(6)	0	(6)	0	796	0	0	0	23	12/15/2029.
36211U YB 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	31	31	32	37	0	(6)	0	(6)	0	31	0	0	0	2	12/15/2029.
36211V 3H 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	3,849	3,849	3,859	3,867	0	(18)	0	(18)	0	3,849	0	0	0	81	12/15/2029.
36211V LP 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	211	211	212	212	0	(2)	0	(2)	0	211	0	0	0	10	10/15/2029.
36211V PL 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	84	84	89	93	0	(9)	0	(9)	0	84	0	0	0	4	12/15/2029.
36211X S9 8	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	347	347	368	407	0	(60)	0	(60)	0	347	0	0	0	16	03/15/2030.
36212B HH 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	33	33	33	34	0	0	0	0	0	33	0	0	0	2	02/15/2030.
36212C GD 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	234	234	234	234	0	0	0	0	0	234	0	0	0	11	08/15/2030.
36212F H8 0	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	59	59	62	73	0	(14)	0	(14)	0	59	0	0	0	3	05/15/2030.
36212F KE 3	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	72	72	74	76	0	(3)	0	(3)	0	72	0	0	0	4	06/15/2030.
36212F YQ 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	686	686	736	791	0	(105)	0	(105)	0	686	0	0	0	39	07/15/2030.
36212M EV 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	117	117	118	120	0	(3)	0	(3)	0	117	0	0	0	6	07/15/2030.
362161 M6 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	52	52	56	60	0	(7)	0	(7)	0	52	0	0	0	3	09/15/2023.
362162 DZ 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	50	50	50	51	0	(1)	0	(1)	0	50	0	0	0	3	11/15/2016.
362162 EJ 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	8	8	9	9	0	0	0	0	0	8	0	0	0	1	01/15/2017.
362165 3J 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	88	88	89	89	0	(1)	0	(1)	0	88	0	0	0	5	05/15/2017.
362169 UF 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	115	115	114	113	0	1	0	1	0	115	0	0	0	6	10/15/2029.
36216A JC 6	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	19	19	19	19	0	0	0	0	0	19	0	0	0	1	06/15/2028.
36216P D3 9	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	5,810	5,810	6,000	5,964	0	(155)	0	(155)	0	5,810	0	0	0	272	10/15/2016.
36216U WA 1	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	346	346	347	348	0	(2)	0	(2)	0	346	0	0	0	16	04/15/2029.
362170 EL 2	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	3,049	3,049	3,261	3,207	0	(157)	0	(157)	0	3,049	0	0	0	143	04/15/2017.
362173 UZ 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	199	199	201	200	0	(1)	0	(1)	0	199	0	0	0	11	05/15/2017.
36217C GL 4	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	815	815	812	810	0	5	0	5	0	815	0	0	0	41	05/15/2017.
36217M QW 7	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	164	164	166	166	0	(2)	0	(2)	0	164	0	0	0	9	01/15/2017.
36218S XN 5	GOVERNMENT NATIONAL MTGE ASSOC.	...	12/01/2010	SCHEDULED REDEMPTION.	...	393	393	398	398	0	(5)	0	(5)	0	393	0	0	0	16	07/15/2017.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36218T E7 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		248	248	266	277	0	(29)	0	(29)	0	248	0	0	0	15	04/15/2024
36219S SD 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		543	543	551	562	0	(19)	0	(19)	0	543	0	0	0	20	01/15/2028
36220B EZ 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		37	37	37	37	0	0	0	0	0	37	0	0	0	2	10/15/2029
36223C AH 1	GOVERNMENT NATIONAL MTGE ASSOC		08/01/2010	SCHEDULED REDEMPTION		2,332	2,332	2,393	2,408	0	(76)	0	(76)	0	2,332	0	0	0	72	10/15/2027
36223M CL 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		198	198	212	232	0	(35)	0	(35)	0	198	0	0	0	9	02/15/2023
36223W KB 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		219	219	235	239	0	(20)	0	(20)	0	219	0	0	0	11	06/15/2023
36223W R7 1	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		697	697	747	751	0	(54)	0	(54)	0	697	0	0	0	33	02/15/2022
36223X PY 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,208	1,208	1,294	1,410	0	(202)	0	(202)	0	1,208	0	0	0	60	04/15/2022
36224D T9 6	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,318	1,318	1,324	1,339	0	(22)	0	(22)	0	1,318	0	0	0	63	06/15/2028
36224E TB 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		247	247	264	273	0	(26)	0	(26)	0	247	0	0	0	12	07/15/2023
36224F GA 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		94	94	101	106	0	(12)	0	(12)	0	94	0	0	0	4	05/15/2023
36224J 3E 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		2,160	2,160	2,314	2,407	0	(248)	0	(248)	0	2,160	0	0	0	101	08/15/2023
36224M J4 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,647	1,647	1,764	1,774	0	(127)	0	(127)	0	1,647	0	0	0	75	12/15/2022
36224N TP 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,122	1,122	1,202	1,304	0	(182)	0	(182)	0	1,122	0	0	0	76	01/15/2023
36224Q DJ 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		5,898	5,898	6,114	6,261	0	(363)	0	(363)	0	5,898	0	0	0	186	11/15/2022
36224S B4 3	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		268	268	281	295	0	(27)	0	(27)	0	268	0	0	0	12	10/15/2022
36224S U7 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		127	127	136	150	0	(24)	0	(24)	0	127	0	0	0	6	03/15/2023
36224S US 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		27,004	27,004	28,928	30,530	0	(3,527)	0	(3,527)	0	27,004	0	0	0	1,234	01/15/2023
36224S YA 4	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		15,103	15,103	16,058	17,036	0	(1,932)	0	(1,932)	0	15,103	0	0	0	571	05/15/2023
36224S YC 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		140	140	139	139	0	1	0	1	0	140	0	0	0	7	05/15/2023
36224S YF 3	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		201	201	209	218	0	(17)	0	(17)	0	201	0	0	0	10	05/15/2023
36224T UX 6	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		392	392	420	439	0	(47)	0	(47)	0	392	0	0	0	22	02/15/2023
36224U QT 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		200	200	214	238	0	(38)	0	(38)	0	200	0	0	0	9	05/15/2023
36224V 5D 3	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		117	117	126	134	0	(17)	0	(17)	0	117	0	0	0	5	01/15/2023
36224X QZ 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		6,169	6,169	6,609	6,933	0	(764)	0	(764)	0	6,169	0	0	0	240	01/15/2023
36224Y PL 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		873	873	935	989	0	(116)	0	(116)	0	873	0	0	0	50	02/15/2023
36225A 3B 4	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		191	191	193	195	0	(5)	0	(5)	0	191	0	0	0	13	05/15/2028
36225A 4Z 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		38,972	38,972	40,056	40,318	0	(1,346)	0	(1,346)	0	38,972	0	0	0	2,671	07/20/2028
36225A 7H 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		843	843	870	916	0	(73)	0	(73)	0	843	0	0	0	35	11/15/2028
36225A E4 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		5,691	5,691	5,942	6,119	0	(428)	0	(428)	0	5,691	0	0	0	233	06/15/2025
36225A F8 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		247	247	256	267	0	(20)	0	(20)	0	247	0	0	0	12	07/15/2025
36225A GB 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		4,675	4,675	4,844	4,989	0	(315)	0	(315)	0	4,675	0	0	0	205	07/15/2025
36225A GV 6	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		104	104	108	111	0	(7)	0	(7)	0	104	0	0	0	5	08/15/2025
36225A HF 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		9,257	9,257	9,917	10,310	0	(1,053)	0	(1,053)	0	9,257	0	0	0	423	12/15/2022
36225A N5 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		18,228	18,228	18,956	19,693	0	(1,465)	0	(1,465)	0	18,228	0	0	0	880	08/15/2026
36225A N9 9	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		22,126	22,126	23,086	24,090	0	(1,964)	0	(1,964)	0	22,126	0	0	0	969	07/15/2026
36225A QL 7	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,317	1,317	1,323	1,329	0	(12)	0	(12)	0	1,317	0	0	0	58	11/15/2026
36225A RE 2	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		999	999	1,003	1,009	0	(10)	0	(10)	0	999	0	0	0	47	12/15/2026
36225A RU 6	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		159	159	160	161	0	(2)	0	(2)	0	159	0	0	0	7	01/15/2027
36225A ST 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		894	894	952	1,052	0	(158)	0	(158)	0	894	0	0	0	47	03/15/2027
36225A TB 6	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		24,850	24,850	26,465	28,189	0	(3,338)	0	(3,338)	0	24,850	0	0	0	1,179	04/15/2027
36225A U2 4	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		7,388	7,388	7,416	7,450	0	(62)	0	(62)	0	7,388	0	0	0	312	07/15/2027
36225A UD 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		17,021	17,021	18,140	19,628	0	(2,607)	0	(2,607)	0	17,021	0	0	0	924	06/15/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value			16	17	18	19	20	21		
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
36225A UM 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,802	1,802	1,809	1,817	0	(15)	0	(15)	0	1,802	0	0	0	71	06/15/2027
36225A WL 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,709	1,709	1,715	1,723	0	(14)	0	(14)	0	1,709	0	0	0	70	10/15/2027
36225A Y5 3	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		2,409	2,409	2,537	2,698	2,409	(289)	0	(289)	0	2,409	0	0	0	99	03/15/2028
36225A YN 4	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		1,904	1,904	1,929	1,957	0	(53)	0	(53)	0	1,904	0	0	0	81	02/15/2028
36225A ZP 8	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		5,136	5,136	5,114	5,095	0	41	0	41	0	5,136	0	0	0	268	12/15/2027
36225B DE 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		2,107	2,107	2,241	2,385	0	(278)	0	(278)	0	2,107	0	0	0	102	03/15/2029
36225B F6 0	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		2,137	2,137	2,274	2,445	0	(308)	0	(308)	0	2,137	0	0	0	87	09/15/2029
36225B FV 5	GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		570	570	572	575	0	(5)	0	(5)	0	570	0	0	0	22	08/15/2029
912810 QC 5	US TREASURY N/B		02/17/2010	Various		49,141,861	50,000,000	51,197,526	51,195,929	0	(1,213)	0	(1,213)	0	51,194,716	0	(2,052,855)	(2,052,855)	1,034,193	08/15/2039
912828 HP 8	US TREASURY N/B		01/31/2010	MATURED		275,000	275,000	275,044	275,003	0	(3)	0	(3)	0	275,000	0	0	0	2,922	01/31/2010
912828 HX 1	US TREASURY N/B		04/30/2010	MATURED		25,000	25,000	24,881	24,980	0	20	0	20	0	25,000	0	0	0	266	04/30/2010
912828 LY 4	US TREASURY N/B		02/17/2010	Various		29,083,594	30,000,000	29,879,688	29,880,291	0	141	0	141	0	29,880,432	0	(796,838)	(796,838)	145,442	11/15/2019
912828 LZ 1	US TREASURY N/B		01/04/2010	BARCLAYS CAPITAL		24,445,313	25,000,000	25,024,609	25,024,311	0	(52)	0	(52)	0	25,024,260	0	(578,947)	(578,947)	52,541	11/30/2014
03999999	Total - Bonds - U.S. Government					131,017,436	132,221,327	134,217,710	133,785,811	0	(490,781)	0	(490,781)	0	133,808,010	0	(2,790,574)	(2,790,574)	1,988,207	XXX

Bonds - All Other Government

EC3601	90 2	ARGENT LETRAS DEL TESORO 01/01/2099	06/01/2010	DIRECT		.0	3,300,000	1,343,551	.0	.0	.0	.0	.0	.0	1,343,551	.0	(1,343,551)	(1,343,551)	.0	01/01/2099
1099999	Total - Bonds - All Other Government					.0	3,300,000	1,343,551	.0	.0	.0	.0	.0	.0	1,343,551	.0	(1,343,551)	(1,343,551)	.0	...XXX...

Bonds - U.S. States, Territories and Possessions

13063B	BU 5	CALIFORNIA ST	05/06/2010	MORGAN STANLEY & CO		10,453,800	10,000,000	10,105,300	10,105,124	.0	(456)	.0	(456)	.0	10,104,668	.0	349,132	349,132	369,537	11/01/2039
452227	CJ 3	ILLINOIS ST	01/07/2010	CABRERA CAPITAL MARKETS		6,017,288	5,625,000	6,041,813	6,041,011	.0	(1,102)	.0	(1,102)	.0	6,039,909	.0	(22,621)	(22,621)	15,586	06/15/2026
452227	CW 9	ILLINOIS ST	01/08/2010	CABRERA CAPITAL MARKETS		10,602,700	10,000,000	10,636,900	10,635,683	.0	(1,826)	.0	(1,826)	.0	10,633,857	.0	(31,157)	(31,157)	29,167	06/15/2028
452227	CX 7	ILLINOIS ST	01/05/2010	JEFFERIES & CO		7,372,260	7,000,000	7,401,380	7,400,616	.0	(669)	.0	(669)	.0	7,399,947	.0	(27,687)	(27,687)	15,313	06/15/2029
452227	CY 5	ILLINOIS ST	07/01/2010	CABRERA CAPITAL MARKETS		20,493,250	20,000,000	20,632,400	20,631,229	.0	(26,795)	.0	(26,795)	.0	20,604,435	.0	(111,185)	(111,185)	550,885	06/15/2034
882721	SY 9	TEXAS ST	02/24/2010	CANTOR FITZGERALD & CO		10,053,800	10,000,000	9,876,200	9,876,457	.0	.421	.0	.421	.0	9,876,878	.0	176,922	176,922	197,917	04/01/2037
1799999	Total - Bonds - U.S. States, Territories & Possessions					64,993,098	62,625,000	64,693,993	64,690,120	.0	(30,427)	.0	(30,427)	.0	64,659,694	.0	333,404	333,404	1,178,405	...XXX...

Bonds - U.S. Political Subdivisions of States

777798	GV 5	ROSEVILLE SD-CABS-A -CA	09/15/2010	STONE & YOUNGBERG		750,560	1,840,000	544,640	775,917	.0	29,461	.0	29,461	.0	805,379	.0	(54,819)	(54,819)	.0	08/01/2026
801155	PA 4	SANTA ANA CALIF UNI SCH DIST	09/17/2010	CITIGROUP GLOBAL MARKETS		1,349,181	3,520,000	1,122,493	1,429,767	.0	54,115	.0	54,115	.0	1,483,882	.0	(134,701)	(134,701)	.0	08/01/2027
167485	5U 1	CHICAGO ILL	02/11/2010	J.P. MORGAN SEC. INC		12,438,431	12,125,000	11,681,007	11,685,108	.0	1,010	.0	1,010	.0	11,686,117	.0	752,314	752,314	399,620	01/01/2037
64966F	8C 1	NEW YORK N.Y.	03/24/2010	MORGAN STANLEY & CO		16,061,850	15,000,000	16,116,900	15,907,565	.0	(28,407)	.0	(28,407)	.0	15,879,158	.0	182,692	182,692	562,500	01/01/2022
64966F	8H 0	NEW YORK N.Y.	03/24/2010	MORGAN STANLEY & CO		6,062,685	5,750,000	6,075,795	6,015,661	.0	(8,068)	.0	(8,068)	.0	6,007,592	.0	.55,093	.55,093	214,028	01/01/2025
64966F	8J 6	NEW YORK N.Y.	03/24/2010	MORGAN STANLEY & CO		6,675,202	6,360,000	6,691,420	6,630,382	.0	(8,195)	.0	(8,195)	.0	6,622,188	.0	53,014	53,014	236,733	01/01/2026
64966F	GC 2	NEW YORK N.Y.	01/19/2010	MANDATORY EXCHANGE		302,126	280,000	309,025	294,177	.0	(209)	.0	(209)	.0	293,967	.0	8,159	8,159	6,172	03/01/2019
64966F	W4 2	NEW YORK N.Y.	02/09/2010	JEFFERIES & CO		24,939,954	23,065,000	24,799,027	24,456,632	.0	(21,084)	.0	(21,084)	.0	24,435,548	.0	504,406	504,406	611,863	08/01/2021
64966G	E9 9	NEW YORK N.Y.	03/24/2010	MORGAN STANLEY & CO		36,971,365	34,585,000	36,985,863	36,568,967	.0	(54,962)	.0	(54,962)	.0	36,514,005	.0	457,360	457,360	1,143,226	08/01/2023
64966G	F2 3	NEW YORK N.Y.	03/24/2010	JEFFERIES & CO		5,325,300	5,000,000	5,339,400	5,280,688	.0	(7,770)	.0	(7,770)	.0	5,272,917	.0	52,383	52,383	165,278	08/01/2024
64966G	UP 5	NEW YORK N.Y.	03/24/2010	MORGAN STANLEY & CO		20,449,380	19,005,000	20,454,891	20,207,571	.0	(32,359)	.0	(32,359)	.0	20,175,212	.0	274,168	274,168	469,846	10/01/2022
64966G	UT 7	NEW YORK N.Y.	03/24/2010	MORGAN STANLEY & CO		10,590,000	10,000,000	10,638,200	10,530,742	.0	(14,196)	.0	(14,196)	.0	10,516,546	.0	73,454	73,454	247,222	10/01/2025
64966G	YK 2	NEW YORK N.Y.	03/24/2010	MORGAN STANLEY & CO		13,923,076	12,875,000	13,851,569	13,688,018	.0	(21,366)	.0	(21,366)	.0	13,666,652	.0	262,424	262,424	216,282	12/01/2023
64966G	YL 0	NEW YORK N.Y.	01/15/2010	JEFFERIES & CO		10,689,300	10,000,000	10,708,300	10,590,024	.0	(3,516)	.0	(3,516)	.0	10,586,508	.0	102,792	102,792	71,181	12/01/2024
742327	DA 4	PRINCETON OHIO CITY SCH DIST	11/01/2010	D. A. Davidson & Co.		4,987,500	5,000,000	5,000,000	.0	.0	.0	.0	.0	.0	5,000,000	.0	(12,500)	(12,500)	32,971	12/01/2035
937440	BM 6	WASHINGTON CLACKAMAS & YAMHILLONTYS	10/26/2010	SEATTLE-NORTHWEST SEC INC		3,343,965	6,850,000	2,808,637	2,807,815	.0	.0	.0	.0	.0	2,807,815	.0	536,150	536,150	.0	06/15/2026
937440	BN 4	WASHINGTON CLACKAMAS & YAMHILLONTYS	10/26/2010	SEATTLE-NORTHWEST SEC INC		1,655,421	3,590,000	1,400,280	1,603,744	.0	62,470	.0	62,470	.0	1,666,214	.0	(10,793)	(10,793)	.0	06/15/2027

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	CUSIP Identification	2	Description	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value			16	17	18	19	20	21	
				Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Total Foreign Exchange Change in B./A.C.V. (11+12-13)	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
937440 BQ	7	WASHINGTON CLACKAMAS & YAMHILL CNTYS.		10/26/2010.	10/26/2010.	SEATTLE-NORTHWEST SEC INC		1,269,098	3,110,000	1,101,220	1,261,958	0	49,369	0	49,369	0	1,311,328	(42,230)	(42,230)	0	06/15/2029.
937440 BR	5	WASHINGTON CLACKAMAS & YAMHILL CNTYS.		10/26/2010.	10/26/2010.	SEATTLE-NORTHWEST SEC INC		1,248,515	3,260,000	1,099,533	1,260,385	0	49,413	0	49,413	0	1,309,799	(61,284)	(61,284)	0	06/15/2030.
521840 K8	0	LEANDER TEX INDPT SCH DIST.		08/12/2010.	08/12/2010.	D. A. Davidson & Co.		1,544,717	2,620,000	1,114,705	1,393,627	0	41,691	0	41,691	0	1,435,318	109,399	109,399	0	08/15/2022.
528828 QM	1	LEWISVILLE TEX INDPT SCH DIST.		10/25/2010.	10/25/2010.	D. A. Davidson & Co.		547,180	1,000,000	444,260	441,770	0		0		0	441,770	105,410	105,410	0	08/15/2024.
780869 LN	1	ROYSE CITY TEX INDPT SCH DIST.		07/08/2010.	07/08/2010.	D. A. Davidson & Co.		1,066,223	1,900,000	870,162	994,034	0	24,988	0	24,988	0	1,019,022	47,201	47,201	0	08/15/2023.
780869 LP	6	ROYSE CITY TEX INDPT SCH DIST.		07/09/2010.	07/09/2010.	D. A. Davidson & Co.		996,505	1,885,000	818,976	936,083	0	23,755	0	23,755	0	959,837	36,668	36,668	0	08/15/2024.
24999999	Total - Bonds - U.S. Political Subdivisions of States.							183,193,534	188,620,000	179,976,303	174,760,635	0	136,140	0	136,140	0	179,896,774	3,296,760	3,296,760	4,376,922	XXX.
Bonds - U.S. Special Revenue and Special Assessment																					
01170P CQ	7	ALASKA HSG FIN CORP HOME MTG REV.		06/01/2010.	06/01/2010.	Various		27,403,553	27,190,000	27,190,000	27,190,000	0	0	0	0	0	27,190,000	213,553	213,553	644,797	12/01/2033.
01170P CR	5	ALASKA HSG FIN CORP HOME MTG REV.		06/01/2010.	06/01/2010.	Various		11,694,444	11,640,000	11,640,000	11,640,000	0	0	0	0	0	11,640,000	54,444	54,444	284,751	12/01/2038.
79575D XF	2	SALT RIVER PROJ ARIZ AGRIC IMPT & PWR DL		12/16/2010.	12/16/2010.	SIEBERT MUREL		9,841,500	10,000,000	9,702,100	9,706,277	0	4,685	0	4,685	0	9,710,962	130,538	130,538	736,111	01/01/2038.
041083 TD	8	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY		12/01/2010.	12/01/2010.	RAYMOND JAMES		9,867,900	9,525,000	9,739,313	9,722,619	0	(18,871)	0	(18,871)	0	9,703,748	164,152	164,152	776,684	07/01/2028.
041083 TE	6	ARKANSAS ST DEV FIN AUTH SINGLE FAMILY		12/07/2010.	12/07/2010.	Various		13,737,800	13,660,000	13,408,110	13,410,276	0	3,230	0	3,230	0	13,413,506	324,294	324,294	1,030,179	07/01/2038.
041150 CX	9	ARKANSAS ST STUDENT LN AUTH REV.		10/25/2010.	10/25/2010.	CALLED		30,450,000	30,420,174	30,417,253	30,417,253	0	1,413	0	1,413	0	30,418,666	31,334	31,334	113,796	12/01/2038.
041150 CY	7	ARKANSAS ST STUDENT LN AUTH REV.		09/27/2010.	09/27/2010.	CALLED		3,000,000	3,000,000	2,997,000	2,997,122	0	64	0	64	0	2,997,185	2,815	2,815	10,599	12/01/2038.
041150 DC	4	ARKANSAS ST STUDENT LN AUTH REV.		09/29/2010.	09/29/2010.	CALLED		26,700,000	26,700,000	26,686,650	26,687,161	0	225	0	225	0	26,687,385	12,615	12,615	163,339	12/01/2039.
041150 DD	2	ARKANSAS ST STUDENT LN AUTH REV.		10/06/2010.	10/06/2010.	CALLED		8,000,000	8,000,000	7,996,240	7,996,383	0	65	0	65	0	7,996,448	3,552	3,552	43,791	12/01/2040.
041150 DE	0	ARKANSAS ST STUDENT LN AUTH REV.		10/13/2010.	10/13/2010.	CALLED		14,500,000	14,500,000	14,489,705	14,490,069	0	187	0	187	0	14,490,256	9,744	9,744	77,037	12/01/2040.
130684 CL	5	CA PUB WKS-A-CAP EAST-CA.		05/19/2010.	05/19/2010.	MERRILL LYNCH		9,700,000	10,000,000	10,038,900	10,014,920	0	(1,907)	0	(1,907)	0	10,013,014	(313,014)	(313,014)	241,778	12/01/2027.
13057N AD	6	CALIF RURAL HOME MTG FIN AUTH		11/01/2010.	11/01/2010.	Various		5,642,625	5,600,000	5,593,000	5,593,000	0	140	0	140	0	5,593,317	49,308	49,308	220,387	12/01/2036.
130329 RG	2	CALIFORNIA HFA 838		10/20/2010.	10/20/2010.	Various		318,159	525,000	21,394	290,839	0	22,812	0	22,812	0	313,651	4,508	4,508	0	08/01/2015.
130329 XU	4	CALIFORNIA HFA 85A		10/20/2010.	10/20/2010.	Various		431,758	795,000	27,626	391,938	0	32,152	0	32,152	0	424,091	7,667	7,667	0	08/01/2016.
130575 Y7	2	CALIFORNIA RURAL HOME MTG FIN AUTH		11/01/2010.	11/01/2010.	Various		2,377,550	2,355,000	2,307,358	2,308,159	0	795	0	795	0	2,308,954	68,596	68,596	148,356	02/01/2037.
130685 WB	2	CALIFORNIA ST PUB WKS BRD LEASE REV.		05/06/2010.	05/06/2010.	WELLS FARGO SECURITIES LLC		21,953,200	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	1,953,200	1,953,200	891,840	10/01/2034.
798111 AY	6	SAN JOAQUIN SR LIEN -CA.		05/11/2010.	05/11/2010.	MORGAN STANLEY & CO.		6,201,817	10,355,000	3,632,118	5,245,853	0	102,378	0	102,378	0	5,348,232	853,585	853,585	0	01/01/2023.
196483 AX	9	COLO HSG FIN AUTH SINGLE FAMILY MTG.		11/01/2010.	11/01/2010.	CALLED		4,950,000	4,950,000	5,039,100	5,021,536	0	(3,967)	0	(3,967)	0	5,017,569	(67,569)	(67,569)	284,625	11/01/2038.
196777 KB	1	COLORADO STUDENT OBLIG BD AUTH.		05/27/2010.	05/27/2010.	CALLED		9,500,000	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	0	19,978	06/01/2036.
196777 KJ	4	COLORADO STUDENT OBLIG BD AUTH.		05/25/2010.	05/25/2010.	CALLED		38,175,000	38,175,000	38,139,116	38,140,612	0	428	0	428	0	38,141,040	33,960	33,960	128,676	06/01/2038.
196777 KK	1	COLORADO STUDENT OBLIG BD AUTH.		05/18/2010.	05/18/2010.	CALLED		22,975,000	22,975,000	22,954,323	22,955,226	0	226	0	226	0	22,955,452	19,548	19,548	77,830	06/01/2038.
196777 KQ	8	COLORADO STUDENT OBLIG BD AUTH.		05/11/2010.	05/11/2010.	CALLED		22,800,000	22,800,000	22,790,880	22,791,255	0	96	0	96	0	22,791,351	8,649	8,649	71,793	06/01/2039.
196777 KW	5	COLORADO STUDENT OBLIG BD AUTH.		05/19/2010.	05/19/2010.	CALLED		34,000,000	34,000,000	33,968,380	33,969,590	0	311	0	311	0	33,969,901	30,099	30,099	114,273	12/01/2041.
249181 YY	8	DENVER COLO CITY & CNTY ARPT REV.		11/15/2010.	11/15/2010.	CALLED		1,520,000	1,520,000	1,546,190	1,532,775	0	(12,775)	0	(12,775)	0	1,520,000	0	0	91,200	11/15/2014.
207746 GZ	6	CONNECTICUT ST HSG FIN AUTH.		04/15/2010.	04/15/2010.	CALLED		18,750,000	18,750,000	18,782,813	18,781,529	0	(31,529)	0	(31,529)	0	18,750,000	0	0	410,156	11/15/2028.
246395 PD	3	DELAWARE ST HSG AUTH REV.		07/01/2010.	07/01/2010.	CALLED		1,075,000	1,075,000	1,093,576	1,091,258	0	(379)	0	(379)	0	1,090,879	(15,879)	(15,879)	58,032	01/01/2039.
246395 PN	1	DELAWARE ST HSG AUTH REV.		07/01/2010.	07/01/2010.	CALLED		2,245,000	2,245,000	2,266,283	2,262,096	0	(859)	0	(859)	0	2,261,236	(16,236)	(16,236)	120,706	07/01/2039.
246395 PP	6	DELAWARE ST HSG AUTH REV.		12/20/2010.	12/20/2010.	RAYMOND JAMES		3,153,079	3,215,000	3,014,063	3,015,229	0	1,420	0	1,420	0	3,016,649	136,430	136,430	251,806	01/01/2049.
246395 QN	0	DELAWARE ST HSG AUTH REV.		07/01/2010.	07/01/2010.	CALLED		2,140,000	2,140,000	1,952,750	1,979,043	0	6,524	0	6,524	0	1,985,567	154,433	154,433	116,095	07/01/2039.
31394D 7F	1	FEDERAL NATIONAL MTGE ASSOC.		02/02/2010.	02/02/2010.	DEUTSCHE BANK SECS.		9,863,770	9,718,000	9,734,323	9,732,602	0	(40)	0	(40)	0	9,732,562	131,208	131,208	83,981	02/26/2037.
31398J EB	5	FEDERAL HOME LOAN MTGE CORP.		06/17/2010.	06/17/2010.	Various		25,655,157	24,752,453	25,819,903	25,799,954	0	(169,498)	0	(169,498)	0	25,630,456	224,701	224,701	534,582	08/15/2019.
38376G DT	4	GOVERNMENT NATIONAL MTGE ASSOC.		06/04/2010.	06/04/2010.	SANDLER, ONEILL & PARTNERS		10,353,125	10,000,000	10,100,000	10,000,000	0	(484)	0	(484)	0	10,099,516	253,609	253,609	201,181	06/16/2045.
38376G ET	3	GOVERNMENT NATIONAL MTGE ASSOC.		03/18/2010.	03/18/2010.	NOMURA SECURITIES INT.		14,307,344	14,000,000	14,137,592	14,137,592	0	(910)	0	(910)	0	14,136,682	170,662	170,662	131,070	01/16/2042.
745190 J2	5	PUERTO RICO COMWLTH HWY & TRANSN.		05/11/2010.	05/11/2010.	Various		10,885,300	10,000,000	11,012,500	11,012,500	0	(887,060)	0	(887,060)	0	9,979,232	906,068	906,068	184,722	07/01/2027.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value			15	16	17	18	19	20	21
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
34073M 5X	6 FL HFC CAB-HMOWNR-4 -FL	...	08/02/2010	CALLED	...	56,575	225,000	43,473	55,454	0	0	0	0	55,453	0	1,122	1,122	0	07/01/2030
340640 AF	8 FLORIDA EDL LN MARKETING CORP	...	12/01/2010	CALLED	...	3,300,000	3,300,000	3,296,700	3,296,841	0	71	0	71	3,296,913	0	3,087	3,087	17,678	12/01/2036
34073N 2B	5 FLORIDA HSG FIN CORP REV	...	07/01/2010	CALLED	...	6,650,000	6,650,000	6,795,103	6,770,365	0	(3,664)	0	(3,664)	6,766,700	0	(116,700)	(116,700)	391,787	01/01/2048
34073N 2K	5 FLORIDA HSG FIN CORP REV	...	10/01/2010	CALLED	...	5,810,000	5,810,000	5,958,885	5,931,118	0	(5,953)	0	(5,953)	5,925,165	0	(115,165)	(115,165)	367,848	01/01/2048
34073N 3U	2 FLORIDA HSG FIN CORP REV	...	07/01/2010	CALLED	...	2,745,000	2,745,000	2,779,532	2,773,843	0	(1,130)	0	(1,130)	2,772,714	0	(27,714)	(27,714)	154,723	01/01/2048
34073N 6S	4 FLORIDA HSG FIN CORP REV	...	12/21/2010	Various	...	6,879,869	6,805,000	6,668,900	6,671,977	0	3,567	0	3,567	6,675,544	0	204,325	204,325	493,637	07/01/2028
34073N 6U	9 FLORIDA HSG FIN CORP REV	...	11/23/2010	Various	...	18,969,200	18,305,000	18,282,119	18,282,468	0	346	0	346	18,282,814	0	686,386	686,386	1,327,849	07/01/2039
34073N L4	0 FLORIDA HSG FIN CORP REV	...	12/21/2010	Various	...	3,104,196	3,215,000	2,911,986	2,917,625	0	7,472	0	7,472	2,925,087	0	179,099	179,099	218,198	07/01/2031
34073N L6	5 FLORIDA HSG FIN CORP REV	...	12/21/2010	Various	...	2,760,742	2,870,000	2,529,050	2,533,616	0	5,256	0	5,256	2,538,872	0	221,870	221,870	161,709	07/01/2037
34074M BM	2 FLORIDA HSG FIN CORP REV	...	10/01/2010	CALLED	...	140,000	140,000	140,000	140,000	0	0	0	0	140,000	0	0	0	6,615	07/01/2034
34074M BN	0 FLORIDA HSG FIN CORP REV	...	10/01/2010	CALLED	...	45,000	45,000	44,438	44,438	0	7	0	7	44,445	0	555	555	2,125	07/01/2039
59333P UB	2 MIAMI-DADE CNTY FLA AVIATION	...	02/18/2010	CITIGROUP GLOBAL MARKETS	...	4,871,800	5,000,000	4,884,300	4,886,269	0	201	0	201	4,886,470	0	(14,670)	(14,670)	103,542	10/01/2041
59333P UC	0 MIAMI-DADE CNTY FLA AVIATION	...	05/03/2010	WELLS FARGO SECURITIES LLC	...	5,009,700	5,000,000	5,038,500	5,034,070	0	(1,068)	0	(1,068)	5,033,002	0	(23,302)	(23,302)	301,736	10/01/2041
59333P JX	7 MIAMI-DADE CNTY FLA AVIATION REV	...	04/01/2010	MORGAN STANLEY & CO	...	17,606,000	20,000,000	17,539,550	17,585,866	0	8,703	0	8,703	17,594,568	0	11,432	11,432	766,667	10/01/2038
59333P SZ	2 MIAMI-DADE CNTY FLA AVIATION REV	...	05/11/2010	MESROW & CO. INC.	...	7,940,000	8,000,000	7,718,720	7,743,552	0	5,439	0	5,439	7,748,991	0	191,009	191,009	458,972	10/01/2024
59333P TA	6 MIAMI-DADE CNTY FLA AVIATION REV	...	05/03/2010	WELLS FARGO SECURITIES LLC	...	8,966,178	9,940,000	9,080,687	9,096,175	0	3,666	0	3,666	9,099,841	0	(133,663)	(133,663)	296,819	10/01/2040
696508 CS	7 PALM BEACH CO FL HFA SER 1987A	...	02/22/2010	Various	...	555,750	1,125,000	562,973	562,973	0	8,797	0	8,797	571,769	0	(16,019)	(16,019)	59,993	08/01/2014
696508 CR	9 PALM BEACH CO FL HFA SER 1987B	...	02/22/2010	Various	...	125,500	230,000	116,049	116,049	0	4,669	0	4,669	120,718	0	4,782	4,782	12,128	02/01/2012
803300 AB	8 SARASOTA HOSP-A-MILES-FL	...	09/22/2010	Various	...	4,515,000	5,000,000	4,697,393	4,977,417	0	6,082	286,081	(279,999)	4,697,419	0	(182,419)	(182,419)	149,986	10/01/2021
04780M BS	7 ATLANTA GA ARPT REV	...	05/24/2010	Various	...	32,220,120	32,000,000	31,552,000	31,570,466	0	4,310	0	4,310	31,574,776	0	645,344	645,344	1,465,938	01/01/2030
373588 BG	6 GEORGIA RFA (H&F) 84A	...	12/01/2010	CALLED	...	307,761	610,000	17,678	285,190	0	21,662	0	21,662	306,852	0	909	909	0	12/01/2016
626207 YF	5 MUNICIPAL ELEC AUTH GA	...	08/25/2010	GOLDMAN SACHS	...	10,561,000	10,000,000	10,000,000	10,000,000	0	0	0	0	10,000,000	0	561,000	561,000	680,293	04/01/2057
45129Y VE	3 IDAHO HSG & FIN ASSN SINGLE	FAMILY MTG.	12/17/2010	RAYMOND JAMES	...	6,191,300	6,130,000	5,877,812	5,880,063	0	4,583	0	4,583	5,884,646	0	306,654	306,654	497,296	07/01/2039
167592 QA	5 CHICAGO ARPT-REF-2ND -IL	...	01/04/2010	CALLED	...	530,250	525,000	545,689	528,395	(28)	(28)	0	(28)	528,367	0	1,883	1,883	14,438	01/01/2011
167592 YG	3 CHICAGO ARPT-REF-C2 -IL	...	05/03/2010	WELLS FARGO SECURITIES LLC	...	7,181,250	7,500,000	7,105,125	7,117,256	0	2,677	0	2,677	7,119,933	0	61,317	61,317	333,594	01/01/2034
167592 5U	4 CHICAGO ILL O HARE INTL ARPT REV	...	05/11/2010	MORGAN STANLEY & CO	...	7,644,022	8,020,000	7,681,556	7,692,075	0	2,468	0	2,468	7,694,542	0	(50,520)	(50,520)	366,080	01/01/2034
167592 RJ	5 CHICAGO ILL O HARE INTL ARPT REV	...	03/31/2010	MORGAN STANLEY & CO	...	6,114,900	6,000,000	5,939,160	5,946,786	0	1,227	0	1,227	5,948,012	0	166,888	166,888	246,354	01/01/2019
167592 RN	6 CHICAGO ILL O HARE INTL ARPT REV	...	04/19/2010	VINING SPARKS	...	7,086,170	7,000,000	6,699,542	6,716,974	0	3,525	0	3,525	6,720,498	0	365,672	365,672	302,721	01/01/2026
167592 RR	7 CHICAGO ILL O HARE INTL ARPT REV	...	04/19/2010	MORGAN STANLEY & CO	...	13,490,459	13,260,000	13,053,011	13,068,043	0	2,830	0	2,830	13,070,873	0	419,586	419,586	589,518	01/01/2024
167592 WG	5 CHICAGO ILL O HARE INTL ARPT REV	...	03/31/2010	MORGAN STANLEY & CO	...	10,256,100	10,000,000	10,116,700	10,065,052	0	(8,243)	0	(8,243)	10,066,808	0	199,292	199,292	439,236	01/01/2020
167592 YE	8 CHICAGO ILL O HARE INTL ARPT REV	...	05/12/2010	Various	...	110,024,730	106,200,000	107,248,133	106,997,533	0	(46,730)	0	(46,730)	106,990,803	0	3,073,927	3,073,927	4,901,533	01/01/2029
16768T HY	3 CHICAGO ILL SALES TAX REV	...	05/11/2010	JEFFERIES & CO.	...	6,237,156	5,905,000	6,420,802	6,412,812	0	(15,481)	0	(15,481)	6,397,331	0	(160,175)	(160,175)	166,488	01/01/2029
167736 WL	7 CHICAGO ILL WTR REV	...	02/12/2010	JEFFERIES & CO	...	28,791,382	27,870,000	28,502,380	28,435,766	0	(6,689)	0	(6,689)	28,429,076	0	362,306	362,306	434,888	11/01/2038
452143 CP	3 ILL SPORTS FACS-CABS -IL	...	12/03/2010	CABRERA CAPITAL MARKETS	...	2,954,575	5,250,000	1,903,073	2,769,870	0	103,619	0	103,619	2,873,489	0	81,086	81,086	0	06/15/2022
452143 CQ	1 ILL SPORTS FACS-CABS -IL	...	12/02/2010	CABRERA CAPITAL MARKETS	...	2,403,828	4,500,000	1,524,735	2,231,873	0	84,564	0	84,564	2,316,438	0	87,390	87,390	0	06/15/2023
452143 CS	7 ILL SPORTS FACS-CABS -IL	...	12/02/2010	CABRERA CAPITAL MARKETS	...	2,253,398	4,500,000	1,430,938	2,103,558	0	76,945	0	76,945	2,180,504	0	72,894	72,894	0	06/15/2025
45200F XQ	7 ILLINOIS FIN AUTH REV	...	05/20/2010	CITIGROUP GLOBAL MARKETS	...	2,525,825	2,500,000	2,408,050	2,408,842	0	500	0	500	2,409,342	0	116,483	116,483	74,375	11/01/2039
45200F XV	6 ILLINOIS FIN AUTH REV	...	03/15/2010	CABRERA CAPITAL MARKETS	...	8,946,801	8,725,000	8,540,894	8,546,075	0	1,736	0	1,736	8,547,811	0	298,990	298,990	166,017	11/01/2027
759911 S5	0 REGIONAL TRANSPORTATION AUTHORITY	...	06/02/2010	MORGAN KEEGAN & CO.	...	1,044,140	1,000,000	1,018,230	1,000,000	0	(208)	0	(208)	1,018,022	0	26,118	26,118	22,289	07/01/2028
49130T BA	3 KENTUCKY HSG CORP HSG REV	...	02/23/2010	Various	...	9,920,784	9,810,000	9,692,929	9,694,815	0	277	0	277	9,695,092	0	225,692	225,692	335,595	01/01/2038
54627A DC	8 LOUISIANA HSG FIN AGY SINGLE	FAMILY MTG	12/01/2010	CALLED	...	2,535,000	2,535,000	2,555,280	2,552,574	0	(860)	0	(860)	2,551,714	0	(16,714)	(16,714)	159,325	12/01/2038
54627A EQ	6 LOUISIANA HSG FIN AGY SINGLE	FAMILY MTG	12/01/2010	CALLED	...	550,000	550,000	584,375	580,896	0	(1,773)	0	(1,773)	579,123	0	(29,123)	(29,123)	38,781	06/01/2040
550425 3N	8 MAINE HEALTH & HIGHER EDL FACS AUTH REV	...	01/12/2010	JEFFERIES & CO.	...	12,740,858	12,250,000	12,661,110	12,661,110	0	(780)	0	(780)	12,660,330	0	80,528	80,528	23,819	07/01/2039

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	
CUSIP Identification	Description	Disposition Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date					
560551 LL	5 MAINE ST TPK AUTH TPK REV.....	02/11/2010.....	D. A. Davidson & Co.....			2,244,240	2,000,000	2,084,620	2,079,093	.0	(626)	.0	(626)	.0	2,078,267	.0	165,973	165,973	75,333	07/01/2034.
57586C FV	2 MASSACHUSETTS ST HEALTH & EDL FACS.....	08/05/2010.....	PRAGER MCCARTHY & SEALY.....			10,585,758	10,000,000	10,570,600	10,341,395	.0	(33,218)	.0	(33,218)	.0	10,308,177	.0	277,581	277,581	530,444	07/15/2036.
576000 KV	4 MASSACHUSETTS ST SCH BLDG.....	01/05/2010.....	GOLDMAN SACHS.....			10,056,900	10,000,000	10,000,000	10,000,000	.0	.0	.0	.0	.0	10,000,000	.0	56,900	56,900	25,400	08/15/2039.
576049 7H	7 MASSACHUSETTS ST WTR RES AUTH.....	04/15/2010.....	D. A. Davidson & Co.....			2,269,329	2,020,000	2,213,129	2,199,384	.0	(4,723)	.0	(4,723)	.0	2,194,661	.0	74,668	74,668	72,664	08/01/2021.
576049 7K	0 MASSACHUSETTS ST WTR RES AUTH.....	04/15/2010.....	D. A. Davidson & Co.....			3,352,560	3,000,000	3,253,995	3,236,523	.0	(6,192)	.0	(6,192)	.0	3,230,331	.0	122,229	122,229	107,917	08/01/2021.
60534P 6M	0 MISSISSIPPI DEV/BK SPL OBLIG.....	05/20/2010.....	MERRILL LYNCH.....			6,841,313	6,470,000	6,759,631	6,573,622	.0	(6,062)	.0	(6,062)	.0	6,567,560	.0	273,753	273,753	291,150	01/01/2021.
605356 ME	1 MISSISSIPPI HFC SINGLE FAM.....	05/20/2010.....	NORTHEAST SECURITIES.....			126,600	120,000	107,372	117,348	.0	306	.0	.0	.0	117,655	.0	8,945	8,945	7,425	04/15/2012.
60535Q FD	7 MISSISSIPPI HOME CORP SINGLE FAM MTG.....	11/01/2010.....	Various.....			15,142,313	14,610,000	14,448,514	14,457,676	.0	3,966	.0	3,966	.0	14,461,642	.0	680,671	680,671	661,196	06/01/2038.
60535Q GV	6 MISSISSIPPI HOME CORP SINGLE FAM MTG.....	12/01/2010.....	CALLED.....			4,005,000	4,005,000	4,110,972	4,096,974	.0	(5,032)	.0	(5,032)	.0	4,091,941	.0	(86,941)	(86,941)	249,775	06/01/2038.
60636X H8	9 MISSOURI ST HSG DEV COMMN SINGLE FAM.....	09/01/2010.....	CALLED.....			965,000	965,000	976,773	975,788	.0	(312)	.0	(312)	.0	975,476	.0	(10,476)	(10,476)	54,040	09/01/2038.
60636X Q8	9 MISSOURI ST HSG DEV COMMN SINGLE FAM.....	12/01/2010.....	CALLED.....			1,365,000	1,365,000	1,255,800	1,262,325	.0	1,356	.0	1,356	.0	1,263,681	.0	101,319	101,319	85,067	03/01/2038.
61212R D7	8 MONTANA ST BRD HSG.....	02/12/2010.....	RAYMOND JAMES.....			4,343,919	4,285,000	4,143,209	4,148,613	.0	729	.0	729	.0	4,149,342	.0	194,577	194,577	45,826	12/01/2027.
61212R H3	3 MONTANA ST BRD HSG.....	02/12/2010.....	RAYMOND JAMES.....			16,910,520	16,710,000	16,408,552	16,414,599	.0	816	.0	816	.0	16,415,415	.0	495,105	495,105	185,852	06/01/2038.
61212R H4	1 MONTANA ST BRD HSG.....	12/01/2010.....	CALLED.....			1,350,000	1,350,000	1,354,050	1,352,838	.0	(632)	.0	(632)	.0	1,352,206	.0	(2,206)	(2,206)	57,338	12/01/2038.
61212R XQ	4 MONTANA ST BRD HSG.....	12/01/2010.....	CALLED.....			1,510,000	1,510,000	1,530,385	1,521,242	.0	(4,361)	.0	(4,361)	.0	1,516,881	.0	(6,881)	(6,881)	86,825	12/01/2037.
63968M BX	5 NEBRASKA INVT FIN AUTH SINGLE FAMILY.....	06/01/2010.....	Various.....			7,705,206	7,570,000	7,570,000	7,570,000	.0	.0	.0	.0	.0	7,570,000	.0	136,206	136,206	287,513	03/01/2039.
63968M CA	5 NEBRASKA INVT FIN AUTH SINGLE FAMILY.....	11/22/2010.....	Various.....			8,333,550	8,190,000	8,195,400	8,195,184	.0	(127)	.0	(127)	.0	8,195,057	.0	138,493	138,493	470,654	09/01/2039.
63968M DA	4 NEBRASKA INVT FIN AUTH SINGLE FAMILY.....	11/22/2010.....	Various.....			9,988,600	9,570,000	9,790,014	9,771,198	.0	(18,885)	.0	(18,885)	.0	9,752,312	.0	136,288	136,288	649,207	09/01/2039.
681785 DF	5 OMAHA NEB PUB FACS CORP LEASE REV.....	07/19/2010.....	D. A. Davidson & Co.....			5,232,750	5,000,000	5,039,100	5,037,315	.0	(1,772)	.0	(1,772)	.0	5,035,544	.0	197,206	197,206	160,417	06/01/2036.
645918 SC	8 NEW JERSEY ECONOMIC DEV AUTH REV.....	04/23/2010.....	D. A. Davidson & Co.....			3,064,230	3,000,000	3,057,600	3,050,449	.0	(1,541)	.0	(1,541)	.0	3,048,909	.0	15,321	15,321	98,750	09/01/2033.
646129 N6	9 NEW JERSEY ST HSG & MTG FIN AGY REV.....	10/01/2010.....	CALLED.....			2,625,000	2,625,000	2,630,701	2,629,935	.0	(214)	.0	(214)	.0	2,629,721	.0	(4,721)	(4,721)	103,294	10/01/2037.
646129 X2	7 NEW JERSEY ST HSG & MTG FIN AGY REV.....	12/22/2010.....	RAYMOND JAMES.....			4,905,500	5,000,000	5,000,000	5,000,000	.0	.0	.0	.0	.0	5,000,000	.0	(94,500)	(94,500)	316,483	10/01/2023.
646129 X3	5 NEW JERSEY ST HSG & MTG FIN AGY REV.....	05/03/2010.....	Various.....			4,888,185	4,830,000	4,830,000	4,830,000	.0	.0	.0	.0	.0	4,830,000	.0	58,185	58,185	153,034	04/01/2030.
646129 W5	0 NEW JERSEY ST TPK AUTH TPK REV.....	02/12/2010.....	GOLDMAN SACHS.....			26,629,646	25,680,000	26,153,539	26,139,081	.0	(5,294)	.0	(5,294)	.0	26,133,787	.0	495,859	495,859	850,115	01/01/2040.
888808 DE	9 TOBACCO SETTLEMENT FING CORP NJ.....	12/03/2010.....	CITIGROUP GLOBAL MARKETS.....			192,612,300	310,665,000	297,136,108	293,295,396	.0	342,123	.0	342,123	.0	293,637,518	.0	(101,025,218)	(101,025,218)	15,013,834	06/01/2034.
647198 GX	2 NEW MEXICO MFA 84A.....	11/03/2010.....	Various.....			45,994	70,000	1,893	27,153	.0	1,344	.0	1,344	.0	28,497	.0	17,497	17,497	.0	07/01/2016.
647200 E9	1 NEW MEXICO MTG FIN AUTH.....	09/01/2010.....	CALLED.....			55,000	55,000	55,000	55,000	.0	.0	.0	.0	.0	55,000	.0	.0	.0	3,206	03/01/2036.
647200 J2	1 NEW MEXICO MTG FIN AUTH.....	09/01/2010.....	CALLED.....			50,000	50,000	50,190	50,187	.0	(10)	.0	(10)	.0	50,177	.0	(177)	(177)	2,153	09/01/2034.
647200 PY	4 NEW MEXICO MTG FIN AUTH.....	07/01/2010.....	CALLED.....			1,005,000	1,005,000	1,022,588	1,019,674	.0	(326)	.0	(326)	.0	1,019,348	.0	(14,348)	(14,348)	56,116	07/01/2038.
647200 QK	3 NEW MEXICO MTG FIN AUTH.....	07/01/2010.....	CALLED.....			755,000	755,000	754,019	754,064	.0	7	.0	7	.0	754,070	.0	930	930	38,970	01/01/2039.
647200 UL	6 NEW MEXICO MTG FIN AUTH.....	01/04/2010.....	CALLED.....			165,000	165,000	158,715	158,801	.0	1	.0	1	.0	158,802	.0	6,198	6,198	4,166	07/01/2039.
647200 VA	9 NEW MEXICO MTG FIN AUTH.....	04/30/2010.....	Various.....			13,426,924	13,160,000	13,160,000	13,160,000	.0	.0	.0	.0	.0	13,160,000	.0	266,924	266,924	576,020	07/01/2039.
647200 WN	0 NEW MEXICO MTG FIN AUTH.....	11/29/2010.....	Various.....			8,531,575	8,215,000	8,215,000	8,215,000	.0	.0	.0	.0	.0	8,215,000	.0	316,575	316,575	624,346	07/01/2039.
647200 XM	1 NEW MEXICO MTG FIN AUTH.....	07/01/2010.....	CALLED.....			920,000	920,000	977,500	963,504	.0	(2,211)	.0	(2,211)	.0	961,292	.0	(41,292)	(41,292)	63,269	01/01/2039.
647200 XN	9 NEW MEXICO MTG FIN AUTH.....	11/30/2010.....	Various.....			4,369,592	4,200,000	4,249,476	4,243,544	.0	(3,447)	.0	(3,447)	.0	4,240,097	.0	129,495	129,495	325,378	07/01/2039.
64972F NS	1 NEW YORK N Y CITY MUN FIN AUTH.....	03/16/2010.....	MERRILL LYNCH.....			40,014,435	41,000,000	39,721,767	39,743,928	.0	2,651	.0	2,651	.0	39,746,579	.0	267,856	267,856	972,688	06/15/2039.
64972F E8	5 NEW YORK N Y CITY MUN FIN AUTH.....	09/15/2010.....	BARCLAYS CAPITAL.....			10,730,500	10,000,000	9,772,000	9,773,962	.0	2,705	.0	2,705	.0	9,776,668	.0	953,032	953,032	361,944	06/15/2039.
64970K 4S	3 NEW YORK N Y CITY MUN FIN AUTH.....	09/15/2010.....	TD SECURITIES.....			2,624,325	2,500,000	2,588,300	2,552,514	.0	(6,217)	.0	(6,217)	.0	2,546,297	.0	78,028	78,028	95,486	06/15/2038.
64970K 4U	8 NEW YORK N Y CITY MUN FIN AUTH.....	06/23/2010.....	MERRILL LYNCH.....			14,345,520	14,000,000	14,483,000	14,287,308	.0	(23,086)	.0	(23,086)	.0	14,264,222	.0	81,298	81,298	375,278	06/15/2039.
64972H ZE	7 NEW YORK N Y CITY TRANSITIONAL FIN AUTH.....	02/24/2010.....	JEFFERIES & CO.....			11,038,943	10,250,000	9,970,995	9,974,333	.0	712	.0	712	.0	9,975,046	.0	1,063,897	1,063,897	353,910	01/15/2039.
64988P NA	7 NEW YORK ST MTG AGY REV.....	02/23/2010.....	MERRILL LYNCH.....			3,040,100	3,010,000	2,974,663	2,950,710	.0	2,221	.0	2,221	.0	2,952,932	.0	87,168	87,168	47,282	10/01/2013.
64970K YV	3 NY CITY WTR-E.....	06/23/2010.....	MERRILL LYNCH.....			5,101,900	5,000,000	5,099,200	5,039,282	.0	(5,208)	.0	(5,208)	.0	5,034,074	.0	67,826	67,826	134,028	06/15/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
64970K YW	1 NY CITY WTR-E.....	04/16/2010	09/14/2010	TD SECURITIES.....	.....	20,605,970.....	20,000,000.....	20,000,000.....	20,000,000.....	0.....	0.....	0.....	0.....	0.....	20,000,000.....	0.....	605,970.....	605,970.....	644,861.....	06/15/2038.....
64983U FQ	8 NY ST DORM-CABS-1-MEM-NY.....	04/16/2010	04/16/2010	JEFFERIES & CO.....	.....	4,414,810.....	8,600,000.....	2,922,738.....	3,897,435.....	0.....	57,550.....	0.....	57,550.....	0.....	3,954,985.....	0.....	459,825.....	459,825.....	0.....	07/01/2026.....
64983U FR	6 NY ST DORM-CABS-1-MEM-NY.....	04/16/2010	04/16/2010	JEFFERIES & CO.....	.....	4,325,845.....	8,900,000.....	2,838,922.....	3,880,484.....	0.....	56,659.....	0.....	56,659.....	0.....	3,937,143.....	0.....	388,702.....	388,702.....	0.....	07/01/2027.....
64970K SV	0 NYC WTR/SWR SER G -NY.....	09/15/2010	09/15/2010	TD SECURITIES.....	.....	4,002,210.....	3,935,000.....	3,935,000.....	3,935,000.....	0.....	0.....	0.....	0.....	0.....	3,935,000.....	0.....	67,210.....	67,210.....	150,295.....	06/15/2034.....
89602N MT	8 TRIBOROUGH BRDG & TUNL AUTH N Y REV'S.....	02/11/2010	02/11/2010	MERRILL LYNCH.....	.....	3,970,752.....	3,840,000.....	3,748,186.....	3,749,405.....	0.....	189.....	0.....	189.....	0.....	3,749,594.....	0.....	221,158.....	221,158.....	49,067.....	11/15/2037.....
658207 FE	0 NORTH CAROLINA HSG FIN AGY.....	12/01/2010	12/01/2010	CALLED.....	.....	3,465,000.....	3,465,000.....	3,208,590.....	3,215,567.....	0.....	3,556.....	0.....	3,556.....	0.....	3,219,123.....	0.....	245,877.....	245,877.....	243,577.....	01/01/2038.....
658207 GA	7 NORTH CAROLINA HSG FIN AGY.....	06/01/2010	06/01/2010	Various.....	.....	15,148,863.....	15,130,000.....	14,946,425.....	14,949,616.....	0.....	1,432.....	0.....	1,432.....	0.....	14,951,049.....	0.....	197,814.....	197,814.....	714,490.....	07/01/2039.....
658207 HJ	7 NORTH CAROLINA HSG FIN AGY.....	12/01/2010	12/01/2010	CALLED.....	.....	4,430,000.....	4,430,000.....	4,219,575.....	4,298,347.....	0.....	24,966.....	0.....	24,966.....	0.....	4,323,313.....	0.....	106,687.....	106,687.....	241,526.....	01/01/2038.....
658207 HK	4 NORTH CAROLINA HSG FIN AGY.....	06/01/2010	06/01/2010	Various.....	.....	10,002,444.....	9,990,000.....	9,869,401.....	9,869,478.....	0.....	789.....	0.....	789.....	0.....	9,872,267.....	0.....	130,177.....	130,177.....	455,542.....	01/01/2039.....
658207 HV	0 NORTH CAROLINA HSG FIN AGY.....	06/01/2010	06/01/2010	Various.....	.....	14,998,594.....	14,980,000.....	14,980,000.....	14,980,000.....	0.....	0.....	0.....	0.....	0.....	14,980,000.....	0.....	18,594.....	18,594.....	707,788.....	07/01/2038.....
658207 KJ	3 NORTH CAROLINA HSG FIN AGY.....	12/01/2010	12/01/2010	CALLED.....	.....	925,000.....	925,000.....	945,406.....	943,016.....	0.....	(1,090.....	0.....	(1,090.....	0.....	941,926.....	0.....	(16,926.....	(16,926.....	75,866.....	01/01/2038.....
65820Q BZ	5 NORTH CAROLINA INFRASTRUCTURE FIN.....	05/20/2010	05/20/2010	MERRILL LYNCH.....	.....	5,356,850.....	5,000,000.....	5,342,900.....	5,138,270.....	0.....	(9,823.....	0.....	(9,823.....	0.....	5,128,446.....	0.....	228,404.....	228,404.....	204,167.....	02/01/2022.....
658262 EF	3 NORTH CAROLINA ST ED ASSISTANCE AUTH.....	06/22/2010	06/22/2010	CALLED.....	.....	11,300,000.....	11,300,000.....	11,289,830.....	11,290,290.....	0.....	109.....	0.....	109.....	0.....	11,290,399.....	0.....	9,601.....	9,601.....	53,678.....	07/01/2036.....
658886 DU	7 NORTH DAKOTA ST HSG FIN AGY MTG REV.....	07/01/2010	07/01/2010	CALLED.....	.....	1,370,000.....	1,370,000.....	1,298,075.....	1,303,788.....	0.....	642.....	0.....	642.....	0.....	1,304,430.....	0.....	65,570.....	65,570.....	73,455.....	01/01/2037.....
658886 EN	2 NORTH DAKOTA ST HSG FIN AGY MTG REV.....	07/01/2010	07/01/2010	CALLED.....	.....	315,000.....	315,000.....	310,281.....	310,338.....	0.....	40.....	0.....	40.....	0.....	310,377.....	0.....	4,623.....	4,623.....	18,215.....	07/01/2032.....
658888 6U	0 NORTH DAKOTA ST HSG FIN AGY REV.....	05/03/2010	05/03/2010	Various.....	.....	9,825,863.....	9,755,000.....	9,755,000.....	9,755,000.....	0.....	0.....	0.....	0.....	0.....	9,755,000.....	0.....	70,863.....	70,863.....	429,713.....	07/01/2038.....
02765U CR	3 AMERICAN MUN PWR-OHIO INC.....	01/15/2010	01/15/2010	BARCLAYS CAPITAL.....	.....	9,586,600.....	10,000,000.....	10,000,000.....	10,000,000.....	0.....	0.....	0.....	0.....	0.....	10,000,000.....	0.....	(413,400.....	(413,400.....	161,413.....	02/15/2043.....
118217 AQ	1 BUCKEYE OHIO TOB SETTLEMENT.....	08/12/2010	08/12/2010	Various.....	.....	104,994,800.....	130,000,000.....	104,272,748.....	110,327,100.....	0.....	81,208.....	5,978,884.....	(5,897,676.....	0.....	104,429,424.....	0.....	565,376.....	565,376.....	4,163,090.....	06/01/2030.....
118217 AU	2 BUCKEYE OHIO TOB SETTLEMENT.....	04/13/2010	04/13/2010	Various.....	.....	21,538,650.....	30,000,000.....	21,881,471.....	22,553,700.....	0.....	6,951.....	659,672.....	(652,721.....	0.....	21,900,979.....	0.....	(362,329.....	(362,329.....	589,948.....	06/01/2047.....
677377 EZ	2 OHIO HFA FGC INS.....	11/03/2010	11/03/2010	RAYMOND JAMES.....	.....	35,805.....	35,000.....	10,932.....	35,000.....	0.....	0.....	0.....	0.....	0.....	35,000.....	0.....	805.....	805.....	4,541.....	01/15/2017.....
676901 L2	5 OHIO HSG FIN AGY MTG REV.....	08/23/2010	08/23/2010	CALLED.....	.....	11,710,000.....	11,710,000.....	11,680,725.....	11,681,667.....	0.....	757.....	0.....	757.....	0.....	11,682,424.....	0.....	27,576.....	27,576.....	583,162.....	03/01/2029.....
67756Q JB	4 OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	09/01/2010	09/01/2010	CALLED.....	.....	675,000.....	675,000.....	679,725.....	679,380.....	0.....	(141.....	0.....	(141.....	0.....	679,239.....	0.....	(4,239.....	(4,239.....	24,253.....	09/01/2033.....
67756Q LG	0 OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	09/01/2010	09/01/2010	CALLED.....	.....	55,000.....	55,000.....	55,000.....	55,000.....	0.....	0.....	0.....	0.....	0.....	55,000.....	0.....	0.....	0.....	2,970.....	09/01/2033.....
67756Q MW	4 OHIO ST HSG FIN AGY RESIDENTIAL MTG REV.....	12/01/2010	12/01/2010	CALLED.....	.....	405,000.....	405,000.....	406,405.....	406,383.....	0.....	(98.....	0.....	(98.....	0.....	406,285.....	0.....	(1,285.....	(1,285.....	18,731.....	03/01/2040.....
67768W QG	0 OHIO ST WTR DEV AUTH WTR POLLUTN CT.....	09/09/2010	09/09/2010	Various.....	.....	20,284,650.....	20,000,000.....	20,000,000.....	20,000,000.....	0.....	0.....	0.....	0.....	0.....	20,000,000.....	0.....	284,650.....	284,650.....	224,298.....	12/01/2034.....
164287 AB	0 CHEROKEE CNTY OKLAHOMA ECON.....	05/20/2010	05/20/2010	NORTHEAST SECURITIES.....	.....	5,360,000.....	5,000,000.....	6,124,900.....	5,100,000.....	0.....	0.....	0.....	0.....	0.....	5,100,000.....	0.....	260,000.....	260,000.....	251,167.....	09/01/2011.....
686087 FC	6 OREGON ST HSG & CMNTY SVCS DEPT.....	11/01/2010	11/01/2010	CALLED.....	.....	1,020,000.....	1,020,000.....	1,010,520.....	1,011,231.....	0.....	122.....	0.....	122.....	0.....	1,011,353.....	0.....	8,647.....	8,647.....	68,716.....	01/01/2038.....
686087 FX	0 OREGON ST HSG & CMNTY SVCS DEPT.....	11/01/2010	11/01/2010	CALLED.....	.....	4,180,000.....	4,180,000.....	4,292,066.....	4,278,753.....	0.....	(5,938.....	0.....	(5,938.....	0.....	4,272,815.....	0.....	(92,815.....	(92,815.....	302,357.....	01/01/2038.....
686087 GR	2 OREGON ST HSG & CMNTY SVCS DEPT.....	11/01/2010	11/01/2010	CALLED.....	.....	865,000.....	865,000.....	900,465.....	894,749.....	0.....	(1,768.....	0.....	(1,768.....	0.....	892,981.....	0.....	(27,981.....	(27,981.....	70,147.....	01/01/2039.....
613611 AB	8 MONTGOMERY CNTY PA INDL DEV AUTH.....	04/15/2010	04/15/2010	JEFFERIES & CO.....	.....	13,444,200.....	13,580,000.....	13,678,048.....	13,663,413.....	0.....	(2,405.....	0.....	(2,405.....	0.....	13,661,008.....	0.....	(216,808.....	(216,808.....	572,340.....	07/01/2042.....
762197 BP	5 RHODE ISLAND HEALTH & EDL BLDG CORP.....	05/20/2010	05/20/2010	UBS Securities LLC.....	.....	1,981,715.....	1,895,000.....	1,883,516.....	1,883,653.....	0.....	77.....	0.....	77.....	0.....	1,883,730.....	0.....	97,985.....	97,985.....	69,483.....	09/01/2037.....
762212 4H	8 RHODE ISLAND HSG & MTG FIN CORP.....	05/03/2010	05/03/2010	CITIGROUP GLOBAL MARKETS.....	.....	3,631,301.....	3,940,000.....	3,725,349.....	3,730,209.....	0.....	915.....	0.....	915.....	0.....	3,731,124.....	0.....	(99,823.....	(99,823.....	117,653.....	10/01/2046.....
76221R AT	0 RHODE ISLAND HSG & MTG FIN CORP.....	05/03/2010	05/03/2010	CREWS AND ASSOCIATES.....	.....	5,737,512.....	5,665,000.....	5,645,203.....	5,645,883.....	0.....	399.....	0.....	399.....	0.....	5,646,281.....	0.....	91,231.....	91,231.....	169,163.....	10/01/2025.....
76221R AV	5 RHODE ISLAND HSG & MTG FIN CORP.....	05/14/2010	05/14/2010	D. A. Davidson & Co.....	.....	9,579,500.....	9,800,000.....	9,141,538.....	9,163,765.....	0.....	6,130.....	0.....	6,130.....	0.....	9,169,895.....	0.....	409,605.....	409,605.....	316,540.....	10/01/2032.....
76221R CK	7 RHODE ISLAND HSG & MTG FIN CORP.....	05/17/2010	05/17/2010	MERRILL LYNCH.....	.....	13,485,000.....	13,485,000.....	13,295,274.....	13,298,235.....	0.....	783.....	0.....	783.....	0.....	13,299,018.....	0.....	185,982.....	185,982.....	467,499.....	10/01/2047.....
76221R CP	6 RHODE ISLAND HSG & MTG FIN CORP.....	10/01/2010	10/01/2010	CALLED.....	.....	1,020,000.....	1,020,000.....	1,037,850.....	1,035,262.....	0.....	(883.....	0.....	(883.....	0.....	1,034,379.....	0.....	(14,379.....	(14,379.....	42,213.....	10/01/2037.....
76221R CQ	4 RHODE ISLAND HSG & MTG FIN CORP.....	05/03/2010	05/03																	

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	CUSIP Identification	2	Description	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
837114	GR 2	SOUTH CAROLINA ST ED ASSISTANCE.....		12/30/2010.....	CALLED.....		5,000,000.....	5,000,000.....	4,996,950.....	4,997,208.....	0	158.....	0	0	158.....	0	4,997,366.....	0	2,634.....	2,634.....	33,291.....	09/01/2026.....
83755G	3G 0	SOUTH DAKOTA HSG DEV AUTH.....		11/01/2010.....	CALLED.....		1,185,000.....	1,185,000.....	1,193,888.....	1,192,243.....	0	(395).....	0	0	(395).....	0	1,191,848.....	0	(6,848).....	(6,848).....	56,202.....	11/01/2036.....
83755G	4G 9	SOUTH DAKOTA HSG DEV AUTH.....		01/11/2010.....	RAYMOND JAMES.....		5,580,000.....	5,580,000.....	5,430,623.....	5,432,982.....	0	88.....	0	0	88.....	0	5,433,070.....	0	146,930.....	146,930.....	57,707.....	05/01/2037.....
83755G	4Z 7	SOUTH DAKOTA HSG DEV AUTH.....		01/08/2010.....	J.P. MORGAN SEC. INC.....		13,930,875.....	13,725,000.....	13,477,676.....	13,486,387.....	0	300.....	0	0	300.....	0	13,486,687.....	0	444,188.....	444,188.....	137,250.....	11/01/2026.....
83755G	5R 4	SOUTH DAKOTA HSG DEV AUTH.....		11/01/2010.....	CALLED.....		2,720,000.....	2,720,000.....	2,720,000.....	2,720,000.....	0	0	0	0	0	0	2,720,000.....	0	0	0	168,608.....	05/01/2028.....
592065	GT 7	MET GOVT NASHVILLE & DAVIDSON.....		05/27/2010.....	NORTHEAST SECURITIES.....		1,764,900.....	1,590,000.....	390,568.....	503,477.....	0	27,441.....	0	0	27,441.....	0	530,918.....	0	1,233,982.....	1,233,982.....	123,589.....	02/15/2015.....
592065	GU 4	MET GOVT NASHVILLE & DAVIDSON.....		05/27/2010.....	NORTHEAST SECURITIES.....		1,559,550.....	1,405,000.....	345,124.....	684,421.....	0	27,461.....	0	0	27,461.....	0	711,882.....	0	847,668.....	847,668.....	109,209.....	02/15/2015.....
88045R	BB 7	TENNESSEE HSG DEV AGY.....		10/01/2010.....	CALLED.....		1,510,000.....	1,510,000.....	1,510,002.....	1,509,538.....	0	4.....	0	0	4.....	0	1,509,542.....	0	458.....	458.....	86,353.....	01/01/2038.....
88045R	DN 9	TENNESSEE HSG DEV AGY.....		10/01/2010.....	CALLED.....		4,375,000.....	4,375,000.....	4,431,044.....	4,423,927.....	0	(2,413).....	0	0	(2,413).....	0	4,421,515.....	0	(46,515).....	(46,515).....	251,807.....	07/01/2038.....
88045R	ET 5	TENNESSEE HSG DEV AGY.....		10/01/2010.....	CALLED.....		8,405,000.....	8,405,000.....	8,461,650.....	8,454,866.....	0	(2,342).....	0	0	(2,342).....	0	8,452,524.....	0	(47,524).....	(47,524).....	486,307.....	01/01/2038.....
088518	FW 0	BEXAR CNTY TEX REV.....		02/04/2010.....	CABRERA CAPITAL MARKETS.....		6,258,975.....	6,120,000.....	6,149,335.....	6,149,182.....	0	(418).....	0	0	(418).....	0	6,148,764.....	0	110,211.....	110,211.....	82,050.....	08/15/2039.....
235036	DB 3	DALLAS FORT WORTH TEX INTL ARPT REV.....		04/01/2010.....	MORGAN STANLEY & CO.....		9,931,600.....	10,000,000.....	9,725,000.....	9,732,955.....	0	1,347.....	0	0	1,347.....	0	9,734,302.....	0	197,298.....	197,298.....	238,333.....	11/01/2035.....
235036	FL 9	DALLAS FORT WORTH TEX INTL ARPT REV.....		05/11/2010.....	MORGAN STANLEY & CO.....		12,558,800.....	12,000,000.....	12,241,200.....	12,219,586.....	0	(19,367).....	0	0	(19,367).....	0	12,200,219.....	0	356,581.....	356,581.....	353,833.....	11/01/2018.....
235036	FP 0	DALLAS FORT WORTH TEX INTL ARPT REV.....		05/13/2010.....	MERRILL LYNCH.....		8,735,612.....	8,415,000.....	8,321,588.....	8,326,550.....	0	2,284.....	0	0	2,284.....	0	8,328,834.....	0	406,778.....	406,778.....	253,268.....	11/01/2020.....
275578	EW 8	EAST TX HFC SFMR GNMA &FNMA.....		03/01/2010.....	CALLED.....		225,000.....	225,000.....	228,018.....	177,446.....	47,554.....	0	0	0	47,554.....	0	225,000.....	0	0	0	10,800.....	01/01/2026.....
414160	CG 4	HARRIS COUNTY HFC 84.....		10/15/2010.....	CALLED.....		138,547.....	255,000.....	6,794.....	129,521.....	0	8,726.....	0	0	8,726.....	0	138,247.....	0	300.....	300.....	0	10/15/2015.....
442348	V9 6	HOUSTON TEX ARPT SYS REV.....		06/24/2010.....	CALLED.....		750,000.....	750,000.....	749,925.....	749,929.....	0	1.....	0	0	1.....	0	749,931.....	0	69.....	69.....	2,049.....	07/01/2032.....
796253	TT 7	SAN ANTONIO TEX ELEC & GAS.....		05/27/2010.....	MANDATORY EXCHANGE.....		14,620,577.....	15,000,000.....	14,610,300.....	14,617,056.....	0	3,522.....	0	0	3,522.....	0	14,620,577.....	0	0	0	616,667.....	02/01/2034.....
88271H	CV 9	TEXAS ST AFFORDABLE HSG CORP.....		11/01/2010.....	Various.....		7,006,907.....	6,706,008.....	6,539,028.....	6,541,969.....	0	1,695.....	0	0	1,695.....	0	6,543,665.....	0	463,242.....	463,242.....	322,434.....	12/01/2039.....
88275F	MT 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS.....		06/01/2010.....	Various.....		5,927,150.....	5,875,000.....	5,675,281.....	5,678,627.....	0	1,895.....	0	0	1,895.....	0	5,680,522.....	0	246,628.....	246,628.....	214,480.....	09/01/2032.....
88275F	MU 0	TEXAS ST DEPT HSG & CMNTY AFFAIRS.....		12/01/2010.....	CALLED.....		1,595,000.....	1,595,000.....	1,622,801.....	1,618,907.....	0	(1,317).....	0	0	(1,317).....	0	1,617,590.....	0	(22,590).....	(22,590).....	100,898.....	03/01/2039.....
88275F	KP 3	TEXAS ST DEPT HSG & CMNTY AFFAIRS.....		12/01/2010.....	CALLED.....		2,670,000.....	2,670,000.....	2,609,925.....	2,648,618.....	0	10,329.....	0	0	10,329.....	0	2,668,947.....	0	11,053.....	11,053.....	122,577.....	09/01/2026.....
31368H	LZ 4	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		802,792.....	802,792.....	830,639.....	825,612.....	0	(22,820).....	0	0	(22,820).....	0	802,792.....	0	0	0	28,420.....	12/01/2033.....
31371K	UC 3	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		582,399.....	582,399.....	607,242.....	610,735.....	0	(28,336).....	0	0	(28,336).....	0	582,399.....	0	0	0	22,443.....	10/01/2032.....
31371M	KV 8	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		1,327,700.....	1,327,700.....	1,354,877.....	1,354,998.....	0	(27,298).....	0	0	(27,298).....	0	1,327,700.....	0	0	0	39,570.....	11/01/2035.....
31402R	FU 8	FEDERAL NATIONAL MTGE CORP.....		08/12/2010.....	Various.....		60,771,113.....	57,449,260.....	59,946,956.....	59,912,694.....	0	(367,108).....	0	0	(367,108).....	0	59,545,586.....	0	1,225,527.....	1,225,527.....	1,917,985.....	06/01/2035.....
31403C	6L 0	FEDERAL NATIONAL MTGE CORP.....		02/01/2010.....	Various.....		50,062,462.....	48,176,612.....	49,938,070.....	0	0	(25,848).....	0	0	(25,848).....	0	49,912,222.....	0	150,240.....	150,240.....	268,186.....	02/01/2036.....
31405X	YB 3	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		503,524.....	503,524.....	507,221.....	506,276.....	0	(2,753).....	0	0	(2,753).....	0	503,524.....	0	0	0	5,939.....	08/01/2034.....
31407B	5K 1	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		83,516.....	83,516.....	84,926.....	84,348.....	0	(831).....	0	0	(831).....	0	83,516.....	0	0	0	3,172.....	07/01/2035.....
31407T	JS 0	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		102,532.....	102,532.....	104,262.....	103,514.....	0	(982).....	0	0	(982).....	0	102,532.....	0	0	0	0	10/01/2035.....
31409X	VP 1	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		417,919.....	417,919.....	425,150.....	421,620.....	0	(3,702).....	0	0	(3,702).....	0	417,919.....	0	0	0	9,718.....	04/01/2036.....
31410K	XE 9	FEDERAL NATIONAL MTGE CORP.....		07/08/2010.....	Various.....		60,195,836.....	57,017,191.....	60,493,903.....	60,445,772.....	0	(715,146).....	0	0	(715,146).....	0	59,730,626.....	0	465,210.....	465,210.....	1,567,286.....	10/01/2038.....
31411S	6C 5	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		173,055.....	173,055.....	165,234.....	167,485.....	0	5,570.....	0	0	5,570.....	0	173,055.....	0	0	0	5,410.....	04/01/2037.....
31411U	G9 6	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		125,525.....	125,525.....	123,868.....	124,383.....	0	1,143.....	0	0	1,143.....	0	125,525.....	0	0	0	4,261.....	04/01/2037.....
31412R	KT 3	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		1,834,843.....	1,834,843.....	1,891,608.....	1,834,843.....	0	(56,765).....	0	0	(56,765).....	0	1,834,843.....	0	0	0	12,232.....	09/01/2040.....
31412R	KU 0	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		2,755,024.....	2,755,024.....	2,837,672.....	0	(82,647).....	0	0	0	(82,647).....	0	2,755,024.....	0	0	0	20,021.....	09/01/2040.....
31414P	4S 5	FEDERAL NATIONAL MTGE CORP.....		12/01/2010.....	SCHEDULED REDEMPTION.....		143,021.....	143,021.....	139,535.....	140,466.....	0	2,555.....	0	0	2,555.....	0	143,021.....	0	0	0	5,190.....	02/01/2038.....
31415P	ZH 4	FEDERAL NATIONAL MTGE CORP.....		06/04/2010.....	Various.....		15,784,914.....	14,835,048.....	15,739,638.....	15,723,279.....	0	(145,114).....	0	0	(145,114).....	0	15,578,165.....	0	206,749.....	206,749.....	420,976.....	06/01/2038.....
31416L	TU 0																					

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31416Q 6B	FEDERAL NATIONAL MTGE CORP	10/01/2010	10/01/2010	Various		70,458,602	68,152,987	69,263,135	69,253,726	0	(180,316)	0	(180,316)	0	69,073,410	0	1,385,192	1,385,192	2,116,155	05/01/2039
31416Q V3	FEDERAL NATIONAL MTGE CORP	10/01/2010	10/01/2010	Various		103,124,278	99,419,196	101,038,642	101,025,590	0	(351,457)	0	(351,457)	0	100,674,133	0	2,450,145	2,450,145	3,792,067	08/01/2039
31416Q ZN	FEDERAL NATIONAL MTGE CORP	08/01/2010	08/01/2010	Various		32,503,427	31,261,119	32,140,338	0	0	(178,108)	0	(178,108)	0	31,962,230	0	541,197	541,197	831,522	04/01/2039
31416R BG	FEDERAL NATIONAL MTGE CORP	10/01/2010	10/01/2010	Various		50,986,776	49,192,021	49,993,313	49,986,604	0	(182,671)	0	(182,671)	0	49,803,933	0	1,182,843	1,182,843	1,878,262	06/01/2039
31416R PB	FEDERAL NATIONAL MTGE CORP	10/01/2010	10/01/2010	Various		51,063,787	49,261,652	50,064,078	50,057,354	0	(182,234)	0	(182,234)	0	49,875,120	0	1,188,667	1,188,667	1,877,728	05/01/2039
31416T YE	FEDERAL NATIONAL MTGE CORP	08/04/2010	08/04/2010	Various		52,352,740	49,340,206	51,485,348	51,455,420	0	(313,917)	0	(313,917)	0	51,141,503	0	1,211,237	1,211,237	1,634,674	07/01/2039
31416W U4	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		2,380,869	2,380,869	2,436,949	0	0	(56,081)	0	(56,081)	0	2,380,869	0	0	0	15,872	09/01/2040
31417M KM	FEDERAL NATIONAL MTGE CORP	10/01/2010	10/01/2010	Various		49,919,526	47,918,537	48,699,085	48,692,880	0	(171,342)	0	(171,342)	0	48,521,537	0	1,397,989	1,397,989	1,829,039	09/01/2039
31417T NK	FEDERAL NATIONAL MTGE CORP	09/20/2010	09/20/2010	Various		51,800,889	49,922,461	50,491,889	0	0	(107,918)	0	(107,918)	0	50,383,970	0	1,416,919	1,416,919	1,648,925	01/01/2040
31417T QT	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		915,590	915,590	966,090	0	0	(50,501)	0	(50,501)	0	915,590	0	0	0	36,581	12/01/2039
31417V PJ	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		2,018,532	2,018,532	2,125,452	0	0	(106,919)	0	(106,919)	0	2,018,532	0	0	0	58,869	12/01/2039
31417V ES	FEDERAL NATIONAL MTGE CORP	08/01/2010	08/01/2010	Various		48,746,730	46,727,814	48,012,829	0	0	(258,808)	0	(258,808)	0	47,754,021	0	992,709	992,709	1,332,605	08/01/2039
31417Y HP	FEDERAL NATIONAL MTGE CORP	08/01/2010	08/01/2010	Various		2,718,654	2,607,309	2,667,603	2,665,887	0	(11,006)	0	(11,006)	0	2,654,881	0	63,773	63,773	84,080	11/01/2039
31417Y J9	FEDERAL NATIONAL MTGE CORP	08/01/2010	08/01/2010	Various		67,818,069	65,054,238	66,599,276	66,594,554	0	(299,692)	0	(299,692)	0	66,294,863	0	1,523,206	1,523,206	2,118,622	01/01/2040
31417Y SC	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		2,979,275	2,979,275	3,063,812	0	0	(84,537)	0	(84,537)	0	2,979,275	0	0	0	23,976	09/01/2040
31419B 7B	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		147,684	147,684	152,045	0	0	(4,361)	0	(4,361)	0	147,684	0	0	0	985	10/01/2040
31419E KH	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		323,427	323,427	335,580	0	0	(12,154)	0	(12,154)	0	323,427	0	0	0	943	11/01/2025
31419E YG	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	Various		431,386	431,386	442,474	0	0	(11,088)	0	(11,088)	0	431,386	0	0	0	2,876	09/01/2040
31419K G2	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		35,341	35,341	36,440	0	0	(1,099)	0	(1,099)	0	35,341	0	0	0	103	11/01/2025
31359V SW	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		2,450,182	2,450,182	2,574,223	2,523,536	0	(73,354)	0	(73,354)	0	2,450,182	0	0	0	92,434	04/25/2029
31392B AN	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		1,244,080	1,244,080	1,290,490	1,252,117	0	(8,036)	0	(8,036)	0	1,244,080	0	0	0	45,228	07/25/2031
31392C R3	FEDERAL NATIONAL MTGE CORP	05/21/2010	05/21/2010	Various		4,796,876	4,303,127	4,606,363	4,603,278	0	106,613	0	106,613	0	4,709,892	0	86,984	86,984	143,643	01/25/2048
31392G EK	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		1,712,263	1,840,348	1,840,348	1,712,263	0	(130,845)	0	(130,845)	0	1,712,263	0	0	0	73,006	06/25/2042
31392H RM	FEDERAL NATIONAL MTGE CORP	06/24/2010	06/24/2010	BANC OF AMERICA SECURITIES		10,826,953	10,000,000	10,748,438	10,724,167	0	(95,069)	0	(95,069)	0	10,629,097	0	197,856	197,856	288,889	02/25/2018
31393A N6	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		7,941,441	7,941,441	8,100,269	8,075,727	0	(134,287)	0	(134,287)	0	7,941,441	0	0	0	252,082	03/25/2031
31393C C4	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		332,006	332,006	335,222	332,662	0	(656)	0	(656)	0	332,006	0	0	0	14,940	09/25/2016
31393C EY	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		2,120,934	2,120,934	2,182,447	2,219,382	0	(98,448)	0	(98,448)	0	2,120,934	0	0	0	84,780	04/25/2043
31393C HN	FEDERAL NATIONAL MTGE CORP	07/01/2010	07/01/2010	SCHEDULED REDEMPTION		2,318,502	2,318,502	2,375,016	2,321,171	0	(2,669)	0	(2,669)	0	2,318,502	0	0	0	31,404	05/25/2015
31393Y WJ	FEDERAL NATIONAL MTGE CORP	01/19/2010	01/19/2010	CANTOR FITZGERALD & CO		21,392,101	20,637,541	21,102,133	20,990,106	0	(6,144)	0	(6,144)	0	21,061,063	0	331,038	331,038	131,275	12/25/2030
31394A F3	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		2,141,992	2,141,992	2,152,033	2,149,071	0	(7,079)	0	(7,079)	0	2,141,992	0	0	0	60,007	06/25/2018
31394C LC	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		5,155,161	5,155,161	5,122,941	5,123,085	0	32,076	0	32,076	0	5,155,161	0	0	0	170,439	03/25/2025
31396V KJ	FEDERAL NATIONAL MTGE CORP	07/14/2010	07/14/2010	Various		65,788,747	63,962,140	65,251,377	64,801,916	0	(724,863)	0	(724,863)	0	64,077,054	0	1,711,693	1,711,693	1,974,176	01/25/2033
31396W D5	FEDERAL NATIONAL MTGE CORP	02/01/2010	02/01/2010	SCHEDULED REDEMPTION		3,320,889	3,320,889	3,358,249	3,320,889	0	0	0	0	0	3,320,889	0	0	0	21,861	10/25/2026
31397L PX	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		1,818,882	1,818,882	1,826,272	1,824,346	0	(5,464)	0	(5,464)	0	1,818,882	0	0	0	51,270	06/25/2022
31397M CH	FEDERAL NATIONAL MTGE CORP	03/03/2010	03/03/2010	Various		37,124,685	35,141,743	35,597,487	35,472,834	0	(73,285)	0	(73,285)	0	35,399,548	0	1,725,137	1,725,137	460,140	02/25/2022
31397M FT	FEDERAL NATIONAL MTGE CORP	03/03/2010	03/03/2010	Various		27,077,651	25,750,550	26,084,502	25,981,524	0	(68,634)	0	(68,634)	0	25,912,890	0	1,164,761	1,164,761	335,597	08/25/2021
31398F 2D	FEDERAL NATIONAL MTGE CORP	05/12/2010	05/12/2010	Various		25,691,755	24,895,747	25,479,241	25,463,755	0	(35,202)	0	(35,202)	0	25,428,553	0	263,202	263,202	507,738	04/25/2036
31398F 2X	FEDERAL NATIONAL MTGE CORP	05/12/2010	05/12/2010	Various		25,458,739	24,662,482	25,297,348	25,285,843	0	(51,066)	0	(51,066)	0	25,234,787	0	223,952	223,952	497,886	04/25/2036
31398F FD	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		13,614,211	4,038,121	4,076,312	0	0	(44,120)	0	(44,120)	0	13,614,211	0	0	0	46,300	02/25/2037
31398F FK	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		1,015,509	1,015,509	1,043,753	0	0	(28,244)	0	(28,244)	0	1,015,509	0	0	0	33,192	09/25/2027
31398F KD	FEDERAL NATIONAL MTGE CORP	08/04/2010	08/04/2010	SCHEDULED REDEMPTION		25,162,776	23,901,400	25,006,839	24,941,573	0	(242,459)	0	(242,459)	0	24,689,114	0	463,662	463,662	765,734	09/25/2037
31398G AA	FEDERAL NATIONAL MTGE CORP	05/12/2010	05/12/2010	Various		25,672,415	24,892,612	25,421,579	25,413,915	0	(37,215)	0	(37,215)	0	25,376,701	0	295,714	295,714	508,403	05/25/2036
31398G FM	FEDERAL NATIONAL MTGE CORP	12/01/2010	12/01/2010	SCHEDULED REDEMPTION		7,307,031	7,307,031	7,622,146	7,612,103	0	(305,073)	0	(305,073)	0	7,307,031	0	0	0	251,605	01/25/2038

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21	
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
31398G GD 5	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	13,593,952	13,593,952	14,201,431	.....	14,182,053	.....	.....	(588,102)	.....	13,593,952	.....	.....	.....	.....	467,563	01/25/2038.
31398G LA 5	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	Various	.....	32,546,572	31,728,792	32,826,266	.....	32,825,453	.....	.....	(298,690)	.....	32,526,763	.....	19,809	.....	19,809	780,937	02/25/2033.
31398G QP 7	FEDERAL NATIONAL MTGE CORP.	..	05/11/2010.	Various	.....	126,105,814	122,110,000	126,190,982	.....	126,187,736	.....	.....	(232,579)	.....	125,955,157	.....	150,657	.....	150,657	2,465,922	07/25/2036.
31398G VF 3	FEDERAL NATIONAL MTGE CORP.	..	04/14/2010.	Various	.....	102,940,429	100,000,000	103,058,594	.....	103,056,342	.....	.....	(132,820)	.....	102,923,523	.....	16,906	.....	16,906	1,663,630	03/25/2034.
31398F C3 3	FEDERAL NATIONAL MTGE CORP.	..	01/13/2010.	Various	.....	1,193,129	1,169,511	1,169,511	.....	1,169,511	.....	.....	.....	.....	1,169,511	.....	23,618	.....	23,618	30,348	11/25/2024.
31397N DR 3	FEDERAL NATIONAL MTGE CORP.	..	01/13/2010.	Various	.....	568,006	559,655	559,655	.....	559,655	.....	.....	.....	.....	559,654	.....	8,352	.....	8,352	11,071	03/25/2024.
31397L DM 8	FEDERAL NATIONAL MTGE CORP.	..	01/11/2010.	Various	.....	835,647	790,880	790,880	.....	790,880	.....	.....	.....	.....	790,879	.....	44,768	.....	44,768	21,250	11/25/2021.
31393U 4N 0	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	6,489,347	6,489,347	6,874,651	.....	6,894,363	.....	.....	(405,016)	.....	6,489,347	.....	.....	.....	.....	246,797	12/25/2043.
31393X 7B 7	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	5,144,288	5,144,288	5,514,315	.....	5,514,312	.....	.....	(370,024)	.....	5,144,288	.....	.....	.....	.....	191,670	11/25/2043.
31392A 7B 8	FEDERAL NATIONAL MTGE CORP.	..	06/10/2010.	Various	.....	6,648,453	5,886,308	6,307,547	.....	6,422,005	.....	.....	(101,728)	.....	6,320,277	.....	328,176	.....	328,176	216,458	11/25/2031.
31393X 7A 9	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	6,864,865	6,864,865	7,187,796	.....	7,213,850	.....	.....	(348,985)	.....	6,864,865	.....	.....	.....	.....	237,114	11/25/2043.
31393Y U6 0	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	2,733,878	2,733,878	2,921,832	.....	2,940,532	.....	.....	(206,655)	.....	2,733,878	.....	.....	.....	.....	106,146	02/25/2044.
3138FG EU 7	FEDERAL NATIONAL MTGE CORP.	..	03/18/2010.	Various	.....	12,269,229	11,540,143	11,540,143	.....	11,540,143	.....	.....	68,789	.....	11,540,143	.....	729,086	.....	729,086	63,549	06/01/2039.
3136FG J7 3	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	Various	.....	3,104,808	3,104,808	3,104,808	.....	.....	.....	.....	.....	.....	3,104,808	.....	.....	.....	.....	.....	05/25/2040.
3136FA 7C 8	FEDERAL NATIONAL MTGE CORP.	..	01/13/2010.	Various	.....	672,004	686,661	686,661	.....	686,661	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	10/01/2018.
3136FK QX 9	FEDERAL NATIONAL MTGE CORP.	..	12/07/2010.	Various	.....	36,519,756	35,591,860	29,909,712	.....	34,532,565	.....	5,682,148	(5,308,220)	.....	30,283,640	.....	6,236,117	.....	6,236,117	291,808	11/25/2039.
31392G VX 0	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,941,634	1,941,634	2,060,637	.....	2,084,025	.....	.....	(142,391)	.....	1,941,634	.....	.....	.....	.....	79,743	12/25/2042.
31392J YE 3	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	1,795,651	1,795,651	1,887,678	.....	1,894,098	.....	.....	(98,447)	.....	1,795,651	.....	.....	.....	.....	62,538	08/25/2042.
31393X FT 9	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	2,060,162	2,060,162	2,187,956	.....	2,159,057	.....	.....	(98,895)	.....	2,060,162	.....	.....	.....	.....	73,192	01/25/2044.
31393X GP 6	FEDERAL NATIONAL MTGE CORP.	..	04/13/2010.	Various	.....	17,802,207	16,342,414	17,406,841	.....	17,417,055	.....	.....	(19,143)	.....	17,397,912	.....	404,295	.....	404,295	385,667	02/25/2044.
31398F 7A 3	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	10,238,691	10,238,691	10,814,617	.....	10,807,175	.....	.....	(568,484)	.....	10,238,691	.....	.....	.....	.....	381,522	12/25/2049.
3133TD BK 1	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	51,839	51,839	52,223	.....	52,020	.....	.....	(181)	.....	51,839	.....	.....	.....	.....	2,020	03/15/2028.
3133TD HG 4	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	306,829	306,829	305,393	.....	306,443	.....	.....	385	.....	306,829	.....	.....	.....	.....	12,162	04/15/2028.
3133TD ML 7	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	88,198	88,198	87,947	.....	87,947	.....	.....	251	.....	88,198	.....	.....	.....	.....	3,506	04/15/2028.
3133TD VT 0	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	99,026	99,026	98,278	.....	98,855	.....	.....	171	.....	99,026	.....	.....	.....	.....	3,940	05/15/2028.
31294K S8 9	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	898,321	898,321	883,724	.....	889,874	.....	.....	8,448	.....	898,321	.....	.....	.....	.....	19,313	07/01/2018.
3133TC HE 1	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	634,549	634,549	618,498	.....	628,488	.....	.....	6,061	.....	634,549	.....	.....	.....	.....	18,637	01/15/2028.
31371G TR 1	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	9,706	9,706	9,663	.....	9,670	.....	.....	36	.....	9,706	.....	.....	.....	.....	344	06/01/2013.
31371J TF 1	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	47,294	47,294	48,306	.....	48,427	.....	.....	(1,133)	.....	47,294	.....	.....	.....	.....	1,486	08/01/2030.
31379D SV 2	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	8,027	8,027	8,295	.....	8,295	.....	.....	(268)	.....	8,027	.....	.....	.....	.....	251	03/01/2013.
31379L DD 0	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	4,526	4,526	4,764	.....	4,651	.....	.....	(125)	.....	4,526	.....	.....	.....	.....	175	05/01/2013.
31379N 4F 1	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	11,342	11,342	11,289	.....	11,302	.....	.....	40	.....	11,342	.....	.....	.....	.....	438	04/01/2013.
31379N Y4 3	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	4,393	4,393	4,373	.....	4,381	.....	.....	12	.....	4,393	.....	.....	.....	.....	146	04/01/2013.
31379P CD 2	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	2,956	2,956	2,939	.....	2,938	.....	.....	18	.....	2,956	.....	.....	.....	.....	101	05/01/2013.
31384V ZF 2	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	83,510	83,510	90,440	.....	93,068	.....	.....	(9,558)	.....	83,510	.....	.....	.....	.....	5,439	06/01/2030.
31384W 7G 9	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	25,216	25,216	27,128	.....	26,898	.....	.....	(1,682)	.....	25,216	.....	.....	.....	.....	774	04/01/2030.
31385W BN 8	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	95	95	97	.....	101	.....	.....	(6)	.....	95	.....	.....	.....	.....	4	11/01/2030.
31400H LX 9	FEDERAL NATIONAL MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	91,716	91,716	92,963	.....	92,596	.....	.....	(880)	.....	91,716	.....	.....	.....	.....	3,181	03/01/2018.
312933 WQ 3	FEDERAL HOME LOAN MTGE CORP.	..	10/01/2010.	Various	.....	50,977,863	49,053,124	49,783,172	.....	49,776,702	.....	.....	(173,796)	.....	49,602,905	.....	1,374,958	.....	1,374,958	1,855,975	06/01/2039.
31345F XD 2	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	5,780	5,780	5,598	.....	5,567	.....	.....	213	.....	5,780	.....	.....	.....	.....	289	07/01/2018.
31290K SR 1	FEDERAL HOME LOAN MTGE CORP.	..	12/01/2010.	SCHEDULED REDEMPTION.	.....	18,822	18,822	18,126	.....	18,225	.....	.....	596	.....	18,822	.....	.....	.....	.....	922	07/01/2020.
31340Y 3C 1	FEDERAL HOME LOAN MTGE CORP.	..	11/15/2010.	SCHEDULED REDEMPTION.	.....	50,455	50,455	47,554	.....	50,455	.....	.....	.....	.....	.....	.....	.....	.....	.....	2,264	10/15/2020.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31412P 2U	FEDERAL NATIONAL MTGE CORP.	09/01/2010.	08/01/2010.	Various.....		51,456,507	49,328,237	50,131,748	50,124,619	0	(126,774)	0	(126,774)	0	49,997,844	0	1,458,663	1,458,663	1,636,519	07/01/2039.
31416H 5A	FEDERAL NATIONAL MTGE CORP.	08/12/2010.	12/01/2010.	Various.....		46,038,407	43,969,994	45,881,658	45,854,042	0	(376,764)	0	(376,764)	0	45,477,278	0	561,129	561,129	1,385,837	01/01/2039.
31359H MJ	FEDERAL NATIONAL MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		856,878	856,878	937,839	856,878	0	0	0	0	0	856,878	0	0	0	34,807	12/25/2023.
31371J JL	FEDERAL NATIONAL MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		2,525	2,525	2,560	2,570	0	(45)	0	(45)	0	2,525	0	0	0	104	05/01/2030.
31371J KQ	FEDERAL NATIONAL MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		56,658	56,658	57,261	57,234	0	(576)	0	(576)	0	56,658	0	0	0	2,684	05/01/2015.
31281J MC	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		208,564	208,564	212,084	211,757	0	(3,193)	0	(3,193)	0	208,564	0	0	0	7,583	07/01/2039.
3128PS T6	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		162,629	162,629	168,854	162,629	0	(6,226)	0	(6,226)	0	162,629	0	0	0	474	10/01/2025.
3128PS WB	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		80,413	80,413	83,554	80,413	0	(3,141)	0	(3,141)	0	80,413	0	0	0	235	10/01/2025.
3128UN CQ	FEDERAL HOME LOAN MTGE CORP.	05/12/2010.	12/01/2010.	Various.....		34,985,455	33,448,528	33,375,359	33,381,458	0	6,976	0	6,976	0	33,388,434	0	1,597,021	1,597,021	766,872	06/01/2037.
31292H 2H	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		171,390	171,390	177,523	175,842	0	(4,452)	0	(4,452)	0	171,390	0	0	0	5,980	11/01/2033.
312933 WR	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		1,536,769	1,536,769	1,568,946	1,565,756	0	(28,986)	0	(28,986)	0	1,536,769	0	0	0	57,538	06/01/2039.
312934 M5	FEDERAL HOME LOAN MTGE CORP.	08/10/2010.	12/01/2010.	Various.....		25,532,734	24,068,916	25,089,025	25,072,611	0	(160,777)	0	(160,777)	0	24,911,834	0	620,900	620,900	805,504	07/01/2039.
312939 DF	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		784,144	784,144	829,232	784,144	0	(45,088)	0	(45,088)	0	784,144	0	0	0	28,439	02/01/2040.
312939 HQ	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		304,188	304,188	321,679	304,188	0	(17,491)	0	(17,491)	0	304,188	0	0	0	11,441	02/01/2040.
31339L AG	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		739,264	739,264	710,156	734,378	0	4,886	0	4,886	0	739,264	0	0	0	25,628	11/15/2016.
313373 WY	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		2,009,190	2,009,190	2,167,414	2,082,508	0	(73,318)	0	(73,318)	0	2,009,190	0	0	0	77,953	01/15/2024.
3137A1 WC	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		429,910	429,910	447,173	429,910	0	(17,264)	0	(17,264)	0	429,910	0	0	0	1,254	09/15/2020.
3137A3 M8	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		67,626	67,626	69,393	67,626	0	(1,767)	0	(1,767)	0	67,626	0	0	0	197	09/15/2039.
3137GA A7	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		123,436	123,436	126,575	123,436	0	(3,139)	0	(3,139)	0	123,436	0	0	0	309	04/15/2025.
31393N AD	FEDERAL HOME LOAN MTGE CORP.	07/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		5,280,548	5,280,548	5,321,802	5,280,548	0	0	0	0	0	5,280,548	0	0	0	70,064	02/15/2029.
31393R DQ	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		2,405,351	2,405,351	2,471,498	2,461,565	0	(56,214)	0	(56,214)	0	2,405,351	0	0	0	120,267	07/15/2032.
31393R LV	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		2,130,232	2,130,232	2,201,461	2,144,635	0	(14,403)	0	(14,403)	0	2,130,232	0	0	0	95,211	08/15/2016.
31394J YA	FEDERAL HOME LOAN MTGE CORP.	04/28/2010.	12/01/2010.	CANTOR FITZGERALD & CO.....		5,876,000	5,650,000	5,763,000	5,757,326	0	(4,813)	0	(4,813)	0	5,752,513	0	123,487	123,487	107,350	10/15/2023.
31394R XQ	FEDERAL HOME LOAN MTGE CORP.	06/17/2010.	12/01/2010.	Various.....		24,140,217	23,244,764	24,000,219	23,794,304	0	(147,005)	0	(147,005)	0	23,647,298	0	492,919	492,919	588,383	08/15/2031.
31395K UB	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		7,564,472	7,564,472	7,763,039	7,698,931	0	(134,459)	0	(134,459)	0	7,564,472	0	0	0	251,557	05/15/2032.
31396E VJ	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		7,755,997	7,755,997	7,891,727	7,846,258	0	(90,261)	0	(90,261)	0	7,755,997	0	0	0	265,233	04/15/2031.
31396E VY	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		3,479,898	3,479,898	3,538,621	3,518,501	0	(38,603)	0	(38,603)	0	3,479,898	0	0	0	119,003	04/15/2031.
31396F QJ	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		2,021,409	2,021,409	2,058,047	2,045,214	0	(23,805)	0	(23,805)	0	2,021,409	0	0	0	71,186	03/15/2032.
31396G LW	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		1,933,323	1,933,323	1,968,365	1,957,427	0	(24,104)	0	(24,104)	0	1,933,323	0	0	0	64,694	08/15/2023.
31397F HX	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		12,662,389	12,662,389	12,899,808	12,802,757	0	(140,368)	0	(140,368)	0	12,662,389	0	0	0	410,097	02/15/2034.
31397F MV	FEDERAL HOME LOAN MTGE CORP.	08/04/2010.	12/01/2010.	Various.....		25,160,295	24,262,725	24,937,532	24,820,420	0	(255,805)	0	(255,805)	0	24,564,614	0	595,681	595,681	730,674	02/15/2021.
31397W U5	FEDERAL HOME LOAN MTGE CORP.	03/03/2010.	12/01/2010.	Various.....		27,554,147	26,174,790	26,514,244	26,422,282	0	(40,714)	0	(40,714)	0	26,381,567	0	1,172,580	1,172,580	341,783	09/15/2021.
31398E EV	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		5,680,488	5,680,488	5,843,802	5,828,393	0	(147,905)	0	(147,905)	0	5,680,488	0	0	0	173,979	10/15/2027.
31398K 2P	FEDERAL HOME LOAN MTGE CORP.	08/03/2010.	12/01/2010.	Various.....		31,389,829	30,332,029	31,005,021	30,959,971	0	(163,154)	0	(163,154)	0	30,796,816	0	593,013	593,013	751,593	01/15/2036.
31398K EZ	FEDERAL HOME LOAN MTGE CORP.	08/04/2010.	12/01/2010.	Various.....		25,325,911	24,180,743	25,261,320	25,179,737	0	(241,366)	0	(241,366)	0	24,938,371	0	387,540	387,540	747,394	02/15/2033.
31395M D4	FEDERAL HOME LOAN MTGE CORP.	01/13/2010.	12/01/2010.	Various.....		350,774	350,829	350,829	350,829	0	0	0	0	0	350,829	0	0	0	9,091	02/15/2020.
31395T C5	FEDERAL HOME LOAN MTGE CORP.	01/13/2010.	12/01/2010.	Various.....		292,518	292,953	292,953	292,953	0	0	0	0	0	292,952	0	0	0	7,700	04/15/2020.
31396A TM	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		47,868	47,868	47,868	47,868	0	0	0	0	0	47,868	0	0	0	0	05/15/2029.
31396H VU	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		24,711	24,711	24,711	24,711	0	0	0	0	0	24,711	0	0	0	0	02/15/2036.
31396U FA	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		45,715	45,715	45,715	45,715	0	0	0	0	0	45,715	0	0	0	0	07/15/2036.
31398E D6	FEDERAL HOME LOAN MTGE CORP.	01/13/2010.	12/01/2010.	Various.....		9,525,746	9,390,914	9,390,914	9,390,914	0	0	0	0	0	9,390,913	0	134,833	134,833	213,009	05/15/2024.
31398E DJ	FEDERAL HOME LOAN MTGE CORP.	01/13/2010.	12/01/2010.	Various.....		8,677,050	9,246,483	9,246,483	9,246,483	0	0	0	0	0	9,246,483	0	0	0	158,372	01/15/2024.
31396H 7E	FEDERAL HOME LOAN MTGE CORP.	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		1,680,043	1,680,043	1,710,493	1,707,105	0	(27,063)	0	(27,063)	0	1,680,043	0	0	0	44,883	12/15/2018.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
										11	12	13	14							15
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
31397T SN	3 FEDERAL HOME LOAN MTGE CORP		12/01/2010	SCHEDULED REDEMPTION		5,854,598	5,854,598	6,030,236	5,990,913	0	(136,315)	0	(136,315)	0	5,854,598	0	0	0	150,531	06/15/2018
31395M DV	8 FEDERAL HOME LOAN MTGE CORP		01/13/2010	Various		254,057	257,387	257,387	257,387	0	0	0	0	0	257,388	0	(3,331)	(3,331)	6,581	02/15/2020
3837HO PQ	0 GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		31,465	31,465	30,590	31,046	0	419	0	419	0	31,465	0	0	0	1,318	05/16/2026
38373M JT	6 GOVERNMENT NATIONAL MTGE ASSOC		06/01/2010	SCHEDULED REDEMPTION		4,573,049	4,573,049	4,547,504	4,552,821	0	20,228	0	20,228	0	4,573,049	0	0	0	90,199	01/16/2048
38374H DN	7 GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		356,678	356,678	366,932	366,011	0	(9,334)	0	(9,334)	0	356,678	0	0	0	14,065	01/16/2034
38376K AK	7 GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		3,011,416	3,011,416	3,144,577	3,137,490	0	(126,074)	0	(126,074)	0	3,011,416	0	0	0	117,713	02/20/2036
3837H1 PL	9 GOVERNMENT NATIONAL MTGE ASSOC		12/01/2010	SCHEDULED REDEMPTION		395,486	395,486	406,620	402,226	0	(6,740)	0	(6,740)	0	395,486	0	0	0	15,462	06/20/2028
917436 YP	6 UTAH HSG CORP SINGLE FAMILY MTG REV		02/24/2010	RAYMOND JAMES		5,555,000	5,500,000	5,433,578	5,435,567	0	336	0	336	0	5,435,903	0	119,097	119,097	192,500	01/01/2039
917436 YU	5 UTAH HSG CORP SINGLE FAMILY MTG REV		05/11/2010	RAYMOND JAMES		5,323,500	5,250,000	5,270,265	5,266,112	0	(852)	0	(852)	0	5,265,261	0	58,239	58,239	244,205	01/01/2039
917436 ZA	8 UTAH HSG CORP SINGLE FAMILY MTG REV		02/24/2010	Various		3,246,300	3,215,000	3,223,038	3,221,402	0	(148)	0	(148)	0	3,221,254	0	25,046	25,046	111,781	01/01/2039
917436 ZR	1 UTAH HSG CORP SINGLE FAMILY MTG REV		11/19/2010	Various		5,297,675	5,210,000	4,865,004	4,877,807	0	7,424	0	7,424	0	4,885,231	0	412,444	412,444	390,906	01/01/2039
741765 EY	3 PRINCE WILLIAM CNTY VA SVC AUTH		08/06/2010	PRAGER MCCARTHY & SEALY		18,175,257	17,180,000	17,961,003	17,644,538	0	(46,156)	0	(46,156)	0	17,598,382	0	576,875	576,875	952,588	07/01/2032
88880N AU	3 TOBACCO SETTLEMENT FING CORP VA		04/19/2010	Various		72,540,985	108,505,000	72,929,592	75,494,524	0	38,384	2,510,592	(2,472,208)	0	73,022,315	0	(481,330)	(481,330)	2,014,820	06/01/2047
92812U VL	9 VIRGINIA ST HSG DEV AUTH COMWLTH MT		01/15/2010	RAYMOND JAMES		70,548,750	69,900,000	69,300,258	69,310,867	0	509	0	509	0	69,311,376	0	1,237,374	1,237,374	2,022,833	07/01/2035
15504R CW	7 CENTRAL PUGET SOUND WASH REGL TRAN		02/11/2010	SEATTLE-NORTHWEST SEC INC		14,030,856	13,715,000	13,775,298	13,766,905	0	(696)	0	(696)	0	13,766,208	0	264,648	264,648	201,915	11/01/2036
495289 RA	0 KING CNTY WASH SWR REV		05/11/2010	STONE & YOUNGBERG		7,888,300	7,620,000	7,701,991	7,701,157	0	(3,349)	0	(3,349)	0	7,697,809	0	190,491	190,491	331,258	01/01/2042
86386N AC	6 STUDENT LN FIN ASSN WASH ED LN REV		12/01/2010	CALLED		2,750,000	2,750,000	2,747,250	2,747,400	0	71	0	71	0	2,747,472	0	2,528	2,528	9,300	12/01/2032
86386N AP	7 STUDENT LN FIN ASSN WASH ED LN REV		12/01/2010	CALLED		1,250,000	1,250,000	1,248,750	1,248,808	0	26	0	26	0	1,248,834	0	1,166	1,166	4,217	06/01/2037
86386N AZ	5 STUDENT LN FIN ASSN WASH ED LN REV		12/01/2010	CALLED		2,850,000	2,850,000	2,848,803	2,848,858	0	23	0	23	0	2,848,881	0	1,119	1,119	9,701	06/01/2038
93978T BL	2 WASHINGTON ST HSG FIN COMMN		02/12/2010	RAYMOND JAMES		6,307,875	6,230,000	6,195,548	6,197,340	0	125	0	125	0	6,197,466	0	110,409	110,409	67,969	12/01/2031
93978T FJ	3 WASHINGTON ST HSG FIN COMMN		06/01/2010	Various		2,941,015	2,975,000	2,815,600	2,818,545	0	600	0	600	0	2,819,144	0	121,871	121,871	88,224	06/01/2048
93978T HB	8 WASHINGTON ST HSG FIN COMMN		02/12/2010	PRAGER MCCARTHY & SEALY		5,696,210	5,590,000	5,562,431	5,563,150	0	148	0	148	0	5,563,298	0	132,912	132,912	60,978	12/01/2027
93978T HM	4 WASHINGTON ST HSG FIN COMMN		04/01/2010	CALLED		4,075,000	4,075,000	4,066,738	4,066,896	0	29	0	29	0	4,066,925	0	8,075	8,075	78,104	06/01/2038
254945 GB	0 DISTRICT COLUMBIA WTR & SWR AUTH		02/25/2010	CABRERA CAPITAL MARKETS		4,354,640	4,000,000	4,045,480	4,042,127	0	(658)	0	(658)	0	4,041,469	0	313,171	313,171	83,889	01/01/2024
592646 AW	3 METROPOLITAN WASHINGTON D C ARPT		05/06/2010	D. A. Davidson & Co.		4,401,969	4,290,000	4,294,290	4,293,019	0	(368)	0	(368)	0	4,292,650	0	109,319	109,319	143,536	10/01/2027
592646 B6	9 METROPOLITAN WASHINGTON D C ARPT		07/20/2010	BARCLAYS CAPITAL		10,582,102	10,130,000	9,983,546	9,989,345	0	2,265	0	2,265	0	9,991,610	0	590,492	590,492	447,690	10/01/2029
592646 WZ	2 METROPOLITAN WASHINGTON D C ARPT		07/20/2010	BARCLAYS CAPITAL		15,246,014	14,350,000	13,921,735	13,953,498	0	12,454	0	12,454	0	13,965,951	0	1,280,063	1,280,063	589,944	10/01/2022
592646 ZJ	5 METROPOLITAN WASHINGTON D C ARPT		04/19/2010	WELLS FARGO SECURITIES LLC		10,268,066	9,975,000	9,878,741	9,886,949	0	1,702	0	1,702	0	9,888,651	0	379,415	379,415	278,469	10/01/2021
95662M XG	0 WEST VIRGINIA ST HSG DEV FD		11/01/2010	CALLED		3,270,000	3,270,000	3,302,700	3,290,392	0	(5,307)	0	(5,307)	0	3,285,085	0	(15,085)	(15,085)	179,850	11/01/2036
95662M XX	3 WEST VIRGINIA ST HSG DEV FD		11/01/2010	CALLED		2,000,000	2,000,000	2,060,000	2,042,078	0	(7,979)	0	(7,979)	0	2,034,098	0	(34,098)	(34,098)	120,000	11/01/2037
95662M YQ	7 WEST VIRGINIA ST HSG DEV FD		05/12/2010	RAYMOND JAMES		6,081,279	6,050,000	5,959,311	5,962,424	0	600	0	600	0	5,963,024	0	118,255	118,255	172,929	05/01/2038
95662M YR	5 WEST VIRGINIA ST HSG DEV FD		11/01/2010	CALLED		1,675,000	1,675,000	1,703,475	1,695,304	0	(3,686)	0	(3,686)	0	1,691,618	0	(16,618)	(16,618)	96,313	11/01/2037
88880L AA	1 WEST VIRGINIA ST TOB SETTLEMENT		12/01/2010	CALLED		235,000	235,000	235,000	235,000	0	0	0	0	0	235,000	0	0	0	17,547	06/01/2047
98322P 6X	2 WYOMING CMNTY DEV AUTH HSG REV		02/12/2010	CITIGROUP GLOBAL MARKETS		10,315,907	10,270,000	9,958,917	9,964,323	0	729	0	729	0	9,965,052	0	350,855	350,855	112,029	12/01/2038
98322P 7Q	6 WYOMING CMNTY DEV AUTH HSG REV		05/20/2010	MESIROW & CO. INC.		15,804,731	15,785,000	15,571,587	15,574,560	0	1,236	0	1,236	0	15,575,795	0	228,936	228,936	404,359	12/01/2038
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					4,328,730,474	4,429,360,789	4,356,069,534	4,091,844,456	47,554	(12,945,494)	15,117,377	(28,015,317)	0	4,351,454,925	0	(22,724,450)	(22,724,450)	133,983,853	XXX
Bonds - Industrial and Miscellaneous																				
002573 AF	0 ABACUS LTD	F.	11/23/2010	GOLDMAN SACHS		580,125	11,375,000	342,388	1,138	0	0	0	0	0	1,137	0	578,988	578,988	108,639	08/28/2046
004421 QE	6 ACE SECURITIES CORP		12/25/2010	SCHEDULED REDEMPTION		857,303	857,303	857,303	857,303	0	0	0	0	0	857,303	0	0	0	7,605	08/25/2040
004421 SK	0 ACE SECURITIES CORP		12/25/2010	SCHEDULED REDEMPTION		2,195,127	2,195,127	2,151,224	2,170,073	0	25,054	0	25,054	0	2,195,127	0	0	0	6,570	10/25/2035
007034 AA	9 ADJUSTABLE RATE MORTGAGE TRUST		12/01/2010	SCHEDULED REDEMPTION		3,262,476	3,262,476	3,221,823	2,530,778	692,363	39,336	0	731,689	0	3,262,476	0	0	0	113,106	05/25/2036
00764M AJ	6 AEGIS ASSET BACKED SECURITIES TRUST		12/25/2010	SCHEDULED REDEMPTION		1,784,622	1,784,622	1,092,421	1,468,695	0	315,926	0	315,926	0	1,784,622	0	0	0	30,863	11/25/2033
00764M AX	5 AEGIS ASSET BACKED SECURITIES TRUST		07/25/2010	Various		93,143	93,143	15,732	16,085	0	77,985	927	77,058	0	93,143	0	0	0	1,792	01/25/2034

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
00764M CG	0 AEGIS ASSET BACKED SECURITIES TRUST.....	12/25/2010.	12/25/2010.	Various.....		162,501.....	162,501.....	70,595.....	79,991.....	0	92,918.....	10,408.....	82,510.....	0	162,501.....	0	0	0	950.....	09/25/2034.
00764M DJ	3 AEGIS ASSET BACKED SECURITIES TRUST.....	12/25/2010.	12/25/2010.	SCHEDULED REDEMPTION.....		861,257.....	861,257.....	63,405.....	56,061.....	0	805,196.....	0	805,196.....	0	861,257.....	0	0	0	8,501.....	12/25/2034.
00828D AJ	0 AFFINION GROUP INC.....	12/20/2010.	12/20/2010.	DEUTSCHE BANK SECURITIES.....		3,105,450.....	3,015,000.....	2,958,441.....	2,964,270.....	0	6,362.....	0	6,362.....	0	2,970,632.....	0	134,818.....	134,818.....	411,569.....	10/15/2015.
00126V AB	6 AGY HOLDING CORP.....	01/11/2010.	01/11/2010.	GLEACHER & COMPANY.....		4,145,069.....	5,000,000.....	4,053,716.....	4,087,500.....	0	4,563.....	0	4,563.....	0	4,092,062.....	0	53,007.....	53,007.....	45,069.....	11/15/2014.
LN3465 70	2 AINSWORTH LUMBER LTD.....	12/15/2010.	12/15/2010.	Various.....		971,934.....	1,000,000.....	934,131.....	0	0	944.....	28,369.....	(27,425).....	0	935,076.....	0	36,858.....	36,858.....	12,836.....	06/26/2014.
009363 AG	7 AIRGAS INC.....	09/24/2010.	09/24/2010.	Knight Libertas LLC.....		1,064,660.....	1,000,000.....	1,006,550.....	1,006,188.....	0	(897).....	0	(897).....	0	1,005,292.....	0	59,368.....	59,368.....	47,250.....	09/15/2014.
009363 AH	5 AIRGAS INC.....	11/19/2010.	11/19/2010.	Chapdelaine & Co.....		5,075,150.....	5,000,000.....	4,996,450.....	0	0	665.....	0	665.....	0	4,997,115.....	0	78,035.....	78,035.....	98,563.....	10/01/2013.
013817 AH	4 ALCOA INC.....	08/24/2010.	08/24/2010.	TENDER.....		1,251,000.....	1,200,000.....	1,262,052.....	0	0	(7,551).....	0	(7,551).....	0	1,254,501.....	0	(3,501).....	(3,501).....	63,238.....	01/15/2013.
013817 AS	0 ALCOA INC.....	01/07/2010.	01/07/2010.	BTIG, LLC.....		5,181,250.....	5,000,000.....	4,984,200.....	4,985,905.....	0	23.....	0	23.....	0	4,985,929.....	0	195,321.....	195,321.....	162,188.....	07/15/2018.
017363 AD	4 ALLEGHENY ENERGY.....	07/16/2010.	07/16/2010.	CALLED.....		5,000,000.....	5,000,000.....	3,500,000.....	4,657,660.....	0	147,276.....	0	147,276.....	0	4,804,935.....	0	195,065.....	195,065.....	564,183.....	03/15/2011.
01958X BF	3 ALLIED WASTE NORTH AMER.....	03/08/2010.	03/08/2010.	CALLED.....		5,964,355.....	5,845,000.....	6,017,428.....	5,988,936.....	0	(24,581).....	0	(24,581).....	0	5,964,355.....	0	0	0	201,876.....	02/15/2014.
01958X BN	6 ALLIED WASTE NORTH AMER.....	03/31/2010.	03/31/2010.	CALLED.....		12,435,000.....	12,000,000.....	12,330,000.....	12,302,467.....	0	(48,401).....	0	(48,401).....	0	12,254,066.....	0	180,934.....	180,934.....	473,667.....	03/15/2015.
LN3522 96	5 ALLISON TRANSMISSION INC.....	04/13/2010.	04/13/2010.	Various.....		8,267,730.....	8,966,578.....	8,041,248.....	8,206,660.....	0	14,725.....	0	14,725.....	0	8,221,385.....	0	46,345.....	46,345.....	10,934.....	08/07/2014.
020002 AU	5 ALLSTATE CORP.....	12/14/2010.	12/14/2010.	Various.....		10,645,000.....	10,500,000.....	10,303,440.....	9,774,061.....	0	1,930.....	0	1,930.....	0	9,775,991.....	0	869,009.....	869,009.....	727,458.....	05/15/2057.
020002 AV	3 ALLSTATE CORP.....	11/19/2010.	11/19/2010.	BBVA Securities Inc.....		8,070,000.....	8,000,000.....	7,986,320.....	7,711,172.....	0	3,636.....	0	3,636.....	0	7,714,808.....	0	355,192.....	355,192.....	502,250.....	05/15/2037.
02051P AA	6 ALON REFINING KROTZ.....	02/18/2010.	02/18/2010.	Various.....		3,803,676.....	4,000,000.....	3,794,280.....	3,730,000.....	69,869.....	3,807.....	0	73,676.....	0	3,803,676.....	0	0	0	174,000.....	10/15/2014.
02208R AA	4 ALTRA HOLDINGS INC.....	01/08/2010.	01/08/2010.	JEFFERIES & CO.....		2,562,500.....	2,500,000.....	2,467,275.....	2,467,625.....	0	118.....	0	118.....	0	2,467,743.....	0	94,757.....	94,757.....	27,083.....	12/01/2016.
0258M0 CY	3 AMER EXPRESS CREDIT CO.....	03/03/2010.	03/03/2010.	MIZUHO SECURITIES USA INC.....		5,647,350.....	5,000,000.....	5,519,950.....	5,481,747.....	0	(22,785).....	0	(22,785).....	0	5,458,962.....	0	188,388.....	188,388.....	200,750.....	08/20/2013.
030612 AB	1 AMERCREDIT AUTOMOBILE RECEIVABLES TR.....	11/08/2010.	11/08/2010.	Various.....		5,772,809.....	5,772,809.....	5,861,656.....	5,826,325.....	0	(53,516).....	0	(53,516).....	0	5,772,809.....	0	0	0	136,596.....	08/08/2011.
02360X AL	1 AMERENERGY GENERATING.....	10/14/2010.	10/14/2010.	Various.....		10,499,980.....	10,000,000.....	10,000,000.....	10,000,000.....	0	0	0	0	0	10,000,000.....	0	499,980.....	499,980.....	649,444.....	04/15/2018.
02360X AM	9 AMERENERGY GENERATING.....	10/19/2010.	10/19/2010.	Various.....		15,166,025.....	15,000,000.....	14,837,773.....	14,962,222.....	0	2,532.....	124,127.....	(121,595).....	0	14,840,626.....	0	325,399.....	325,399.....	856,048.....	04/01/2020.
02364W AP	0 AMERICA MOVIL SAB DE CV.....	05/04/2010.	05/04/2010.	MORGAN STANLEY & CO.....		5,009,150.....	5,000,000.....	4,952,350.....	4,953,635.....	0	223.....	0	223.....	0	4,953,857.....	0	55,293.....	55,293.....	146,319.....	11/15/2037.
02378J AR	9 AMERICAN AIRLINE.....	11/23/2010.	11/23/2010.	SCHEDULED REDEMPTION.....		645,978.....	645,978.....	601,718.....	520,012.....	84,792.....	41,174.....	0	125,966.....	0	645,978.....	0	0	0	45,070.....	05/23/2021.
BL6004 83	4 AMERICAN GENERAL FINANCE-AGFS FUNDING.....	09/23/2010.	09/23/2010.	Various.....		7,959,601.....	8,000,000.....	7,736,607.....	0	0	3,597.....	143,393.....	(139,996).....	0	7,740,204.....	0	219,397.....	219,397.....	109,556.....	04/21/2015.
02640F AA	6 AMERICAN GENERAL MORTGAGE LOA.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		3,214,620.....	3,214,620.....	3,213,847.....	0	0	773.....	0	773.....	0	3,214,620.....	0	0	0	85,465.....	03/25/2058.
026929 AJ	8 AMERICAN HOME MORTGAGE INVESTMENT.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		2,257,772.....	4,509,939.....	2,942,735.....	3,001,698.....	0	382,158.....	0	382,158.....	0	4,509,939.....	0	(2,252,167).....	(2,252,167).....	159,548.....	12/25/2036.
02666Q F4	0 AMERICAN HONDA FINANCE.....	03/11/2010.	03/11/2010.	RBC CAPITAL MARKETS.....		2,505,475.....	2,500,000.....	2,494,550.....	0	0	0	0	0	0	2,494,550.....	0	10,925.....	10,925.....	0	03/16/2015.
029912 AT	9 AMERICAN TOWER CORP.....	06/30/2010.	06/30/2010.	MORGAN STANLEY & CO.....		2,652,875.....	2,375,000.....	2,648,125.....	2,646,232.....	0	(14,754).....	0	(14,754).....	0	2,631,478.....	0	21,397.....	21,397.....	120,531.....	10/15/2017.
029912 AZ	5 AMERICAN TOWER CORP.....	01/29/2010.	01/29/2010.	VOLUNTARY EXCHANGE.....		4,993,505.....	5,000,000.....	4,993,200.....	4,993,419.....	0	86.....	0	86.....	0	4,993,505.....	0	0	0	63,594.....	04/01/2015.
030288 AA	2 AMERICAN TRANSMISSION SY.....	04/07/2010.	04/07/2010.	BARCLAYS CAPITAL.....		5,041,650.....	5,000,000.....	4,995,700.....	4,995,711.....	0	73.....	0	73.....	0	4,995,784.....	0	45,866.....	45,866.....	85,313.....	01/15/2022.
030612 AC	9 AMERICREDIT AUTOMOBILE RECEIVABLES TR.....	12/06/2010.	12/06/2010.	SCHEDULED REDEMPTION.....		357,512.....	357,512.....	369,243.....	0	0	(11,731).....	0	(11,731).....	0	357,512.....	0	0	0	16,475.....	01/06/2014.
03063K AB	9 AMERICREDIT PRIME AUTOMOBILE.....	12/15/2010.	12/15/2010.	SCHEDULED REDEMPTION.....		2,072,054.....	2,072,054.....	2,071,954.....	2,071,970.....	0	84.....	0	84.....	0	2,072,054.....	0	0	0	23,664.....	11/15/2012.
03072S KS	3 AMERIQUEST MORTGAGE SECURITIES INC.....	11/30/2010.	11/30/2010.	Various.....		668,176.....	934,031.....	476,267.....	475,523.....	0	50,677.....	0	50,677.....	0	526,199.....	0	141,977.....	141,977.....	16,465.....	12/25/2033.
03072S LZ	6 AMERIQUEST MORTGAGE SECURITIES INC.....	11/25/2010.	11/25/2010.	SCHEDULED REDEMPTION.....		285,846.....	285,846.....	22,239.....	19,921.....	0	265,924.....	0	265,924.....	0	285,846.....	0	0	0	3,610.....	01/25/2034.
031652 AW	0 AMKOR TECHNOLOGIES INC.....	06/22/2010.	06/22/2010.	TENDER.....		4,080,000.....	4,000,000.....	3,725,000.....	3,747,673.....	0	13,428.....	0	13,428.....	0	3,761,101.....	0	318,899.....	318,899.....	326,583.....	06/01/2016.
029171 AF	2 AMR REAL ESTATE PTR/FIN.....	01/15/2010.	01/15/2010.	TENDER.....		10,500,000.....	10,500,000.....	9,950,874.....	9,898,246.....	0	6,338.....	0	6,338.....	0	9,904,584.....	0	595,416.....	595,416.....	551,224.....	02/15/2013.
032511 AX	5 ANADARKO PETROLEUM CORP.....	07/13/2010.	07/13/2010.	Various.....		27,180,000.....	30,000,000.....	29,035,557.....	30,825,583.....	0	(44,237).....	1,823,143.....	(1,867,380).....	0	28,958,203.....	0	(1,778,203).....	(1,778,203).....	1,410,646.....	09/15/2016.
035287 AB	7 ANIXTER INTL INC.....	08/26/2010.	08/26/2010.	CANTOR FITZGERALD & CO.....		4,850,000.....	5,000,000.....	4,948,700.....	4,674,776.....	0	35,261.....	0	35,261.....	0	4,710,037.....	0	139,963.....	139,963.....	297,500.....	03/01/2015.
00184A AG	0 AOL TIME WARNER.....	11/23/2010.	11/23/2010.	DEUTSCHE BANK SECURITIES.....		6,132,300.....	5,000,000.....	5,548,018.....	5,502,668.....	0	(9,120).....	0	(9,120).....	0	5,493,548.....	0	638,752.....	638,752.....	414,944.....	05/01/2032.
037389 AK	9 AON CORP.....	12/02/2010.	12/02/2010.	JEFFERIES & CO.....		10,625,500.....	10,000,000.....	11,541,314.....	11,517,496.....	0	(46,593).....	0	(46,593).....	0	11,470,903.....	0	(845,403).....	(845,403).....	1,174,910.....	01/01/2027.
037898 AB	9 APPLEBEE'S ENTERPRISES LLC.....	03/03/2010.	03/03/2010.	J.P. MORGAN SEC. INC.....		6,681,404.....	10,000,000.....	6,349,180.....	6,394,242.....	0	30,110.....	0	30,110.....	0	6,424,352.....	0	257,052.....	257,052.....	104,119.....	12/20/2037.
037898 AD	5 APPLEBEE'S ENTERPRISES LLC.....	05/17/2010.	05/17/2010.	Various.....		16,335,613.....	17,767,940.....	15,002,220.....	15,163,918.....	0	52,543.....	0	52,543.....	0	15,216,461.....	0	1,119,152.....	1,119,152.....	517,585.....	12/20/2037.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
039316 9D	8 APPLY YOURSELF, PROMISSORY NOTE	04/02/2010		LIQUIDATING DISTRIBUTION		230,224	2,800,000										230,224			09/25/2014
037933 AD	0 APRIA HEALTHCARE GROUP I	09/21/2010		VOLUNTARY EXCHANGE		9,760,492	10,000,000	9,705,000	9,729,049		31,444		31,444		9,760,492				1,000,000	11/01/2014
037933 AF	5 APRIA HEALTHCARE GROUP I	09/21/2010		VOLUNTARY EXCHANGE		6,947,861	7,000,000	6,937,770	6,941,116		6,745		6,745		6,947,861				770,000	11/01/2014
03879@ AA	8 ARBY'S RESTAURANT GRP TLB USD	03/12/2010		CITIBANK NA BANK DEBT		3,622,118	3,606,857	3,548,196	3,572,682		2,417		2,417		3,575,099		47,019	47,019	116,951	07/25/2012
460377 AB	0 ARCELORMITTAL USA INC	02/12/2010		MIZUHO SECURITIES USA INC		5,420,950	5,000,000	5,243,750	5,232,213		(6,324)		(6,324)		5,225,890		195,060	195,060	111,042	04/15/2014
03965T AA	1 ARCOS DORADOS SA	10/18/2010		MORGAN STANLEY & CO		5,525,000	5,000,000	4,975,220	4,956,250	19,386	1,409		20,795		4,977,045		547,955	547,955	395,833	10/01/2019
040104 GT	2 ARGENT SECURITIES INC	12/25/2010		Various		1,182,219	1,182,219	884,213	1,030,943		297,479	146,203	151,276		1,182,219				7,704	05/25/2034
040104 SQ	5 ARGENT SECURITIES INC	12/25/2010		SCHEDULED REDEMPTION		504,037	504,037	476,292	504,037						504,037				417	04/25/2036
040555 CK	8 ARIZONA PUBLIC SERVICE	12/09/2010		KEYBANC CAPITAL MARKETS		3,847,060	3,500,000	3,494,715	3,494,922		67		67		3,494,990		352,070	352,070	329,523	08/01/2036
04363U AA	4 ASCIANO FINANCE	11/29/2010		BANC OF AMERICA SECURITIES		4,883,100	5,000,000	4,992,400			271		271		4,992,671		(109,571)	(109,571)	29,948	09/23/2015
00075V AC	5 ASSET BACKED FUNDING CERTIFICATES	05/25/2010		Various		331,709	331,709	322,172	331,709						331,709				211	11/25/2036
00075W AB	5 ASSET BACKED FUNDING CERTIFICATES	05/07/2010		Various		2,337,927	2,391,613	2,088,501	2,121,014		76,222		76,222		2,197,236		140,691	140,691	2,296	01/25/2037
04541G QB	1 ASSET BACKED SECURITIES CORP HOME EQ	07/25/2010		SCHEDULED REDEMPTION		442,652	442,652	425,845			16,807		16,807		442,652				1,331	02/25/2035
04541G QU	9 ASSET BACKED SECURITIES CORP HOME EQ	05/25/2010		Various		2,090,130	2,090,130	1,928,145	1,940,001		150,129		150,129		2,090,130				3,599	04/25/2035
BL7053 03	8 ASURION 1ST LIEN B-2 INCREMENTAL	12/10/2010		BANC OF AMERICA SECURITIES		2,984,888	3,000,000	2,880,000			2,607		2,607		2,882,607		102,281	102,281	15,188	03/31/2015
010957 BD	0 AT&T CORP	09/02/2010		VOLUNTARY EXCHANGE		324,320	323,000	324,434	324,336		(16)		(16)		324,320				30,770	11/15/2031
05615M AA	5 BABSON CLO LTD	03/03/2010		GLEACHER & COMPANY		7,079,351	7,736,996	6,963,296	6,965,318		4,477		4,477		6,969,795		109,556	109,556	13,156	11/10/2019
87203R AC	6 BAE SYSTEMS CAN	12/15/2010		Various		1,866,000	1,866,000	1,940,950	1,866,000						1,866,000				118,801	12/15/2011
05523U AD	2 BAE SYSTEMS HOLDINGS INC	07/22/2010		MIZUHO SECURITIES USA INC		2,457,068	2,250,000	2,275,223	2,273,202		(2,077)		(2,077)		2,271,126		185,942	185,942	169,650	08/15/2015
05949A MA	5 BANC OF AMERICA ALTERNATIVE LOAN TRUST	10/19/2010		Various		9,488,986	9,121,996	9,190,411	9,164,691		28,732		28,732		9,193,423		295,563	295,563	462,011	08/25/2034
05949A ZW	3 BANC OF AMERICA ALTERNATIVE LOAN TRUST	12/01/2010		SCHEDULED REDEMPTION		2,167,981	2,167,981	2,226,754	1,949,151	268,130	(49,299)		218,831		2,167,981				84,503	01/25/2035
05947U BD	9 BANC OF AMERICA COMMERCIAL MTGE	08/16/2010		Various		2,000,000	2,000,000	2,054,844	2,025,492		(25,492)		(25,492)		2,000,000				95,994	09/15/2032
05947U XM	5 BANC OF AMERICA COMMERCIAL MTGE	09/14/2010		CITIGROUP GLOBAL MARKETS		184,625	184,625	185,548	184,625		(5,862)		(5,862)		184,625				4,530	11/10/2041
05950W AF	5 BANC OF AMERICA COMMERCIAL MTGE	09/14/2010		CITIGROUP GLOBAL MARKETS		14,779,986	13,705,000	13,805,546					(5,862)		13,799,784		980,202	980,202	484,732	07/10/2046
05946X ND	1 BANC OF AMERICA FUNDING CORPORATION	12/01/2010		SCHEDULED REDEMPTION		354,467	354,467	352,252	352,279		2,188		2,188		354,467				5,760	01/25/2035
05946X PV	9 BANC OF AMERICA FUNDING CORPORATION	12/01/2010		SCHEDULED REDEMPTION		884,196	884,196	894,005	889,161		(4,965)		(4,965)		884,196				33,861	02/25/2035
05953L AJ	8 BANC OF AMERICA FUNDING CORPORATION	04/19/2010		Various		14,667,069	16,633,606	12,807,877	13,364,737		(396,068)		(396,068)		12,968,669		1,698,400	1,698,400	381,327	08/25/2037
05955Y AZ	2 BANC OF AMERICA FUNDING CORPORATION	12/27/2010		SCHEDULED REDEMPTION		3,626,849	3,626,849	3,422,839			204,010		204,010		3,626,849				7,227	10/26/2036
05949A R2	8 BANC OF AMERICA MORTGAGE SECURITIES	01/11/2010		Various		22,183,311	22,338,394	21,291,281	21,326,398		10,517		10,517		21,336,915		846,396	846,396	132,034	02/25/2020
05949C RS	7 BANC OF AMERICA MORTGAGE SECURITIES	12/01/2010		SCHEDULED REDEMPTION		93,372	93,372	74,698			18,674		18,674		93,372				2,121	02/25/2036
060506 7M	8 BANC OF AMERICA MORTGAGE SECURITIES	12/01/2010		SCHEDULED REDEMPTION		887,112	887,112	679,382	679,638		7,474		7,474		687,112				12,610	04/25/2033
05949A TN	0 BANK OF AMERICA MORTGAGE SECURITIES	08/05/2010		Various		10,091,973	9,704,361	10,040,981	9,829,939		(39,938)		(39,938)		9,790,001		301,972	301,972	378,448	05/25/2032
063671 RH	6 BANK OF MONTREAL	09/28/2010		SECURITIES		5,415,513	5,000,000	5,514,400	5,499,932		(43,473)		(43,473)		5,247,604		167,908	167,908	329,240	07/17/2017
LN2832 69	6 BANKRUPTCY MANAGEMENT SOLUTIONS	04/07/2010		CANTOR FITZGERALD & CO		3,683,038	5,936,525	2,322,782	2,540,021						2,540,021		1,143,017	1,143,017	80,736	07/31/2012
07324M AB	1 BARRICK GOLD FINANCE INC	01/15/2010		MIZUHO SECURITIES USA INC		2,132,800	2,000,000	1,799,880	1,829,135		1,655		1,655		1,830,791		302,009	302,009	17,875	11/15/2014
07326J AC	4 BAYVIEW COMMERCIAL ASSET TRUST	06/18/2010		Various		7,911,529	8,774,969	7,850,675	7,850,675		175,824		175,824		8,026,489		(114,970)	(114,970)	21,551	04/25/2036
05531F AC	7 BB&T CORPORATION	12/25/2010		SCHEDULED REDEMPTION		15,555,318	15,555,318	15,510,176	15,531,252		24,066		24,066		15,555,318				247,479	05/25/2038
05531F AE	3 BB&T CORPORATION	02/12/2010		BANC OF AMERICA SECURITIES		4,163,480	4,000,000	3,998,440	3,998,655		67		67		3,998,721		164,759	164,759	85,983	07/27/2012
07387T CD	2 BEAR STEARNS ASSET BACKED SEC	12/25/2010		Various		10,232,560	10,000,000	9,991,100	9,991,659		260		260		9,991,919		240,641	240,641	131,813	09/25/2013
07389R AD	4 BEAR STEARNS ASSET BACKED SEC	12/25/2010		SCHEDULED REDEMPTION		4,168,635	4,168,635	4,168,635	4,168,635						4,168,635				35,039	06/25/2035
07387T AV	4 BEAR STEARNS ASSET BACKED SEC	12/25/2010		SCHEDULED REDEMPTION		3,311,268	3,311,268	3,236,765	3,311,268						3,311,268				6,146	12/25/2036
075811 AB	5 BECKMAN COULTER INC	11/08/2010		MIZUHO SECURITIES USA INC		5,547,570	5,250,000	5,736,675	5,690,638		(200,953)		(200,953)		5,489,685		57,885	57,885	357,930	11/15/2011

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				15	16	17	18	19	20	21
CUSIP Identification	Description	F	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
07813Z AW 4	BELL CANADA.....	C	10/27/2010.....	Various.....		13,624,652.....	13,000,000.....	13,540,380.....	13,502,707.....	0	(86,566).....	0	(86,566).....	0	13,135,051.....	0	489,602.....	489,602.....	526,590.....	06/30/2014.....
07820Q AF 2	BELLA VISTA MORTGAGE TRUST.....	...	12/01/2010.....	SCHEDULED REDEMPTION.....		1,985,174.....	1,985,174.....	1,966,563.....	1,969,456.....	0	15,718.....	0	15,718.....	0	1,985,174.....	0	0.....	0	41,627.....	11/20/2034.....
081437 AF 2	BEMIS COMPANY INC.....	...	06/30/2010.....	WELLS FARGO SECURITIES LLC.....		5,738,450.....	5,000,000.....	5,580,550.....	5,568,948.....	0	(23,845).....	0	(23,845).....	0	5,545,102.....	0	193,348.....	193,348.....	320,167.....	08/01/2019.....
081437 AG 0	BEMIS COMPANY INC.....	...	11/22/2010.....	Knight Libertas LLC.....		2,451,922.....	2,200,000.....	2,353,166.....	2,348,966.....	0	(27,253).....	0	(27,253).....	0	2,321,713.....	0	130,209.....	130,209.....	165,388.....	08/01/2014.....
084374 AA 5	BERKELEY STREET CDO LTD.....	F.	09/23/2010.....	Various.....		15,920,521.....	16,028,063.....	15,467,081.....	0	0	402,217.....	0	402,217.....	0	15,869,298.....	0	51,223.....	51,223.....	82,611.....	03/23/2013.....
084664 BG 5	BERKSHIRE HATHAWAY FIN.....	...	06/15/2010.....	DEUTSCHE BANK SECURITIES.....		7,627,340.....	7,000,000.....	7,274,400.....	7,233,502.....	0	(28,084).....	0	(28,084).....	0	7,205,418.....	0	421,922.....	421,922.....	294,583.....	08/15/2013.....
09062X AB 9	BIOPEN IDEC INC.....	...	10/06/2010.....	Various.....		11,844,800.....	10,000,000.....	10,653,700.....	10,624,029.....	0	(47,880).....	0	(47,880).....	0	10,576,149.....	0	1,268,651.....	1,268,651.....	765,799.....	03/01/2018.....
05567L G6 8	BNP PARIBAS.....	F.	03/11/2010.....	MORGAN STANLEY & CO.....		2,494,050.....	2,500,000.....	2,491,775.....	0	0	21.....	0	21.....	0	2,491,796.....	0	2,254.....	2,254.....	1,128.....	03/11/2015.....
LN2928 83 3	BNY CONVERGEX GROUP 2ND LIEN.....	...	12/17/2010.....	Various.....		4,000,000.....	4,000,000.....	3,659,580.....	3,703,333.....	129,944.....	43,070.....	144,616.....	28,398.....	0	3,731,732.....	0	268,268.....	268,268.....	274,104.....	03/29/2014.....
097014 AC 8	BOEING CAP CORP.....	...	09/27/2010.....	MATURED.....		5,000,000.....	5,000,000.....	5,506,905.....	5,057,894.....	0	(57,894).....	0	(57,894).....	0	5,000,000.....	0	0.....	0	368,750.....	09/27/2010.....
097751 AS 0	BOMBARDIER INC.....	A.	07/12/2010.....	Various.....		1,527,500.....	1,500,000.....	1,508,750.....	0	0	0	0	0	0	1,508,631.....	0	18,869.....	18,869.....	25,417.....	03/15/2018.....
LN3102 01 6	BOSTON GENERATING B.....	...	04/01/2010.....	Various.....		12,917,109.....	17,805,307.....	12,085,496.....	12,568,831.....	0	106,087.....	0	106,087.....	0	12,674,918.....	0	242,191.....	242,191.....	274.....	12/20/2013.....
LN3101 89 3	BOSTON GENERATING REVOLVING CREDIT.....	...	04/01/2010.....	Various.....		828,252.....	1,137,097.....	785,677.....	821,291.....	0	6,983.....	0	6,983.....	0	828,274.....	0	(22).....	(22).....	18.....	12/21/2013.....
LN3101 93 5	BOSTON GENERATING SYNTHETIC LC DEP.....	...	04/01/2010.....	Various.....		2,946,438.....	4,061,059.....	2,806,424.....	2,933,881.....	0	24,936.....	0	24,936.....	0	2,958,817.....	0	(12,379).....	(12,379).....	13,402.....	12/21/2013.....
05565Q BL 1	BP CAPITAL MARKETS PLC.....	F.	04/08/2010.....	CANTOR FITZGERALD & CO.....		20,709,800.....	20,000,000.....	20,000,000.....	20,000,000.....	0	0	0	0	0	20,000,000.....	0	709,800.....	709,800.....	312,153.....	05/08/2014.....
11102A AB 7	BRITISH TELECOM PLC.....	F.	03/25/2010.....	Bedrock Securities LLC.....		3,764,368.....	3,575,000.....	3,726,902.....	3,718,887.....	0	(11,147).....	0	(11,147).....	0	3,707,739.....	0	56,629.....	56,629.....	130,413.....	01/15/2013.....
115885 AK 1	BROWNING-FERRIS INDUSTRI.....	...	11/30/2010.....	Various.....		3,014,250.....	2,500,000.....	2,821,550.....	2,820,125.....	0	(4,744).....	0	(4,744).....	0	2,815,381.....	0	198,869.....	198,869.....	225,083.....	09/15/2035.....
BL4815 13 2	BRSP LLC.....	...	12/06/2010.....	Various.....		9,612,625.....	9,777,596.....	9,189,641.....	9,219,867.....	0	24,665.....	0	24,665.....	0	9,254,555.....	0	358,070.....	358,070.....	215,272.....	06/17/2014.....
116663 AC 9	BRUCE MANSFIELD UNIT 1 2.....	...	05/12/2010.....	SEA PORT GROUP SECURITIES.....		10,066,408.....	9,917,643.....	9,917,643.....	9,917,643.....	0	0	0	0	0	9,917,643.....	0	148,765.....	148,765.....	313,260.....	06/01/2034.....
11778B AB 8	BSKYB FINANCE UK LTD.....	F.	12/09/2010.....	Chapdelaine & Co.....		10,490,100.....	10,000,000.....	9,843,300.....	9,788,266.....	0	3,081.....	0	3,081.....	0	9,791,347.....	0	698,753.....	698,753.....	756,528.....	10/15/2035.....
120568 AC 4	BUNGE LIMITED FINANCE CO.....	...	03/12/2010.....	MIZUHO SECURITIES USA INC.....		11,182,900.....	10,000,000.....	11,015,000.....	10,936,759.....	0	(67,014).....	0	(67,014).....	0	10,869,744.....	0	313,156.....	313,156.....	329,333.....	10/15/2012.....
12189P AE 2	BURLINGTN NO SF 99-1 TR.....	...	07/02/2010.....	SCHEDULED REDEMPTION.....		656,392.....	656,392.....	743,981.....	737,884.....	0	(81,492).....	0	(81,492).....	0	656,392.....	0	0.....	0	46,961.....	01/02/2020.....
121579 A@ 5	BURLINGTON COAT FACTORY_TLB.....	...	01/13/2010.....	CITIBANK NA BANK DEBT.....		77,062.....	89,638.....	63,245.....	65,155.....	0	181.....	0	181.....	0	65,336.....	0	11,726.....	11,726.....	568.....	04/13/2013.....
12673P AB 1	CA INC.....	...	06/08/2010.....	CANTOR FITZGERALD & CO.....		1,641,720.....	1,500,000.....	1,628,708.....	1,628,708.....	0	(10,580).....	0	(10,580).....	0	1,618,128.....	0	23,592.....	23,592.....	48,490.....	12/01/2014.....
12958R AB 3	CALFRAC HOLDINGS LP.....	...	11/18/2010.....	TENDER.....		2,564,275.....	2,500,000.....	2,362,500.....	2,363,368.....	0	19,308.....	0	19,308.....	0	2,382,676.....	0	181,599.....	181,599.....	318,802.....	02/15/2015.....
134429 AT 6	CAMPBELL SOUP CO.....	...	02/02/2010.....	CREDIT SUISSE.....		5,109,800.....	5,000,000.....	4,964,250.....	4,966,962.....	0	275.....	0	275.....	0	4,967,237.....	0	142,563.....	142,563.....	106,250.....	02/15/2019.....
LN3356 71 1	CANNERY CASINO RESORTS 1ST LIEN.....	...	12/31/2010.....	Various.....		5,737,811.....	6,151,410.....	5,324,600.....	5,237,393.....	105,218.....	66,753.....	0	66,753.....	0	5,409,365.....	0	328,446.....	328,446.....	25,024.....	05/18/2013.....
LN3356 67 9	CANNERY CASINO RESORTS 1ST LIEN TERM.....	...	12/31/2010.....	Various.....		6,956,267.....	7,459,308.....	6,456,360.....	6,350,890.....	127,257.....	80,798.....	0	80,798.....	0	6,558,945.....	0	397,322.....	397,322.....	37,756.....	05/18/2013.....
13973Y AE 1	CAPITAL AUTO RECEIVABLES ASSET TRUST.....	...	04/15/2010.....	Various.....		3,488,533.....	3,488,533.....	3,468,365.....	3,475,111.....	0	13,422.....	0	13,422.....	0	3,488,533.....	0	0.....	0	2,492.....	02/15/2011.....
139743 AJ 7	CAPITAL AUTO RECEIVABLES ASSET TRUST.....	...	09/15/2010.....	Various.....		25,000,000.....	25,000,000.....	24,972,656.....	24,977,139.....	0	22,861.....	0	22,861.....	0	25,000,000.....	0	0.....	0	180,580.....	05/16/2011.....
13974Y AJ 9	CAPITAL AUTO RECEIVABLES ASSET TRUST.....	...	12/15/2010.....	SCHEDULED REDEMPTION.....		922,438.....	922,438.....	921,754.....	921,979.....	0	459.....	0	459.....	0	922,438.....	0	0.....	0	12,009.....	10/15/2012.....
13973X AJ 2	CAPITAL AUTO RECEIVABLES ASSET TRUST.....	...	12/15/2010.....	SCHEDULED REDEMPTION.....		2,661,803.....	2,661,803.....	2,603,918.....	2,618,421.....	0	43,382.....	0	43,382.....	0	2,661,803.....	0	0.....	0	6,715.....	04/16/2012.....
14041G CM 6	CAPITAL ONE AUTO FINANCE TRUST.....	...	03/15/2010.....	Various.....		30,417,460.....	30,417,460.....	30,094,275.....	30,168,414.....	0	109,014.....	0	109,014.....	0	30,277,427.....	0	140,033.....	140,033.....	19,542.....	06/15/2012.....
14041G CR 5	CAPITAL ONE AUTO FINANCE TRUST.....	...	06/15/2010.....	Various.....		4,652,034.....	4,652,034.....	4,603,878.....	4,613,700.....	0	28,570.....	0	28,570.....	0	4,642,270.....	0	9,764.....	9,764.....	5,853.....	10/15/2012.....
14068X AF 4	CAPMARK LTD.....	F.	12/01/2010.....	BANC OF AMERICA SECURITIES.....		176.....	1,761,900.....	45,951.....	0	0	0	0	0	0	0	0	176.....	176.....	980.....	08/15/2036.....
14147U AB 4	CARDINAL CDO LLC 1-B.....	...	05/18/2010.....	Various.....		18,599,768.....	18,719,389.....	18,415,199.....	18,422,686.....	0	23,424.....	0	23,424.....	0	18,446,110.....	0	153,658.....	153,658.....	164,233.....	09/30/2014.....
14170T AA 9	CAREFUSION CORP.....	...	02/08/2010.....	VOLUNTARY EXCHANGE.....		10,862,595.....	10,000,000.....	10,887,000.....	10,869,786.....	0	(7,192).....	0	(7,192).....	0	10,862,595.....	0	0.....	0	348,854.....	08/01/2019.....
14170T AE 1	CAREFUSION CORP.....	...	02/08/2010.....	VOLUNTARY EXCHANGE.....		20,876,508.....	20,755,000.....	20,879,297.....	20,881,173.....	0	(2,665).....	0	(2,665).....	0	20,878,508.....	0	0.....	0	582,077.....	08/01/2014.....
141784 DE 5	CARGILL INC.....	...	02/04/2010.....	Chapdelaine & Co.....		1,083,110.....	1,000,000.....	1,053,390.....	1,049,843.....	0	(1,273).....	0	(1,273).....	0	1,048,570.....	0	34,540.....	34,540.....	11,667.....	11/15/2013.....
14312W AB 9	CARMAX AUTO OWNER TRUST.....	...	11/15/2010.....	Various.....		18,359,562.....	18,359,562.....	18,357,988.....	18,358,977.....	0	585.....	0	585.....	0	18,359,562.....	0	0.....	0	293,886.....	11/15/2011.....
LN2115 66 2	CARMIKE CINEMAS INC DELAYED DRAW.....	...	01/27/2010.....	Various.....		4,941,279.....	5,067,979.....	4,842,307.....	4,893,036.....	0	5,113.....	0	5,113.....	0	4,897,739.....	0	43,540.....	43,540.....	64,383.....	05/19/2012.....
LN2115 62 1	CARMIKE CINEMAS INC TERM.....																			

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
14453M AA	2 CARRINGTON MORTGAGE LOAN TRUST.....	...	12/25/2010.	SCHEDULED REDEMPTION.....		1,594,255	1,594,255	1,575,876	1,594,255	0	0	0	0	0	1,594,255	0	0	0	3,791	10/25/2036.
146900 AF	2 CASCADES INC.....	A.	06/17/2010.	VOLUNTARY EXCHANGE.....		4,930,302	5,000,000	4,926,700	4,927,212	0	3,090	0	3,090	0	4,930,302	0	0	0	208,819	12/15/2017.
1248ML AJ	2 CBRE REALTY FINANCE CDO LTD.....	F.	12/07/2010.	Various.....		3,827	38,311,264	740,079	760,000	0	0	0	0	0	760,000	0	(756,173)	(756,173)	0	04/07/2052
151169 AJ	8 CELLU TISSUE HOLDINGS.....		10/13/2010.	GOLDMAN SACHS.....		5,650,000	5,000,000	4,826,198	4,834,290	0	23,776	0	23,776	0	4,838,066	0	991,934	991,934	506,319	06/01/2011.
15135D AJ	6 CENT CDO LTD.....	F.	12/07/2010.	MORGAN STANLEY & CO.....		9,150,000	10,000,000	9,025,000	0	0	27,557	0	27,557	0	9,052,557	0	97,443	97,443	8,074	04/15/2021.
151608 AA	4 CENTRE POINT FUNDING LLC.....		12/20/2010.	SCHEDULED REDEMPTION.....		818,968	818,968	818,804	0	0	164	0	164	0	818,968	0	0	0	22,561	07/20/2016
15641S AA	9 CENTURION CDO VII LTD.....	F.	04/14/2010.	J.P. MORGAN SEC. INC.....		9,521,052	9,969,688	9,172,113	9,195,189	0	43,131	0	43,131	0	9,238,319	0	282,733	282,733	30,131	01/30/2016.
15641S AE	1 CENTURION CDO VII LTD.....	F.	06/03/2010.	MORGAN STANLEY & CO.....		8,459,359	8,975,447	8,302,289	8,307,249	0	80,463	0	80,463	0	8,387,712	0	71,647	71,647	37,359	01/30/2016.
15672W AA	2 CEQUEL COM HLDG I/CAP CP.....		07/13/2010.	RBC CAPITAL MARKETS.....		1,820,250	1,800,000	1,755,000	0	0	339	0	339	0	1,755,339	0	64,911	64,911	26,306	11/15/2017.
15721@ AA	2 CEVA GROUP PLC DOLLAR PRE-FUNDED LC.....	...	12/01/2010.	Various.....		4,006,925	4,454,916	3,850,009	3,697,581	327,568	96,358	147,525	276,401	0	3,973,981	0	32,944	32,944	80,813	08/02/2012.
268484 A@	1 CEVA GROUP PLC EGL.....	...	12/01/2010.	Various.....		10,321,716	11,470,701	9,899,407	9,501,563	699,114	280,191	259,955	719,350	0	10,220,912	0	100,804	100,804	236,370	08/02/2012.
54603# AA	2 CEVA US TERM (FORMERLY TNT).....	...	12/01/2010.	Various.....		8,193,848	9,105,741	7,885,682	7,542,589	645,974	117,739	289,864	493,849	0	8,036,439	0	157,409	157,409	190,184	11/14/2013.
160762 AW	0 CHARLIE MAC.....	...	03/10/2010.	Various.....		19,651,148	19,266,948	19,522,838	19,388,988	0	(1,362)	0	(1,362)	0	19,387,625	0	263,523	263,523	329,170	10/25/2034.
LN3819 77	5 CHARTER COMM INCREMENTAL TERM B-2.....	...	08/26/2010.	Various.....		25,143,757	24,886,044	24,716,502	24,753,272	0	(6,767)	36,627	(43,394)	0	24,709,878	0	439,879	439,879	82,626	03/06/2014.
16150S EC	2 CHASE COMMERCIAL MORTGAGE SECURITIES.....	...	03/17/2010.	Various.....		3,750,073	3,750,073	3,827,125	3,756,859	0	(6,786)	0	(6,786)	0	3,750,073	0	0	0	55,389	04/15/2032.
16162W FC	8 CHASE MORTGAGE FINANCE CORPORATION.....	...	08/19/2010.	Various.....		20,547,245	19,843,015	20,223,681	19,977,654	0	267,664	0	267,664	0	20,245,318	0	301,927	301,927	794,135	01/25/2034.
16162W KN	8 CHASE MORTGAGE FINANCE CORPORATION.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		3,025,208	3,025,208	3,070,113	3,037,837	0	(12,629)	0	(12,629)	0	3,025,208	0	0	0	99,998	05/25/2035.
16165T AD	5 CHASEFLEX TRUST.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		6,333,569	6,333,569	5,986,472	5,946,962	0	386,607	0	386,607	0	6,333,569	0	0	0	227,426	02/25/2035.
16165V AK	4 CHASEFLEX TRUST.....	...	12/01/2010.	Various.....		9,644,124	9,644,124	8,123,202	8,624,169	0	885,654	243,075	642,579	0	9,644,124	0	0	0	358,705	02/25/2037.
BL4942 37	3 CHESTER DOWNS & MARINA.....	...	01/14/2010.	Various.....		5,084,338	5,000,000	4,804,044	4,804,149	0	9	0	9	0	4,804,158	0	280,180	280,180	23,805	12/31/2049.
166754 AG	6 CHEVRON PHILLIPS CHEMICA.....	...	10/27/2010.	MIZUHO SECURITIES USA INC.....		14,928,560	13,000,000	14,419,120	5,240,918	0	(48,004)	0	(48,004)	0	14,349,633	0	578,927	578,927	490,778	06/15/2014.
171204 AD	2 CHRYSLER FINANCIAL LEASE TRUST.....	...	12/15/2010.	SCHEDULED REDEMPTION.....		7,115,832	7,115,832	7,115,810	0	0	23	0	23	0	7,115,832	0	0	0	93,626	06/15/2011.
17275R AE	2 CISCO SYSTEMS INC.....	...	05/10/2010.	Knight Libertas LLC.....		10,637,000	10,000,000	9,977,400	9,978,962	0	672	0	672	0	9,979,634	0	657,366	657,366	367,125	02/15/2019.
BL4903 50	8 CIT GROUP INITIAL TERM.....	...	06/01/2010.	Various.....		22,538,596	22,000,000	22,518,055	19,378,546	0	(56,408)	0	(56,408)	0	22,411,617	0	126,979	126,979	1,131,094	01/18/2012.
172973 XW	4 CITICORP MORTGAGE SECURITIES, INC.....	...	03/10/2010.	Various.....		54,709,683	54,838,210	53,676,181	52,898,016	0	(1,726)	0	(1,726)	0	53,643,455	0	1,066,228	1,066,228	835,136	06/25/2034.
17310S AC	1 CITICORP MORTGAGE SECURITIES, INC.....	...	05/06/2010.	Various.....		15,459,465	16,179,379	14,814,244	14,955,493	0	(62,341)	0	(62,341)	0	14,883,153	0	566,312	566,312	393,446	01/25/2037.
172973 S5	9 CITICORP MTGE SECURITIES.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		10,102,948	10,102,948	10,245,824	10,136,871	0	(33,923)	0	(33,923)	0	10,102,948	0	0	0	340,138	04/25/2035.
17313K AK	7 CITIGROUP COMMERCIAL MORTGAGE TRUST..	...	02/04/2010.	MORGAN STANLEY & CO.....		5,200,000	10,000,000	4,369,528	4,633,121	0	0	0	0	0	4,633,121	0	566,879	566,879	115,132	12/10/2049.
17307G AM	0 CITIGROUP COMMERCIAL MORTGAGE TRUST..	...	12/01/2010.	SCHEDULED REDEMPTION.....		309,943	309,943	317,934	311,144	0	(1,201)	0	(1,201)	0	309,943	0	0	0	9,778	12/25/2018.
17313F AA	0 CITIGROUP MORTGAGE LOAN TRUST.....	...	01/01/2010.	Various.....		0	0	0	0	0	0	0	0	0	0	0	0	0	(35)	08/25/2047.
17307G FT	0 CITIGROUP MORTGAGE LOAN TRUST, INC.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		1,598,227	1,598,227	1,595,980	1,596,442	0	1,785	0	1,785	0	1,598,227	0	0	0	61,129	07/25/2034.
17307G FW	3 CITIGROUP MORTGAGE LOAN TRUST, INC.....	...	12/01/2010.	SCHEDULED REDEMPTION.....		572,252	572,252	579,517	572,415	0	(162)	0	(162)	0	572,252	0	0	0	20,209	07/25/2034.
LN4443 58	3 CITYCENTER HOLDINGS LLC.....	...	12/30/2010.	Various.....		5,881,074	6,000,667	5,450,613	0	0	11,499	350,656	(339,157)	0	5,462,112	0	418,962	418,962	0	06/30/2012.
18451Q AA	6 CLEAR CHANNEL WORLDWIDE.....	...	08/25/2010.	VOLUNTARY EXCHANGE.....		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	62,181	12/15/2017.
18451Q AB	4 CLEAR CHANNEL WORLDWIDE.....	...	08/25/2010.	VOLUNTARY EXCHANGE.....		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	248,722	12/15/2017.
186108 CJ	3 CLEVELAND ELECTRIC ILLUM.....	...	04/07/2010.	CREDIT SUISSE.....		7,170,730	7,000,000	6,962,620	6,963,222	0	464	0	464	0	6,963,686	0	207,044	207,044	250,250	08/15/2024.
BL6616 91	8 CLOPAY AMES TRUE TEMPER.....	...	12/31/2010.	BANK DEBT PRINC PAYDOWN.....		75,000	75,000	73,500	0	0	48	0	48	0	73,548	0	1,452	1,452	1,389	09/30/2016.
189054 AR	0 CLOROX COMPANY.....	...	04/20/2010.	MORGAN STANLEY & CO.....		7,164,080	7,000,000	6,988,100	6,988,360	0	560	0	560	0	6,988,921	0	175,159	175,159	113,206	11/01/2015.
12613Y AB	5 CNL FUNDING.....	...	12/25/2010.	SCHEDULED REDEMPTION.....		1,177,420	1,177,420	1,177,420	779,858	397,562	0	0	397,562	0	1,177,420	0	0	0	39,158	04/25/2017.
LN3323 17	4 COACH AMERICA HOLDINGS 1ST LIEN TERM.....	...	10/01/2010.	BANK DEBT PRINC PAYDOWN.....		12,399	12,399	9,967	0	0	23	0	23	0	9,990	0	2,409	2,409	0	03/29/2014.
20030N AM	3 COMCAST CORP.....	...	12/08/2010.	BBVA Securities Inc.....		12,574,080	12,000,000	11,833,080	11,835,157	0	2,177	0	2,177	0	11,837,335	0	736,745	736,745	963,200	03/15/2037.
201723 AH	6 COMMERCIAL METALS CO.....	...	11/17/2010.	Various.....		1,015,275	1,000,000	963,270	965,400	0	(262)	0	(262)	0	965,138	0	50,137	50,137	67,438	07/15/2017.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
										11	12	13	14	15					
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
201723 AJ 2	COMMERCIAL METALS CO.....	12/30/2010.....	Various.....		10,497,040.....	10,000,000.....	10,283,701.....	10,299,483.....	0	(21,930).....	21,709.....	(43,639).....	0	10,255,843.....	0	241,197.....	24,119,7.....	686,204.....	08/15/2018.....
201728 DR 0	COMMERCIAL MORTGAGE ACCEPTANCE CORP.....	12/01/2010.....	SCHEDULED REDEMPTION.....		108,904.....	108,904.....	108,938.....	0	0	(34).....	0	(34).....	0	108,904.....	0	0	0	6,247.....	09/15/2030.....
20451N AD 3	COMPASS MINERALS INTERNA.....	06/07/2010.....	VOLUNTARY EXCHANGE.....		3,906,664.....	4,000,000.....	3,899,880.....	3,903,679.....	0	2,984.....	0	2,984.....	0	3,906,664.....	0	0	0	165,333.....	06/01/2019.....
205363 AK 0	COMPUTER SCIENCES CORP.....	03/12/2010.....	Various.....		8,714,489.....	8,165,000.....	8,520,350.....	8,492,643.....	0	(1,715).....	0	(1,715).....	0	8,480,927.....	0	233,562.....	233,562.....	142,699.....	03/15/2013.....
205363 AL 8	COMPUTER SCIENCES CORP.....	10/25/2010.....	Various.....		11,157,630.....	10,000,000.....	10,870,864.....	1,743,581.....	0	(51,872).....	0	(51,872).....	0	10,819,427.....	0	338,203.....	338,203.....	612,219.....	03/15/2013.....
LN2900 88 1	CONSECO.....	07/08/2010.....	MORGAN STANLEY & CO. INC.....		7,398,447.....	7,590,774.....	5,799,773.....	5,886,408.....	0	139,199.....	0	139,199.....	0	6,025,607.....	0	1,372,840.....	1,372,840.....	102,684.....	10/10/2013.....
21036P AC 2	CONSTELLATION.....	02/25/2010.....	CALLED.....		1,000,000.....	1,000,000.....	1,002,500.....	1,002,074.....	0	(143).....	0	(143).....	0	1,001,932.....	0	(1,932).....	(1,932).....	49,653.....	01/15/2012.....
21079N AA 9	CONTINENTAL AIRLINES INC.....	10/19/2010.....	Various.....		44,693,986.....	45,070,757.....	44,663,546.....	44,672,428.....	0	15,161.....	0	15,161.....	0	44,687,589.....	0	6,397.....	6,397.....	1,349,063.....	04/19/2022.....
21079R AA 0	CONTINENTAL AIRLINES INC.....	10/19/2010.....	SCHEDULED REDEMPTION.....		212,582.....	212,582.....	212,582.....	184,946.....	27,636.....	0	0	27,636.....	0	212,582.....	0	0	0	14,675.....	04/19/2022.....
210805 AR 8	CONTINENTAL AIRLINES INC.....	01/02/2010.....	SCHEDULED REDEMPTION.....		327,399.....	327,399.....	316,759.....	314,303.....	7,322.....	5,774.....	0	13,096.....	0	327,399.....	0	0	0	12,687.....	07/02/2014.....
210805 DF 1	CONTINENTAL AIRLINES INC.....	10/02/2010.....	SCHEDULED REDEMPTION.....		1,204,321.....	1,204,321.....	1,068,598.....	1,061,594.....	17,740.....	124,987.....	0	142,727.....	0	1,204,321.....	0	0	0	100,043.....	04/02/2018.....
210805 DK 0	CONTINENTAL AIRLINES INC.....	12/15/2010.....	SCHEDULED REDEMPTION.....		198,538.....	198,538.....	185,942.....	175,707.....	12,332.....	10,500.....	0	22,832.....	0	198,538.....	0	0	0	14,638.....	12/15/2015.....
210805 DA 2	CONTL AIR PAS-TR.....	06/22/2010.....	Various.....		8,577,034.....	8,824,211.....	8,109,708.....	8,088,221.....	91,848.....	79,431.....	0	171,279.....	0	8,299,500.....	0	317,534.....	317,534.....	447,410.....	11/01/2020.....
BL5405 78 4	COOPER STANDARD CAD REVOLVER.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	628.....	12/23/2010.....
BL5405 74 3	COOPER STANDARD MULTI CCY REVOLVER.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	681.....	12/23/2010.....
BL5305 23 2	COOPER-STANDARD AUTOMOTIVE A.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	1,129.....	12/23/2010.....
CZ702# AA 8	COOPER-STANDARD AUTOMOTIVE B.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	2,944.....	12/23/2011.....
LN1961 35 5	COOPER-STANDARD AUTOMOTIVE C.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	7,354.....	12/23/2011.....
LN2550 82 7	COOPER-STANDARD AUTOMOTIVE D.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	14,840.....	02/28/2010.....
BL5305 27 3	COOPER-STANDARD AUTOMOTIVE E.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	4,745.....	12/23/2011.....
LN1947 09 9	COOPER-STANDARD AUTOMOTIVE.....	12/31/2010.....	DEUTSCHE BANK SEC.....		0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	0.....	3,844.....	12/23/2010.....
22027 AF 3	CORP PROP INV INC.....	04/26/2010.....	MIZUHO SECURITIES USA INC.....		4,369,920.....	4,000,000.....	4,130,000.....	4,120,297.....	0	(9,688).....	0	(9,688).....	0	4,110,809.....	0	259,311.....	259,311.....	189,871.....	09/01/2013.....
22025Y AH 3	CORRECTIONS CORP OF AMER.....	02/18/2010.....	BARCLAYS CAPITAL.....		2,015,000.....	2,000,000.....	1,970,000.....	1,972,160.....	0	1,123.....	0	1,123.....	0	1,973,283.....	0	41,717.....	41,717.....	54,861.....	03/15/2013.....
221470 AA 5	COSO GEOTHERMAL POWER HO.....	10/26/2010.....	Various.....		10,024,388.....	9,699,415.....	9,699,415.....	8,114,046.....	1,585,369.....	0	0	1,585,369.....	0	9,699,415.....	0	324,973.....	324,973.....	853,631.....	07/15/2026.....
02160J AB 8	COUNTRYWIDE ALTERNATIVE LOAN.....	12/01/2010.....	SCHEDULED REDEMPTION.....		4,403,908.....	4,403,908.....	4,022,276.....	3,987,920.....	0	415,988.....	0	415,988.....	0	4,403,908.....	0	0	0	131,796.....	05/25/2037.....
12667F RY 3	COUNTRYWIDE ALTERNATIVE LOAN.....	12/01/2010.....	SCHEDULED REDEMPTION.....		16,221,132.....	16,221,132.....	16,562,714.....	14,746,023.....	1,742,012.....	(266,903).....	0	1,475,109.....	0	16,221,132.....	0	0	0	600,938.....	10/25/2034.....
02146P AA 3	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	04/15/2010.....	Various.....		1,903,383.....	1,901,383.....	1,806,422.....	1,809,868.....	0	16,777.....	0	16,777.....	0	1,826,645.....	0	83,104.....	83,104.....	42,035.....	09/25/2036.....
02148H AQ 4	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	Various.....		526,599.....	526,599.....	376,785.....	387,755.....	0	144,846.....	6,002.....	138,844.....	0	526,599.....	0	0	0	14,843.....	11/25/2036.....
12667F 7H 2	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	Various.....		123,545.....	123,545.....	125,398.....	88,925.....	35,807.....	(1,080).....	107.....	34,620.....	0	123,545.....	0	0	0	5,010.....	04/25/2035.....
12667F AG 0	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		3,204,690.....	3,204,690.....	3,199,683.....	3,203,655.....	3,204,690.....	1,035.....	0	1,035.....	0	3,204,690.....	0	0	0	88,696.....	03/25/2034.....
12667F DB 8	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		1,464,579.....	1,464,579.....	1,502,796.....	1,223,640.....	279,582.....	(38,643).....	0	240,939.....	0	1,464,579.....	0	0	0	55,458.....	05/25/2034.....
12667F PE 9	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		4,494,909.....	4,494,909.....	4,600,259.....	3,930,438.....	668,920.....	(94,450).....	0	564,470.....	0	4,494,909.....	0	0	0	181,035.....	09/25/2034.....
12667F QU 2	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		3,823,118.....	3,823,118.....	3,923,649.....	3,220,048.....	707,221.....	(98,152).....	0	609,069.....	0	3,823,118.....	0	0	0	133,270.....	09/25/2034.....
12667F RZ 0	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		2,615,519.....	2,615,519.....	2,698,757.....	2,209,803.....	487,077.....	(81,360).....	0	405,717.....	0	2,615,519.....	0	0	0	108,781.....	10/25/2034.....
12667F SK 2	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		1,184,196.....	1,184,196.....	1,222,683.....	936,625.....	288,494.....	(40,922).....	0	247,572.....	0	1,184,196.....	0	0	0	54,691.....	01/25/2032.....
12667F U2 9	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		5,268,276.....	5,268,276.....	5,397,513.....	5,323,826.....	0	(55,550).....	0	(55,550).....	0	5,268,276.....	0	0	0	211,546.....	09/25/2032.....
12667F XL 4	COUNTRYWIDE ALTERNATIVE LOAN TRUST.....	12/01/2010.....	SCHEDULED REDEMPTION.....		5,170,146.....	5,170,146.....	5,302,631.....	4,402,367.....	865,694.....	(97,915).....	0	767,779.....	0	5,170,146.....	0	0	0	165,761.....	11/25/2019.....
126671 4B 9	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....	12/25/2010.....	SCHEDULED REDEMPTION.....		174,070.....	174,070.....	42,566.....	41,687.....	0	132,382.....	0	132,382.....	0	174,070.....	0	0	0	1,207.....	04/25/2034.....
126671 4D 5	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....	12/25/2010.....	Various.....		203,081.....	203,081.....	36,174.....	15,999.....	34,791.....	168,158.....	15,866.....	187,083.....	0	203,081.....	0	0	0	1,892.....	02/25/2034.....
126673 ED 0	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....	12/25/2010.....	SCHEDULED REDEMPTION.....		2,301,500.....	2,301,500.....	2,232,455.....	2,232,455.....	0	69,045.....	0	69,045.....	0	2,301,500.....	0	0	0	11,565.....	12/25/2034.....
126673 NT 5	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....	12/25/2010.....	SCHEDULED REDEMPTION.....		2,989,198.....	2,989,198.....	2,914,468.....	2,914,824.....	0	74,374.....	0	74,374.....	0	2,989,198.....	0	0	0	15,165.....	04/25/2035.....
12668H AB 6	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....	12/25/2010.....	SCHEDULED REDEMPTION.....		403,235.....	403,235.....	386,601.....	403,235.....	0	0	0	0	0	403,235.....	0	0	0	818.....	06/25/2037.....
12668U AE 1	COUNTRYWIDE ASSET-BACKED CERTIFICATES.....	12/25/2010.....	SCHEDULED REDEMPTION.....		557,501.....	557,501.....	532,986.....	0	0	24,516.....	0	24,516.....	0	557,501.....	0	0	0	603.....	05/25/2047.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21		
										11	12	13	14							15	
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	
12543T AV 7	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	SCHEDULED REDEMPTION.....		4,885,510	4,885,510	4,916,668	4,869,258	..0	16,252	..0	..0	16,252	..0	4,885,510	..0	..0	..0	189,785	09/25/2036..
126694 CR 7	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	Various.....		8,266,178	8,266,178	8,197,052	8,288,825	..0	113,642	136,288	..0	(22,646)	..0	8,266,178	..0	..0	..0	292,979	10/25/2035..
126694 FA 1	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	SCHEDULED REDEMPTION.....		5,357,627	5,357,627	5,374,370	5,361,513	..0	(3,886)	..0	..0	(3,886)	..0	5,357,627	..0	..0	..0	163,744	10/25/2035..
12669D GL 6	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	SCHEDULED REDEMPTION.....		7,697,489	7,697,489	7,922,400	7,730,673	..0	(33,184)	..0	..0	(33,184)	..0	7,697,489	..0	..0	..0	294,405	12/25/2032..
12669F ZT 3	COUNTRYWIDE HOME LOANS.....	..	05/26/2010..	NOMURA SECURITIES INT.....		34,317,976	37,505,985	36,333,408	35,291,785	..0	192,519	..0	..0	192,519	..0	36,453,840	..0	(2,135,864)	(2,135,864)	969,536	07/25/2034..
12669G 5X 5	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	Various.....		11,438,961	11,438,961	11,481,917	11,481,625	..0	39,152	81,816	..0	(42,664)	..0	11,438,961	..0	..0	..0	390,841	09/25/2035..
12669G UB 2	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	Various.....		3,708,644	3,708,644	3,756,640	3,725,596	..0	(4,392)	12,559	..0	(16,951)	..0	3,708,644	..0	..0	..0	124,608	08/25/2035..
12669Y AC 6	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	Various.....		458,510	458,510	430,450	442,648	..0	25,952	10,089	..0	15,863	..0	458,510	..0	..0	..0	16,938	09/25/2036..
12670A AC 5	COUNTRYWIDE HOME LOANS.....	..	12/01/2010..	Various.....		11,110,912	11,110,912	10,934,747	10,940,356	..0	227,743	57,187	..0	170,556	..0	11,110,912	..0	..0	..0	476,665	09/25/2036..
224044 BH 9	COX COMMUNICATIONS INC.....	..	03/02/2010..	CREDIT SUISSE.....		6,475,407	5,955,000	6,417,525	6,411,630	..0	(12,576)	..0	..0	(12,576)	..0	6,399,053	..0	76,354	76,354	140,108	10/01/2015..
224044 BS 5	COX COMMUNICATIONS INC.....	..	02/25/2010..	CITIGROUP GLOBAL MARKETS.....		2,150,020	2,000,000	2,154,080	2,148,416	..0	(2,414)	..0	..0	(2,414)	..0	2,146,002	..0	4,018	4,018	31,597	06/01/2018..
224050 AE 4	COX ENTERPRISES.....	..	06/23/2010..	MIZUHO SECURITIES USA INC.....		6,202,125	5,500,000	6,002,535	5,944,036	..0	(6,582)	..0	..0	(6,582)	..0	5,937,454	..0	264,671	264,671	380,325	07/15/2027..
126190 AC 1	CPS AUTO TRUST.....	..	12/15/2010..	SCHEDULED REDEMPTION.....		2,884,567	2,884,567	3,010,767	2,884,567	..0	(126,200)	..0	..0	(126,200)	..0	2,884,567	..0	..0	..0	140,402	07/15/2013..
126193 AB 7	CPS AUTO TRUST.....	..	12/15/2010..	SCHEDULED REDEMPTION.....		2,139,232	2,139,232	2,139,096	..0	..0	136	..0	..0	136	..0	2,139,232	..0	..0	..0	10,930	03/15/2016..
22545R AB 2	CREDIT SUISSE MORTGAGE CAPITAL.....	..	12/15/2010..	Various.....		109,294	109,294	109,294	109,294	..0	..0	..0	..0	..0	..0	109,294	..0	..0	..0	489	10/15/2021..
225470 F3 2	CREDIT SUISSE MORTGAGE CAPITAL.....	..	06/17/2010..	Various.....		1,993,627	1,993,627	1,947,291	1,983,926	..0	9,701	..0	..0	9,701	..0	1,993,627	..0	..0	..0	21,743	02/15/2039..
22942J AR 4	CREDIT SUISSE MORTGAGE CAPITAL.....	..	12/01/2010..	Various.....		1,043,571	1,043,571	804,883	822,367	..0	226,383	5,178	..0	221,205	..0	1,043,571	..0	..0	..0	33,825	07/25/2036..
226566 AK 3	CRICKET COMMUNICATIONS I.....	..	08/05/2010..	Various.....		5,127,500	5,000,000	4,817,467	4,818,738	..0	12,189	..0	..0	12,189	..0	4,830,927	..0	296,573	296,573	263,285	05/15/2016..
228227 BA 1	CROWN CASTLE INTL CORP.....	..	03/08/2010..	Various.....		5,025,000	5,000,000	4,975,000	4,950,000	25,272	49	..0	..0	25,321	..0	4,975,321	..0	49,679	49,679	77,188	11/01/2019..
22822R AA 8	CROWN CASTLE TOWERS LLC.....	..	01/15/2010..	CALLED.....		35,000,000	35,000,000	35,000,000	35,000,000	..0	..0	..0	..0	..0	..0	35,000,000	..0	..0	..0	377,074	06/15/2035..
225458 Y6 9	CS FIRST BOSTON 2005-8 3A9.....	..	12/01/2010..	Various.....		7,101,419	7,101,419	7,113,861	6,194,962	927,503	3,013	35,270	..0	895,246	..0	7,101,419	..0	..0	..0	239,130	09/25/2035..
225458 5R 5	CS FIRST BOSTON 2005-9 2A1.....	..	12/01/2010..	SCHEDULED REDEMPTION.....		1,700,353	1,700,353	1,666,718	1,668,002	..0	32,351	..0	..0	32,351	..0	1,700,353	..0	..0	..0	55,020	10/25/2035..
22541Q WZ 1	CS FIRST BOSTON MORTGAGE SECURITIES.....	..	12/01/2010..	SCHEDULED REDEMPTION.....		2,072,835	2,072,835	2,098,746	2,095,043	..0	(22,208)	..0	..0	(22,208)	..0	2,072,835	..0	..0	..0	78,863	09/25/2033..
225458 KP 2	CS FIRST BOSTON MORTGAGE SECURITIES.....	..	12/01/2010..	SCHEDULED REDEMPTION.....		16,222,896	16,222,896	16,428,395	16,288,209	..0	(65,313)	..0	..0	(65,313)	..0	16,222,896	..0	..0	..0	545,544	07/25/2035..
225458 MS 4	CS FIRST BOSTON MORTGAGE SECURITIES.....	..	06/11/2010..	Various.....		9,643,567	10,715,075	1,945,528	..0	..0	(182,826)	..0	..0	(182,826)	..0	1,762,701	..0	7,880,866	7,880,866	5,118	08/15/2018..
225458 QL 5	CS FIRST BOSTON MORTGAGE SECURITIES.....	..	12/01/2010..	SCHEDULED REDEMPTION.....		11,390,439	11,390,439	11,570,909	11,443,834	..0	(53,395)	..0	..0	(53,395)	..0	11,390,439	..0	..0	..0	382,140	06/25/2035..
126408 GN 9	CSX CORP.....	..	04/20/2010..	MIZUHO SECURITIES USA INC.....		5,511,850	5,000,000	5,421,500	5,415,692	..0	(12,864)	..0	..0	(12,864)	..0	5,402,828	..0	109,022	109,022	189,236	03/15/2018..
126408 LN 7	CSX TRANSPORTATION INC.....	..	06/07/2010..	Various.....		31,278,736	27,805,000	30,300,693	30,226,931	..0	(110,338)	..0	..0	(110,338)	..0	30,116,592	..0	1,162,144	1,162,144	901,901	04/01/2015..
BL5857 52 1	CUSTOM BUILDING PRODUCTS.....	..	03/31/2010..	SCHEDULED REDEMPTION.....		158,819	158,819	172,514	170,604	..0	(11,785)	..0	..0	(11,785)	..0	158,819	..0	..0	..0	13,301	10/15/2014..
231907 GM 2	CUSTOM REPACKAGED ASSET VEHICLE.....	..	10/15/2010..	BANC OF AMERICA SEC.....		..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	..0	479	03/19/2015..
231907 GM 2	CUSTOM REPACKAGED ASSET VEHICLE.....	..	10/15/2010..	SCHEDULED REDEMPTION.....		511,419	511,419	505,027	..0	..0	6,993	..0	..0	6,993	..0	511,419	..0	..0	..0	1,668	10/15/2013..
126650 BH 2	CVS CAREMARK CORP.....	..	06/30/2010..	BANC OF AMERICA SECURITIES.....		3,332,910	3,000,000	3,196,050	3,195,063	..0	(11,460)	..0	..0	(11,460)	..0	3,183,603	..0	149,307	149,307	103,021	06/01/2017..
126650 AQ 3	CVS CORP.....	..	12/14/2010..	Various.....		1,678,575	1,673,291	1,623,092	1,623,226	..0	2,822	..0	..0	2,822	..0	1,626,048	..0	52,527	52,527	96,911	01/10/2026..
126650 BE 9	CVS CORP.....	..	01/22/2010..	SEA PORT GROUP SECURITIES.....		5,512,950	5,000,000	5,369,500	5,351,137	..0	(3,232)	..0	..0	(3,232)	..0	5,347,905	..0	165,045	165,045	137,813	08/15/2016..
126650 BQ 2	CVS PASS-THROUGH TRUST.....	..	12/10/2010..	Various.....		228,557	228,557	228,557	228,557	..0	..0	..0	..0	..0	..0	228,557	..0	..0	..0	8,573	01/10/2030..
126659 AA 9	CVS PASS-THROUGH TRUST.....	..	12/10/2010..	SCHEDULED REDEMPTION.....		242,400	242,400	238,789	238,803	..0	3,597	..0	..0	3,597	..0	242,400	..0	..0	..0	12,648	07/10/2031..
237194 AF 2	DARDEN RESTAURANTS INC.....	..	01/27/2010..	Various.....		10,771,750	10,000,000	9,969,900	9,982,177	..0	345	..0	..0	345	..0	9,982,523	..0	789,227	789,227	151,563	10/15/2012..
237194 AG 0	DARDEN RESTAURANTS INC.....	..	07/23/2010..	Various.....		5,072,940	4,500,000	4,872,060	..0	..0	(18,851)	..0	..0	(18,851)	..0	4,853,209	..0	219,731	219,731	199,737	10/15/2017..
237194 AH 8	DARDEN RESTAURANTS INC.....	..	12/13/2010..	J.P. MORGAN SEC. INC.....		7,936,275	7,500,000	7,015,973	7,015,973	..0	5,185	..0	..0	5,185	..0	7,021,158	..0	915,117	915,117	596,417	10/15/2037..
BL5486 59 4	DATATEL 1ST LIEN INITIAL TERM.....	..	03/23/2010..	CREDIT SUISSE-BANK DEBT.....		8,015,822	8,000,000	7,967,500	7,955,291	12,442	856	..0	..0	13,298	..0	7,968,568	..0	47,234	47,234	125,667	12/09/2015..
23833N AF 1	DAVE & BUSTER'S INC.....	..	07/01/2010..	Various.....		2,112,500	2,000,000	1,857,500	1,869,273	..0	12,104	..0	..0	12,104	..0	1,881,377	..0	231,123	231,123	178,750	03/15/2014..
245217 AQ 7	DEL MONTE FOODS CO.....	..	07/09/2010..	Various.....		5,065,903	5,000,000	4,913,600	4,915,057	..0	2,601	..0	..0	2,601	..0	4,917,658	..0	148,245	148,245	257,917	10/15/2019..

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
247367 BH	7 DELTA AIR LINES.....	08/10/2010.....	08/10/2010.....	SCHEDULED REDEMPTION.....	.....	2,221,638	2,221,638	2,131,377	2,136,576	0	85,062	0	85,062	0	2,221,638	0	0	0	151,538	08/10/2022.....
247367 BJ	3 DELTA AIR LINES.....	08/10/2010.....	08/10/2010.....	SCHEDULED REDEMPTION.....	.....	643,738	643,738	643,738	564,880	78,858	0	0	78,858	0	643,738	0	0	0	51,634	08/10/2022.....
24736T AA	5 DELTA AIR LINES.....	12/17/2010.....	12/17/2010.....	SCHEDULED REDEMPTION.....	.....	475,870	475,870	475,870	475,870	0	0	0	0	0	475,870	0	0	0	39,236	12/17/2019.....
BL5289 18	8 DELTA AIR LINES INC.....	12/31/2010.....	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....	.....	51,151	51,151	51,252	0	0	(10)	0	(10)	0	51,242	0	(91)	(91)	0	09/16/2013.....
PP600N RF	0 DELTA AIRLINE XO.....	12/29/2010.....	12/29/2010.....	Various.....	.....	1,988,662	2,090,262	1,685,402	0	0	249,423	0	249,423	0	1,934,825	0	53,827	53,827	59,902	09/29/2012.....
25030Y AA	4 DESARROLLOS METROPOLITAN.....	F. 03/30/2010.....	03/30/2010.....	GOLDMAN SACHS.....	.....	700,000	8,000,000	520,000	480,000	0	0	0	0	0	480,000	0	220,000	220,000	0	05/09/2017.....
251510 AB	9 DEUTSCHE ALT-A SECURITIES INC.....	07/16/2010.....	07/16/2010.....	Various.....	.....	9,770,827	9,633,594	9,705,846	9,657,262	0	(9,907)	0	(9,907)	0	9,647,355	0	123,472	123,472	283,594	09/25/2033.....
25152C MN	3 DEUTSCHE BANK AG LONDON.....	F. 06/29/2010.....	06/29/2010.....	MORGAN STANLEY & CO.....	.....	11,035,300	10,000,000	10,419,900	10,402,660	0	(21,711)	0	(21,711)	0	10,380,950	0	654,350	654,350	501,667	09/01/2017.....
2515A0 Q3	0 DEUTSCHE BANK AG LONDON.....	F. 01/08/2010.....	01/08/2010.....	BAIRD (ROBERT W).....	.....	10,249,200	10,000,000	10,134,700	10,126,494	0	(835)	0	(835)	0	10,125,659	0	123,541	123,541	156,076	08/18/2014.....
25459H AJ	4 DIRECTV HOLDINGS/FING.....	04/16/2010.....	04/16/2010.....	Various.....	.....	20,143,715	20,000,000	19,945,800	19,948,455	0	2,466	0	2,466	0	19,950,921	0	192,794	192,794	502,708	10/01/2014.....
25470X AC	9 DISH DBS CORP.....	01/01/2010.....	01/01/2010.....	VOLUNTARY EXCHANGE.....	.....	10,159,826	10,000,000	10,162,500	10,159,826	0	0	0	0	0	10,159,826	0	0	0	293,125	09/01/2019.....
23322B FL	7 DLJ COMMERCIAL MORTGAGE CORP.....	12/01/2010.....	12/01/2010.....	SCHEDULED REDEMPTION.....	.....	858,668	858,668	858,926	0	0	(268)	0	(268)	0	858,668	0	0	0	0	06/10/2032.....
256605 A#	3 DOLE FOOD COMPANY B.....	03/02/2010.....	03/02/2010.....	Various.....	.....	6,649,747	6,617,563	6,568,795	6,585,350	11,299	(127)	0	11,172	0	6,596,523	0	53,224	53,224	84,071	04/12/2013.....
G6747# AD	6 DOLE FOOD COMPANY C.....	03/02/2010.....	03/02/2010.....	Various.....	.....	17,784,202	17,678,909	17,701,162	17,691,110	41,724	(4,628)	0	37,096	0	17,728,206	0	55,996	55,996	359,605	04/12/2013.....
LN2649 23	1 DOLE FOOD COMPANY CR LINK DEP.....	08/30/2010.....	08/30/2010.....	Various.....	.....	3,316,514	3,297,481	3,275,732	3,298,826	6,624	(1,570)	23,520	(18,466)	0	3,280,360	0	36,154	36,154	46,662	04/12/2013.....
256605 AS	5 DOLE FOODS CO.....	07/21/2010.....	07/21/2010.....	Various.....	.....	5,150,000	5,000,000	4,971,470	5,002,102	0	107	30,480	(30,373)	0	4,971,730	0	178,270	178,270	334,444	10/01/2016.....
25746U AZ	2 DOMINION RESOURCES INC.....	12/14/2010.....	12/14/2010.....	Various.....	.....	17,442,500	18,000,000	17,969,580	17,969,748	0	39	0	39	0	17,969,788	0	(527,288)	(527,288)	1,052,800	09/30/2066.....
23334B AA	2 DTE ENERGY CENTER LLC.....	03/18/2010.....	03/18/2010.....	Chapdelaine & Co.....	.....	4,682,156	4,729,450	4,729,450	4,000,547	592,458	1,192	4,000	593,650	0	4,594,198	0	87,968	87,968	140,109	04/30/2024.....
23330J AA	9 DUBAI PORTS WORLD.....	F. 08/20/2010.....	08/20/2010.....	Various.....	.....	25,860,000	30,000,000	23,075,294	23,076,600	0	28,508	0	28,508	0	23,105,108	0	2,754,892	2,754,892	2,007,811	07/02/2037.....
26613T AA	8 DUPONT FABROS TECH LP.....	07/22/2010.....	07/22/2010.....	VOLUNTARY EXCHANGE.....	.....	6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	306,000	12/15/2017.....
26816L AT	9 DYNEGY HOLDINGS INC.....	11/01/2010.....	11/01/2010.....	Various.....	.....	5,390,000	7,000,000	5,443,246	6,483,529	119,384	50,390	1,176,754	(1,006,980)	0	5,476,550	0	(86,550)	(86,550)	591,135	05/01/2016.....
26816L AX	0 DYNEGY HOLDINGS INC.....	10/28/2010.....	10/28/2010.....	Various.....	.....	7,725,000	10,000,000	7,875,000	9,350,000	650,000	27,945	2,125,000	(1,447,055)	0	7,902,945	0	(177,945)	(177,945)	689,583	06/01/2015.....
263534 BV	0 E.I. DU PONT DE NEMOURS.....	10/21/2010.....	10/21/2010.....	CALLED.....	.....	18,576,379	16,131,000	16,055,346	16,069,178	0	11,204	0	11,204	0	16,080,383	0	2,495,996	2,495,996	1,200,415	01/15/2014.....
271790 AD	9 EAST COAST POWER.....	12/31/2010.....	12/31/2010.....	SCHEDULED REDEMPTION.....	.....	1,543,704	1,543,704	1,515,525	1,553,339	0	(9,635)	0	(9,635)	0	1,543,704	0	0	0	75,181	03/31/2012.....
277432 AC	4 EASTMAN CHEMICAL.....	12/10/2010.....	12/10/2010.....	TENDER.....	.....	24,710,400	20,000,000	21,833,600	21,467,454	0	(58,470)	0	(58,470)	0	21,408,985	0	3,301,415	3,301,415	2,103,819	06/15/2024.....
26835P AA	8 EDP FINANCE BV.....	F. 04/19/2010.....	04/19/2010.....	Various.....	.....	53,006,400	50,000,000	49,889,500	49,933,750	0	5,816	0	5,816	0	49,939,566	0	3,066,834	3,066,834	1,159,358	11/02/2012.....
284138 AJ	3 ELAN CORP PLC.....	F. 03/11/2010.....	03/11/2010.....	Various.....	.....	5,890,000	6,000,000	5,837,100	5,723,433	117,038	1,824	0	118,862	0	5,842,294	0	47,706	47,706	209,514	10/15/2016.....
29078E AA	3 EMBARQ CORP.....	07/13/2010.....	07/13/2010.....	Various.....	.....	30,798,050	29,800,000	29,713,354	29,716,112	0	512	0	512	0	29,716,624	0	1,081,426	1,081,426	1,139,287	06/01/2036.....
291011 AZ	7 EMERSON ELECTRIC CO.....	03/31/2010.....	03/31/2010.....	J.P. MORGAN SEC. INC.....	.....	5,248,150	5,000,000	4,987,650	4,988,952	0	494	0	494	0	4,989,446	0	258,704	258,704	97,969	04/15/2015.....
29266F AA	2 ENDURANCE CLO I LTD.....	11/15/2010.....	11/15/2010.....	Various.....	.....	18,116,033	18,899,753	17,579,506	14,882,209	0	186,544	0	186,544	0	17,854,384	0	261,649	261,649	31,165	02/15/2014.....
29288B AB	7 ENEL FINANCE INTERNATION.....	F. 06/29/2010.....	06/29/2010.....	RBC CAPITAL MARKETS.....	.....	5,381,850	5,000,000	5,568,800	5,564,036	0	(31,205)	0	(31,205)	0	5,532,831	0	(150,981)	(150,981)	249,132	09/15/2017.....
29268B AD	3 ENEL FINANCE INTL SA.....	F. 02/12/2010.....	02/12/2010.....	Various.....	.....	20,341,500	20,000,000	19,946,000	19,948,305	0	1,036	0	1,036	0	19,949,341	0	392,159	392,159	262,101	10/07/2014.....
BL6592 82	0 ENERGYSOLUTIONS LLC.....	.....	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....	.....	52,424	52,424	51,113	0	0	45	0	45	0	51,159	0	1,265	1,265	0	08/13/2016.....
LN3334 66	8 INTEGRA TC LLC 2ND LIEN.....	12/31/2010.....	12/31/2010.....	Various.....	.....	18,195,433	20,014,370	16,439,881	16,480,257	0	101,992	0	101,992	0	16,595,394	0	1,600,039	1,600,039	82,321	04/19/2014.....
LN3334 78	3 INTEGRA TC LLC REVOLVING 2ND LIEN.....	.....	11/05/2010.....	Various.....	.....	9,262,500	10,000,000	9,094,626	8,455,000	951,322	27,001	205,822	772,501	0	9,227,500	0	35,000	35,000	233,912	04/19/2014.....
29364L AN	2 ENERGY GULF STATES.....	.....	11/04/2010.....	CALLED.....	.....	4,670,000	4,670,000	4,670,000	4,670,000	0	0	0	0	0	4,670,000	0	0	0	308,512	08/01/2015.....
29385P AP	7 ENERGY GULF STATES LA.....	.....	04/07/2010.....	CREDIT SUISSE.....	.....	6,171,120	6,000,000	5,995,200	5,995,252	0	59	0	59	0	5,995,310	0	175,810	175,810	177,017	10/01/2024.....
29364W AA	6 ENERGY LOUISIANA LLC.....	.....	10/25/2010.....	CALLED.....	.....	9,702,000	9,702,000	9,276,567	9,290,268	0	27,821	0	27,821	0	9,318,089	0	383,911	383,911	569,184	04/01/2019.....
29365T AW	2 ENERGY TEXAS INC.....	.....	03/05/2010.....	Bedrock Securities LLC.....	.....	5,665,750	5,000,000	5,536,560	5,521,894	0	(8,520)	0	(8,520)	0	6,565,339	0	(899,589)	(899,589)	216,719	02/01/2019.....
293791 AR	9 ENTERPRISE PRODUCTS OPER.....	.....	10/05/2010.....	Various.....	.....	10,063,500	10,000,000	9,997,900	9,175,000	822,906	2	0	822,908	0	9,997,908	0	64,592	64,592	864,107	01/15/2068.....
26882P AR	3 ERAC USA FINANCE COMPANY.....	.....	05/04/2010.....	BARCLAYS CAPITAL.....	.....	5,214,050	5,000,000	5,055,900	5,051,913	0	(307)	0	(307)	0	5,051,606	0	162,444	162,444	145,167	06/01/2034.....
296313 AB	5 ESCO CORP.....	.....	12/21/2010.....	Various.....	.....	9,100,000	10,000,000	9,011,185	8,920,805	144,627	126,541	0	271,168	0	9,191,973	0	(91,973)	(91,973)	300,808	12/15/2013.....
29667W AA	0 ESSAR STEEL ALGOMA INC.....	A. 08/03/2010.....	08/03/2010.....	Various.....	.....	8,014,063	8,000,000	7,881,101	7,881,925	0	6,927	0	6,927	0	7,888,853					

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10				Change in Book/Adjusted Carrying Value			16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value		11	12	13	14	15						
CUSIP Identification	Description	Filing Information	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Year's Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
30161N AD	3 EXELON CORP.....	...	02/16/2010.	SECURITIES	...	2,078,520	2,000,000	2,060,740	2,057,886	0	0	(1,269)	0	0	(1,269)	2,056,618	0	21,902	21,902	66,422	06/15/2015.
303901 AB	8 FAIRFAX FINANCIAL HLDGS.....	...	10/07/2010.	SEA PORT GROUP SECURITIES	...	2,062,500	2,000,000	1,866,940	1,726,490	0	0	5,540	0	0	5,540	1,732,029	0	330,471	330,471	165,078	04/15/2026.
309588 AE	1 FARMERS EXCHANGE CAPITAL.....	...	08/24/2010.	ACCOUNTING.....	...	0	10,000,000	0	0	0	0	0	0	0	0	0	0	0	0	586,000	07/15/2048
30244X AC	4 FC CBO IV LTD CORP.....	F.	09/15/2010.	SCHEDULED REDEMPTION.....	...	869,919	868,919	829,818	16,900,000	0	0	39,101	0	0	39,101	868,919	0	0	0	10,630	09/15/2012.
314275 AC	2 FEDERATED RETAIL HOLDING.....	...	09/22/2010.	Various.....	...	19,525,000	20,000,000	18,581,137	19,525,000	0	1,474,723	13,394	0	0	1,488,117	18,388,117	0	1,136,883	1,136,883	1,208,594	03/15/2037.
31331F AU	5 FEDEX CORP 1997 PASS TST.....	...	01/15/2010.	SCHEDULED REDEMPTION.....	...	274,840	274,840	300,995	299,181	0	0	(24,340)	0	0	(24,340)	274,840	0	0	0	20,613	01/15/2018.
31659T DS	1 FIELDSTONE MORTGAGE INVESTMENT CORP.....	...	12/25/2010.	SCHEDULED REDEMPTION.....	...	416,279	416,279	392,734	0	0	0	23,546	0	0	23,546	416,279	0	0	0	2,095	12/25/2035.
317350 AU	0 FINANCE AMERICA MORTGAGE LOAN TRUST.....	...	12/25/2010.	Various.....	...	810,589	810,589	501,901	529,820	0	0	248,116	32,434	0	215,682	810,589	0	0	0	4,684	06/25/2034.
31769P AB	6 FINL SECURITY ASSUR HLGS.....	...	03/17/2010.	Various.....	...	10,138,750	15,000,000	11,788,989	10,800,000	0	0	526	0	0	526	10,800,526	0	(661,776)	(661,776)	235,733	12/15/2066.
LN3610	56 2 FIRST DATA CORPORATION.....	...	07/14/2010.	Various.....	...	13,117,621	14,772,324	12,456,887	12,775,775	0	0	80,204	0	0	80,204	12,855,980	0	261,641	261,641	110,750	09/24/2014.
32027L AB	1 FIRST FRANKLIN MTG LOAN ASSET BACKED.....	...	12/25/2010.	SCHEDULED REDEMPTION.....	...	337,711	337,711	311,749	322,970	0	0	14,740	0	0	14,740	337,711	0	0	0	632	10/25/2036.
32027N FE	6 FIRST FRANKLIN MTG LOAN ASSET BACKED.....	...	12/25/2010.	Various.....	...	757,509	757,509	343,158	401,770	0	0	404,423	48,684	0	355,739	757,509	0	0	0	8,009	03/25/2034.
32028G AC	9 FIRST FRANKLIN MTG LOAN ASSET BACKED.....	...	12/25/2010.	SCHEDULED REDEMPTION.....	...	730,067	730,067	695,389	730,067	0	0	0	0	0	0	730,067	0	0	0	1,435	11/25/2036.
32029A AC	1 FIRST FRANKLIN MTG LOAN ASSET BACKED.....	...	11/17/2010.	Various.....	...	37,795,349	50,022,351	28,137,572	28,023,868	0	0	5,634,178	0	0	5,634,178	35,906,580	0	1,888,769	1,888,769	157,458	12/25/2037.
32051D 5M	0 FIRST HORIZON MORTGAGE PASS-THROUGH.....	...	10/19/2010.	Various.....	...	13,924,398	13,352,206	13,606,632	12,864,781	0	747,155	92,267	71,034	0	768,388	13,633,169	0	291,229	291,229	659,740	10/25/2032.
32051G MB	8 FIRST HORIZON MORTGAGE PASS-THROUGH.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	12,990,673	12,990,673	13,086,362	13,021,208	0	0	(30,534)	0	0	(30,534)	12,990,673	0	0	0	418,701	06/25/2035.
32051G Y2	5 FIRST HORIZON MORTGAGE PASS-THROUGH.....	...	12/01/2010.	Various.....	...	2,177,125	2,177,125	2,129,783	2,140,364	0	0	47,251	10,490	0	36,761	2,177,125	0	0	0	74,922	05/25/2036.
30247T AA	4 FMA CBO FUNDING LTD.....	F.	08/15/2010.	Various.....	...	2,837,737	2,837,737	2,711,736	0	0	0	126,000	26,680	0	99,320	2,837,737	0	0	0	13,242	02/15/2013.
BL7101 71	2 FOCUS BRANDS INC.....	...	12/31/2010.	Various.....	...	409,091	409,091	405,000	0	0	0	60	0	0	60	405,060	0	4,031	4,031	1,620	11/05/2016.
34529D AC	6 FORD CREDIT AUTO LEASE TRUST.....	...	12/15/2010.	SCHEDULED REDEMPTION.....	...	8,084,662	8,084,662	8,280,754	8,245,022	0	0	(160,360)	0	0	(160,360)	8,084,662	0	0	0	290,916	01/15/2014.
34528R AC	6 FORD CREDIT AUTO OWNER TRUST.....	...	07/15/2010.	Various.....	...	8,107,796	8,107,796	8,107,796	0	0	0	0	0	0	0	8,107,796	0	0	0	61,619	08/15/2011.
34528W AF	8 FORD CREDIT AUTO OWNER TRUST.....	...	07/15/2010.	Various.....	...	19,910,270	19,904,080	19,904,080	19,904,080	0	0	0	0	0	0	19,904,080	0	6,190	6,190	51,459	11/15/2011.
LN4403 01	7 FORD DOMESTIC REVOLVING.....	...	11/04/2010.	Various.....	...	7,309,904	7,853,825	6,978,930	6,701,931	0	782,205	64,572	451,410	0	395,367	7,097,298	0	212,606	212,606	213,749	11/30/2013.
LN3032 49	4 FORD MOTOR COMPANY B1.....	...	07/08/2010.	Various.....	...	26,002,926	27,202,278	24,938,803	24,973,837	0	0	104,324	0	0	104,324	25,078,160	0	924,766	924,766	305,486	12/15/2013.
BL5513 92	6 FORD MOTOR COMPANY B-2.....	...	04/05/2010.	Various.....	...	2,426,187	2,640,975	2,423,094	2,340,696	0	170,101	7,635	85,223	0	92,513	2,433,209	0	(7,022)	(7,022)	29,404	12/15/2013.
302569 AA	6 FPL ENERGY VA.....	...	12/31/2010.	SCHEDULED REDEMPTION.....	...	354,598	354,598	354,598	354,598	0	0	0	0	0	0	354,598	0	0	0	26,666	06/30/2019.
302570 AX	4 FPL GROUP CAPITAL INC.....	...	12/16/2010.	Various.....	...	6,990,000	7,000,000	6,932,220	6,932,451	0	0	100	0	0	100	6,932,551	0	57,449	57,449	468,086	06/15/2067.
31395F KK	9 FEDERAL NATIONAL MTG ASSOC.....	...	01/01/2010.	SCHEDULED REDEMPTION.....	...	(24,154)	24,154	24,154	0	0	0	0	0	0	0	0	0	(24,154)	(24,154)	0	03/15/2024.
BL5469 62	4 FREEDOM COMMUNICATIONS A.....	...	11/30/2010.	Various.....	...	1,248,889	1,248,889	1,198,404	0	0	0	3,033	13,391	0	(10,358)	1,201,436	0	47,453	47,453	7,705	04/30/2014.
35638P AC	4 FREEDOM GROUP INC.....	...	12/02/2010.	Various.....	...	0	5,000,000	5,312,500	5,303,870	0	0	(1,786)	0	0	(1,786)	(22,915)	0	22,915	22,915	230,625	08/01/2015.
LN4389 26	5 FREESCALE SEMICONDUCTOR INCREMENTAL.....	...	04/13/2010.	Various.....	...	15,970,255	15,924,799	14,889,546	14,958,545	0	0	43,837	0	0	43,837	15,002,382	0	967,873	967,873	747,450	12/15/2014.
363620 AF	2 GALLATIN FUNDING LTD.....	F.	11/15/2010.	Various.....	...	720,000	720,000	698,780	0	0	0	21,220	4,120	0	17,100	720,000	0	0	0	2,811	05/15/2013.
36828T AE	8 GAZ CAPITAL SA.....	F.	03/03/2010.	BARCLAYS CAPITAL.....	...	10,915,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	915,000	915,000	332,628	04/11/2018.
36158Y GZ	6 GE CAPITAL COMMERCIAL MORTGAGE CORP.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	2,405,723	2,405,723	2,279,046	2,369,458	0	0	36,265	0	0	36,265	2,405,723	0	0	0	91,274	12/10/2037.
36828Q HV	1 GE CAPITAL COMMERCIAL MORTGAGE CORP.....	...	02/02/2010.	PRESSPRICH (R.W.) & CO.....	...	10,247,656	10,000,000	9,975,000	9,978,303	0	0	1,333	0	0	1,333	9,979,635	0	268,021	268,021	86,489	07/10/2039.
369604 AY	9 GENERAL ELECTRIC CO.....	...	01/15/2010.	Various.....	...	10,721,850	10,000,000	10,269,700	10,224,807	0	0	(3,676)	0	0	(3,676)	10,221,131	0	500,719	500,719	235,417	02/01/2013.
LN3419 11	3 GENERAL MOTORS ACCEPTANCE.....	...	02/03/2010.	JP MORGAN CHASE-BANK DEBT	...	8,430,417	10,000,000	7,709,250	7,859,572	0	0	67,807	0	0	67,807	7,927,380	0	503,037	503,037	52,553	06/11/2012.
BL5336 55	9 GENTEK HOLDING B.....	...	12/31/2010.	CITIBANK NA BANK DEBT	...	0	0	0	0	0	0	0	0	0	0	0	0	0	0	6,417	10/29/2013.
37990V AA	3 GLOBAL AVIATION HOLDINGS.....	...	12/20/2010.	VOLUNTARY EXCHANGE.....	...	4,790,634	5,000,000	4,712,250	4,732,948	0	0	57,686	0	0	57,686	4,790,634	0	0	0	946,944	08/15/2013.
361649 MK	5 GMAC COMMERCIAL MORTGAGE SEC.....	...	06/16/2010.	Various.....	...	2,380,152	2,380,152	2,443,374	2,407,383	0	0	(27,231)	0	0	(27,231)	2,380,152	0	0	0	62,049	08/16/2033.
36168L AA	9 GMAC MORTGAGE CORP LOAN TRUST.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	3,822,179	3,822,179	3,812,623	0	0	0	9,555	0	0	9,555	3,822,179	0	0	0	55,718	07/25/2040.
38012H AA	6 GMAC OVERDRIVE AUTO LOAN SYNDICATE.....	...	12/15/2010.	SCHEDULED REDEMPTION.....	...	11,025,870	11,025,870	10,460,920	10,711,119	0	0	314,751	0	0	314,751	11,025,870	0	0	0	121,577	08/31/2011.
381425 AC	1 GOLDMAN SACHS ASSET MANAGEMENT.....	F.	06/10/2010.	Various.....	...	975,822	1,545,000	1,000,388	1,004,945	0	0	19,963	0	0	19,963	1,024,908	0	(49,086)	(49,086)	7,078	08/01/2022.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11	12	13	14	15	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
382550 AU 5	GOODYEAR TIRE & RUBBER.....	...	09/29/2010.....	CALLED.....	...	3,135,000	3,000,000	2,306,963	2,363,904	0	60,226	0	60,226	0	2,424,130	0	710,870	710,870	336,000	07/01/2015.
382550 AZ 4	GOODYEAR TIRE & RUBBER C.....	...	02/18/2010.....	Knight Libertas LLC.....	...	1,077,500	1,000,000	990,000	990,637	0	151	0	151	0	990,788	0	86,712	86,712	28,583	05/15/2016.
38470R AG 6	GRAHAM PACK CO LP/GPC.....	...	12/06/2010.....	Various.....	...	4,928,817	5,000,000	4,920,856	4,934,049	0	7,262	12,494	(5,232)	0	4,928,817	0	0	0	426,250	01/01/2017.
38500V AH 9	GRAMERCY REAL ESTATE CDO.....	F.	11/23/2010.....	Various.....	...	630,000	3,500,000	187,250	175,000	0	0	17,500	(17,500)	0	157,500	0	472,500	472,500	51,670	07/25/2041.
LN3248 10 8	GRAY TELEVISION INC B.....	...	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....	...	0	0	0	0	0	0	0	0	0	0	0	0	0	18,817	12/31/2014.
39121J AG 5	GREAT RIVER ENERGY.....	...	07/01/2010.....	SCHEDULED REDEMPTION.....	...	615,891	615,891	622,647	622,561	0	(6,669)	0	(6,669)	0	615,891	0	0	0	44,547	07/01/2038.
BL5508 43 9	GREEN TREE CREDIT SOLUTIONS.....	...	01/27/2010.....	DEUTSCHE BANK SEC INC.....	...	14,552,500	15,000,000	14,250,000	14,250,000	0	4,161	0	4,161	0	14,254,161	0	298,339	298,339	55,778	12/15/2015.
40049J AY 3	GRUPO TELEvisa S.A.....	F.	03/23/2010.....	VOLUNTARY EXCHANGE.....	...	9,832,454	10,000,000	9,831,900	9,832,049	0	405	0	405	0	9,832,454	0	0	0	207,951	01/15/2040.
40049J AZ 0	GRUPO TELEvisa S.A.....	F.	12/13/2010.....	BBVA Securities Inc.....	...	5,313,150	5,000,000	4,916,227	0	0	661	0	661	0	4,916,888	0	396,262	396,262	344,132	01/15/2040.
362332 AH 1	GS MORTGAGE SECURITIES CORPORATION II.....	...	03/18/2010.....	MORGAN STANLEY & CO.....	...	9,154,688	15,000,000	7,564,426	7,784,721	0	0	0	0	0	7,784,721	0	1,369,967	1,369,967	262,360	11/10/2039.
362341 D6 3	GSAA HOME EQUITY TRUST.....	...	12/25/2010.....	SCHEDULED REDEMPTION.....	...	2,595,208	2,595,208	2,549,792	0	0	45,416	0	45,416	0	2,595,208	0	0	0	3,590	01/25/2036.
36242D JQ 7	GSMP'S MORTGAGE LOAN TRUST.....	...	12/25/2010.....	SCHEDULED REDEMPTION.....	...	467,974	467,974	467,444	467,526	0	448	0	448	0	467,974	0	0	0	1,895	06/25/2034.
3622N6 AA 7	GSR MORTGAGE LOAN TRUST.....	...	12/01/2010.....	SCHEDULED REDEMPTION.....	...	2,206,810	2,206,810	1,948,422	1,943,149	0	263,661	0	263,661	0	2,206,810	0	0	0	77,911	05/25/2047.
36242D 5X 7	GSR MTGE LN 2005-5 F 2A3.....	...	05/01/2010.....	Various.....	...	36,982,481	36,428,142	37,191,919	36,723,898	0	34,480	0	34,480	0	36,758,378	0	224,103	224,103	736,779	06/25/2035.
40255S AA 4	GULF STREAM COMPASS CLO LTD.....	F.	03/24/2010.....	Various.....	...	23,149,454	24,244,769	21,931,414	21,993,664	0	216,507	0	216,507	0	22,210,171	0	939,283	939,283	56,875	07/15/2016.
G4209V AB 1	GULF STREAM SEXTANT CLO LTD.....	F.	01/04/2010.....	J.P. MORGAN SEC. INC.....	...	14,118,750	15,000,000	13,762,500	13,789,756	0	6,057	0	6,057	0	13,795,812	0	322,938	322,938	9,311	08/21/2020.
BL7159 21 5	GYMBOREE CORP.....	...	12/13/2010.....	CREDIT SUISSE-BANK DEBT.....	...	5,018,750	5,000,000	4,975,000	0	0	0	0	0	0	4,975,000	0	43,750	43,750	0	11/23/2017.
410345 AF 9	HANESBRANDS INC.....	...	10/20/2010.....	J.P. MORGAN SEC. INC.....	...	4,998,750	4,650,000	4,656,845	4,656,841	0	(1,328)	0	(1,328)	0	4,655,513	0	343,237	343,237	325,500	12/15/2016.
412690 AB 5	HARLAND CLARKE HOLDINGS.....	...	08/18/2010.....	Various.....	...	3,835,313	4,000,000	3,458,270	3,519,366	0	35,509	0	35,509	0	3,554,876	0	280,437	280,437	254,257	05/15/2015.
41283D AC 7	HARLEY/DAVIDSON INC.....	...	04/12/2010.....	MORGAN STANLEY & CO.....	...	10,082,500	10,000,000	9,983,900	9,984,183	0	807	0	807	0	9,984,990	0	97,510	97,510	225,208	12/15/2014.
41283D AB 9	HARLEY-DAVIDSON FUNDING.....	...	05/04/2010.....	J.P. MORGAN SEC. INC.....	...	5,133,750	5,000,000	4,990,250	4,991,402	0	268	0	268	0	4,991,670	0	142,080	142,080	134,111	06/15/2018.
41283A CE 7	HARLEY-DAVIDSON MOTORCYCLE TRUST.....	...	12/15/2010.....	SCHEDULED REDEMPTION.....	...	1,499,666	1,499,666	1,540,497	1,528,494	0	(28,828)	0	(28,828)	0	1,499,666	0	0	0	44,324	10/15/2012.
413627 BG 4	HARRAHS OPERATING CO INC.....	...	01/27/2010.....	VOLUNTARY EXCHANGE.....	...	770,470	2,800,000	760,000	770,470	0	0	0	0	0	770,470	0	0	0	32,667	12/15/2018.
413627 BK 5	HARRAHS OPERATING CO INC.....	...	01/27/2010.....	VOLUNTARY EXCHANGE.....	...	7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	122,500	06/01/2017.
BL5299 82 3	HARRAHS OPERATING CO INC-B4.....	...	11/23/2010.....	Various.....	...	16,134,768	16,000,000	15,664,414	15,669,634	0	1,749	0	1,749	0	15,671,382	0	463,386	463,386	315,083	10/31/2016.
416515 AW 4	HARTFORD FINL SVCS GRP.....	...	01/07/2010.....	Various.....	...	7,857,500	8,000,000	7,679,967	7,680,000	0	83	0	83	0	7,680,083	0	177,417	177,417	48,073	06/15/2038.
418056 AS 6	HASBRO INC.....	...	11/22/2010.....	Various.....	...	837,018	840,000	844,200	0	0	(5)	0	(5)	0	844,195	0	(7,177)	(7,177)	10,520	03/15/2040.
LN4757 66 9	HAWAIIAN TELCOM COMMUN.....	...	11/30/2010.....	BANC OF AMERICA SEC LLC.....	...	2,451,264	2,451,264	2,451,264	0	0	0	0	0	0	2,451,264	0	0	0	0	10/28/2015.
BL5480 65 4	HAYES LEMMERZ INTL-HLI NEW MONEY.....	...	04/29/2010.....	Various.....	...	10,069,800	10,000,000	9,600,000	9,601,725	0	11,426	0	11,426	0	9,613,150	0	456,650	456,650	203,044	12/11/2013.
404119 BG 3	HCA INC.....	...	06/08/2010.....	VOLUNTARY EXCHANGE.....	...	5,900,686	6,000,000	5,897,767	5,897,767	0	2,920	0	2,920	0	5,900,686	0	0	0	389,813	02/15/2020.
421924 BG 5	HEALTHSOUTH CORP.....	...	05/04/2010.....	Chapdelaine & Co.....	...	2,025,000	2,000,000	1,966,540	1,966,714	0	751	0	751	0	1,967,465	0	57,535	57,535	70,417	02/15/2020.
42307T AH 1	HEINZ (H.I.) FINANCE CO.....	...	05/03/2010.....	GOLDMAN SACHS.....	...	11,720,800	10,000,000	10,811,449	10,807,798	0	(3,224)	0	(3,224)	0	10,804,574	0	916,226	916,226	548,229	08/01/2039.
LN3064 57 0	HERBST GAMING B.....	...	11/24/2010.....	Various.....	...	6,038,361	11,217,582	5,359,661	5,502,938	0	0	0	0	0	5,502,938	0	535,423	535,423	65,918	12/02/2011.
LN3766 58 8	HERBST GAMING B2.....	...	11/23/2010.....	Various.....	...	2,485,660	4,215,484	2,184,385	2,181,513	0	0	29,761	32,891	0	2,214,404	0	271,256	271,256	0	12/02/2011.
LN3064 61 2	HERBST GAMING DELAYED DRAW B.....	...	11/24/2010.....	Various.....	...	4,804,567	8,516,815	4,121,417	4,062,281	0	76,797	0	76,797	0	4,139,078	0	665,489	665,489	72,534	12/02/2011.
LN1685 56 6	HERBST GAMING REVOLVING COMMITMENT.....	...	11/24/2010.....	Various.....	...	8,648,704	14,706,405	7,588,125	7,647,330	0	0	0	0	0	7,647,330	0	1,001,374	1,001,374	0	12/02/2011.
42809H AA 5	HESS CORP.....	...	03/16/2010.....	MIZUHO SECURITIES USA INC.....	...	5,725,550	5,000,000	5,637,360	5,607,947	0	(29,655)	0	(29,655)	0	5,578,292	0	147,258	147,258	208,056	02/15/2014.
428300 B* 7	HEXION SPECIALTY CHEMICALS C1.....	...	12/31/2010.....	CREDIT SUISSE-BANK DEBT.....	...	0	0	0	0	0	0	0	0	0	0	0	0	0	55,616	05/05/2013.
LN2993 75 3	HEXION SPECIALTY CHEMICALS -C4.....	...	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....	...	25,000	25,000	24,500	0	0	0	0	0	0	0	0	0	0	1,646	05/03/2013.
BL6895 50 4	HGI HOLDINGS Initial Term.....	...	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....	...	315,639	315,639	306,170	0	0	14	0	14	0	24,514	0	486	486	0	07/27/2016.
BL5897 14 7	HHL HOLDINGS LLC.....	...	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....	...	82,893	62,893	61,317	0	0	786	0	786	0	306,956	0	8,683	8,683	7,650	03/31/2015.
BL6018 87 5	HOFFMASTER GROUP INC.....	...	12/31/2010.....	Various.....	...	62,893	62,893	61,317	0	0	57	0	57	0	61,374	0	1,519	1,519	829	06/02/2016.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
43474T AB 9	HOLCIM LTD.....	F.	12/02/2010.	CITIGROUP GLOBAL MARKETS.....		4,950,850	5,000,000	4,877,450	4,877,764	0	1,187	0	1,187	0	4,878,951	0	71,889	71,889	408,681	09/29/2039.
437076 AP 7	HOME DEPOT INC.....		06/29/2010.	MIZUHO SECURITIES USA INC.....		10,939,250	10,000,000	10,125,950	10,125,112	0	(13,417)	0	(13,417)	0	10,111,995	0	827,555	827,555	372,000	03/01/2016.
441812 GM 0	HOUSEHOLD FIN CO.....		07/15/2010.	MATURED.....		5,300,000	5,300,000	5,562,721	5,321,877	0	(21,877)	0	(21,877)	0	5,300,000	0	.....	.....	424,000	07/15/2010.
40431K AA 8	HSI ASSET LOAN OBLIGATION.....		12/25/2010.	SCHEDULED REDEMPTION.....		3,018,345	3,018,345	2,302,435	2,517,957	0	500,388	0	500,388	0	3,018,345	0	.....	.....	6,225	12/25/2036.
40431L AB 4	HSI ASSET LOAN OBLIGATION.....		12/01/2010.	SCHEDULED REDEMPTION.....		2,469,918	2,469,918	2,009,387	2,030,723	0	439,194	0	439,194	0	2,469,918	0	.....	.....	90,444	01/25/2037.
40432B AR 0	HSI ASSET LOAN OBLIGATION.....		10/21/2010.	Various.....		27,296,994	29,148,382	26,816,511	27,733,342	0	(534,504)	0	(534,504)	0	27,198,839	0	98,155	98,155	1,431,060	09/25/2037.
446146 AD 4	HUNTINGTON AUTO TRUST.....		12/15/2010.	SCHEDULED REDEMPTION.....		2,568,868	2,568,868	2,638,608	2,610,301	0	(41,433)	0	(41,433)	0	2,568,868	0	.....	.....	74,063	04/16/2012.
446146 AE 2	HUNTINGTON AUTO TRUST.....		12/15/2010.	SCHEDULED REDEMPTION.....		1,150,239	1,150,239	1,152,755	1,151,724	0	(1,485)	0	(1,485)	0	1,150,239	0	.....	.....	12,338	04/16/2012.
44841A AA 6	HUTCHISON WHAMPOA FINANC.....	F.	10/27/2010.	GOLDMAN SACHS.....		5,383,550	5,000,000	4,991,450	4,991,832	0	1,066	0	1,066	0	4,992,898	0	390,652	390,652	263,368	09/11/2015.
449130 AF 0	HYNIX SEMICONDUCTOR INC.....	F.	08/25/2010.	GOLDMAN SACHS.....		2,528,400	2,580,000	980,400	954,600	0	.....	.....0	.....	.....0	954,600	0	1,573,800	1,573,800	137,143	06/27/2017.
LN2997 84 6	IDEARC INC B.....		03/12/2010.	MANDATORY EXCHANGE.....		1,566,808	3,000,000	1,238,559	1,238,559	0	.....	.....0	.....	.....0	1,238,559	0	328,249	328,249	.....	11/17/2014.
451713 AC 5	IKON OFFICE.....		12/03/2010.	TENDER.....		6,303,000	6,303,000	6,232,485	5,843,067	0	10,215	0	10,215	0	5,853,282	0	449,718	449,718	501,018	11/01/2027.
451713 AA 9	IKON OFFICE SOLUTIONS.....		12/03/2010.	TENDER.....		7,000,000	7,000,000	6,570,000	5,634,149	0	37,382	0	37,382	0	5,671,530	0	1,328,470	1,328,470	475,125	12/01/2025.
452559 AA 5	IMPAC SECURED ASSETS CORP.....		12/25/2010.	SCHEDULED REDEMPTION.....		4,582,055	4,582,055	4,226,946	.....	.....0	355,109	0	355,109	0	4,582,055	0	.....	.....	5,697	03/25/2037.
45320K AA 1	IMPRESS METAL PACK HLDG.....	F.	09/09/2010.	INTERNATIONAL.....		4,825,000	5,000,000	4,825,592	4,798,371	0	23,497	0	23,497	0	4,888,073	0	(63,073)	(63,073)	159,921	09/15/2013.
45338F AC 8	INDALEX HOLDING.....		12/07/2010.	Various.....		46,875	7,500,000	120,954	75	74,925	0	18,750	56,175	0	56,250	0	(9,375)	(9,375)	.....	02/01/2014.
456679 AA 7	INDYMAC INDA MORTGAGE LOAN TRUST.....		12/01/2010.	SCHEDULED REDEMPTION.....		8,160,113	8,160,113	7,548,381	7,560,892	0	599,221	0	599,221	0	8,160,113	0	.....	.....	293,794	06/25/2037.
45669A AB 0	INDYMAC INDA MORTGAGE LOAN TRUST.....		12/01/2010.	SCHEDULED REDEMPTION.....		2,495,903	2,495,903	1,825,839	1,841,925	0	653,978	0	653,978	0	2,495,903	0	.....	.....	89,389	03/25/2037.
45680L LL 1	INDYMAC INDX MORTGAGE LOAN TRUST.....		12/01/2010.	SCHEDULED REDEMPTION.....		5,480,867	5,480,867	4,667,608	4,668,959	0	811,908	0	811,908	0	5,480,867	0	.....	.....	110,032	06/25/2035.
43709L AB 3	INDYMAC RESIDENTIAL ASSET BACKED TRUST.....		12/25/2010.	SCHEDULED REDEMPTION.....		1,195,929	1,195,929	959,557	.....	.....0	236,372	0	236,372	0	1,195,929	0	.....	.....	1,471	11/25/2036.
45773B AC 9	INNOPHOS INC.....		09/27/2010.	CALLED.....		5,147,900	5,000,000	3,495,626	3,674,628	0	149,553	0	149,553	0	3,824,182	0	1,323,718	1,323,718	495,521	08/15/2014.
BL5055 12 6	INTERSTATE BAKERIES A.....		05/24/2010.	Various.....		2,018,015	2,290,437	1,610,848	1,655,655	3,074	10,190	0	13,264	0	1,668,920	0	349,095	349,095	.....	02/03/2014.
BL5055 16 7	INTERSTATE BAKERIES B.....		05/24/2010.	Various.....		1,576,074	1,788,836	1,256,279	1,291,374	2,401	7,980	0	10,381	0	1,301,755	0	274,319	274,319	.....	02/03/2014.
460146 CF 8	INTL PAPER CO.....		11/04/2010.	BARCLAYS CAPITAL.....		2,912,225	2,500,000	2,841,150	.....	.....0	(1,114)	0	(1,114)	0	2,840,036	0	72,189	72,189	88,208	11/15/2039.
BL6186 18 5	INVENTIV HEALTH B.....		12/31/2010.	BANK DEBT PRINC PAYDOWN.....		35,000	35,000	34,475	.....	.....0	18	0	18	0	34,493	0	507	507	430	08/04/2016.
LN2689 22 9	IPAYMENT INC.....		01/14/2010.	BANC OF AMERICA SEC LLC.....		2,246,245	2,484,479	2,112,064	2,130,304	0	3,524	0	3,524	0	2,133,828	0	112,417	112,417	2,959	05/10/2013.
462846 AB 2	IRON MOUNTAIN INC.....		09/07/2010.	CALLED.....		4,636,135	4,577,000	4,577,000	.....	.....0	.....	.....0	.....	.....0	4,577,000	0	59,135	59,135	228,596	01/15/2015.
46489N AD 4	ISPAT INLAND ULC.....	A.	04/01/2010.	CALLED.....		5,162,500	5,000,000	4,956,250	4,960,509	0	1,876	0	1,876	0	4,962,386	0	200,114	200,114	243,750	04/01/2014.
465685 AF 2	ITC HOLDINGS CORP.....		06/23/2010.	Chapdelaine & Co.....		2,084,040	2,000,000	1,986,700	1,986,754	0	493	0	493	0	1,987,247	0	96,793	96,793	60,194	01/15/2020.
466313 AE 3	JABIL CIRCUIT INC.....		12/07/2010.	CITIGROUP GLOBAL MARKETS.....		2,240,000	2,000,000	1,922,860	1,926,110	0	8,338	0	8,338	0	1,934,448	0	305,552	305,552	206,236	07/15/2016.
471109 AB 4	JARDEN CORP.....		02/19/2010.	RBS Securities.....		2,010,000	2,000,000	2,010,000	.....	.....0	(55)	0	(55)	0	2,009,945	0	55	55	47,083	05/01/2017.
708130 AC 3	JC PENNEY CORPORATION IN.....		05/25/2010.	TENDER.....		6,097,520	5,863,000	5,786,488	5,206,344	582,716	422	0	583,138	0	5,789,482	0	308,038	308,038	228,413	10/15/2036.
472319 AC 6	JEFFERIES GROUP INC.....		12/09/2010.	JEFFERIES & CO.....		7,545,510	8,500,000	8,073,723	8,089,891	0	4,815	0	4,815	0	8,094,706	0	(549,196)	(549,196)	9,169	01/15/2036.
478366 AM 9	JOHNSON CONTROLS INC.....		03/15/2010.	MIZUHO SECURITIES USA INC.....		394,161	370,000	385,692	385,286	0	(824)	0	(824)	0	384,462	0	9,699	9,699	339,333	09/15/2013.
478366 AR 7	JOHNSON CONTROLS INC.....		12/09/2010.	Knight Liberties LLC.....		4,057,040	4,000,000	3,736,240	3,747,161	0	3,703	0	3,703	0	3,750,864	0	306,176	306,176	113,667	01/15/2036.
478366 AR 8	JOHNSON CONTROLS INC.....		07/22/2010.	CF GLOBAL TRADING.....		2,214,940	2,000,000	2,056,760	2,055,628	0	(4,594)	0	(4,594)	0	2,051,035	0	163,905	163,905	.....	01/15/2016.
BL5508 31 4	JOHNSON DIVERSEY B.....		12/31/2010.	CITIBANK NA BANK DEBT.....		.....	.....	.....	.....	.....0	.....	.....0	.....	.....0	.....	.....0	.....	.....	7,639	11/24/2015.
479269 AE 2	JOHNSONDIVERSEY HOLD INC.....		02/01/2010.	GOLDMAN SACHS.....		4,150,000	4,000,000	3,966,800	3,967,025	0	201	0	201	0	3,967,226	0	182,774	182,774	64,167	11/15/2019.
481238 AD 5	JP MORGAN AUTO RECEIVABLES TRUST.....		12/15/2010.	SCHEDULED REDEMPTION.....		8,602,851	8,602,851	8,842,909	8,781,996	0	(179,145)	0	(179,145)	0	8,602,851	0	.....	.....	258,325	12/15/2014.
46625Y DB 6	JP MORGAN CHASE COMMERCIAL MTGE SEC.....		12/01/2010.	SCHEDULED REDEMPTION.....		1,432,286	1,432,286	1,439,387	1,432,286	0	.....	.....0	.....	.....0	1,432,286	0	.....	.....	41,115	01/12/2037.
46825Y T9 4	JP MORGAN CHASE COMMERCIAL MTGE SEC.....		10/15/2010.	SCHEDULED REDEMPTION.....		3,134,318	3,134,318	2,945,989	2,123,248	0	148,518	0	148,518	0	3,134,318	0	.....	.....	7,171	07/15/2019.
46629Y AC 3	JP MORGAN CHASE COMMERCIAL MTGE SEC.....		09/09/2010.	J.P. MORGAN SEC. INC.....		5,217,969	5,000,000	4,867,969	.....	.....0	4,506	0	4,506	0	4,872,475	0	345,494	345,494	100,489	06/12/2047.
46626L GZ 7	JP MORGAN MORTGAGE ACQUISITION CORP.....		12/25/2010.	SCHEDULED REDEMPTION.....		336,843	336,843	331,791	333,075	0	3,769	0	3,769	0	336,843	0	.....	.....	760	02/25/2036.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
46629N AC 7	JP MORGAN MORTGAGE ACQUISITION CORP.	12/25/2010.	Various	Various		8,583	8,583	3,505	5,547	0	4,926	1,890	3,036	0	8,583	0	0	0	18	08/25/2036.
466247 EV 1	JP MORGAN MORTGAGE TRUST	12/01/2010.	Various	SCHEDULED REDEMPTION		2,044,875	2,044,875	2,084,369	1,858,919	226,740	121,829	9,072	339,497	0	2,044,875	0	0	0	76,367	09/25/2034.
466247 FB 4	JP MORGAN MORTGAGE TRUST	12/01/2010.	Various	SCHEDULED REDEMPTION		485,344	485,344	494,368	426,648	67,486	(8,789)	0	58,697	0	485,344	0	0	0	24,678	09/25/2034.
466247 JW 4	JP MORGAN MORTGAGE TRUST	12/01/2010.	Various	SCHEDULED REDEMPTION		2,123,581	2,123,581	2,203,115	1,872,649	360,121	(109,188)	0	250,933	0	2,123,581	0	0	0	92,444	11/25/2034.
466247 VH 3	JP MORGAN MORTGAGE TRUST	12/01/2010.	Various	SCHEDULED REDEMPTION		19,012,379	19,012,379	19,275,080	19,135,627	0	(123,248)	0	(123,248)	0	19,012,379	0	0	0	782,865	09/25/2035.
466247 VQ 3	JP MORGAN MORTGAGE TRUST	12/01/2010.	Various	SCHEDULED REDEMPTION		5,917,098	5,917,098	5,881,166	5,892,448	0	24,650	0	24,650	0	5,917,098	0	0	0	220,969	09/25/2020.
46628L AL 2	JP MORGAN MORTGAGE TRUST	12/01/2010.	Various	Various		2,098,081	2,098,081	2,065,184	2,090,938	0	29,877	22,735	7,142	0	2,098,081	0	0	0	67,016	06/25/2036.
46629A AH 4	JP MORGAN MORTGAGE TRUST	12/01/2010.	Various	Various		1,553,268	1,553,268	1,531,752	1,562,569	0	31,169	40,471	(9,302)	0	1,553,268	0	0	0	57,599	08/25/2036.
BL6955 21 7	JT BAKER HOLDINGS - AVANTOR	12/31/2010.	Various	Various		3,032,500	3,017,500	2,987,325	0	0	286	0	286	0	2,987,611	0	44,889	44,889	5,867	09/20/2016.
466268 AC 3	JWS CBO 2000-1, LTD.	02/04/2010.	DEUTSCHE BANK SEC INC.	DEUTSCHE BANK SEC INC.		7,483,890	7,597,857	7,103,997	7,192,589	0	27,796	0	27,796	0	7,220,385	0	263,505	263,505	37,879	07/28/2012.
BL6623 52 6	K2PURE SOLUTIONS NOCAL LP	12/31/2010.	BANK DEBT PRINC PAYDOWN	BANK DEBT PRINC PAYDOWN		12,500	12,500	11,750	0	0	24	0	24	0	11,774	0	726	726	0	09/15/2015.
486011 AF 6	KATONAH LTD.	10/25/2010.	SCHEDULED REDEMPTION	SCHEDULED REDEMPTION		300,000	300,000	293,625	0	0	6,375	0	6,375	0	300,000	0	1,537,141	1,537,141	597	01/25/2013.
48829# AA 2	KELSON ENERGY 1ST LIEN B.	11/15/2010.	Various	Various		19,086,644	19,217,964	16,727,107	17,098,518	0	450,985	0	450,985	0	17,549,503	0	0	0	0	03/08/2013.
49228R AC 7	KERN RIVER FUNDG.	12/31/2010.	Various	SCHEDULED REDEMPTION		996,004	996,004	1,066,209	1,063,842	0	(67,838)	0	(67,838)	0	996,004	0	0	0	41,097	07/31/2016.
49228R AE 3	KERN RIVER FUNDG.	12/31/2010.	Various	SCHEDULED REDEMPTION		441,188	441,188	447,329	447,252	0	(6,064)	0	(6,064)	0	441,188	0	0	0	12,513	04/30/2018.
50075N AB 0	KRAFT FOODS INC.	12/29/2010.	TENDER	TENDER		6,263,788	6,182,000	6,223,481	6,201,920	0	(10,571)	0	(10,571)	0	6,191,350	0	72,438	72,438	589,222	11/01/2011.
50075N AZ 7	KRAFT FOODS INC.	11/30/2010.	Various	Various		2,814,389	2,450,000	2,426,382	0	0	216	0	216	0	2,426,599	0	387,790	387,790	130,497	02/09/2040.
501044 CG 4	KROGER CO.	07/01/2010.	MORGAN STANLEY & CO.	MORGAN STANLEY & CO.		5,832,100	5,000,000	5,576,050	0	0	(31,255)	0	(31,255)	0	5,544,795	0	287,305	287,305	286,222	08/15/2017.
501044 CM 1	KROGER CO THE	02/01/2010.	COHEN & COMPANY SEC. LLC	COHEN & COMPANY SEC. LLC		17,761,280	17,500,000	17,480,575	17,481,301	0	138	0	138	0	17,481,439	0	279,841	279,841	203,179	10/01/2015.
LN3391 31 2	KRONOS INC/NA 2ND LIEN	01/28/2010.	Various	Various		9,425,000	10,000,000	8,367,533	8,460,034	0	11,442	0	11,442	0	8,471,476	0	953,524	953,524	39,171	06/11/2015.
502413 AX 5	L-3 COMMUNICATIONS CORP.	05/14/2010.	Various	VOLUNTARY EXCHANGE		9,965,906	10,000,000	9,964,880	9,964,200	0	1,026	0	1,026	0	9,965,906	0	0	0	320,667	10/15/2019.
LN2270 29 3	LA PALOMA GENERATING 1ST LIEN	12/31/2010.	Various	Various		525,202	588,676	496,587	502,435	9,114	7,673	4,963	11,824	0	514,258	0	10,944	10,944	0	08/16/2012.
LN2270 25 1	LA PALOMA GENERATING 1ST LIEN	12/31/2010.	Various	Various		6,554,798	7,351,775	6,213,615	6,274,740	113,683	73,375	49,797	137,261	0	6,412,000	0	142,798	142,798	0	08/16/2012.
LN2254 38 8	LA PALOMA GENERATING 1ST LIEN	08/19/2010.	Various	Various		1,146,635	1,290,685	1,090,413	1,101,599	21,374	15,860	10,592	26,642	0	1,128,242	0	18,393	18,393	4,354	08/16/2012.
LN2254 42 0	LA PALOMA GENERATING 2ND LIEN	02/01/2010.	BANC OF AMERICA SEC LLC	BANC OF AMERICA SEC LLC		2,623,032	3,505,556	2,208,500	2,385,008	0	17,864	0	17,864	0	2,402,871	0	220,161	220,161	11,687	08/16/2013.
515055 AC 5	LANDMARK CDO.	12/01/2010.	SCHEDULED REDEMPTION	SCHEDULED REDEMPTION		4,231,930	4,231,930	4,136,712	0	0	95,218	0	95,218	0	4,231,930	0	0	0	35,237	06/01/2013.
BL5054 48 3	LEAR 2ND LIEN REORGANIZED	03/26/2010.	Various	Various		10,064,673	10,000,000	10,038,442	10,010,488	26,639	(1,713)	0	24,926	0	10,035,414	0	29,259	29,259	0	11/09/2012.
LN2660 42 8	LEAR CORP.	01/08/2010.	CITIBANK NA BANK DEBT	CITIBANK NA BANK DEBT		6,293,092	8,000,000	7,095,725	6,320,000	943,135	5,341	0	948,476	0	7,268,476	0	(975,384)	(975,384)	(343,824)	04/25/2012.
BL5366 02 8	LEAR REORGANIZED EXIT DELAYED DRAW-1ST	03/26/2010.	Various	Various		9,407,074	9,375,000	9,323,562	9,324,622	0	1,430	0	1,430	0	9,326,052	0	81,022	81,022	210,993	11/09/2014.
52465# BG 9	LEGG MASON MTGE	12/10/2010.	SCHEDULED REDEMPTION	SCHEDULED REDEMPTION		135,293	135,293	158,969	0	0	(23,676)	0	(23,676)	0	135,293	0	0	0	1,637	01/10/2022.
52634W AC 8	LENOX STREET LTD.	11/23/2010.	CITIGROUP GLOBAL MARKETS	CITIGROUP GLOBAL MARKETS		45,000	30,000,000	150,107	225,000	0	0	0	0	0	225,000	0	(180,000)	(180,000)	141,340	03/04/2045.
527288 BC 7	LEUCADIA NATIONAL CORP.	01/11/2010.	JEFFERIES & CO.	JEFFERIES & CO.		5,910,000	6,000,000	5,560,161	5,603,270	4,240	1,438	0	5,678	0	5,608,949	0	301,051	301,051	141,313	03/15/2017.
529772 AE 5	LEXMARK INTL INC.	10/25/2010.	Various	Various		21,457,664	20,000,000	19,946,000	19,952,458	0	2,078	0	2,078	0	19,954,536	0	1,503,128	1,503,128	751,228	06/01/2018.
BL6930 87 1	LIGHTSQUARED INC.	11/24/2010.	UBS WARBURG LLC, BANK DEBT	UBS WARBURG LLC, BANK DEBT		4,646,783	5,000,000	4,600,000	0	0	10,710	0	10,710	0	4,610,710	0	36,073	36,073	0	10/03/2014.
532716 AM 9	LIMITED BRANDS INC.	09/20/2010.	Various	Various		15,306,250	15,000,000	14,965,950	14,972,306	0	1,093	0	1,093	0	14,973,400	0	332,850	332,850	871,125	07/15/2017.
534187 AW 9	LINCOLN NATIONAL CORP.	12/07/2010.	BAIRD (ROBERT W)	BAIRD (ROBERT W)		9,680,400	10,000,000	9,723,967	9,727,522	0	3,438	0	3,438	0	9,730,961	0	(50,561)	(50,561)	736,750	10/09/2037.
53657A AA 0	LISTON FUNDING LTD.	12/12/2010.	SCHEDULED REDEMPTION	SCHEDULED REDEMPTION		18,069,576	18,069,576	18,069,576	18,069,576	0	0	0	0	0	18,069,576	0	0	0	422,763	09/12/2017.
53657A AB 8	LISTON FUNDING LTD.	03/03/2010.	BANC OF AMERICA SECURITIES	BANC OF AMERICA SECURITIES		4,856,250	5,000,000	4,755,800	4,755,800	0	6,984	0	6,984	0	4,762,784	0	93,466	93,466	43,592	09/12/2017.
542512 AB 4	LONG BEACH MORTGAGE LOAN TRUST	09/25/2010.	SCHEDULED REDEMPTION	SCHEDULED REDEMPTION		385,435	385,435	372,065	0	0	0	0	0	0	385,435	0	0	0	379	12/25/2036.
542514 DV 3	LONG BEACH MORTGAGE LOAN TRUST	12/25/2010.	Various	Various		146,802	146,802	62,105	81,427	0	85,263	19,888	65,375	0	146,802	0	0	0	2,923	06/25/2033.
542514 EJ 9	LONG BEACH MORTGAGE LOAN TRUST	12/25/2010.	SCHEDULED REDEMPTION	SCHEDULED REDEMPTION		151,087	151,087	38,620	42,674	0	108,413	0	108,413	0	151,087	0	0	0	2,750	08/25/2033.
542514 GA 6	LONG BEACH MORTGAGE LOAN TRUST	12/25/2010.	Various	Various		188,135	188,135	50,347	61,734	0	134,038	7,637	126,401	0	188,135	0	0	0	1,948	06/25/2034.
542514 GS 7	LONG BEACH MORTGAGE LOAN TRUST	12/25/2010.	SCHEDULED REDEMPTION	SCHEDULED REDEMPTION		329,814	329,814	79,724	87,563	0	242,251	0	242,251	0	329,814	0	0	0	3,525	07/25/2034.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	CUSIP Identification	2	Description	3	Filing Date	4	Disposal Date	5	Name of Purchaser	6	Number of Shares of Stock	7	Consideration	8	Par Value	9	Actual Cost	10	Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16	Book/Adjusted Carrying Value at Disposal Date	17	Foreign Exchange Gain (Loss) on Disposal	18	Realized Gain (Loss) on Disposal	19	Total Gain (Loss) on Disposal	20	Bond Interest/Stock Dividends Received During Year	21	Maturity Date	
																				11	Unrealized Valuation Increase/(Decrease)	12	Current Year's (Amortization)/Accretion	13	Current Other Than Temporary Impairment Recognized	14	Total Change in B./A.C.V. (11+12-13)	15	Total Foreign Exchange Change in B./A.C.V.								
542514	HX	5	LONG BEACH MORTGAGE LOAN TRUST.....	...	12/25/2010.....	...	12/25/2010.....	Various.....	...	...	...	77,819.....	77,819.....	77,819.....	77,819.....	14,615.....	19,354.....	...	...	...	...	64,282.....	5,818.....	58,464.....	...	...	...	...	...	...	...	...	...	641.....	10/25/2034.....		
54251T	AC	3	LONG BEACH MORTGAGE LOAN TRUST.....	...	12/25/2010.....	...	12/25/2010.....	SCHEDULED REDEMPTION.....	...	...	...	1,803,968.....	1,803,968.....	1,803,968.....	1,803,968.....	916,573.....	0.....	...	...	...	...	887,396.....	0.....	887,396.....	...	...	...	...	...	...	...	...	...	2,270.....	08/25/2036.....		
54251U	AC	0	LONG BEACH MORTGAGE LOAN TRUST.....	...	12/25/2010.....	...	12/25/2010.....	SCHEDULED REDEMPTION.....	...	...	...	624,974.....	624,974.....	624,974.....	624,974.....	230,841.....	0.....	...	...	...	...	394,133.....	0.....	394,133.....	...	...	...	...	...	...	...	...	...	753.....	09/25/2036.....		
353143	9A	0	LT MEZ-A.....	...	09/11/2010.....	...	09/11/2010.....	SCHEDULED REDEMPTION.....	...	...	...	257,746.....	257,746.....	257,746.....	257,746.....	140,732.....	0.....	...	...	...	...	117,014.....	0.....	117,014.....	...	...	...	...	...	...	...	...	...	819.....	06/11/2012.....		
55265A	AA	9	MAC CAPITAL LTD.....	F.	10/26/2010.....	...	10/26/2010.....	Various.....	...	...	...	1,130,000.....	1,130,000.....	1,130,000.....	1,130,000.....	1,101,331.....	0.....	...	...	...	...	28,669.....	2,856.....	25,813.....	...	...	...	...	...	...	...	...	...	4,603.....	07/26/2013.....		
55445#	AA	1	MACH GEN LLC-2ND LIEN C.....	F.	02/08/2010.....	...	02/08/2010.....	Various.....	...	...	...	7,862,829.....	11,000,000.....	11,000,000.....	11,000,000.....	6,929,623.....	6,929,453.....	...	...	...	...	105,334.....	37,300.....	142,634.....	...	...	...	...	...	...	...	...	...	0.....	02/15/2015.....		
55659F	AC	8	MADISON AVENUE CDO LTD.....	F.	08/16/2010.....	...	08/16/2010.....	Various.....	...	...	...	2,239,840.....	2,239,840.....	2,239,840.....	2,239,840.....	2,165,765.....	0.....	...	...	...	...	74,075.....	15,279.....	58,796.....	...	...	...	...	...	...	...	...	...	26,884.....	08/15/2013.....		
55659R	AA	6	MADISON AVENUE CDO LTD.....	F.	09/24/2010.....	...	09/24/2010.....	Various.....	...	...	...	7,093,318.....	7,093,318.....	7,093,318.....	7,093,318.....	6,712,237.....	6,673,857.....	...	...	...	...	342,651.....	20,846.....	321,805.....	...	...	...	...	...	...	...	...	...	74,176.....	03/24/2014.....		
570362	AB	9	MARITIMES & NE PIPELINE.....	...	11/30/2010.....	...	11/30/2010.....	SCHEDULED REDEMPTION.....	...	...	...	1,428,000.....	1,428,000.....	1,428,000.....	1,428,000.....	1,429,418.....	1,429,288.....	...	...	...	...	0.....	(1,288).....	0.....	1,428,000.....	...	...	...	...	...	...	...	...	...	107,100.....	05/31/2014.....	
574754	AE	7	MASHANTUCKET PEQUOT TRIB.....	...	04/01/2010.....	...	04/01/2010.....	Chapdelaine & Co.....	...	...	...	3,000,000.....	3,000,000.....	12,000,000.....	12,000,000.....	2,151,619.....	2,265,575.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	734,425.....	11/15/2015.....	
57643M	FQ	2	MASTER ASSET SECURITIZATION T.....	...	12/01/2010.....	...	12/01/2010.....	SCHEDULED REDEMPTION.....	...	...	...	6,028,548.....	6,028,548.....	6,028,548.....	6,028,548.....	6,134,990.....	6,058,388.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	240,419.....	09/25/2034.....	
57632X	AW	3	MASTER ASSET VEHICLE.....	C	06/10/2010.....	...	06/10/2010.....	Various.....	...	...	...	889,377.....	1,262,436.....	1,262,436.....	1,262,436.....	727,542.....	0.....	...	...	...	...	23,055.....	0.....	23,055.....	...	...	...	...	...	...	...	...	...	...	6,819.....	05/25/2037.....	
57645R	AA	9	MASTR ADJUSTABLE RATE MTGES TRUST.....	...	12/25/2010.....	...	12/25/2010.....	SCHEDULED REDEMPTION.....	...	...	...	2,128,125.....	2,128,125.....	2,128,125.....	2,128,125.....	1,425,844.....	1,457,311.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	45,781.....	02/25/2035.....	
576434	E4	2	MASTR ALTERNATIVE LOANS TRUST.....	...	12/01/2010.....	...	12/01/2010.....	Various.....	...	...	...	1,270,498.....	1,270,498.....	1,270,498.....	1,270,498.....	1,276,679.....	1,275,170.....	...	...	...	...	0.....	1,958.....	(4,673).....	...	...	...	...	...	...	...	...	...	...	2,684.....	01/25/2034.....	
576434	LT	9	MASTR ALTERNATIVE LOANS TRUST.....	...	12/01/2010.....	...	12/01/2010.....	SCHEDULED REDEMPTION.....	...	...	...	53,749.....	53,749.....	53,749.....	53,749.....	56,100.....	50,835.....	...	...	...	...	5,936.....	(3,021).....	0.....	2,915.....	...	...	...	...	...	...	...	...	...	2,061.....	02/25/2036.....	
57643L	LB	0	MASTR ASSET BACKED SECURITIES TRUST.....	...	07/01/2010.....	...	07/01/2010.....	Various.....	...	...	...	10,483,928.....	11,708,131.....	11,708,131.....	11,708,131.....	11,707,873.....	11,708,089.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	342,191.....	11/25/2035.....	
55265K	SQ	3	MASTR ASSET SECURITIZATION TRUST.....	...	11/03/2010.....	...	11/03/2010.....	Various.....	...	...	...	4,134,063.....	4,022,653.....	4,022,653.....	4,022,653.....	4,120,705.....	4,066,783.....	...	...	...	...	0.....	11,699.....	0.....	11,699.....	...	...	...	...	...	...	...	...	...	185,729.....	04/25/2033.....	
576436	CN	7	MASTR SPECIALIZED LOAN TRUST.....	...	12/01/2010.....	...	12/01/2010.....	SCHEDULED REDEMPTION.....	...	...	...	1,085,429.....	1,085,429.....	1,085,429.....	1,085,429.....	1,085,428.....	1,085,429.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	36,529.....	11/25/2035.....	
57643A	AA	8	MASTR SPECIALIZED LOAN TRUST.....	...	12/25/2010.....	...	12/25/2010.....	Various.....	...	...	...	712,102.....	712,102.....	712,102.....	712,102.....	599,502.....	615,348.....	...	...	...	...	0.....	112,600.....	15,845.....	96,755.....	...	...	...	...	...	...	...	...	...	2,061.....	02/25/2036.....	
581241	AA	4	MCJUNKIN RED MAN CORP.....	...	08/03/2010.....	...	08/03/2010.....	Various.....	...	...	...	7,538,750.....	7,500,000.....	7,500,000.....	7,500,000.....	7,314,975.....	7,315,500.....	...	...	...	...	0.....	8,345.....	0.....	8,345.....	...	...	...	...	...	...	...	...	...	330,785.....	12/15/2016.....	
BL5723	50	9	MEDIANEVUS GROUP INC.....	...	12/31/2010.....	...	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....	...	...	...	1,892,379.....	1,892,379.....	1,892,379.....	1,892,379.....	1,758,945.....	0.....	...	...	...	...	0.....	4,918.....	0.....	4,918.....	...	...	...	...	...	...	...	...	...	20,340.....	03/19/2014.....	
59023L	AB	8	MERRILL LYNCH FIRST FRANKLIN MTGE LO.....	...	10/25/2010.....	...	10/25/2010.....	SCHEDULED REDEMPTION.....	...	...	...	1,748,895.....	1,748,895.....	1,748,895.....	1,748,895.....	1,634,025.....	1,748,895.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	2,677.....	04/25/2037.....	
59020U	W4	3	MERRILL LYNCH MTGE INVESTORS TRUST.....	...	12/01/2010.....	...	12/01/2010.....	Various.....	...	...	...	1,174,945.....	1,174,945.....	1,174,945.....	1,174,945.....	1,158,208.....	1,155,877.....	...	...	...	...	0.....	23,525.....	4,457.....	19,068.....	...	...	...	...	...	...	...	...	...	36,103.....	12/25/2035.....	
59020U	BL	8	MERRILL LYNCH MORTGAGE INVESTORS, INC.....	...	12/25/2010.....	...	12/25/2010.....	SCHEDULED REDEMPTION.....	...	...	...	2,933,980.....	2,933,980.....	2,933,980.....	2,933,980.....	2,717,045.....	2,715,918.....	...	...	...	...	0.....	218,062.....	0.....	218,062.....	...	...	...	...	...	...	...	...	...	53,750.....	12/25/2034.....	
BL7012	22	4	METALDYNE LLC.....	...	12/31/2010.....	...	12/31/2010.....	Various.....	...	...	...	3,060,000.....	3,060,000.....	3,015,000.....	3,015,000.....	2,984,850.....	0.....	...	...	...	...	0.....	519.....	0.....	519.....	...	...	...	...	...	...	...	...	...	1.....	10/16/2016.....	
59170@	AC	2	METRO-GOLDWYN-MAYER INC B1.....	...	07/30/2010.....	...	07/30/2010.....	Various.....	...	...	...	3,873,959.....	6,807,500.....	6,807,500.....	6,807,500.....	3,806,330.....	4,347,075.....	...	...	...	...	0.....	173,107.....	540,745.....	(367,638).....	...	...	...	...	...	...	...	...	...	0.....	04/08/2012.....	
53954#	AA	9	METRO-GOLDWYN-MAYER INC T/L B.....	...	07/30/2010.....	...	07/30/2010.....	Various.....	...	...	...	12,988,504.....	22,281,516.....	22,281,516.....	22,281,516.....	13,729,215.....	14,228,339.....	...	...	...	...	1.....	222,600.....	220,689.....	1,912.....	...	...	...	...	...	...	...	...	...	0.....	03/15/2012.....	
552953	AW	1	MGM MIRAGE INC.....	...	06/21/2010.....	...	06/21/2010.....	DEUTSCHE BANK SEC INC.....	...	...	...	4,525,000.....	5,000,000.....	5,000,000.....	5,000,000.....	1,750,000.....	1,929,578.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	246,563.....	04/01/2013.....	
552953	AY	7	MGM MIRAGE INC.....	...	10/05/2010.....	...	10/05/2010.....	Various.....	...	...	...	8,175,000.....	10,000,000.....	10,000,000.....	10,000,000.....	3,400,000.....	3,552,899.....	...	...	...	...	0.....	0.....	0.....	...	...	...	...	...	...	...	...	...	...	...	486,024.....	04/01/2016.....
59565A	AA	8	MIDCONTINENT EXPRESS PIP.....	...	04/12/2010.....	...	04/12/2010.....	MORGAN STANLEY & CO.....	...	...	...	10,465,500.....	10,000,000.....	10,000,000.....	10,000,000.....	9,982,700.....	9,983,591.....	...	...	...	...	0.....	890.....	0.....	890.....	...	...	...	...	...	...	...	...	...	316,403.....	09/15/2014.....	
59549W	AC	7	MID-STATE TRUST.....	...	12/15/2010.....	...	12/15/2010.....	SCHEDULED REDEMPTION.....	...	...	...	107,163.....	107,163.....	107,163.....	107,163.....	107,161.....	93,551.....	...	...	...	...	0.....	2.....	0.....	0.....	...											

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
61746W GB 0	MORGAN STANLEY DEAN WITTER CAPITAL I.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	878,946	878,946	887,872	0	0	(8,927)	0	(8,927)	0	878,946	0	0	0	11,436	02/15/2033.
61748H ML 2	MORGAN STANLEY MORTGAGE LOAN.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	1,201,994	1,201,994	1,063,336	1,055,542	0	146,452	0	146,452	0	1,201,994	0	0	0	25,340	11/25/2035.
61910R AA 9	MORTGAGE EQUITY CONVERSION AS.....	...	11/25/2010.	SCHEDULED REDEMPTION.....	...	829,238	829,238	832,039	829,250	0	(11)	0	(11)	0	829,238	0	0	0	5,077	07/25/2041.
61911C AA 1	MORTGAGE EQUITY CONVERSION AS.....	...	12/25/2010.	SCHEDULED REDEMPTION.....	...	1,769,416	1,769,416	1,773,490	1,769,450	0	(34)	0	(34)	0	1,769,416	0	0	0	9,292	02/25/2042.
61910R AB 7	MORTGAGE EQUITY CONVERSION AS.....	...	12/31/2010.	SCHEDULED REDEMPTION.....	...	771,929	771,929	771,929	3,545,775	0	0	0	0	0	771,929	0	0	0	0	08/20/2036.
61910A AA 6	MORTGAGE EQUITY CONVERSION AS.....	...	12/25/2010.	SCHEDULED REDEMPTION.....	...	4,868,771	4,868,771	4,879,982	4,868,828	0	(57)	0	(57)	0	4,868,771	0	0	0	26,022	01/25/2042.
553799 AA 5	MU FINANCE PLC.....	F.	05/13/2010.	Various.....	...	4,795,000	5,000,000	4,903,250	4,795,000	0	1,898	0	1,898	0	4,905,148	0	(110,148)	(110,148)	77,236	02/01/2017.
62544H AA 3	MULTI SECURITY ASSET TRUST.....	...	01/04/2010.	CALLED.....	...	1,278,252	1,278,252	1,277,947	1,278,252	0	0	0	0	0	1,278,252	0	0	0	0	11/28/2035.
231907 GL 4	MUZ-CRAVE-99-2.....	...	10/15/2010.	Various.....	...	4,922,228	4,922,228	4,814,554	0	0	107,674	0	107,674	0	4,922,228	0	0	0	29,149	10/15/2013.
62844X AG 2	MUZINICH CBO II LTD.....	F.	10/15/2010.	SCHEDULED REDEMPTION.....	...	935,966	935,966	900,868	935,966	0	35,099	0	35,099	0	935,966	0	0	0	8,803	10/15/2013.
55246* AB 4	MW CELL REIT - CAPITAL GROWTH.....	...	11/09/2010.	BANK DEBT PRINC PAYDOWN.....	...	1,454,171	1,454,171	958,084	1,030,973	0	46,821	0	46,821	0	1,077,594	0	376,577	376,577	20,242	08/08/2015.
55246* AA 6	MW CELL REIT-INITIAL ACQUISITION.....	...	11/09/2010.	Various.....	...	4,333,986	4,333,986	3,254,800	3,467,189	0	94,842	249,203	16,598	0	3,483,787	0	850,199	850,199	63,436	08/08/2015.
63534P AH 0	NATIONAL CITY BANK.....	...	07/01/2010.	JEFFERIES & CO.....	...	17,611,450	20,000,000	16,366,300	16,522,331	0	212,903	0	212,903	0	16,735,234	0	876,216	876,216	77,568	06/07/2017.
637432 LS 2	NATIONAL RURAL UTIL COOP.....	...	02/04/2010.	BAIRD (ROBERT W).....	...	5,193,350	5,000,000	4,979,350	4,980,249	0	325	0	325	0	4,980,575	0	212,775	212,775	76,962	09/16/2015.
637432 LT 0	NATIONAL RURAL UTIL COOP.....	...	02/04/2010.	BAIRD (ROBERT W).....	...	5,106,550	5,000,000	4,992,550	4,993,250	0	254	0	254	0	4,993,504	0	113,046	113,046	52,135	09/16/2012.
63899C BP 7	NATIONSLINK FUNDING CORPORATION.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	229,421	229,421	246,197	0	0	(16,776)	0	(16,776)	0	229,421	0	0	0	6,599	08/20/2030.
638612 AJ 0	NATIONWIDE LIFE GBL FUND.....	...	12/06/2010.	Various.....	...	23,125,000	25,000,000	24,962,000	24,963,140	0	455	0	455	0	24,963,596	0	(1,838,596)	(1,838,596)	1,820,000	05/15/2037.
63934E AM 0	NAVISTAR INTL CORP.....	...	03/25/2010.	BANC OF AMERICA SECURITIES.....	...	4,080,000	4,000,000	3,853,120	3,854,370	0	1,621	0	1,621	0	3,855,991	0	224,009	224,009	132,458	11/01/2021.
62875U AD 7	NBC UNIVERSAL.....	...	12/14/2010.	Various.....	...	5,227,470	5,000,000	5,122,450	0	0	(694)	0	(694)	0	5,121,756	0	105,714	105,714	187,200	04/30/2040.
62888V AA 6	NCUA GUARANTEED NOTES.....	...	12/04/2010.	SCHEDULED REDEMPTION.....	...	883,732	883,732	883,732	0	0	0	0	0	0	883,732	0	0	0	726	10/07/2020.
LN4742 93 5	NDS FINANCE FACILITY B4.....	F.	12/01/2010.	Various.....	...	4,090,588	4,104,243	3,932,292	0	0	10,188	1,665	8,523	0	3,942,480	0	148,108	148,108	43,767	02/03/2017.
64352V MS 7	NEW CENTURY HOME EQUITY LOAN TRUST.....	...	12/25/2010.	SCHEDULED REDEMPTION.....	...	469,774	469,774	463,755	465,733	0	4,042	0	4,042	0	469,774	0	0	0	1,457	09/25/2035.
BL6099 34 7	NEW DEVELOPMENT HLDGS-Calpine.....	...	12/31/2010.	Various.....	...	25,446	25,446	25,818	0	0	(2)	0	(2)	0	25,816	0	(370)	(370)	0	06/08/2017.
670667 AB 0	NEW YORK CITY TAX LIEN.....	...	06/10/2010.	CALLED.....	...	324,067	324,067	324,067	324,067	0	0	0	0	0	324,067	0	0	0	8,150	12/10/2018.
670674 AA 8	NEW YORK CITY TAX LIEN.....	...	10/10/2010.	SCHEDULED REDEMPTION.....	...	2,421,888	2,421,888	2,421,663	2,421,669	0	219	0	219	0	2,421,888	0	0	0	117,133	01/10/2023.
649603 AN 7	NEW YORK MORTGAGE TRUST.....	...	12/01/2010.	Various.....	...	10,698,442	10,698,442	10,626,538	10,664,196	0	81,397	47,150	34,247	0	10,698,442	0	0	0	336,335	05/25/2036.
652482 AX 8	NEWS AMER INC.....	...	12/09/2010.	SUSQUEHANNA FINANCIAL.....	...	1,874,044	1,630,000	1,804,410	1,790,109	0	(4,184)	0	(4,184)	0	1,785,925	0	88,119	88,119	129,121	11/30/2028.
65337M AR 9	NEXTSTUDENT MSTR TRST I.....	...	09/10/2010.	LIQUIDATING DISTRIBUTION.....	...	45,662,160	48,800,000	45,383,120	45,403,314	0	55,479	0	55,479	0	45,458,793	0	203,367	203,367	512,712	09/01/2042.
65337M AT 5	NEXTSTUDENT MSTR TRST I.....	...	09/10/2010.	LIQUIDATING DISTRIBUTION.....	...	18,714,000	20,000,000	18,599,510	18,608,568	0	22,655	0	22,655	0	18,631,224	0	82,776	82,776	218,372	09/01/2042.
65337M AV 0	NEXTSTUDENT MSTR TRST I.....	...	09/10/2010.	LIQUIDATING DISTRIBUTION.....	...	61,288,350	65,500,000	60,913,098	60,930,293	0	73,837	0	73,837	0	61,004,131	0	284,219	284,219	688,169	09/01/2042.
62912X AA 2	NGPL PIPECO LLC.....	...	06/14/2010.	Various.....	...	21,003,420	20,048,000	21,553,568	21,399,030	0	(111,771)	0	(111,771)	0	21,287,259	0	(283,839)	(283,839)	391,733	12/15/2012.
62912X AB 0	NGPL PIPECO LLC.....	...	11/04/2010.	Various.....	...	5,559,800	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	559,800	559,800	153,256	12/15/2017.
654742 AB 1	NISSAN MOTOR ACCEPTANCE.....	...	03/12/2010.	RBC CAPITAL MARKETS.....	...	4,536,000	4,500,000	4,481,235	0	0	468	0	468	0	4,481,703	0	54,297	54,297	28,125	01/30/2015.
654902 AB 1	NOKIA CORP.....	F.	11/18/2010.	Chapdelaine & Co.....	...	4,316,413	3,975,000	3,938,231	3,940,061	0	2,619	0	2,619	0	3,942,681	0	373,732	373,732	218,404	05/15/2019.
654902 AC 9	NOKIA CORP.....	F.	11/18/2010.	FTN FINANCIAL SEC CORP.....	...	1,073,050	1,000,000	979,900	980,025	0	201	0	201	0	980,227	0	92,823	92,823	67,722	05/15/2039.
62951M AY 6	NOMURA ASSET ACCEPT 2004-R3 A1.....	...	09/15/2010.	Various.....	...	19,067,668	18,890,422	19,703,141	20,000,736	0	(263,169)	0	(263,169)	0	19,737,567	0	(669,899)	(669,899)	953,943	02/25/2035.
65537F AB 7	NOMURA HOME EQUITY LOAN INC.....	...	11/25/2010.	Various.....	...	2,355,814	2,355,814	1,633,598	1,802,215	0	602,211	48,611	553,600	0	2,355,814	0	0	0	4,310	07/25/2036.
655422 AT 0	NORANDA INC.....	...	02/18/2010.	BARCLAYS CAPITAL.....	...	4,751,510	4,440,000	4,690,306	4,685,939	0	(5,330)	0	(5,330)	0	4,680,608	0	70,902	70,902	94,720	10/15/2015.
655422 AV 5	NORANDA INC.....	A.	12/13/2010.	BBVA Securities Inc.....	...	1,131,233	1,150,000	948,025	948,823	0	2,359	0	2,359	0	951,182	0	180,051	180,051	79,231	06/15/2035.
655664 AM 2	NORDSTROM INC.....	...	03/12/2010.	MIZUHO SECURITIES USA INC.....	...	2,262,380	2,000,000	2,210,620	2,200,797	0	(8,800)	0	(8,800)	0	2,191,997	0	70,383	70,383	39,750	06/01/2014.
655844 AQ 1	NORFOLK SOUTHERN.....	...	12/13/2010.	BAIRD (ROBERT W).....	...	4,915,061	4,164,000	4,491,957	4,485,915	0	(7,057)	0	(7,057)	0	4,478,858	0	436,203	436,203	403,359	02/15/2031.
667294 BB 7	NORTHWEST AIRLINES INC.....	...	11/20/2010.	SCHEDULED REDEMPTION.....	...	538,253	538,253	495,193	0	0	43,060	0	43,060	0	538,253	0	0	0	22,647	11/20/2021.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
667294 BE 1	NORTHWEST AIRLINES INC.	...	11/01/2010.	SCHEDULED REDEMPTION.	...	360,998	360,998	360,998	360,998	0	0	0	0	0	360,998	0	0	0	25,367	11/01/2019.
LN2669 44 5	NORWOOD PROM PRD A.....	...	12/31/2010.	BANK DEBT PRINC PAYDOWN.	...	0	0	0	0	0	0	0	0	0	0	0	0	0	2	08/17/2016.
66987X CX 1	NOVASTAR HOME EQUITY LOAN.....	...	12/25/2010.	SCHEDULED REDEMPTION.	...	62,699	62,699	19,880	24,455	0	38,244	0	38,244	0	62,699	0	0	0	945	12/25/2033.
669884 AC 2	NOVASTAR HOME EQUITY LOAN.....	...	04/26/2010.	Various.....	...	1,273,913	1,273,617	1,264,065	1,273,617	0	0	0	0	0	1,273,913	0	0	0	63	05/25/2036.
669971 AB 9	NOVASTAR HOME EQUITY LOAN.....	...	05/07/2010.	Various.....	...	5,964,325	6,419,035	5,197,325	5,550,372	0	184,951	0	184,951	0	5,735,323	0	229,002	229,002	7,240	03/25/2037.
LN2672 76 1	NPC INTERNATIONAL INC.	...	12/31/2010.	BANK DEBT PRINC PAYDOWN.....	...	0	0	0	0	0	0	0	0	0	0	0	0	0	443	05/03/2013.
LN3391 67 6	NRG ENERGY INC CREDIT LINKED DEPOSIT.....	...	03/24/2010.	DEUTSCHE BANK SEC INC.	...	6,370,914	6,674,172	6,283,084	6,338,795	171,695	33,261	0	204,956	0	6,543,750	0	(172,836)	(172,836)	62,339	02/02/2011.
67073M AA 0	NYLIM FLATIRON CLO LTD.....	F.	01/20/2010.	Various.....	...	2,249,903	2,372,874	2,224,570	2,229,405	0	10,085	0	10,085	0	2,239,490	0	10,413	10,413	3,724	10/20/2016.
677788 AA 9	OIL CASUALTY INSURANCE.....	F.	05/05/2010.	HEXAGON SECURITIES LLC.....	...	4,700,000	5,000,000	4,965,250	4,967,106	0	156	0	156	0	4,967,262	0	(267,262)	(267,262)	261,111	09/15/2034.
68400D AC 8	OPTION ONE MORTGAGE LOAN TRUST.....	...	04/26/2010.	Various.....	...	216,967	216,967	209,916	216,967	0	0	0	0	0	216,967	0	0	0	102	01/25/2037.
68389X AF 2	ORACLE CORP.....	...	03/12/2010.	MORGAN STANLEY & CO.....	...	15,884,095	15,250,000	15,250,000	15,250,000	0	0	0	0	0	15,250,000	0	634,095	634,095	395,547	07/08/2014.
LN2820 68 3	ORIENTAL TRADING COMPANY 1ST LIEN.....	...	06/30/2010.	Various.....	...	39,974	39,974	38,229	0	0	59	1,236	(1,177)	0	38,288	0	1,686	1,686	0	07/31/2013.
70069F EL 7	PARK PLACE SECURITIES INC.....	...	11/17/2010.	BANC OF AMERICA SECURITIES	...	15,300,000	30,000,000	6,900,892	6,654,759	0	0	0	0	0	6,654,759	0	8,645,241	8,645,241	362,727	02/25/2035.
707132 AJ 5	PENINSULA GAMING LLC.....	...	10/18/2010.	Chapdelaine & Co.....	...	2,631,250	2,500,000	2,434,041	0	0	4,029	0	4,029	0	2,438,070	0	193,180	193,180	143,073	08/15/2015.
70931V AA 6	PENNYMAC LOAN TRUST.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	3,148,696	3,148,696	3,140,824	0	0	7,872	0	7,872	0	3,148,696	0	0	0	38,355	05/25/2050.
716424 AC 0	PETRA CRE CDO LTD.....	F.	11/17/2010.	Various.....	...	3,960,000	18,000,000	19,607	760,680	0	0	670,680	(670,680)	0	90,000	0	3,870,000	3,870,000	184,736	02/25/2047.
71656L AB 7	PETROLEUS MEXICANOS.....	F.	10/01/2010.	VOLUNTARY EXCHANGE.....	...	19,875,435	20,000,000	19,850,200	19,857,070	0	18,365	0	18,365	0	19,875,435	0	0	0	1,010,208	03/15/2015.
716745 AB 0	PETROPLUS FINANCE LTD.....	F.	10/12/2010.	MORGAN STANLEY & CO.....	...	900,000	1,000,000	875,000	892,281	0	8,514	0	8,514	0	900,795	0	(795)	(795)	66,889	05/01/2017.
69335U AE 4	PF EXPT REC MASTER TRUST.....	F.	12/01/2010.	SCHEDULED REDEMPTION.....	...	1,613,818	1,613,818	1,676,354	1,672,918	0	(59,100)	0	(59,100)	0	1,613,818	0	0	0	84,391	06/01/2015.
69337M AA 8	PHH ALTERNATIVE MORTGAGE TRUST.....	...	12/25/2010.	SCHEDULED REDEMPTION.....	...	7,048,429	7,048,429	6,325,965	6,626,334	0	422,095	0	422,095	0	7,048,429	0	0	0	15,436	07/25/2037.
BL6883 84 9	PINAFORE B.....	...	12/29/2010.	Various.....	...	4,190,227	4,133,785	4,092,447	0	0	841	0	841	0	4,093,288	0	96,939	96,939	0	09/21/2016.
72650R AR 3	PLAINS ALL AMER PIPELINE.....	...	12/09/2010.	BAIRD (ROBERT W).....	...	6,746,934	6,680,000	6,794,235	6,790,781	0	(1,497)	0	(1,497)	0	6,789,284	0	(42,350)	(42,350)	628,078	01/15/2037.
72650R AV 4	PLAINS ALL AMER PIPELINE.....	...	02/23/2010.	Various.....	...	10,412,850	10,000,000	10,124,769	10,115,503	0	(6,668)	0	(6,668)	0	10,108,836	0	304,014	304,014	228,089	09/01/2012.
693476 BH 5	PNC FUNDING CORP.....	...	03/12/2010.	Various.....	...	5,021,700	5,000,000	4,995,000	0	0	100	0	100	0	4,995,100	0	26,600	26,600	19,635	02/08/2015.
BL5367 74 5	POLYMER GROUP TRANCHE 2.....	...	08/27/2010.	Various.....	...	7,847,725	7,892,234	7,787,134	7,625,871	165,611	9,935	0	175,546	0	7,801,417	0	46,308	46,308	254,850	11/22/2014.
BL5518 73 5	POLYMER GROUP TRANCHE 2.....	...	12/31/2010.	Various.....	...	60,952	60,952	61,169	0	0	(11)	175	(186)	0	61,158	0	(206)	(206)	0	11/22/2014.
73179P AB 2	POLYONE CORP.....	...	09/24/2010.	TENDER.....	...	5,350,000	5,000,000	4,988,167	4,992,287	0	2,248	0	2,248	0	4,994,535	0	355,465	355,465	548,142	05/01/2012.
73179U AC 9	POLYPORE INC.....	...	01/12/2010.	Knight Libertas LLC.....	...	6,066,250	6,000,000	5,856,692	5,906,641	0	1,332	0	1,332	0	5,907,974	0	158,276	158,276	86,771	05/15/2012.
BL6246 40 1	POSTMEDIA NETWORK INC.....	A.	12/21/2010.	Various.....	...	4,127,630	4,075,206	3,953,079	0	0	4,984	0	4,984	0	3,958,064	0	169,566	169,566	44,684	07/13/2016.
73755L AG 2	POTASH CORP-SASKATCHEWAN.....	A.	03/12/2010.	BANC OF AMERICA SECURITIES	...	20,165,950	20,000,000	19,890,400	19,894,634	0	3,428	0	3,428	0	19,898,062	0	267,888	267,888	350,521	09/30/2015.
737630 AA 1	POTLATCH CORPORATION.....	...	06/07/2010.	VOLUNTARY EXCHANGE.....	...	6,884,772	7,000,000	6,879,880	6,881,197	0	3,575	0	3,575	0	6,884,772	0	0	0	312,083	11/01/2019.
739227 AA 4	POWER CONTRACT.....	...	02/01/2010.	MATURED.....	...	593,256	593,256	593,163	593,255	0	2	0	2	0	593,256	0	0	0	18,557	02/01/2010.
693506 BB 2	PPG INDUSTRIES INC.....	...	10/22/2010.	RBS Securities.....	...	6,050,750	5,000,000	5,532,950	5,521,139	0	(43,078)	0	(43,078)	0	5,478,062	0	572,688	572,688	371,292	03/15/2018.
74153W BQ 1	PRICOA GLOBAL FUNDING 1.....	...	06/23/2010.	J.P. MORGAN SEC. INC.....	...	1,500,000	1,500,000	1,390,755	1,406,096	0	17,539	0	17,539	0	1,423,635	0	76,365	76,365	2,936	06/26/2012.
7415931 64 9	PRIME HEALTHCARE SERVICES A.....	...	12/31/2010.	Various.....	...	75,000	75,000	72,099	0	0	254	2,630	(2,376)	0	72,353	0	2,647	2,647	1,930	04/28/2014.
74160M DK 5	PRIME MORTGAGE TRUST.....	...	05/01/2010.	Various.....	...	12,501,482	12,199,032	12,504,008	12,347,103	0	234,523	0	234,523	0	12,581,626	0	(80,144)	(80,144)	296,475	02/25/2034.
74161Y AT 2	PRIME MORTGAGE TRUST.....	...	12/01/2010.	Various.....	...	1,549,599	1,549,599	1,475,911	1,522,528	0	72,971	45,899	27,072	0	1,549,599	0	0	0	52,942	11/25/2021.
7425A0 BB 5	PRINCIPAL LIFE.....	...	10/01/2010.	MATURED.....	...	4,400,000	4,400,000	4,464,284	4,443,599	0	(43,599)	0	(43,599)	0	4,400,000	0	0	0	193,600	10/01/2010.
74254P JR 4	PRINCIPAL LIFE INC FDG.....	...	11/15/2010.	MATURED.....	...	2,150,000	2,150,000	2,199,558	2,184,051	0	(34,051)	0	(34,051)	0	2,150,000	0	0	0	111,800	11/15/2010.
742718 DM 8	PROCTER & GAMBLE CO.....	...	03/29/2010.	BANC OF AMERICA SECURITIES	...	12,318,600	12,000,000	11,949,600	11,956,488	0	1,946	0	1,946	0	11,958,434	0	360,166	360,166	263,667	02/15/2015.
742718 DN 6	PROCTER & GAMBLE CO.....	...	03/23/2010.	Bedrock Securities LLC.....	...	10,382,300	10,000,000	9,982,400	9,983,671	0	341	0	341	0	9,984,012	0	398,288	398,288	288,528	02/15/2019.
743315 AM 5	PROGRESSIVE CORP.....	...	05/13/2010.	Various.....	...	2,190,000	2,300,000	2,135,216	2,137,076	0	729	0	729	0	2,137,805	0	52,195	52,195	65,251	06/15/2037.
743873 BJ 9	PROVIDENT FUNDING MORTGAGE.....	...	12/01/2010.	SCHEDULED REDEMPTION.....	...	619,162	619,162	605,666	608,851	0	10,311	0	10,311	0	619,162	0	0	0	9,942	05/25/2035.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10		Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
									Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost			Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
69363Y AC	5 PUBLIC SERVICE NEW HAMPSHIRE FUNDING...	...	11/01/2010	SCHEDULED REDEMPTION	...	6,362,180	6,362,180	6,359,807	6,361,614	...	566	...	566	...	6,362,180	...	...	...	336,767	05/01/2015
745332 BY	1 PUGET SOUND ENERGY INC	...	12/07/2010	Various	...	24,322,500	25,000,000	24,888,000	22,019,500	2,176,955	...	...	2,177,891	...	24,197,392	...	125,108	125,108	1,740,207	06/01/2067
745867 AM	3 PULTE HOMES INC	...	10/01/2010	CANTOR FITZGERALD & CO	...	12,604,250	14,005,000	12,324,665	11,995,463	...	21,177	...	21,177	...	12,016,640	...	587,610	587,610	888,443	06/15/2032
745867 AP	6 PULTE HOMES INC	...	10/13/2010	Various	...	3,950,000	5,000,000	4,465,139	4,037,500	257,555	4,656	297,711	(37,500)	...	4,000,000	...	(50,000)	(50,000)	454,219	05/15/2033
76112B QY	9 RAAC 2005-SPT 4A1	...	10/08/2010	Various	...	37,770,487	35,647,055	37,064,582	30,525,318	5,750,326	1,172,005	...	6,922,331	...	37,447,649	...	322,838	322,838	1,926,522	09/25/2034
LN3017 27	1 RADNET MANAGEMENT B	...	01/19/2010	CITIBANK NA BANK DEBT	...	2,468,011	2,547,387	2,359,642	2,381,093	...	2,614	...	2,614	...	2,383,708	...	84,303	84,303	29,895	11/15/2012
750753 AC	9 RAILAMERICA INC	...	06/24/2010	CALLED	...	1,030,000	1,000,000	960,755	961,023	...	1,736	...	1,736	...	962,759	...	67,241	67,241	92,757	07/01/2017
751020 AF	5 RAIT CRE CDO LTD	F	11/23/2010	JEFFERIES & CO	...	2,870,000	8,000,000	1,084,285	1,084,285	...	...	...	...	...	1,084,285	...	1,785,715	1,785,715	85,514	11/20/2046
751028 AE	1 RALCORP HOLDINGS CORP	...	11/04/2010	JEFFERIES & CO	...	118,370	110,000	112,683	...	...	(9)	...	(9)	...	112,674	...	5,696	5,696	5,344	08/15/2039
75405U AD	8 RAS LAFFAN LING 3	F	12/02/2010	Various	...	31,682,500	30,000,000	30,000,000	30,000,000	...	...	...	...	...	30,000,000	...	1,682,500	1,682,500	1,685,016	09/30/2027
74927B AH	3 RBSSP RESECURITIZATION TRUST	...	12/26/2010	SCHEDULED REDEMPTION	...	6,334,751	6,334,751	5,891,319	5,960,045	...	374,706	...	374,706	...	6,334,751	...	...	...	16,230	05/26/2037
74927D AG	1 RBSSP RESECURITIZATION TRUST	...	12/25/2010	SCHEDULED REDEMPTION	...	795,834	795,834	740,126	...	...	55,708	...	55,708	...	795,834	...	...	...	2,076	09/26/2036
74928E AA	1 RBSSP RESECURITIZATION TRUST	...	12/01/2010	SCHEDULED REDEMPTION	...	245,230	245,230	259,944	...	...	(14,714)	...	(14,714)	...	245,230	...	...	...	2,861	08/26/2037
74928Q AU	0 RBSSP RESECURITIZATION TRUST	...	12/26/2010	SCHEDULED REDEMPTION	...	5,324,425	5,324,425	4,942,225	4,965,527	...	358,898	...	358,898	...	5,324,425	...	...	...	16,929	09/26/2037
74928T AE	0 RBSSP RESECURITIZATION TRUST	...	12/25/2010	SCHEDULED REDEMPTION	...	53,793	53,793	51,440	51,744	...	2,049	...	2,049	...	53,793	...	...	...	124	05/26/2035
74928T AG	5 RBSSP RESECURITIZATION TRUST	...	12/25/2010	SCHEDULED REDEMPTION	...	4,835,352	4,835,352	4,738,645	4,752,064	...	83,288	...	83,288	...	4,835,352	...	...	...	57,138	12/26/2037
74928U AU	6 RBSSP RESECURITIZATION TRUST	...	12/25/2010	SCHEDULED REDEMPTION	...	5,145,985	5,145,985	4,888,686	4,899,683	...	246,302	...	246,302	...	5,145,985	...	...	...	13,686	08/25/2036
74929C AT	3 RBSSP RESECURITIZATION TRUST	...	12/25/2010	SCHEDULED REDEMPTION	...	639,345	639,345	589,796	...	...	49,549	...	49,549	...	639,345	...	...	...	2,258	09/26/2036
74929F BE	8 RBSSP RESECURITIZATION TRUST	...	12/25/2010	SCHEDULED REDEMPTION	...	543,787	543,787	514,728	...	...	29,059	...	29,059	...	543,787	...	...	...	1,591	04/26/2046
74929F BG	3 RBSSP RESECURITIZATION TRUST	...	12/25/2010	SCHEDULED REDEMPTION	...	1,601,130	1,601,130	1,493,054	...	...	108,076	...	108,076	...	1,601,130	...	...	...	3,417	02/26/2037
74928Q AC	0 RBSSP Resecuritization Trust	...	12/26/2010	SCHEDULED REDEMPTION	...	6,037,686	6,037,686	5,615,048	5,623,131	...	414,555	...	414,555	...	6,037,686	...	...	...	16,254	08/26/2036
759509 AD	8 RELIANCE STEEL & ALUM	...	11/22/2010	CREDIT SUISSE	...	4,678,600	5,000,000	4,900,257	4,903,361	...	1,154	...	1,154	...	4,904,515	...	(224,915)	(224,915)	352,965	11/15/2036
759509 AB	4 RELIANCE STEEL & ALUM	...	03/02/2010	KEYBANC CAPITAL MKTS INC	...	10,252,980	10,000,000	9,942,183	9,855,322	...	2,721	...	2,721	...	9,858,044	...	394,936	394,936	178,939	11/15/2016
75970J AD	8 RENAISSANCE HOME EQUITY LOAN TRUST	...	12/01/2010	Various	...	2,119,853	2,119,853	1,869,302	1,876,007	...	250,530	6,683	243,847	...	2,119,853	...	...	...	75,449	04/25/2037
759886 A@	7 RENFRO CORP B	...	12/31/2010	BANK DEBT PRINC PAYDOWN	...	...	...	...	...	...	...	...	...	...	...	...	...	...	2,920	03/08/2013
760761 AA	4 REPUBLIC SERVICES INC	...	08/03/2010	Various	...	15,388,026	15,000,000	14,892,750	14,895,300	...	3,655	...	3,655	...	14,888,955	...	489,071	489,071	624,097	09/15/2019
74922K AM	7 RESIDENTIAL ACCREDIT LOANS, INC	...	12/01/2010	Various	...	1,555,624	2,379,144	1,619,530	1,793,032	...	(191,536)	45,871	(237,407)	...	2,379,144	...	(823,520)	(823,520)	81,510	01/25/2037
76110H GV	5 RESIDENTIAL ACCREDIT LOANS, INC	...	08/30/2010	AMHERST SEC GROUP INC	...	18,528,771	18,575,209	18,227,064	17,440,739	...	(45,890)	...	(45,890)	...	18,143,793	...	384,978	384,978	751,782	08/25/2033
76110H T8	2 RESIDENTIAL ACCREDIT LOANS, INC	...	12/01/2010	SCHEDULED REDEMPTION	...	246,214	246,214	215,156	213,502	...	32,712	...	32,712	...	246,214	...	...	...	5,386	02/25/2035
760985 6C	0 RESIDENTIAL ASSET MTGE PRODUCTS, INC	...	12/01/2010	SCHEDULED REDEMPTION	...	1,983,355	1,983,355	2,055,251	1,970,068	...	(80,630)	...	13,287	...	1,983,355	...	...	...	89,862	10/25/2031
760985 ZP	9 RESIDENTIAL ASSET MTGE PRODUCTS, INC	...	02/25/2010	SCHEDULED REDEMPTION	...	223,321	223,321	86,364	83,838	...	139,483	...	139,483	...	223,321	...	...	...	1,095	09/25/2033
75405W AB	8 RESIDENTIAL ASSET SECURITIES CORP	...	04/30/2010	Various	...	2,086,515	2,140,239	1,948,955	1,983,747	...	32,712	...	32,712	...	2,016,459	...	70,056	70,056	3,464	11/25/2035
45660N KH	7 RESIDENTIAL ASSET SECURITIZATION TRUST	...	12/01/2010	SCHEDULED REDEMPTION	...	2,654,166	2,654,166	2,728,399	2,458,448	...	(55,490)	...	195,717	...	2,654,166	...	...	...	117,749	01/25/2033
749577 AK	8 RESIDENTIAL FUNDING MTG SEC I	...	11/03/2010	Various	...	27,869,837	29,710,701	28,585,254	28,425,052	...	270,085	...	270,085	...	28,695,136	...	(825,299)	(825,299)	1,551,314	09/25/2036
74957V AJ	8 RESIDENTIAL FUNDING MTG SEC I	...	12/01/2010	Various	...	18,806,764	18,806,764	18,034,444	18,551,690	...	864,077	609,003	255,074	...	18,806,764	...	...	...	770,779	07/25/2036
74958X AE	4 RESIDENTIAL FUNDING MTG SEC I	...	12/01/2010	Various	...	29,216	132,242	108,840	110,422	...	2,825	...	2,825	...	115,651	...	(86,435)	(86,435)	4,740	04/25/2037
BL5433 69	5 REYNOLDS GROUP HOLDINGS	...	02/09/2010	Various	...	10,120,818	10,000,000	9,900,000	9,901,729	...	1,139	...	1,139	...	9,902,867	...	217,951	217,951	95,486	11/05/2015
767201 AE	6 RIO TINTO FIN USA LTD	F	11/02/2010	TENDER	...	5,659,850	5,000,000	5,288,050	5,263,002	...	(58,718)	...	(58,718)	...	5,204,284	...	455,566	455,566	381,059	07/15/2013
767201 AF	3 RIO TINTO FINANCE PLC	F	02/23/2010	Chapdelaine & Co	...	4,828,400	4,000,000	4,838,720	4,828,403	...	(26,947)	...	(26,947)	...	4,801,456	...	26,944	26,944	114,212	05/01/2014
LN3951 82	6 RITE AID TRANCHE 3	...	12/02/2010	Various	...	19,750,999	20,866,708	18,971,416	18,950,678	...	28,229	...	176,530	...	19,127,207	...	623,792	623,792	117,839	06/04/2014
BL5426 57	4 RITE AID TRANCHE 4	...	08/16/2010	Various	...	5,000,000	5,000,000	5,080,142	5,151,889	...	(16,290)	88,608	(93,206)	...	5,058,683	...	(58,683)	(58,683)	79,167	06/10/2015
LN3405 22	9 RIVIERA HOLDINGS CORP	...	11/02/2010	Various	...	1,400,609	2,000,000	1,236,394	...	...	9,396	...	9,396	...	1,245,791	...	154,818	154,818	...	06/08/2014

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	F	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
BCC0WB SI	1 RMF EURO CDO.....	D	07/19/2010.	Various.....		3,020	3,187	1,115	0	0	2,072	303	1,769	0	3,188	(168)	0	(168)	36	07/18/2023.
775109 AK	7 ROGERS COMMUNICATIONS.....	A	03/15/2010.	WELLS FARGO SECURITIES LLC		11,368,300	10,000,000	11,293,600	11,264,028	0	(25,289)	0	(25,289)	0	11,238,739	129,561	129,561	129,561	402,333	08/15/2018.
775109 AM	3 ROGERS COMMUNICATIONS IN.....	C	03/04/2010.	SEA PORT GROUP SEC. LLC.		10,557,941	10,000,000	10,848,250	10,824,614	0	(20,320)	0	(20,320)	0	10,493,752	64,189	64,189	64,189	158,981	05/26/2016.
775371 AG	2 ROHM & HAAS HOLDINGS LTD.	F	10/15/2010.	SCHEDULED REDEMPTION.....		250,000	250,000	288,688	0	0	(38,688)	0	(38,688)	0	250,000	0	0	0	24,500	04/15/2020.
776696 AB	2 ROPER INDUSTRIES INC.....		09/09/2010.	Various.....		1,125,434	1,000,000	1,106,450	1,105,318	0	(18,814)	0	(18,814)	0	1,086,504	0	38,930	38,930	70,162	08/15/2013.
BL6559 33	2 RRI Energy-GeOn Energy.....		12/31/2010.	Various.....		7,063,061	7,030,000	6,899,115	0	0	692	0	692	0	6,899,807	0	163,254	163,254	0	09/20/2017.
BL5398 73	2 RURAL/METRO OPERATING.....		06/11/2010.	Various.....		4,009,226	4,000,000	3,960,000	3,960,186	0	3,025	0	3,025	0	3,963,211	0	46,015	46,015	11,836	12/09/2014.
769422 AA	4 RVMLT 2007-1 A.....		12/25/2010.	SCHEDULED REDEMPTION.....		4,305,498	4,305,498	4,298,771	4,300,988	0	4,510	0	4,510	0	4,305,498	0	0	0	24,853	05/25/2047.
783764 AM	5 RYLAND GROUP.....		04/30/2010.	TENDER.....		7,420,000	7,000,000	6,989,780	6,994,367	0	485	0	485	0	6,994,852	0	425,148	425,148	320,469	06/15/2013.
785583 AF	2 SABINE PASS LNG LP.....		10/14/2010.	Various.....		5,155,000	5,500,000	4,475,177	4,578,750	0	74,663	0	74,663	0	4,608,575	0	546,425	546,425	363,646	11/30/2016.
79983A AD	4 SANDELMAN REALTY CRE CDO.....	F	11/23/2010.	MORGAN STANLEY & CO.		6,200,000	20,000,000	637,500	300,000	0	0	0	0	0	300,000	0	5,900,000	5,900,000	155,685	03/23/2051.
803895 AE	1 SATELITES MEXICANOS.....	F	02/25/2010.	Various.....		5,615,000	6,000,000	5,345,000	5,183,334	304,995	21,997	0	326,992	0	5,510,326	0	104,674	104,674	79,006	11/30/2011.
806713 AC	7 SCHILLER PARK CLO LTD.....		02/05/2010.	CITIGROUP GLOBAL MARKETS.....		13,643,750	15,000,000	13,387,500	13,412,710	0	36,524	0	36,524	0	13,449,234	0	194,516	194,516	23,059	04/25/2021.
808626 AG	0 SCIENCE APPLICATIONS INT.....		12/13/2010.	BANC OF AMERICA SECURITIES		4,749,300	5,000,000	4,489,120	4,337,310	0	11,796	0	11,796	0	4,349,106	0	400,194	400,194	401,042	07/01/2033.
81377A AB	8 SECURITIZED ASSET BACKED REC LLC.....		05/25/2010.	SCHEDULED REDEMPTION.....		388,627	388,627	384,984	388,627	0	0	0	0	0	388,627	0	0	0	289	07/25/2036.
81377J AB	9 SECURITIZED ASSET BACKED REC LLC.....		12/25/2010.	SCHEDULED REDEMPTION.....		253,251	253,251	89,250	0	0	164,000	0	164,000	0	253,251	0	0	0	274	12/25/2036.
816196 AJ	8 SELECT MEDICAL CORP.....		10/18/2010.	CREDIT SUISSE		5,955,000	6,000,000	5,175,000	5,314,526	0	86,340	0	86,340	0	5,400,866	0	554,134	554,134	559,167	02/01/2015.
BL5528 71	8 SEMGROUP CREDIT LINK.....		12/30/2010.	Various.....		16,456,443	16,492,123	15,736,518	13,550,201	0	166,255	0	166,255	0	15,915,921	0	540,522	540,522	401,006	11/30/2012.
BL5663 97	8 SEMGROUP OID OBLIGATION.....		12/30/2010.	Various.....		865,999	868,006	828,224	811,432	21	8,873	0	8,894	0	837,799	0	28,200	28,200	11,220	11/30/2012.
BL5635 31	5 SEMGROUP TERM 2nd LIEN.....		07/23/2010.	Various.....		6,712,358	6,683,668	6,384,484	6,332,775	53,580	7,159	0	60,739	0	6,393,514	0	318,844	318,844	50,893	12/01/2016.
81683R AN	4 SEMINOLE TRIBE OF FLORID.....		10/01/2010.	CALLED.....		725,000	725,000	663,375	663,721	0	2,602	0	2,602	0	666,332	0	58,678	58,678	58,218	10/01/2020.
12620C AC	2 SEQUENTIAL PAYER.....		12/15/2010.	SCHEDULED REDEMPTION.....		3,890,606	3,890,606	3,953,828	0	0	(63,222)	0	(63,222)	0	3,890,606	0	0	0	90,575	05/15/2012.
LN3497 46	5 SERVICEMASTER PRE FUNDED LC.....		12/31/2010.	BARCLAYS CAPITAL BANK.....		0	0	0	0	0	0	0	0	0	0	0	0	0	16,966	07/24/2014.
819475 AA	2 SHARPS CDO.....		12/01/2010.	SCHEDULED REDEMPTION.....		137,239	137,239	38,541	19,894	0	117,345	0	117,345	0	137,239	0	0	0	4,013	05/08/2046.
82028K AN	5 SHAW COMMUNICATIONS INC.....	C	03/04/2010.	RBC CAPITAL MARKETS.....		2,896,345	2,722,000	2,942,754	2,936,562	0	(5,257)	0	(5,257)	0	2,847,064	0	49,281	49,281	53,460	05/09/2016.
82028K AN	1 SHAW COMMUNICATIONS INC.....	C	03/04/2010.	RBC CAPITAL MARKETS.....		5,393,978	5,000,000	5,578,750	5,540,649	0	(20,390)	0	(20,390)	0	5,361,125	0	32,852	32,852	83,895	06/02/2014.
BL6031 65	4 SHERIDAN SIP I.....		11/17/2010.	Various.....		5,884,642	5,861,411	5,689,949	0	0	10,293	83,541	(73,248)	0	5,700,242	0	184,400	184,400	153,761	04/20/2017.
BL6100 54	1 SHERIDAN SPP I-A.....		11/17/2010.	Various.....		779,763	776,685	753,965	0	0	1,364	11,070	(9,706)	0	755,328	0	24,435	24,435	20,375	04/20/2017.
BL6100 58	2 SHERIDAN SPP I-M.....		11/17/2010.	Various.....		476,284	474,404	460,526	0	0	833	6,762	(5,929)	0	461,359	0	14,925	14,925	12,445	04/20/2017.
828807 BR	7 SIMON PROPERTY GROUP LP.....		01/26/2010.	TENDER.....		12,503,700	11,880,000	11,725,829	11,789,263	0	4,311	0	4,311	0	11,793,574	0	710,126	710,126	97,556	06/01/2011.
828807 BX	4 SIMON PROPERTY GROUP LP.....		01/26/2010.	TENDER.....		3,846,250	3,620,000	3,649,612	3,645,039	0	(761)	0	(761)	0	3,644,278	0	201,972	201,972	72,903	03/01/2012.
828807 BY	2 SIMON PROPERTY GROUP LP.....		08/17/2010.	TENDER.....		5,535,750	5,000,000	5,185,100	5,177,582	0	(30,838)	0	(30,838)	0	5,146,743	0	393,007	393,007	189,181	05/30/2013.
828807 CB	1 SIMON PROPERTY GROUP LP.....		08/17/2010.	Various.....		47,657,240	41,500,000	42,168,690	42,132,405	0	(36,391)	0	(36,391)	0	42,096,014	0	5,561,226	5,561,226	1,790,250	05/15/2014.
829192 AF	0 SIMSBURY CLO LIMITED.....	F	09/24/2010.	SCHEDULED REDEMPTION.....		1,826,795	1,826,795	1,815,590	0	0	11,205	0	11,205	0	1,826,795	0	0	0	35,032	09/24/2011.
BL5375 51	5 SINCLAIR TELEVISION GROUP B.....		11/03/2010.	Various.....		9,967,609	10,000,000	9,800,000	9,804,150	0	12,880	0	12,880	0	9,817,030	0	150,579	150,579	313,948	10/29/2015.
LN3377 05	5 SIX FLAGS THEME PARKS B.....		03/12/2010.	Various.....		14,743,525	15,610,000	12,530,723	12,720,994	0	65,861	0	65,861	0	12,786,955	0	1,956,670	1,956,670	370,981	04/30/2015.
78442G FW	1 SLM STUDENT LOAN TRUST.....		08/03/2010.	RBS Securities.....		22,746,500	23,450,000	23,431,709	23,433,256	0	431	0	431	0	23,433,687	0	(687,187)	(687,187)	261,629	09/15/2028.
78442G HW	9 SLM STUDENT LOAN TRUST.....		01/07/2010.	RBS Securities.....		7,091,125	7,100,000	7,086,929	7,091,400	0	36	0	36	0	7,091,437	0	(312)	(312)	13,003	12/15/2016.
832248 AS	7 SMITHFIELD FOODS INC.....		09/27/2010.	BANC OF AMERICA SECURITIES		6,892,500	6,000,000	6,305,000	6,299,842	0	(41,910)	0	(41,910)	0	6,257,932	0	634,568	634,568	746,667	07/15/2014.
LN4447 40	2 SMURFIT STONE CONTAINER CANADA REVOL.....	A	06/30/2010.	BANK DEBT PRINC PAYDOWN.....		1,571,544	1,571,544	1,444,677	1,099,505	351,374	8,920	0	360,294	0	1,459,799	0	111,745	111,745	12,692	01/26/2016.
LN4447 36	0 SMURFIT STONE CONTAINER US REVOLVING.....		06/30/2010.	BANK DEBT PRINC PAYDOWN.....		4,734,817	4,734,817	4,354,584	3,312,649	1,060,570	26,573	0	1,087,143	0	4,399,792	0	335,025	335,025	35,994	01/26/2016.
83272# AA	1 SMURFIT-STONE CONT T/L B.....		06/30/2010.	BANK DEBT PRINC PAYDOWN.....		1,082,326	1,082,326	994,894	0	250,005	18,806	0	268,811	0	1,026,439	0	55,887	55,887	8,111	11/01/2011.
C8415# AA	3 SMURFIT-STONE CONT T/L C.....		06/30/2010.	BANK DEBT PRINC PAYDOWN.....		2,040,010	2,040,010	1,875,610	1,428,007	471,559	35,392	0	506,951	0	1,934,958	0	105,052	105,052	15,288	11/01/2011.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Filing Information	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
LN2511 31	6 SMURFIT-STONE CONTAINER CAN CI.....	A	06/30/2010	BANK DEBT PRINC PAYDOWN.....		616,784	616,784	567,099	431,749	142,242	10,283	0	152,525	0	584,274	0	32,510	32,510	4,622	11/01/2011
LN1862 76	9 SMURFIT-STONE CONTAINER LOC-DEPOSIT.....		06/30/2010	BANK DEBT PRINC PAYDOWN.....		2,075,030	490,022	436,680	343,015	113,678	(3,315)	0	110,363	0	1,894,968	0	180,063	180,063	39,363	11/01/2010
BL5680 34	5 SMURFIT-STONE CONTAINER-Secondary.....		12/31/2010	Various.....		35,044	35,044	35,400	0	0	(11)	0	0	0	35,389	0	(345)	(345)	0	02/22/2016
834260 AB	7 SOLO CUP COMPANY.....		10/14/2010	OPPENHEIMER & CO.....		900,000	1,000,000	1,000,000	873,478	0	19,903	0	19,903	0	893,381	0	6,619	6,619	100,111	02/15/2014
83545Y AA	1 SONIC CAPITAL LLC.....		02/12/2010	Various.....		21,601,709	22,533,333	20,886,667	21,014,183	0	60,901	0	60,901	0	21,075,084	0	526,625	526,625	130,564	12/20/2031
83611D AA	6 SOUNDVIEW HOME EQUITY LOAN TRUST.....		12/25/2010	Various.....		951,820	951,820	682,160	747,851	0	211,956	7,987	203,969	0	951,820	0	0	0	1,170	11/25/2036
844030 AH	9 SOUTHERN UNION CO.....		12/17/2010	Various.....		15,671,250	17,000,000	16,780,972	14,535,000	2,186,170	310	0	2,186,480	0	16,721,480	0	(1,050,230)	(1,050,230)	1,345,400	11/01/2066
453414 AA	2 SOVEREIGN BANK.....		06/21/2010	CALLED.....		4,075,000	4,075,000	3,667,500	3,707,322	0	45,958	0	45,958	0	3,753,280	0	321,720	321,720	47,576	06/20/2013
BL5693 02	5 SPANSON INC.....		12/31/2010	Various.....		4,413,362	4,413,362	4,351,977	0	0	1,150	39,383	(38,233)	0	4,353,127	0	60,235	60,235	130,859	02/09/2015
84751P DF	3 SPECIALTY UNDERWRITING & RESIDENTIAL.....		12/01/2010	SCHEDULED REDEMPTION.....		194,901	194,901	197,124	166,348	29,772	(1,220)	0	28,552	0	194,901	0	0	0	6,553	10/25/2034
852060 AT	9 SPRINT CAP CORP.....		11/04/2010	Various.....		19,442,500	18,500,000	17,956,207	17,383,189	608,986	2,682	0	611,668	0	17,994,856	0	1,447,644	1,447,644	1,620,451	03/15/2032
LN3548 32	5 STALLION OILFIELD - BRIDGE LOAN.....		03/02/2010	Various.....		4,691,771	9,590,000	3,073,710	3,075,899	0	0	0	0	0	3,075,899	0	1,615,872	1,615,872	0	08/01/2012
LN3440 05	1 STALLION OILFIELD TERM.....		02/12/2010	Various.....		4,857,634	4,857,634	4,663,328	4,323,294	345,803	5,730	0	351,533	0	4,674,827	0	182,807	182,807	22,138	06/12/2013
853254 AD	2 STANDARD CHARTERED PLC.....	F	01/19/2010	BARCLAYS CAPITAL.....		5,392,500	5,000,000	4,980,600	4,982,507	0	184	0	184	0	4,982,691	0	409,809	409,809	48,889	11/18/2014
85430X AF	5 STANFIELD MCLAREN CLO LTD.....	F	11/27/2010	Various.....		1,090,000	1,090,000	1,060,697	0	0	29,304	2,691	26,613	0	1,090,000	0	0	0	4,732	08/27/2013
24820R AE	8 STATOILHYDRO ASA.....	F	04/15/2010	SEA PORT GROUP SEC, LLC.....		5,871,600	5,000,000	5,554,750	5,521,531	0	(21,055)	0	(21,055)	0	5,500,476	0	371,124	371,124	173,108	05/01/2016
85771S AB	2 STATOILHYDRO ASA.....	F	03/10/2010	BANC OF AMERICA SECURITIES.....		12,567,000	12,000,000	11,952,840	11,958,839	0	1,815	0	1,815	0	11,960,654	0	606,346	606,346	193,750	04/15/2014
863579 FQ	6 STRUCTURED ADJUSTABLE RATE MTGE LOAN.....		12/01/2010	SCHEDULED REDEMPTION.....		1,079,083	1,079,083	1,015,645	1,015,961	0	63,123	0	63,123	0	1,079,083	0	0	0	18,252	12/25/2034
863579 P8	5 STRUCTURED ADJUSTABLE RATE MTGE LOAN.....		12/01/2010	Various.....		5,332,976	5,332,976	4,998,761	5,086,078	0	314,465	67,566	246,899	0	5,332,976	0	0	0	158,814	02/25/2036
863579 SJ	8 STRUCTURED ADJUSTABLE RATE MTGE LOAN.....		12/25/2010	SCHEDULED REDEMPTION.....		11,262	11,262	8,953	0	0	2,309	0	2,309	0	11,262	0	0	0	21	06/25/2035
863576 AE	4 STRUCTURED ASSET SECURITIES CORP.....		05/01/2010	Various.....		8,509,009	8,909,775	7,848,955	7,953,520	0	(71,448)	0	(71,448)	0	7,882,072	0	626,937	626,937	198,993	04/25/2035
86362Q AA	1 STRUCTURED ASSET SECURITIES CORP.....		12/25/2010	SCHEDULED REDEMPTION.....		3,011,557	3,011,557	2,289,654	1,947,033	0	646,086	0	646,086	0	3,011,557	0	0	0	5,664	01/25/2037
86386M AF	1 STUDENT LOAN CONSOLIDATION CENTER.....		08/18/2010	SEA PORT GROUP SEC, LLC.....		27,150,000	30,000,000	29,957,700	29,959,374	0	619	0	619	0	29,959,993	0	(2,809,993)	(2,809,993)	410,452	03/01/2042
864248 AA	7 SU CASITA.....	F	12/26/2010	SCHEDULED REDEMPTION.....		3,523,940	3,523,940	2,505,706	3,523,940	0	0	0	0	0	3,523,940	0	0	0	10,336	08/26/2035
BL5531 61	3 SUGARHOUSE HSP GAMING-CLOSING DATE.....		11/01/2010	Various.....		6,776,147	7,000,000	6,636,185	6,864,235	10,920	37,067	237,815	(189,828)	0	6,674,407	0	101,740	101,740	0	09/23/2014
BL6981 25	4 SUN HEALTHCARE GROUP SHG.....		12/31/2010	Various.....		55,556	55,556	53,889	0	0	39	0	39	0	53,929	0	1,627	1,627	764	10/18/2016
86765B AG	4 SUNOCO LOGISTICS PARTNER.....		11/19/2010	MORGAN STANLEY & CO.....		2,465,544	2,315,000	2,307,407	0	0	457	0	457	0	2,654,051	0	(188,507)	(188,507)	99,738	02/15/2020
86787G AC	6 SUNTRUST BANK.....		08/23/2010	TENDER.....		9,130,860	9,000,000	7,155,270	7,242,625	0	102,250	0	102,250	0	7,344,874	0	1,785,986	1,785,986	626,975	12/01/2017
86787G AD	4 SUNTRUST BANK.....		08/23/2010	TENDER.....		2,461,644	2,457,000	2,299,187	2,303,149	0	11,457	0	11,457	0	2,314,607	0	147,037	147,037	214,250	01/17/2017
86787G AG	7 SUNTRUST BANK.....		08/23/2010	Various.....		14,757,630	14,321,000	14,022,589	14,030,832	0	24,588	0	24,588	0	14,055,420	0	702,210	702,210	872,823	09/01/2015
867914 BB	8 SUNTRUST BANKS.....		01/11/2010	BAIRD (ROBERT W).....		5,266,900	5,000,000	5,218,750	5,213,971	0	(2,589)	0	(2,589)	0	5,211,382	0	55,518	55,518	50,313	11/05/2012
867914 AH	6 SUNTRUST BANKS INC.....		12/02/2010	MORGAN KEEGAN & CO.....		2,837,160	3,000,000	2,718,210	2,726,836	0	8,962	0	8,962	0	2,735,798	0	101,362	101,362	236,000	02/15/2026
BL5583 46	5 SUPERMEDIA INC.....		12/31/2010	Various.....		829,806	1,175,507	907,135	0	0	12,696	111,958	(99,262)	0	919,831	0	(90,025)	(90,025)	509,705	12/31/2015
PP4D0Q XY	9 SWANSON GROUP.....		12/30/2010	Various.....		75,000	75,000	72,164	0	0	2,836	279	2,557	0	75,000	0	0	0	5,377	06/25/2012
LN3337 30	7 SWIFT TRANSPORTATION.....		08/10/2010	Various.....		12,154,929	12,954,976	8,586,597	8,705,349	0	44,183	0	44,183	0	8,749,532	0	3,405,397	3,405,397	228,185	05/10/2014
87203R AA	0 SYSTEMS 2001 ASSET TRUST.....	F	12/15/2010	Various.....		249,935	249,935	266,133	0	0	(8,532)	0	(8,532)	0	257,601	0	(7,666)	(7,666)	28,691	09/15/2013
BL5502 45	7 TASC-BIRCH ACQUISITION A.....		01/26/2010	BARCLAYS CAPITAL BANK DEBT.....		699,463	700,000	693,000	693,027	0	85	0	85	0	693,111	0	5,352	5,352	3,636	12/18/2014
BL5502 49	9 TASC-BIRCH ACQUISITION B.....		01/26/2010	BARCLAYS CAPITAL BANK DEBT.....		1,297,011	1,300,000	1,287,000	1,287,050	0	156	0	156	0	1,287,206	0	9,805	9,805	7,060	12/18/2014
878520 AA	3 TECHNICOLOR SA.....	F	12/02/2010	PRINCIPAL PAYMENT.....		26,470	26,470	23,446	0	0	55	0	55	0	23,501	0	2,969	2,969	46,993	05/26/2017
878520 AB	1 TECHNICOLOR SA.....	F	12/02/2010	PRINCIPAL PAYMENT.....		162,653	162,653	147,607	0	0	361	0	361	0	147,969	0	14,684	14,684	7,487	05/26/2017
878742 AJ	4 TECK RESOURCES LIMITED.....	A	06/02/2010	COHEN & COMPANY SEC, LLC.....		7,583,750	6,500,000	7,471,250	0	0	(3,405)	0	(3,405)	0	7,467,845	0	115,905	115,905	32,635	05/15/2014
87875U AB	8 TECO FINANCE INC.....		12/02/2010	Various.....		2,670,696	2,469,000	2,610,696	2,592,359	0	(27,711)	0	(27,711)	0	2,564,648	0	106,231	106,231	162,867	05/01/2012
BL7012 90	1 TEKNI-PLEX INC.....		12/31/2010	BANK DEBT PRINC PAYDOWN.....		25,000	25,000	24,500	0	0	7	0	7	0	24,507	0	493	493	5	09/29/2016

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	F	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
87922R AG 7	TELCORDIA TECHNOLOGIES.....	...	04/30/2010.....	TENDER.....		9,970,000.....	10,000,000.....	8,975,000.....	9,162,500.....	33,953.....	96,122.....	0.....	130,075.....	0.....	9,292,574.....	0.....	277,426.....	277,426.....	717,777.....	07/15/2012.....
BL6045 11 8	TELCORDIA TECHNOLOGIES.....	...	10/29/2010.....	Various.....		25,031.....	25,031.....	24,863.....	0.....	0.....	1.....	0.....	1.....	0.....	24,864.....	0.....	167.....	167.....	0.....	04/09/2016.....
872456 AA 6	TELECOM ITALIA CAPITAL.....	F.	05/11/2010.....	Various.....		10,783,150.....	10,000,000.....	10,000,000.....	10,000,000.....	0.....	0.....	0.....	0.....	0.....	10,000,000.....	0.....	783,150.....	783,150.....	211,264.....	06/18/2019.....
87927V AV 0	TELECOM ITALIA CAPITAL.....	F.	02/18/2010.....	MORGAN STANLEY & CO.....		1,102,420.....	1,000,000.....	1,000,000.....	1,000,000.....	0.....	0.....	0.....	0.....	0.....	1,000,000.....	0.....	102,420.....	102,420.....	16,943.....	06/04/2038.....
87938W AJ 2	TELEFONICA SA.....	F.	03/03/2010.....	Various.....		10,595,300.....	10,000,000.....	10,441,350.....	10,409,786.....	0.....	(12,114).....	0.....	(12,114).....	0.....	10,397,672.....	0.....	197,628.....	197,628.....	324,434.....	01/15/2015.....
87971M AG 8	TELLUS CORP.....	C	11/17/2010.....	Various.....		10,428,828.....	10,000,000.....	10,380,900.....	10,378,291.....	0.....	(38,107).....	0.....	(38,107).....	336,149.....	10,151,639.....	0.....	277,190.....	277,190.....	555,706.....	03/15/2017.....
88031J AB 2	TENASKA GEORGIA.....	...	08/01/2010.....	SCHEDULED REDEMPTION.....		11,000.....	11,000.....	11,000.....	11,000.....	0.....	0.....	0.....	0.....	0.....	11,000.....	0.....	0.....	0.....	1,045.....	02/01/2030.....
880779 AW 3	TEREX CORP.....	...	03/11/2010.....	GOLDMAN SACHS.....		2,220,000.....	2,000,000.....	2,060,000.....	2,056,736.....	0.....	(1,676).....	0.....	(1,676).....	0.....	2,055,060.....	0.....	164,940.....	164,940.....	63,438.....	06/01/2016.....
883556 AR 3	THERMO FISHER SCIENTIFIC.....	...	05/24/2010.....	VOLUNTARY EXCHANGE.....		17,984,362.....	18,000,000.....	17,982,720.....	17,983,086.....	0.....	1,276.....	0.....	1,276.....	0.....	17,984,362.....	0.....	0.....	0.....	299,000.....	11/20/2014.....
884903 AN 5	THOMSON CORP.....	A.	03/30/2010.....	TENDER.....		28,540,925.....	26,305,000.....	26,990,954.....	26,650,713.....	0.....	(40,750).....	0.....	(40,750).....	0.....	26,609,963.....	0.....	1,930,962.....	1,930,962.....	1,200,531.....	01/05/2012.....
BL6479 20 0	TI AUTOMOTIVE LTD.....	F.	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....		17,500.....	17,500.....	17,150.....	0.....	0.....	16.....	0.....	16.....	0.....	17,166.....	0.....	334.....	334.....	422.....	06/24/2016.....
88633P AB 0	TICKETMASTER ENTERTAIN.....	...	03/26/2010.....	J.P. MORGAN SEC. INC.....		1,666,875.....	1,500,000.....	1,476,719.....	1,477,662.....	0.....	581.....	0.....	581.....	0.....	1,478,242.....	0.....	188,633.....	188,633.....	107,500.....	08/01/2016.....
88732J AU 2	TIME WARNER CABLE.....	...	11/04/2010.....	MIZUHO SECURITIES USA INC.....		5,754,050.....	5,000,000.....	4,870,050.....	4,870,706.....	0.....	1,200.....	0.....	1,200.....	0.....	4,871,906.....	0.....	882,144.....	882,144.....	303,750.....	06/15/2039.....
88732J AH 1	TIME WARNER CABLE INC.....	...	05/03/2010.....	SUSQUEHANNA FIN GROUP.....		2,711,450.....	2,500,000.....	2,514,975.....	2,514,257.....	0.....	(548).....	0.....	(548).....	0.....	2,513,710.....	0.....	197,740.....	197,740.....	75,156.....	05/01/2017.....
88830M AD 4	TITAN INTERNATIONAL INC.....	...	03/17/2010.....	Various.....		4,504,375.....	4,500,000.....	4,386,250.....	4,386,568.....	10,157.....	9,313.....	0.....	19,470.....	0.....	4,406,038.....	0.....	98,337.....	98,337.....	238,111.....	01/15/2012.....
89352H AC 3	TRANS-CANADA PIPELINES.....	A.	11/23/2010.....	JEFFERIES & CO.....		19,768,750.....	20,000,000.....	19,964,200.....	19,964,355.....	0.....	59.....	0.....	59.....	0.....	19,964,414.....	0.....	(195,664).....	(195,664).....	1,307,924.....	05/15/2067.....
89612B AA 6	TRICO SHIPPING AS.....	F.	06/03/2010.....	J.P. MORGAN SEC. INC.....		1,885,000.....	2,000,000.....	1,927,860.....	1,923,675.....	0.....	4,746.....	0.....	4,746.....	0.....	1,934,420.....	0.....	(49,420).....	(49,420).....	143,819.....	11/01/2014.....
89816W AA 4	TRUMP ENTERTAINMENT RES.....	...	07/15/2010.....	Various.....		337,740.....	26,249,000.....	1,130.....	541,517.....	0.....	508,706.....	0.....	(508,706).....	0.....	32,811.....	0.....	304,929.....	304,929.....	0.....	06/01/2015.....
902133 AG 2	TYCO ELECTRONICS GROUP S.....	F.	11/23/2010.....	Various.....		4,145,785.....	3,500,000.....	3,379,810.....	3,381,575.....	0.....	1,163.....	0.....	1,163.....	0.....	3,382,738.....	0.....	763,047.....	763,047.....	275,698.....	10/01/2037.....
90466G AC 6	UNICREDITO LUXEM FIN.....	F.	01/21/2010.....	CF GLOBAL TRADING.....		10,232,200.....	10,000,000.....	9,901,110.....	9,909,905.....	0.....	628.....	0.....	628.....	0.....	9,910,533.....	0.....	321,667.....	321,667.....	143,333.....	10/31/2017.....
904677 AG 6	UNIFI INC.....	...	06/30/2010.....	CALLED.....		168,143.....	159,000.....	130,380.....	134,017.....	0.....	2,043.....	0.....	2,043.....	0.....	136,060.....	0.....	32,083.....	32,083.....	11,428.....	05/15/2014.....
907818 CZ 9	UNION PACIFIC CORP.....	...	07/01/2010.....	COHEN & COMPANY SEC. LLC.....		5,648,350.....	5,000,000.....	5,392,850.....	5,391,346.....	0.....	(21,657).....	0.....	(21,657).....	0.....	5,369,888.....	0.....	278,662.....	278,662.....	185,278.....	11/15/2017.....
909214 BL 1	UNISYS CORP.....	...	10/26/2010.....	DEUTSCHE BANK SECS INC.....		3,367,500.....	3,000,000.....	779,858.....	806,271.....	0.....	0.....	0.....	0.....	0.....	806,271.....	0.....	2,561,229.....	2,561,229.....	483,333.....	01/15/2016.....
91324P BK 7	UNITED-HEALTH GROUP INC.....	...	04/16/2010.....	Various.....		16,091,200.....	15,000,000.....	14,771,250.....	14,775,892.....	0.....	781.....	0.....	781.....	0.....	14,776,673.....	0.....	1,314,527.....	1,314,527.....	695,139.....	02/15/2038.....
EH8051 63 1	UPC HOLDING BV.....	D	05/06/2010.....	CREDIT SUISSE.....		5,300,353.....	5,865,997.....	4,819,016.....	4,748,612.....	0.....	25,016.....	0.....	25,016.....	114,235.....	4,887,862.....	(681,636).....	1,094,127.....	412,491.....	301,794.....	04/15/2018.....
911684 AD 0	US CELLULAR CORP.....	...	05/05/2010.....	MORGAN STANLEY & CO.....		4,929,100.....	5,000,000.....	4,696,400.....	4,696,516.....	0.....	1,747.....	0.....	1,747.....	0.....	4,698,263.....	0.....	230,837.....	230,837.....	134,931.....	12/15/2033.....
912909 AD 0	US STEEL CORP.....	...	12/02/2010.....	MORGAN STANLEY & CO.....		8,576,000.....	10,000,000.....	9,589,800.....	8,044,800.....	1,555,674.....	4,748.....	0.....	1,560,422.....	0.....	9,605,222.....	0.....	(1,030,222).....	(1,030,222).....	676,083.....	06/01/2037.....
903293 AR 9	USG CORP.....	...	10/26/2010.....	Various.....		30,919,750.....	35,700,000.....	26,706,785.....	26,832,709.....	0.....	540,984.....	0.....	540,984.....	0.....	27,373,693.....	0.....	3,546,057.....	3,546,057.....	1,662,859.....	11/15/2016.....
903293 AS 7	USG CORP.....	...	11/30/2010.....	Various.....		9,808,750.....	10,000,000.....	8,497,089.....	8,553,499.....	0.....	97,083.....	0.....	97,083.....	0.....	8,650,583.....	0.....	1,158,167.....	1,158,167.....	1,245,903.....	01/15/2018.....
91802M AA 8	UTILITY CONTRACT.....	...	10/01/2010.....	SCHEDULED REDEMPTION.....		418,732.....	418,732.....	418,502.....	418,732.....	0.....	0.....	0.....	0.....	0.....	418,732.....	0.....	0.....	0.....	33,264.....	10/01/2016.....
92343L AA 4	VERICREST OPPORTUNITY LOAN.....	...	12/01/2010.....	SCHEDULED REDEMPTION.....		11,484,750.....	11,484,750.....	11,436,514.....	0.....	0.....	48,236.....	0.....	48,236.....	0.....	11,484,750.....	0.....	0.....	0.....	215,683.....	05/25/2039.....
92345D AA 0	VERITAS CLO LTD.....	F.	03/03/2010.....	GLEACHER & COMPANY.....		13,213,750.....	14,063,564.....	12,446,254.....	12,492,628.....	0.....	88,704.....	0.....	88,704.....	0.....	12,581,332.....	0.....	638,418.....	638,418.....	20,764.....	09/05/2016.....
92344X AB 5	VERIZON NY INC.....	...	12/09/2010.....	SUSQUEHANNA FINL GROUP.....		5,520,950.....	5,000,000.....	5,550,900.....	4,865,191.....	0.....	2,324.....	0.....	2,324.....	0.....	4,867,515.....	0.....	653,435.....	653,435.....	443,524.....	04/01/2032.....
LN3319 68 5	VERTUE 1ST LIEN.....	...	04/15/2010.....	Various.....		9,299,673.....	12,000,000.....	9,750,246.....	9,766,897.....	83,425.....	68,739.....	74,504.....	77,660.....	0.....	9,844,557.....	0.....	(544,884).....	(544,884).....	78,614.....	08/18/2014.....
LN3319 80 0	VERTUE 2ND LIEN.....	...	03/12/2010.....	BARCLAYS CAPITAL BANK DEBT.....		2,968,889.....	5,000,000.....	3,488,333.....	3,250,000.....	247,598.....	44,135.....	0.....	291,733.....	0.....	3,541,733.....	0.....	(572,844).....	(572,844).....	71,592.....	08/14/2015.....
BL6085 40 3	VEYANCE TECH 1ST.....	...	12/31/2010.....	Various.....		53,887.....	53,887.....	45,186.....	0.....	0.....	667.....	0.....	667.....	0.....	45,854.....	0.....	8,033.....	8,033.....	246.....	07/31/2014.....
BL6085 28 8	VEYANCE TECH DD.....	...	12/31/2010.....	Various.....		7,698.....	7,698.....	6,455.....	0.....	0.....	91.....	0.....	91.....	0.....	6,546.....	0.....	1,152.....	1,152.....	11.....	07/31/2014.....
92553P AF 9	VIACOM INC.....	...	01/06/2010.....	COHEN & COMPANY SEC. LLC.....		2,550,350.....	2,500,000.....	2,495,350.....	2,495,527.....	0.....	19.....	0.....	19.....	0.....	2,495,546.....	0.....	54,804.....	54,804.....	30,104.....	09/15/2015.....
918242 AB 4	VIP FIN (VIMPELCOM).....	F.	08/17/2010.....	Various.....		4,565,000.....	4,000,000.....	3,710,000.....	3,732,834.....	0.....	12,687.....	0.....	12,687.....	0.....	3,745,521.....	0.....	819,479.....	819,479.....	294,028.....	04/30/2018.....
BL1714 13 1	VISTEON CORP.....	...	12/31/2010.....	MORGAN STANLEY & CO.....		62,500.....	62,500.....	62,915.....	0.....	0.....	0.....	0.....	0.....	0.....	66,595.....	0.....	(4,095).....	(4,095).....	0.....	10/01/2017.....
LN2849 00 5	VNU INC (NIELSEN FINANCE) CLASS A.....	...	01/26/2010.....	BANC OF AMERICA SEC LLC.....		2,627,061.....	2,934,633.....	2,725,459.....	2,762,223.....	0.....	2,763.....	0.....	2,763.....	0.....	2,764,987.....	0.....	(137,926).....	(137,926).....	9,693.....	08/09/2013.....
92857W AF 7	VODAFONE GROUP PLC.....	F.	01/19/2010.....	COHEN & COMPANY SEC. LLC.....		4,308,600.....	4,000,000.....	4,144,252.....	4,144,252.....	0.....	(1,980).....	0.....	(1,980).....							

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
CUSIP Identification	Description	Filing Date	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
92857W AT	7 VODAFONE GROUP PLC.....	03/25/2010.	03/25/2010.	Bedrock Securities LLC.....		5,178,500	5,000,000	5,010,750	5,009,864	.0	(505)	.0	(505)	.0	5,009,359	.0	169,141	169,141	63,403	06/10/2014.
92866A AB	7 VOLKSWAGEN AUTO LEASE TRUST.....	10/15/2010.	10/15/2010.	Various.....		9,779,713	9,779,713	9,779,636	9,779,665	.0	.47	.0	.47	.0	9,779,713	.0	.0	.0	121,851	07/15/2011.
92866A AC	5 VOLKSWAGEN AUTO LEASE TRUST.....	12/15/2010.	12/15/2010.	SCHEDULED REDEMPTION.....		1,409,104	1,409,104	1,427,048	1,422,739	.0	(13,635)	.0	(13,635)	.0	1,409,104	.0	.0	.0	47,604	04/16/2012.
92907T AB	3 VOUTAGE AIRCRAFT INDS INC.....	07/16/2010.	07/16/2010.	CALLED.....		6,000,000	6,000,000	5,596,250	5,742,225	.0	85,682	.0	85,682	.0	5,827,907	.0	172,093	172,093	481,333	07/15/2011.
92976W BJ	4 WACHOVIA CORP.....	01/28/2010.	01/28/2010.	BAIRD (ROBERT W).....		8,976,958	8,305,000	8,677,313	8,637,839	.0	(8,047)	.0	(8,047)	.0	8,629,792	.0	347,166	347,166	115,463	05/01/2013.
929903 CG	5 WACHOVIA CORP.....	08/17/2010.	08/17/2010.	MIZUHO SECURITIES USA INC.....		14,984,250	15,000,000	14,249,700	14,400,067	.0	210,019	.0	210,019	.0	14,610,086	.0	374,164	374,164	56,429	10/15/2011.
93239S AC	0 WALLACE THEATER HOLDINGS.....	09/30/2010.	09/30/2010.	JEFFERIES & CO.....		6,000,000	6,000,000	5,731,860	5,759,437	.0	43,953	.0	43,953	.0	5,803,390	.0	196,610	196,610	604,167	06/15/2013.
931142 CP	6 WAL-MART STORES INC.....	02/02/2010.	02/02/2010.	MORGAN KEEGAN & CO.....		4,954,050	5,000,000	4,978,050	4,979,742	.0	173	.0	173	.0	4,979,915	.0	(25,865)	(25,865)	105,417	02/01/2019.
933631 AB	9 WAMU ASSET-BACKED CERTIFICATES.....	05/07/2010.	05/07/2010.	Various.....		2,718,466	3,059,626	2,348,340	2,558,689	.0	119,013	.0	119,013	.0	2,677,702	.0	40,764	40,764	2,927	01/25/2037.
92922T L9	5 WAMU MTGE PASS-THROUGH CERTIFICATES.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		800,772	800,772	790,762	791,230	.0	9,542	.0	9,542	.0	800,772	.0	.0	.0	12,762	05/25/2033.
92922T ZT	6 WAMU MTGE PASS-THROUGH CERTIFICATES.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		406,730	406,730	403,838	403,920	.0	2,809	.0	2,809	.0	406,730	.0	.0	.0	6,343	02/25/2033.
BL5073 41	1 WARNER CHILCOTT - A.....	02/17/2010.	02/17/2010.	Various.....		6,768,132	6,779,661	6,711,864	6,713,561	.0	1,406	.0	1,406	.0	6,714,967	.0	53,165	53,165	44,012	10/30/2014.
BL5073 49	1 WARNER CHILCOTT - B1.....	02/17/2010.	02/17/2010.	Various.....		3,383,819	3,389,831	3,355,932	3,356,691	.0	629	.0	629	.0	3,357,319	.0	26,500	26,500	23,006	04/30/2015.
BL5433 17	4 WARNER CHILCOTT - B2.....	02/17/2010.	02/17/2010.	Various.....		7,444,402	7,457,627	7,383,051	7,384,720	.0	1,383	.0	1,383	.0	7,386,103	.0	58,299	58,299	50,614	04/30/2015.
92922F 6W	3 WASHINGTON MUTUAL.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		6,124,550	6,124,550	6,086,865	6,099,629	.0	24,921	.0	24,921	.0	6,124,550	.0	.0	.0	165,073	12/25/2035.
92925G AC	7 WASHINGTON MUTUAL.....	12/01/2010.	12/01/2010.	Various.....		9,639,009	9,639,009	8,618,727	9,179,185	.0	992,760	532,952	459,808	.0	9,639,009	.0	.0	.0	352,731	12/25/2036.
93363P AJ	9 WASHINGTON MUTUAL.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		6,305,082	6,305,082	5,875,928	5,976,834	.0	328,248	.0	328,248	.0	6,305,082	.0	.0	.0	222,355	11/25/2036.
94106L AS	8 WASTE MANAGEMENT INC.....	03/11/2010.	03/11/2010.	RBS Securities.....		11,414,340	10,529,000	11,258,059	11,243,908	.0	(14,648)	.0	(14,648)	.0	11,229,259	.0	185,081	185,081	322,919	03/15/2018.
94106L AT	6 WASTE MANAGEMENT INC.....	03/25/2010.	03/25/2010.	WELLS FARGO SECURITIES LLC.....		6,715,080	6,000,000	6,645,420	6,627,091	.0	(26,860)	.0	(26,860)	.0	6,600,232	.0	114,848	114,848	211,438	03/11/2015.
941388 AH	3 WATERFORD GAMING LLC/FIN.....	09/15/2010.	09/15/2010.	CALLED.....		268,919	261,000	140,591	142,245	.0	1,345	.0	1,345	.0	143,590	.0	125,329	125,329	16,991	09/15/2014.
94356* AA	1 WAVELAND CAPITAL- TEXAS CAPCO.....	03/01/2010.	03/01/2010.	SCHEDULED REDEMPTION.....		614,708	614,708	614,708	614,708	.0	.0	.0	.0	.0	614,708	.0	.0	.0	12,137	08/01/2011.
94707A AH	3 WEATHERFORD INTL INC.....	01/19/2010.	01/19/2010.	BAIRD (ROBERT W).....		6,494,040	6,000,000	6,415,630	6,368,635	.0	(8,469)	.0	(8,469)	.0	6,360,166	.0	133,874	133,874	36,692	06/15/2012.
94707A AJ	9 WEATHERFORD INTL INC.....	06/30/2010.	06/30/2010.	CREDIT SUISSE.....		6,348,120	6,000,000	6,475,180	2,682,145	.0	(25,336)	.0	(25,336)	.0	6,445,315	.0	(97,195)	(97,195)	212,725	06/15/2017.
94973V AN	7 WELLPOINT INC.....	04/16/2010.	04/16/2010.	Various.....		3,081,420	3,000,000	2,724,960	2,730,324	.0	997	.0	997	.0	2,731,321	.0	350,099	350,099	66,583	06/15/2037.
94981F AE	2 WELLS FARGO ALTERNATIVE LOAN TRUST.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		168,330	168,330	170,828	169,789	.0	(1,460)	.0	(1,460)	.0	168,330	.0	.0	.0	7,051	02/25/2035.
94982N AC	8 WELLS FARGO MORTGAGE BACKED S.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		6,885,555	6,885,555	6,889,459	6,895,825	.0	(10,270)	.0	(10,270)	.0	6,885,555	.0	.0	.0	212,525	04/25/2035.
949832 AK	5 WELLS FARGO MORTGAGE BACKED S.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		19,696,904	19,696,904	19,623,032	19,680,289	.0	16,614	.0	16,614	.0	19,696,904	.0	.0	.0	741,456	12/25/2035.
949789 AA	9 WELLS FARGO MTGE BACKED SECURITIES T.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		4,361,345	4,361,345	4,110,567	4,128,996	.0	232,349	.0	232,349	.0	4,361,345	.0	.0	.0	162,626	12/25/2036.
94981C AF	6 WELLS FARGO MTGE BACKED SECURITIES T.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		2,404,260	2,404,260	2,423,794	2,407,298	.0	(3,038)	.0	(3,038)	.0	2,404,260	.0	.0	.0	87,580	01/25/2034.
94984H AA	3 WELLS FARGO MTGE BACKED SECURITIES T.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		11,816,113	11,816,113	11,909,537	11,858,487	.0	(42,373)	.0	(42,373)	.0	11,816,113	.0	.0	.0	435,354	10/25/2036.
94984J AC	5 WELLS FARGO MTGE BACKED SECURITIES T.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		19,800,000	19,800,000	19,985,625	19,868,088	.0	(68,088)	.0	(68,088)	.0	19,800,000	.0	.0	.0	734,219	10/25/2036.
94984J AD	3 WELLS FARGO MTGE BACKED SECURITIES T.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		34,548,811	34,548,811	34,710,759	34,637,715	.0	(88,904)	.0	(88,904)	.0	34,548,811	.0	.0	.0	1,446,392	10/25/2036.
96328U AE	6 WHEELS SPV LLC.....	11/15/2010.	11/15/2010.	SCHEDULED REDEMPTION.....		4,598,972	4,598,972	4,598,972	4,598,972	.0	.0	.0	.0	.0	4,598,972	.0	.0	.0	51,672	03/15/2018.
96466J AA	1 WHITECAP ALABAMA GROWTH FUND I.....	11/15/2010.	11/15/2010.	SCHEDULED REDEMPTION.....		267,364	267,364	267,364	267,364	.0	.0	.0	.0	.0	267,364	.0	.0	.0	.0	03/01/2014.
96466V AA	4 WHITECAP CAPITAL- TEXAS CAPCO.....	03/01/2010.	03/01/2010.	SCHEDULED REDEMPTION.....		763,859	763,859	763,859	763,859	.0	.0	.0	.0	.0	763,859	.0	.0	.0	14,745	03/01/2012.
96466L AA	6 WHITECAP LOUISIANA GROWTH FUND.....	03/01/2010.	03/01/2010.	SCHEDULED REDEMPTION.....		209,518	209,518	209,518	209,518	.0	.0	.0	.0	.0	209,518	.0	.0	.0	4,225	03/01/2013.
96466T AA	9 WHITECAP NEW YORK GROWTH FUND.....	12/14/2010.	12/14/2010.	SCHEDULED REDEMPTION.....		151,237	151,237	151,237	151,237	.0	.0	.0	.0	.0	151,237	.0	.0	.0	9,729	03/01/2015.
96466Q AA	5 WHITECAP NEW YORK GROWTH FUND II.....	12/01/2010.	12/01/2010.	SCHEDULED REDEMPTION.....		117,396	117,396	117,396	117,396	.0	.0	.0	.0	.0	117,396	.0	.0	.0	8,292	03/01/2016.
96466Y AA	8 WHITECAP TEXAS OPPORTUNITY FUND II.....	03/01/2010.	03/01/2010.	SCHEDULED REDEMPTION.....		53,518	53,518	53,518	53,518	.0	.0	.0	.0	.0	53,518	.0	.0	.0	4,002	08/01/2015.
96684B AA	4 WHOLE AUTO LOAN SYNDICATION.....	12/06/2010.	12/06/2010.	SCHEDULED REDEMPTION.....		18,608,521	18,608,521	17,987,975	17,987,911	.0	620,610	.0	620,610	.0	18,608,521	.0	.0	.0	597,185	05/08/2014.
96683N AA	9 WHOLE AUTO LOAN SYNDICATION 2005-1.....	12/08/2010.	12/08/2010.	SCHEDULED REDEMPTION.....		15,121,755	15,121,755	14,980,368	15,097,636	.0	24,119	.0	24,119	.0	15,121,755	.0	.0	.0	339,586	02/08/2013.
BL5696 46	5 WIDE OPEN WEST FINANCE LLC.....	10/26/2010.	10/26/2010.	Various.....		5,846,917	6,000,000	5,830,127	.0	.0	73	169,873	(169,800)	.0	5,830,200	.0	18,717	18,717	111,601	06/18/2014.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21
										11	12	13	14	15					
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
BL5895 74	5 WILLBROS USA INC.....	12/31/2010.....	BANK DEBT PRINC PAYDOWN.....		17,500.....	17,500.....	16,450.....	.....	.....	79.....	.....	.....	.....	.....	.....	.....	.....	.....	06/30/2014.....
969457 BD 1	1 WILLIAMS COS.....	02/17/2010.....	TENDER.....		2,056,620.....	1,816,000.....	1,598,080.....	1,615,796.....	.....	413.....	.....	413.....	.....	1,616,209.....	.....	440,411.....	440,411.....	166,589.....	06/15/2031.....
969457 BK 5	5 WILLIAMS COS.....	02/17/2010.....	TENDER.....		5,770,125.....	5,175,000.....	5,660,156.....	5,635,719.....	.....	(25,548).....	.....	(25,548).....	.....	5,610,171.....	.....	159,954.....	159,954.....	332,781.....	03/15/2012.....
969457 BG 4	4 WILLIAMS COS INC.....	02/17/2010.....	TENDER.....		1,628,600.....	1,360,000.....	1,472,200.....	1,470,733.....	.....	(794).....	.....	(794).....	.....	1,469,940.....	.....	158,660.....	158,660.....	103,293.....	09/01/2021.....
969457 BF 6	6 WILLIAMS COS.....	02/17/2010.....	TENDER.....		8,328,300.....	7,820,000.....	8,323,037.....	8,288,931.....	.....	(34,876).....	.....	(34,876).....	.....	8,254,055.....	.....	74,245.....	74,245.....	491,250.....	09/01/2011.....
97381W AG 9	9 WINDSTREAM CORP.....	01/04/2010.....	BANC OF AMERICA SECURITIES.....		4,981,250.....	5,000,000.....	4,925,000.....	4,925,019.....	.....	116.....	.....	.....	.....	4,925,135.....	.....	56,115.....	56,115.....	97,344.....	11/01/2017.....
976657 AH 9	9 WISCONSIN ENERGY CORP.....	12/01/2010.....	JEFFERIES & CO.....		9,850,000.....	10,000,000.....	9,973,400.....	9,973,519.....	.....	46.....	.....	.....	.....	9,973,565.....	.....	(123,565).....	(123,565).....	658,854.....	05/15/2067.....
99394F LW 0	0 WMALT MTGE PASS-THROUGH CERTIFICATES.....	03/15/2010.....	Various.....		13,861,442.....	17,971,724.....	8,048,720.....	7,986,185.....	.....	457,432.....	.....	457,432.....	.....	8,443,617.....	.....	5,417,838.....	5,417,838.....	313,114.....	03/25/2036.....
LN2484 39 9	9 WOLF HOLLOW I LP 1ST LIEN SYNTHETIC LC.....	01/05/2010.....	UBS WARBURG LLC.....		1,759,534.....	2,079,738.....	1,671,052.....	1,707,036.....	.....	1,463.....	.....	.....	.....	1,708,499.....	.....	51,035.....	51,035.....	717.....	06/22/2012.....
LN2484 35 7	7 WOLF HOLLOW I LP 1ST LIEN SYNTHETIC REV.....	01/05/2010.....	UBS WARBURG LLC.....		4,39,883.....	519,934.....	417,763.....	423,747.....	.....	853.....	.....	.....	.....	439,372.....	.....	511.....	511.....	187.....	12/22/2010.....
LN2484 27 4	4 WOLF HOLLOW I LP 1ST LIEN TERM.....	01/05/2010.....	UBS WARBURG LLC.....		2,018,768.....	2,387,329.....	1,918,199.....	1,952,721.....	.....	1,398.....	.....	.....	.....	1,954,119.....	.....	64,649.....	64,649.....	829.....	12/22/2012.....
98156Y AB 7	7 WORLD OMNI AUTO RECEIVABLES TRUST.....	10/15/2010.....	Various.....		18,000,000.....	18,000,000.....	17,999,208.....	17,999,687.....	.....	313.....	.....	.....	.....	18,000,000.....	.....	.....	.....	239,682.....	10/17/2011.....
92931B AC 0	0 WPS RESOURCES CORP.....	11/17/2010.....	JEFFERIES & CO.....		19,451,250.....	20,000,000.....	19,995,600.....	19,726,517.....	.....	486.....	.....	.....	.....	19,727,003.....	.....	(275,753).....	(275,753).....	1,184,831.....	12/01/2066.....
BL4937 49 8	8 WR GRACE 364 DAY.....	01/27/2010.....	JP MORGAN CHASE-BANK DEBT.....		3,470,000.....	2,000,000.....	3,283,261.....	.....	.....	(637,148).....	.....	(637,148).....	.....	2,646,112.....	.....	823,888.....	823,888.....	.....	09/13/2015.....
983130 AD 7	7 WYNN LAS VEGAS LLC/CORP.....	08/04/2010.....	Various.....		12,677,230.....	12,500,000.....	11,114,375.....	11,387,966.....	.....	107,331.....	.....	107,331.....	.....	11,495,297.....	.....	1,181,933.....	1,181,933.....	808,832.....	12/01/2014.....
983130 AK 1	1 WYNN LAS VEGAS LLC/CORP.....	07/26/2010.....	CREDIT SUISSE.....		5,173,500.....	5,000,000.....	4,870,022.....	4,831,250.....	.....	10,224.....	.....	76,341.....	.....	4,907,391.....	.....	265,909.....	265,909.....	217,153.....	12/01/2014.....
BL6374 58 3	3 XERUX 2nd Lien.....	12/29/2010.....	Various.....		5,058,227.....	5,197,354.....	4,911,499.....	.....	.....	29,046.....	.....	29,046.....	.....	4,940,546.....	.....	117,681.....	117,681.....	.....	05/22/2015.....
984121 BP 7	7 XEROX CORPORATION.....	07/15/2010.....	MORGAN STANLEY & CO.....		3,152,765.....	2,816,000.....	3,157,581.....	.....	.....	(8,148).....	.....	(8,148).....	.....	3,149,432.....	.....	3,333.....	3,333.....	151,666.....	03/15/2016.....
98417E AA 8	8 XSTRATA FINANCE CANADA.....	04/20/2010.....	JEFFERIES & CO.....		3,480,906.....	3,300,000.....	3,399,000.....	3,381,944.....	.....	(13,177).....	.....	(13,177).....	.....	3,388,767.....	.....	112,139.....	112,139.....	79,658.....	11/16/2011.....
98417E AC 4	4 XSTRATA FINANCE CANADA.....	12/09/2010.....	Various.....		16,710,805.....	15,290,000.....	15,242,142.....	15,243,249.....	.....	297.....	.....	297.....	.....	15,243,545.....	.....	1,467,260.....	1,467,260.....	682,474.....	11/15/2037.....
984851 AA 3	3 YARA INTERNATIONAL ASA.....	07/22/2010.....	MIZUHO SECURITIES USA INC.....		4,468,557.....	4,145,000.....	4,287,766.....	4,281,845.....	.....	(13,102).....	.....	(13,102).....	.....	4,288,744.....	.....	199,813.....	199,813.....	125,153.....	12/15/2014.....
986141 AA 7	7 YONKERS RACING CORP.....	08/23/2010.....	CALLED.....		822,970.....	799,000.....	775,789.....	776,799.....	.....	1,510.....	.....	1,510.....	.....	778,308.....	.....	44,662.....	44,662.....	100,480.....	07/15/2016.....
988498 AE 1	1 YUM! BRANDS INC.....	05/25/2010.....	Various.....		18,109,300.....	17,500,000.....	17,775,125.....	17,763,392.....	.....	(11,996).....	.....	(11,996).....	.....	17,751,397.....	.....	357,903.....	357,903.....	472,517.....	09/15/2015.....
780641 AH 9	9 KPN NV.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	5,400,000.....	.....	10,137,615.....	.....	.....	.....	.....	.....	2,283,699.....	.....	(2,283,699).....	(2,283,699).....	.....	10/01/2030.....
744448 CC 3	3 PUBLIC SERVICE COLORADO.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	7,000,000.....	.....	.....	.....	.....	.....	.....	.....	1,078,761.....	.....	(1,078,761).....	(1,078,761).....	.....	06/01/2019.....
293791 AR 0	0 ENTERPRISE PRODUCTS OPER.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	7,000,000.....	.....	8,147,847.....	.....	.....	.....	.....	.....	1,078,020.....	.....	(1,078,020).....	(1,078,020).....	.....	03/01/2015.....
06849U AD 7	7 BARRICK AUSTRALIA FINANC.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	5,000,000.....	.....	.....	.....	.....	.....	.....	.....	764,457.....	.....	(764,457).....	(764,457).....	.....	10/15/2039.....
875484 AD 9	9 TANGER PROPERTIES LP.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	10,000,000.....	.....	4,103,143.....	.....	.....	.....	.....	.....	700,933.....	.....	(700,933).....	(700,933).....	.....	11/15/2015.....
020039 DC 4	4 ALL TEL CORP.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	5,000,000.....	.....	.....	.....	.....	.....	.....	.....	655,561.....	.....	(655,561).....	(655,561).....	.....	07/01/2032.....
10112R AQ 7	7 BOSTON PROPERTIES INC.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	5,000,000.....	.....	19,986,434.....	.....	.....	.....	.....	.....	567,372.....	.....	(567,372).....	(567,372).....	.....	10/15/2019.....
62983P AB 1	1 NAKLAT INC.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	5,000,000.....	.....	19,710,591.....	.....	.....	.....	.....	.....	521,127.....	.....	(521,127).....	(521,127).....	.....	12/31/2033.....
31398M XZ 4	4 FEDERAL NATIONAL MTGE ASSOC.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	4,694,000.....	.....	.....	.....	.....	.....	.....	.....	366,371.....	.....	(366,371).....	(366,371).....	.....	03/25/2025.....
49446R AH 2	2 KIMCO REALTY CORP.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	5,905,000.....	.....	.....	.....	.....	.....	.....	.....	321,138.....	.....	(321,138).....	(321,138).....	.....	05/01/2017.....
03979G AL 9	9 ARDEN REALTY LP.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	8,745,000.....	.....	.....	.....	.....	.....	.....	.....	289,295.....	.....	(289,295).....	(289,295).....	.....	03/01/2015.....
167593 AH 5	5 CHICAGO ILL O HARE INTL ARPT.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	2,935,000.....	.....	.....	.....	.....	.....	.....	.....	286,779.....	.....	(286,779).....	(286,779).....	.....	01/01/2026.....
49446Q BF 7	7 KIMCO REALTY CORP.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	4,230,000.....	.....	.....	.....	.....	.....	.....	.....	244,139.....	.....	(244,139).....	(244,139).....	.....	03/15/2016.....
167593 AD 4	4 CHICAGO ILL O HARE INTL ARPT.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	3,140,000.....	.....	.....	.....	.....	.....	.....	.....	234,401.....	.....	(234,401).....	(234,401).....	.....	01/01/2022.....
913026 AU 4	4 UNITED TELEPHONE FLORIDA.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	987,000.....	.....	.....	.....	.....	.....	.....	.....	200,619.....	.....	(200,623).....	(200,623).....	.....	07/15/2023.....
938240 CL 0	0 WASHINGTON CNTY ORE CLEAN WTR SVCS.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	2,000,000.....	.....	.....	.....	.....	.....	.....	.....	132,740.....	.....	(132,740).....	(132,740).....	.....	10/01/2024.....
167593 AF 9	9 CHICAGO ILL O HARE INTL ARPT.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	1,510,000.....	.....	.....	.....	.....	.....	.....	.....	123,956.....	.....	(123,956).....	(123,956).....	.....	01/01/2024.....
167593 AE 2	2 CHICAGO ILL O HARE INTL ARPT.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	1,565,000.....	.....	.....	.....	.....	.....	.....	.....	122,195.....	.....	(122,195).....	(122,195).....	.....	01/01/2023.....
167593 AB 8	8 CHICAGO ILL O HARE INTL ARPT.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	1,575,000.....	.....	.....	.....	.....	.....	.....	.....	110,975.....	.....	(110,975).....	(110,975).....	.....	01/01/2020.....
78412D AN 9	9 SEMCO ENERGY INC.....	08/20/2010.....	MARKET VALUE TRANSFER.....		.....	1,000,000.....	.....	.....	.....	.....	.....	.....	.....	90,982.....	.....	(90,982).....	(90,982).....	.....	04/21/2020.....

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	CUSIP Identification	2	Description	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value				16	17	18	19	20	21	
				F	o	r	e	i	g	n	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
				Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost		Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
938240	CJ 5	WASHINGTON CNTY ORE CLEAN WTR SVCS.....		08/20/2010.	MARKET VALUE TRANSFER.....		0	1,155,000	0	0	0	0	0	0	0	85,239	0	(85,239)	(85,239)	0	10/01/2022.	
914301	T3 0	UNIVERSITY HOUSTON TEX UNIV REVS.....		08/20/2010.	MARKET VALUE TRANSFER.....		0	945,000	0	0	0	0	0	0	0	59,549	0	(59,560)	(59,560)	0	02/15/2022.	
914301	T2 2	UNIVERSITY HOUSTON TEX UNIV REVS.....		08/20/2010.	MARKET VALUE TRANSFER.....		0	900,000	0	0	0	0	0	0	0	57,704	0	(57,704)	(57,704)	0	02/15/2021.	
914301	S9 8	UNIVERSITY HOUSTON TEX UNIV REVS.....		08/20/2010.	MARKET VALUE TRANSFER.....		0	855,000	0	0	0	0	0	0	0	55,905	0	(55,905)	(55,905)	0	02/15/2020.	
455167	3P 9	INDIANA UNIV REVS.....		08/20/2010.	MARKET VALUE TRANSFER.....		0	1,725,000	0	0	0	0	0	0	0	47,144	0	(47,144)	(47,144)	0	06/01/2025.	
455167	3N 4	INDIANA UNIV REVS.....		08/20/2010.	MARKET VALUE TRANSFER.....		0	1,500,000	0	0	0	0	0	0	0	45,990	0	(45,990)	(45,990)	0	06/01/2024.	
107025	MM 7	BREWERTON WASH.....		08/20/2010.	MARKET VALUE TRANSFER.....		0	1,455,000	0	0	0	0	0	0	0	24,764	0	(24,764)	(24,764)	0	09/01/2030.	
3899999.	Total - Bonds - Industrial and Miscellaneous.....						..5,196,773,699	..5,567,062,559	..4,980,924,374	..4,681,075,471	..38,473,168	..34,800,851	..13,475,465	..59,798,554	..869,877	..5,029,341,568	..(645,290)	..168,077,419	..167,432,129	..168,560,906	XXX.....	
Bonds - Credit Tenant Loans																						
64542#	AA	5 WALGREENS-KOLB PORTFOLIO - NEW HOPE.....		10/15/2010.	SCHEDULED REDEMPTION.....		12,931	12,931	0	0	0	0	0	0	0	12,931	0	0	0	0	03/15/2033.	
09820#	AA	3 WALGREENS-KOLB - BONNABEL.....		F. 12/08/2010.	JEFFERIES & CO.....		1,790,000	2,000,000	2,000,000	1,957,236	0	219	0	219	0	1,957,454	0	(167,454)	(167,454)	128,901	12/31/2049.	
27965*	AA	4 WALGREENS-KOLB PORTFOLIO - EDENTON.....		F. 12/14/2010.	BANC OF AMERICA SECURITIES.....		611,750	500,000	587,973	577,353	0	1,310	0	1,310	0	576,043	0	35,707	35,707	48,733	09/01/2030.	
13704#	AA	6 WALGREENS-KOLB - CARROLLTON.....		F. 10/12/2010.	Various.....		18,498	20,000,000	26,503,228	27,083,011	0	1,704	0	1,704	0	9,299,262	0	863,238	863,238	344,078	12/01/2036.	
74912@	AA	8 WALGREENS - KISSIMMEE FL.....		10/06/2010.	SEA PORT GROUP SEC, LLC.....		221,210	8,786	104,238	104,238	0	817	0	817	0	104,238	0	116,973	116,973	5,217	03/26/2010.	
80281Y	AA	5 SANTANDER PERPETUAL.....		F. 03/02/2010.	TENDER.....		15,075,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	75,000	75,000	355,787	10/29/2049.	
949746	PM	7 SHINSEI FINANCE II.....		F. 12/20/2010.	Various.....		18,850,000	25,000,000	13,999,529	14,000,000	0	8,161	0	8,161	0	8,750,561	0	4,841,839	4,841,839	2,767,728	07/29/2049.	
98372P	AJ	7 XL CAPITAL LTD.....		F. 05/13/2010.	CF GLOBAL TRADING.....		8,025,000	10,000,000	9,311,300	7,550,000	1,198,614	1,947	0	1,200,561	0	8,750,561	0	(725,561)	(725,561)	377,361	12/31/2031.	
98877C	AA	5 ZFS FINANCE USA TRUST I.....		F. 11/22/2010.	Various.....		19,631,250	20,000,000	19,121,000	18,481,463	0	16,878	0	16,878	0	18,498,340	0	1,132,910	1,132,910	1,348,750	05/09/2037.	
9899999.	Total - Bonds - Hybrid Securities.....						..172,375,405	..197,308,786	..164,614,559	..159,328,970	..4,906,308	..62,955	..4,125,138	..844,125	0	..160,173,092	0	..12,202,313	..12,202,313	..11,951,646	XXX.....	
Bonds - Parent, Subsidiaries and Affiliates																						
745190	JE	9 /PR HWY-DRIVERS-246 -PR.....		03/04/2010.	J.P. MORGAN SEC. INC.....		11,281,975	11,425,000	11,228,761	11,281,160	0	817	0	817	0	11,281,975	0	0	0	634,671	07/01/2027.	
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates.....						..11,281,975	..11,425,000	..11,228,761	..11,281,160	0	817	0	817	0	..11,281,975	0	0	0	..634,671	XXX.....	
8399997.	Total - Bonds - Part 4.....						10,088,523,505	10,592,076,751	9,893,068,785	9,316,766,623	43,427,030	27,910,654	46,540,853	24,796,831	869,877	9,932,117,473	(645,290)	157,051,321	156,406,031	322,674,610	XXX.....	
8399998.	Total - Bonds - Summary Item from Part 5.....						7,527,058,531	7,915,803,515	7,459,718,759	0	0	6,376,594	13,822,873	(7,446,279)	0	7,453,321,362	(32,500)	73,769,670	73,737,170	68,135,248	XXX.....	
8399999.	Total - Bonds.....						17,615,582,036	18,507,880,266	17,352,787,544	9,316,766,623	43,427,030	27,910,654	46,540,853	24,796,831	869,877	17,385,438,635	(677,790)	230,820,991	230,143,201	390,809,858	XXX.....	
Preferred Stocks - Industrial and Miscellaneous																						

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	CUSIP Identification	2	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10			Change in Book/Adjusted Carrying Value			16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Maturity Date
										Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
060505	61	7	BANK OF AMERICA CORP.	12/08/2010.	BANC OF AMERICA SECURITIES	1,150,000,000	23,287,106	0.00	9,418,500	9,418,500	0	0	0	0	0	9,418,500	0	13,868,606	13,868,606	1,832,814	XXX.
060505	62	5	BANK OF AMERICA CORP.	12/09/2010.	Various	474,701,000	7,430,372	0.00	2,419,551	2,419,551	0	0	0	0	0	2,419,551	0	5,010,820	5,010,820	338,225	XXX.
060505	74	0	BANK OF AMERICA CORP.	12/09/2010.	BANC OF AMERICA SECURITIES	2,000,000,000	42,573,280	0.00	18,600,000	18,600,000	0	0	0	0	0	18,600,000	0	23,979,280	23,979,280	3,312,502	XXX.
25153X	20	8	DB CONT CAP TRST II	07/14/2010.	Various	780,000,000	15,990,259	0.00	18,279,436	16,208,400	3,373,600	0	1,302,564	2,071,036	0	18,279,436	0	(2,289,177)	(2,289,177)	625,630	XXX.
30241B	30	9	FBOP CORPORATION	12/08/2010.	Various	5,000,000	50	0.00	0	5	209,370	0	209,375	(5)	0	0	0	50	50	0	XXX.
38144G	80	4	GOLDMAN SACHS GROUP INC.	08/04/2010.	Various	2,600,000,000	51,354,869	0.00	61,057,848	59,384,000	6,616,000	0	4,942,152	1,673,848	0	61,057,848	0	(9,702,979)	(9,702,979)	1,383,896	XXX.
38144X	50	0	GOLDMAN SACHS GROUP INC.	07/29/2010.	Various	1,000,000,000	24,427,095	0.00	24,160,000	25,240,000	(1,080,000)	0	0	(1,080,000)	0	24,160,000	0	267,095	267,095	602,175	XXX.
399375	2#	2	GRAY TELEVISION.	04/29/2010.	VOLUNTARY EXCHANGE	67,440,000	6,743,692	0.00	337,200	337,200	0	0	0	0	0	337,200	0	6,406,492	6,406,492	1,654,640	XXX.
40428H	80	5	HSBC USA INC.	12/03/2010.	BANC OF AMERICA SECURITIES	200,000,000	4,409,925	0.00	5,000,000	4,260,000	740,000	0	0	740,000	0	5,000,000	0	(590,075)	(590,075)	177,431	XXX.
40428H	88	8	HSBC USA INC.	12/14/2010.	Various	280,000,000	6,628,723	0.00	7,000,000	6,104,000	896,000	0	0	896,000	0	7,000,000	0	(371,277)	(371,277)	283,889	XXX.
59156R	50	4	METLIFE INC.	12/14/2010.	Various	800,000,000	19,103,544	0.00	19,208,720	19,160,000	840,000	0	791,280	48,720	0	19,208,720	0	(105,176)	(105,176)	617,255	XXX.
59156R	60	3	METLIFE INC.	08/27/2010.	PIPER JAFFRAY	200,000,000	4,964,916	0.00	4,938,000	4,802,000	136,000	0	0	136,000	0	4,938,000	0	26,916	26,916	181,618	XXX.
61747S	50	4	MORGAN STANLEY	11/01/2010.	Various	1,824,000,000	36,775,093	0.00	43,363,500	39,927,360	5,672,640	0	2,236,500	3,436,140	0	43,363,500	0	(6,588,407)	(6,588,407)	1,523,746	XXX.
80281R	70	6	SANTANDER FIN PFD SA UNI	05/04/2010.	BANC OF AMERICA SECURITIES	410,000,000	8,773,852	0.00	9,493,960	9,840,000	(346,040)	0	0	(346,040)	0	9,493,960	0	(720,108)	(720,108)	348,500	XXX.
80281R	80	5	SANTANDER FINANCE UNIP	12/16/2010.	Various	308,500,000	6,730,665	0.00	6,976,852	7,835,900	(711,402)	0	147,647	(859,049)	0	6,976,852	0	(246,187)	(246,187)	330,647	XXX.
842400	75	6	SOUTHERN CAL ED.	11/02/2010.	Various	150,000,000	14,906,748	0.00	15,000,000	14,629,650	257,850	0	0	257,850	0	14,887,500	0	19,249	19,249	545,925	XXX.
902973	15	5	US BANCORP.	09/27/2010.	Various	800,000,000	17,044,442	0.00	20,000,000	16,424,000	3,576,000	0	0	3,576,000	0	20,000,000	0	(2,955,558)	(2,955,558)	530,832	XXX.
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous						291,150,631	XXX.	265,253,567	254,590,566	20,180,018	0	9,629,518	10,550,500	0	265,141,067	0	26,009,564	26,009,564	14,289,725	XXX.
8999997.	Total - Preferred Stocks - Part 4						291,150,631	XXX.	265,253,567	254,590,566	20,180,018	0	9,629,518	10,550,500	0	265,141,067	0	26,009,564	26,009,564	14,289,725	XXX.
8999998.	Total - Preferred Stocks - Summary Item from Part 5.						5,163,913	XXX.	5,000,000	0	0	0	0	0	0	5,000,000	0	163,913	163,913	0	XXX.
8999999.	Total - Preferred Stocks.						296,314,544	XXX.	270,253,567	254,590,566	20,180,018	0	9,629,518	10,550,500	0	270,141,067	0	26,173,477	26,173,477	14,289,725	XXX.

Common Stocks - Industrial and Miscellaneous

001642	10	7	AMC FINANCIAL HOLDINGS, INC.	07/15/2010.	OPPENHEIMER & CO.	208,371,000	543,600	XXX	0	668,871	(668,871)	0	0	(668,871)	0	0	0	543,600	543,600	0	XXX.
09250G	10	2	BLACKROCK FLORIDA INSD MUNI.	07/22/2010.	MERRILL LYNCH.	38,900,000	578,669	XXX	377,719	522,427	(144,708)	0	0	(144,708)	0	377,719	0	200,950	200,950	17,457	XXX.
09254E	10	3	BLACKROCK MUNIYELD INSURED	07/26/2010.	MERRILL LYNCH.	116,400,000	1,608,457	XXX	1,054,584	1,427,122	(372,538)	0	0	(372,538)	0	1,054,584	0	553,873	553,873	48,523	XXX.
09255E	10	2	BLACKROCK MUNIYELD NY INSUR	07/08/2010.	MERRILL LYNCH.	55,900,000	726,318	XXX	480,740	659,620	(178,880)	0	0	(178,880)	0	480,740	0	245,578	245,578	20,542	XXX.
302068	93	7	FORETHOUGHT FIN GRP WARRANTS	08/13/2010.	EXP OF WARRANTS.	12,500,000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX.
349862	99	5	HAWKEYE RENEWABLES LLC.	12/21/2010.	Knight Libertas LLC.	3,000,000	1,575,000	XXX	1,575,035	0	0	0	0	0	0	1,575,035	0	(35)	(35)	0	XXX.
46133J	10	1	INVESCO QUALITY MUNI SECS	07/08/2010.	MERRILL LYNCH.	28,600,000	390,089	XXX	274,846	377,703	(102,857)	0	0	(102,857)	0	274,846	0	115,242	115,242	12,012	XXX.
582266	11	0	MCLEODUSA INC-WT07	12/08/2010.	EXPIRATION OF RIGHTS.	25,464,000	0	XXX	255	0	0	0	0	0	0	0	0	0	0	0	XXX.
008257	10	7	MEDIANEWS GROUP INC.	07/21/2010.	LIQUIDATING DISTRIBUTION.	4,500,000	1	XXX	0	0	0	0	0	0	0	0	0	1	1	0	XXX.
81663A	10	5	SEMGROUP CORP-CLASS A	10/05/2010.	Various	91,614,000	2,236,234	XXX	1,868,280	1,868,280	0	0	0	0	0	1,868,280	0	367,956	367,956	0	XXX.
09625U	10	9	SEMGROUP ENERGY PARTNERS LP	04/27/2010.	KNIGHT EQUITY MARKETS, L.P.	31,200,000	314,393	XXX	78,624	274,248	(195,624)	0	0	(195,624)	0	78,624	0	235,769	235,769	0	XXX.
82967N	20	7	SIRIUS XM RADIO INC.	03/15/2010.	EXERCISE OF WARRANTS.	6,000,000	0	XXX	1,213,800	1,500	(1,499)	0	0	(1,499)	0	1	0	(1)	(1)	0	XXX.
9099999.	Total - Common Stocks - Industrial and Miscellaneous						7,972,761	XXX	6,923,883	5,799,771	(1,664,977)	0	0	(1,664,977)	0	5,709,829	0	2,262,933	2,262,933	98,534	XXX.

Common Stocks - Parent, Subsidiaries and Affiliates

P1914#	10	2	CNA ASEGURADORA DE RIESGO DE TRABAJO.	05/29/2010.	DIRECT.	17,835,832,000	64,734,868	XXX	21,843,649	28,207,524	(6,363,875)	0	0	(6,363,875)	0	21,843,649	(16,272,324)	59,163,543	42,891,219	855,737	XXX.
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates						64,734,868	XXX	21,843,649	28,207,524	(6,363,875)	0	0	(6,363,875)	0	21,843,649	(16,272,324)	59,163,543	42,891,219	855,737	XXX.
9799997.	Total - Common Stocks - Part 4.						72,707,629	XXX	28,767,532	34,007,295	(6,028,852)	0	0	(6,028,852)	0	27,553,478	(16,272,324)	61,426,476	45,154,152	954,271	XXX.
9799998	Total - Common Stocks - Summary Item from Part 5.						37,375,850	XXX	38,374,085	0	0	0	1,056,028	(1,056,028)	0	37,318,058	0	57,792	57,792	0	XXX.
9799999.	Total - Common Stocks.						110,083,479	XXX	67,141,617	34,007,295	(8,028,852)	0	1,056,028	(9,064,880)	0	64,871,536	(16,272,324)	61,484,268	45,211,944	954,271	XXX.
9899999.	Total - Preferred and Common Stocks.						406,398,023	XXX	337,395,184	288,597,861	12,151,166	0	10,685,546	1,465,620	0	335,012,603	(16,272,324)	87,657,745	71,385,421	15,243,996	XXX.

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
CUSIP Identification	Description	Filing	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date
										Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
9999999.	Total - Bonds, Preferred and Common Stocks.....					18,021,980,059	XXX.....	17,690,182,728	...9,605,364,484	...55,578,196	...27,910,654	...57,226,399	26,262,451	869,877	...17,720,451,438	(16,950,114)	318,478,736	301,528,622	406,053,854	XXX.....

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A/C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends

Bonds - U.S. Government

912803 DK	6	STRIP PRINC 02/15/2040.....	...	Various.....	06/04/2010	Various.....	375,000,000	97,599,750	101,064,000	97,792,158	0	192,408	0	192,408	0	0	3,271,842	3,271,842	0	0
912810 QC	5	US TREASURY N/B 08/15/2039.....	...	Various.....	02/17/2010	Various.....	27,000,000	26,637,344	26,285,499	26,637,839	0	495	0	495	0	0	(352,340)	(352,340)	617,569	526,793
912810 QD	3	US TREASURY N/B 11/15/2039.....	...	Various.....	05/12/2010	Various.....	216,450,000	207,935,512	207,457,183	207,936,751	0	1,239	0	1,239	0	0	(479,568)	(479,568)	3,342,449	3,348,718
912810 QE	1	US TREASURY N/B 02/15/2040.....	...	Various.....	08/12/2010	Various.....	115,000,000	126,035,469	126,046,719	126,035,469	0	0	0	0	0	0	11,250	11,250	2,022,863	2,022,863
912810 QH	4	US TREASURY N/B 05/15/2040.....	...	Various.....	11/09/2010	Various.....	92,000,000	100,634,375	100,594,531	100,634,375	0	0	0	0	0	0	(39,844)	(39,844)	1,531,250	1,531,250
912828 LY	4	US TREASURY N/B 11/15/2019.....	...	Various.....	02/17/2010	Various.....	198,000,000	192,206,328	192,537,382	192,213,386	0	7,057	0	7,057	0	0	323,996	323,996	1,305,995	1,202,041
912828 ME	7	US TREASURY N/B 12/31/2014.....	...	Various.....	02/01/2010	Various.....	70,000,000	70,166,211	70,569,531	70,164,715	0	(1,496)	0	(1,496)	0	0	404,816	404,816	97,169	47,859
912828 MH	0	US TREASURY N/B 01/31/2015.....	...	Various.....	03/01/2010	Various.....	45,000,000	44,752,344	44,847,623	44,753,407	0	1,063	0	1,063	0	0	94,216	94,216	32,942	9,012
912828 MP	2	US TREASURY N/B 02/15/2020.....	...	Various.....	04/22/2010	Various.....	304,670,000	302,016,747	302,018,022	302,018,022	0	1,274	0	1,274	0	0	(337,409)	(337,409)	1,069,819	1,003,425
912828 MR	8	US TREASURY N/B 02/28/2015.....	...	Various.....	03/29/2010	Various.....	49,500,000	49,556,969	49,436,592	49,556,835	0	(134)	0	(134)	0	0	(120,243)	(120,243)	53,502	36,057
912828 MW	7	US TREASURY N/B 03/31/2015.....	...	Various.....	04/22/2010	Various.....	35,250,000	35,179,487	35,182,734	35,179,594	0	107	0	107	0	0	3,140	3,140	34,153	30,396
912828 ND	8	US TREASURY N/B 05/15/2020.....	...	Various.....	08/09/2010	Various.....	203,500,000	210,165,078	210,164,993	210,164,993	0	(85)	0	(85)	0	0	(1,282)	(1,282)	954,416	953,560
912828 NF	3	US TREASURY N/B 05/31/2015.....	...	Various.....	06/21/2010	Various.....	40,000,000	40,175,781	40,182,422	40,175,781	0	0	0	0	0	0	6,641	6,641	43,255	43,255
912828 NL	0	US TREASURY N/B 06/30/2015.....	...	Various.....	07/26/2010	Various.....	63,000,000	63,308,672	63,314,141	63,308,672	0	0	0	0	0	0	5,469	5,469	40,863	40,863
912828 NP	1	US TREASURY N/B 07/31/2015.....	...	GUGENHEIM CAPITAL.....	07/30/2010	J.P. MORGAN SEC. INC.....	3,000,000	3,021,563	3,019,922	3,021,563	0	0	0	0	0	0	(1,641)	(1,641)	285	285
912828 NR	7	US TREASURY N/B 07/31/2017.....	...	MIZUHO SECURITIES USA.....	08/19/2010	MIZUHO SECURITIES USA.....	10,000,000	10,250,781	10,252,344	10,250,781	0	0	0	0	0	0	11,940	11,940	11,940	11,940
912828 NT	3	US TREASURY N/B 08/15/2020.....	...	Various.....	11/09/2010	Various.....	172,500,000	172,772,188	172,742,891	172,772,188	0	0	0	0	0	0	(29,297)	(29,297)	596,118	596,118
912828 NV	8	US TREASURY N/B 08/31/2015.....	...	Various.....	09/28/2010	Various.....	23,000,000	22,851,313	22,851,328	22,851,312	0	0	0	0	0	0	(3,984)	(3,984)	16,298	16,298
912828 NZ	9	US TREASURY N/B 09/30/2015.....	...	Various.....	10/27/2010	Various.....	6,000,000	6,009,609	6,007,734	6,009,609	0	0	0	0	0	0	(1,875)	(1,875)	5,151	5,151
912828 PC	8	US TREASURY N/B 11/15/2020.....	...	Various.....	12/16/2010	Various.....	63,000,000	60,018,888	59,945,781	60,019,338	0	450	0	450	0	0	(73,557)	(73,557)	106,596	104,057
912828 PE	4	US TREASURY N/B 10/31/2015.....	...	MIZUHO SECURITIES USA.....	11/09/2010	GOLDMAN SACHS.....	3,000,000	3,000,703	2,999,531	3,000,703	0	0	0	0	0	0	(1,172)	(1,172)	1,036	1,036
912828 PJ	3	US TREASURY N/B 11/30/2015.....	...	Various.....	12/15/2010	Various.....	28,000,000	27,318,505	27,295,625	27,318,505	0	0	0	0	0	0	(22,880)	(22,880)	11,370	11,370
912810 QK	7	WI TREASURY N/B 08/15/2040.....	...	Various.....	12/13/2010	Various.....	62,800,000	61,636,328	60,315,105	61,635,784	0	(545)	0	(545)	0	0	(1,320,679)	(1,320,679)	611,755	423,881
0399999	Total - Bonds - U.S. Government.....			1,933,253,945			2,205,670,000	1,934,792,942	1,933,455,780	1,933,455,780	0	201,833	0	201,833	0	0	1,337,162	1,337,162	12,596,793	11,966,228

Bonds - All Other Government

219868 BP	0	CORP ANDINA DE FOMENTO 01/15/2016.....	...	CREDIT SUISSE.....	07/07/2010	CREDIT SUISSE.....	7,000,000	6,957,720	6,960,800	6,957,720	0	0	0	0	0	0	3,080	3,080	0	0
38377H AA	5	GOVT OF BERMUDA 07/20/2020.....	...	HSBC SECURITIES.....	07/13/2010	HSBC SECURITIES.....	2,000,000	2,000,000	2,030,000	2,000,000	0	0	0	0	0	0	30,000	30,000	0	0
683234 WM	6	ONTARIO (PROVINCE OF) 03/08/2015.....	...	Various.....	07/16/2010	Knight Libertas LLC.....	15,000,000	16,062,700	15,338,688	15,334,432	0	(73,488)	0	(73,488)	0	0	4,256	4,256	353,527	103,562
536878 AD	3	REPUBLIC OF LITHUANIA 02/11/2020.....	...	RBS Securities.....	02/04/2010	Various.....	10,000,000	9,827,300	9,835,000	9,827,300	0	0	0	0	0	0	7,700	7,700	0	0
91086Q AV	0	UNITED MEXICAN STATES 01/11/2040.....	...	CREDIT SUISSE.....	04/06/2010	CREDIT SUISSE.....	10,000,000	9,772,400	9,800,000	9,772,400	0	0	0	0	0	0	27,600	27,600	154,611	154,611
1099999	Total - Bonds - All Other Government.....			44,620,120			44,000,000	43,964,488	43,891,852	43,891,852	0	(73,488)	0	(73,488)	0	0	72,636	72,636	508,138	258,173

Bonds - U.S. States, Territories and Possessions

13063B FS	6	CALIFORNIA ST 03/01/2022.....	...	MERRILL LYNCH.....	03/26/2010	MERRILL LYNCH.....	10,000,000	10,176,300	10,264,900	10,176,300	0	0	0	0	0	0	88,600	88,600	0	0
452151 8V	8	ILLINOIS ST 01/01/2015.....	...	J.P. MORGAN SEC. INC.....	06/08/2010	UBS Securities LLC.....	5,000,000	5,061,200	5,000,000	5,000,000	0	0	0	0	0	0	61,200	61,200	89,648	0
452152 BM	2	ILLINOIS ST 02/01/2035.....	...	Various.....	06/08/2010	Various.....	30,000,000	30,014,900	29,561,400	30,014,816	0	(84)	0	(84)	0	0	(453,416)	(453,416)	701,675	1,842
452152 CM	1	ILLINOIS ST 01/01/2015.....	...	MORGAN STANLEY & CO.....	02/19/2010	MORGAN STANLEY & CO.....	15,000,000	16,615,650	16,666,050	16,615,650	0	0	0	0	0	0	50,400	50,400	0	0
452152 CN	9	ILLINOIS ST 01/01/2016.....	...	MORGAN STANLEY & CO.....	02/19/2010	MORGAN STANLEY & CO.....	10,000,000	11,011,000	11,050,400	11,011,000	0	0	0	0	0	0	39,400	39,400	0	0
677521 DE	3	OHIO STATE 05/01/2024.....	...	MORGAN STANLEY & CO.....	06/11/2010	RAMIREZ & CO., INC.....	5,720,000	5,720,279	5,770,279	5,720,000	0	0	0	0	0	0	50,279	50,279	37,947	0
677521 DF	0	OHIO STATE 06/01/2025.....	...	MORGAN STANLEY & CO.....	06/11/2010	RAMIREZ & CO., INC.....	3,000,000	3,018,060	3,018,060	3,000,000	0	0	0	0	0	0	18,060	18,060	20,188	0
917542 QV	7	UTAH ST 07/01/2025.....	...	GOLDMAN SACHS.....	09/24/2010	GOLDMAN SACHS.....	7,000,000	7,000,000	6,975,500	7,000,000	0	0	0	0	0	0	(24,500)	(24,500)	0	0
1799999	Total - Bonds - U.S. States, Territories & Possessions.....			88,537,850			85,720,000	88,367,789	88,537,766	88,537,766	0	(84)	0	(84)	0	0	(169,977)	(169,977)	849,458	1,842

Bonds - U.S. Political Subdivisions of States

--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3 F o r e i n	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
												12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B./A.C.V.					
646513	RW	3	NEW LONDON CONN 08/15/2024.....	01/20/2010	JEFFERIES & CO.....	02/25/2010	MORGAN KEEGAN & CO.....	1,000,000	1,044,470	1,044,610	1,044,013	0	(457)	0	(457)	0	597	597	597	30,751	24,667
167486	HL	6	CHICAGO ILL 01/01/2032.....	01/28/2010	Various.....	06/17/2010	Various.....	23,210,000	23,486,696	23,779,698	23,484,312	0	(2,383)	0	(2,383)	0	295,386	295,386	295,386	536,985	4,185
483854	FT	7	KANE COOK & DU PAGE CNTYS ILL.....	08/10/2010	MESROW & CO. INC.....	08/12/2010	MESROW & CO. INC.....	6,495,000	6,519,421	6,561,834	6,519,422	0	0	0	0	0	42,412	42,412	42,412	0	0
713125	AQ	5	PEORIA CNTY ILL CMNTY UNIT SC.....	03/25/2010	MESROW & CO. INC.....	05/21/2010	MESROW & CO. INC.....	1,710,000	1,695,362	1,706,488	1,695,405	0	42	0	42	0	11,083	11,083	11,083	6,425	0
713125	AR	3	PEORIA CNTY ILL CMNTY UNIT SC.....	03/25/2010	MESROW & CO. INC.....	05/20/2010	MESROW & CO. INC.....	1,340,000	1,328,208	1,334,775	1,328,232	0	24	0	24	0	6,543	6,543	6,543	4,110	0
713125	AU	6	PEORIA CNTY ILL CMNTY UNIT SC.....	03/25/2010	MESROW & CO. INC.....	05/24/2010	MESROW & CO. INC.....	1,000,000	990,600	998,125	990,623	0	23	0	23	0	7,502	7,502	7,502	5,111	0
777543	QL	6	ROSEMONT ILL 12/01/2035.....	03/05/2010	MESROW & CO. INC.....	03/10/2010	MESROW & CO. INC.....	5,100,000	5,059,812	5,061,750	5,059,812	0	0	0	0	0	1,938	1,938	1,938	0	0
815626	LF	1	SEDGWICK CNTY KANS UNI SCH DI.....	02/18/2010	BAUM GEORGE K & CO INC.....	07/20/2010	D. A. Davidson & Co.....	5,000,000	5,000,000	5,249,542	5,000,000	0	0	0	0	0	249,542	249,542	249,542	104,066	1,469
64966F	GA	6	NEW YORK N Y 03/01/2019.....	01/19/2010	MANDATORY EXCHANGE.....	03/24/2010	UBS Securities LLC.....	280,000	302,126	318,850	300,807	0	(1,319)	0	(1,319)	0	18,043	18,043	18,043	9,302	6,172
64966H	4K	3	NEW YORK N Y 10/01/2037.....	10/07/2010	MERRILL LYNCH.....	10/13/2010	MERRILL LYNCH.....	5,000,000	5,000,000	4,909,050	5,000,000	0	0	0	0	0	(90,950)	(90,950)	(90,950)	0	0
592112	DR	4	MET GOVT NASHVILLE & DAVIDSON.....	06/04/2010	GOLDMAN SACHS.....	08/26/2010	CANTOR FITZGERALD & CO.....	6,000,000	6,000,000	6,801,840	6,000,000	0	0	0	0	0	801,840	801,840	801,840	77,045	0
655867	JB	6	NORFOLK VA 03/01/2021.....	01/14/2010	MORGAN KEEGAN & CO.....	06/14/2010	MORGAN KEEGAN & CO.....	4,000,000	4,000,000	4,070,000	4,000,000	0	0	0	0	0	70,000	70,000	70,000	78,678	0
655867	JC	4	NORFOLK VA 03/01/2022.....	01/14/2010	MORGAN KEEGAN & CO.....	06/14/2010	MORGAN KEEGAN & CO.....	1,000,000	1,000,000	1,019,530	1,000,000	0	0	0	0	0	19,530	19,530	19,530	20,075	0
2499999			Total - Bonds - U.S. Political Subdivisions of States.....					61,135,000	61,426,695	62,866,092	61,422,626	0	(4,070)	0	(4,070)	0	1,433,466	1,433,466	1,433,466	872,548	36,493

Bonds - U.S. Special Revenue and Special Assessment

79575D	E6	3	SALT RIVER PROJ ARIZ AGRIC IM.....	09/30/2010	MORGAN STANLEY & CO.....	09/30/2010	MORGAN STANLEY & CO.....	10,000,000	10,000,000	10,041,700	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
--------	----	---	------------------------------------	------------	--------------------------	------------	--------------------------	------------	------------	------------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--------	--

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description		Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
31418N ED	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	07/07/2010	BARCLAYS CAPITAL	07/09/2010	BNP PARIBAS	24,092,194	24,446,049	24,494,045	24,446,049	0	0	0	0	0	0	0	47,996	47,996	34,800	34,800
31418P CK	9 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	59,758	61,196	61,196	61,196	0	0	0	0	0	0	0	0	0	86	86
31418Q JG	9 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	1,000,000	1,024,062	1,024,062	1,024,062	0	0	0	0	0	0	0	0	0	1,444	1,444
31418S 2K	4 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	270,560	277,070	277,070	277,070	0	0	0	0	0	0	0	0	0	391	391
31418S XB	0 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	2,113,726	2,164,588	2,164,588	2,164,588	0	0	0	0	0	0	0	0	0	3,053	3,053
31418U HS	6 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	1,482,052	1,517,714	1,517,714	1,517,714	0	0	0	0	0	0	0	0	0	2,141	2,141
31418V HQ	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	114,820	117,583	117,583	117,583	0	0	0	0	0	0	0	0	0	166	166
31418W 6W	5 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	265,180	271,561	271,561	271,561	0	0	0	0	0	0	0	0	0	383	383
31418W 7L	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	601,353	615,823	615,823	615,823	0	0	0	0	0	0	0	0	0	869	869
31418X 5A	2 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	617,468	632,326	632,326	632,326	0	0	0	0	0	0	0	0	0	892	892
31418X ML	9 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	1,000,000	1,024,063	1,024,063	1,024,063	0	0	0	0	0	0	0	0	0	1,444	1,444
31418X PZ	5 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	936,321	958,852	958,852	958,852	0	0	0	0	0	0	0	0	0	1,352	1,352
31418X XR	4 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	31,833	32,599	32,599	32,599	0	0	0	0	0	0	0	0	0	46	46
31418Y CG	9 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	31,845	32,612	32,612	32,612	0	0	0	0	0	0	0	0	0	46	46
31418Y CX	2 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	250,000	256,016	256,016	256,016	0	0	0	0	0	0	0	0	0	361	361
31419B 5X	9 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	199,980	204,792	204,792	204,792	0	0	0	0	0	0	0	0	0	289	289
31419B DK	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	500,000	512,031	512,031	512,031	0	0	0	0	0	0	0	0	0	722	722
31419B DN	2 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	500,000	512,031	512,031	512,031	0	0	0	0	0	0	0	0	0	722	722
31419B DR	3 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	898,151	919,763	919,763	919,763	0	0	0	0	0	0	0	0	0	1,297	1,297
31419B VV	4 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	4,213,120	4,314,498	4,314,498	4,314,498	0	0	0	0	0	0	0	0	0	6,086	6,086
31419B W6	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	2,715,418	2,780,758	2,780,758	2,780,758	0	0	0	0	0	0	0	0	0	3,922	3,922
31419C 2H	5 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	368,757	377,630	377,630	377,630	0	0	0	0	0	0	0	0	0	533	533
31419C HD	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	2,291,295	2,346,429	2,346,429	2,346,429	0	0	0	0	0	0	0	0	0	3,310	3,310
31419C VY	6 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	2,055,938	2,105,409	2,105,409	2,105,409	0	0	0	0	0	0	0	0	0	2,970	2,970
31419D 5L	1 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	877,870	898,994	898,994	898,994	0	0	0	0	0	0	0	0	0	1,268	1,268
31419D 5S	6 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	122,130	125,069	125,069	125,069	0	0	0	0	0	0	0	0	0	176	176
31419D HJ	3 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	295,521	302,632	302,632	302,632	0	0	0	0	0	0	0	0	0	427	427
31419D HL	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	1,000,000	1,024,063	1,024,063	1,024,063	0	0	0	0	0	0	0	0	0	1,444	1,444
31419D HV	6 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	485,176	496,851	496,851	496,851	0	0	0	0	0	0	0	0	0	701	701
31419D LW	9 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	08/26/2010	CREDIT SUISSE	09/10/2010	WELLS FARGO SECURITIES	23,000,000	23,700,781	23,517,500	23,700,781	0	0	0	0	0	0	0	(183,281)	(183,281)	33,222	33,222
31419D QB	0 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	272,127	278,675	278,675	278,675	0	0	0	0	0	0	0	0	0	393	393
31419E 2S	7 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	1,834,460	1,878,602	1,878,602	1,878,602	0	0	0	0	0	0	0	0	0	2,650	2,650
31419E B3	2 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	612,368	627,103	627,103	627,103	0	0	0	0	0	0	0	0	0	885	885
31419E E9	6 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	471,052	482,387	482,387	482,387	0	0	0	0	0	0	0	0	0	680	680
31419E HB	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	1,000,000	1,024,063	1,024,063	1,024,063	0	0	0	0	0	0	0	0	0	1,444	1,444
31419E PY	9 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	523,173	535,762	535,762	535,762	0	0	0	0	0	0	0	0	0	756	756
31419E UU	1 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	200,000	204,813	204,813	204,813	0	0	0	0	0	0	0	0	0	289	289
31419E YG	8 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	238,864	244,612	244,612	244,612	0	0	0	0	0	0	0	0	0	345	345
31419F F5	0 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	899,888	921,542	921,542	921,542	0	0	0	0	0	0	0	0	0	1,300	1,300
31419F GP	5 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	124,484	127,479	127,479	127,479	0	0	0	0	0	0	0	0	0	180	180
31419F HZ	2 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	4,000,000	4,096,250	4,096,250	4,096,250	0	0	0	0	0	0	0	0	0	5,778	5,778
31419F J5	6 FEDERAL NATIONAL MORTGAGE ASSOC.	.....	09/10/2010	BNP PARIBAS	09/10/2010	GOLDMAN SACHS	1,000,000	1,024,063	1,024,063	1,024,063	0	0	0	0	0	0	0	0	0	1,444	1,444

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
31419F KF 2	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	2,928,113	2,998,571	2,998,571	2,998,571	0	0	0	0	0	0	0	0	0	4,229	4,229
31419F KM 7	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	1,000,000	1,024,063	1,024,063	1,024,063	0	0	0	0	0	0	0	0	0	1,444	1,444
31419F PJ 9	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	2,015,779	2,064,284	2,064,284	2,064,284	0	0	0	0	0	0	0	0	0	2,912	2,912
31419F T4 8	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	2,000,000	2,048,125	2,048,125	2,048,125	0	0	0	0	0	0	0	0	0	2,889	2,889
31419F UC 8	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	266,493	272,905	272,905	272,905	0	0	0	0	0	0	0	0	0	385	385
31419F W5 1	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	265,538	271,928	271,928	271,928	0	0	0	0	0	0	0	0	0	384	384
31419F YD 2	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	71,887	73,617	73,617	73,617	0	0	0	0	0	0	0	0	0	104	104
31419F Z3 3	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	134,101	137,328	137,328	137,328	0	0	0	0	0	0	0	0	0	194	194
31419G DP 6	FEDERAL NATIONAL MORTGAGE ASSOC.....		09/10/2010	BNP PARIBAS.....	09/10/2010	GOLDMAN SACHS.....	1,586,429	1,624,602	1,624,602	1,624,602	0	0	0	0	0	0	0	0	0	2,292	2,292
31398P 2C 2	FEDERAL NATIONAL MORTGAGE ASSOC.....		04/21/2010	BANC OF AMERICA.....	11/04/2010	RBC CAPITAL MARKETS.....	12,833,000	13,312,232	14,259,167	13,290,400	0	(21,832)	0	(21,832)	0	0	968,767	968,767	968,767	388,555	51,688
31398P QN 2	FEDERAL NATIONAL MORTGAGE ASSOC.....		04/05/2010	JEFFERIES & CO.....	04/07/2010	JEFFERIES & CO.....	8,779,840	8,585,037	8,659,117	8,585,037	0	0	0	0	0	0	74,080	74,080	74,080	31,827	31,827
31398P XM 6	FEDERAL NATIONAL MORTGAGE ASSOC.....		05/07/2010	NOMURA SECURITIES INT.....	12/02/2010	RBS Securities.....	19,235,609	18,838,875	19,083,077	18,856,196	0	17,321	0	17,321	0	0	226,881	226,881	226,881	519,361	26,449
31398T BN 0	FEDERAL NATIONAL MORTGAGE ASSOC.....		06/02/2010	NOMURA SECURITIES INT.....	12/02/2010	RBS Securities.....	45,256,000	45,029,720	45,986,713	45,043,511	0	13,792	0	13,792	0	0	953,202	953,202	953,202	1,052,202	164,053
31398T FV 8	FEDERAL NATIONAL MORTGAGE ASSOC.....		08/27/2010	NOMURA SECURITIES INT.....	11/22/2010	BNP PARIBAS.....	49,000,513	49,148,749	48,969,888	49,146,583	0	(2,166)	0	(2,166)	0	0	(176,695)	(176,695)	(176,695)	594,137	75,564
31398T LP 4	FEDERAL NATIONAL MORTGAGE ASSOC.....		08/27/2010	BANC OF AMERICA.....	12/01/2010	BNP PARIBAS.....	17,715,417	17,625,092	17,397,093	17,626,799	0	1,707	0	1,707	0	0	(229,706)	(229,706)	(229,706)	208,885	0
3136FG J8 1	FANNIEMAE STRIP IS 05/25/2040.....		05/20/2010	Various.....	08/01/2010	Various.....	12,732,526	12,732,526	11,139,723	12,732,526	0	0	0	0	0	0	(1,592,803)	(1,592,803)	(1,592,803)	0	383
3136FK QW 1	FANNIEMAE STRIP PS 11/25/2039.....		07/08/2010	BARCLAYS CAPITAL.....	08/25/2010	Various.....	11,881,713	11,881,713	12,197,761	11,881,713	0	0	0	0	0	0	316,048	316,048	316,048	0	0
3136FG EU 7	FANNIEMAE STRIP IO IS 06/01/2039.....		02/23/2010	GOLDMAN SACHS.....	03/18/2010	Various.....	6,115,793	6,115,793	6,229,722	6,184,581	0	0	0	0	0	0	45,141	45,141	45,141	0	0
3136FG JT 3	FANNIEMAE STRIP -PO PS 05/25/2040.....		05/20/2010	Various.....	08/01/2010	Various.....	37,896,274	37,896,274	40,525,777	37,896,274	0	0	0	0	0	0	2,629,503	2,629,503	2,629,503	0	0
01F040 68 5	FNCL 4.0 30YR TBA 04/25/2040.....		07/09/2010	BNP PARIBAS.....	07/29/2010	CITIGROUP GLOBAL MKT.....	25,000,000	25,328,125	25,580,078	25,328,125	0	0	0	0	0	0	251,953	251,953	251,953	30,556	30,556
312939 M8 1	FEDERAL HOME LOAN MORTGAGE CORP.....		02/16/2010	J.P. MORGAN SEC. INC.....	08/01/2010	Various.....	4,874,707	5,155,003	5,226,284	5,129,026	0	(25,976)	0	(25,976)	0	0	97,258	97,258	97,258	117,500	7,447
31398L W9 5	FEDERAL HOME LOAN MORTGAGE CORP.....		05/10/2010	MORGAN STANLEY & CO.....	05/25/2010	MORGAN STANLEY & CO.....	20,000,000	19,341,406	20,018,750	19,343,367	0	1,961	0	1,961	0	0	675,383	675,383	675,383	60,000	26,667
95662M B9 0	WEST VIRGINIA ST HSG DEV FD 11/01/2027.....		07/23/2010	RAYMOND JAMES.....	07/28/2010	RAYMOND JAMES.....	2,500,000	2,500,000	2,507,500	2,500,000	0	0	0	0	0	0	7,500	7,500	7,500	0	0
977092 SQ 9	WISCONSIN ST CLEAN WTR REV 06/01/2022.....		02/03/2010	MORGAN STANLEY & CO.....	02/24/2010	MORGAN STANLEY & CO.....	4,710,000	4,710,000	4,740,238	4,710,000	0	0	0	0	0	0	30,238	30,238	30,238	3,839	0
31999999	Total - Bonds - U.S. Special Revenue and Special Assessments.....		.....	.....	.....	.....	775,496,172	787,361,227	791,242,707	786,372,295	0	(1,057,716)	0	(1,057,716)	0	0	4,870,412	4,870,412	4,870,412	7,921,372	1,141,554
Bonds - Industrial and Miscellaneous																					
002824 AY 6	ABBOTT LABORATORIES 05/27/2040.....		05/24/2010	MORGAN STANLEY & CO.....	05/24/2010	BANC OF AMERICA.....	5,000,000	4,961,400	4,983,600	4,961,400	0	0	0	0	0	0	22,200	22,200	22,200	0	0
000744 AD 4	ABCO LTD 04/15/2021.....	F	05/24/2010	J.P. MORGAN SEC. INC.....	06/10/2010	NORTHERN TRUST.....	250,000	134,375	130,000	134,848	0	473	0	473	0	0	0	(4,848)	446	307	0
BL5693 90 0	ABILITY ACQUISITION ATI B 12/30/2014.....		01/08/2010	GOLDMAN SACHS BANK.....	03/26/2010	Various.....	10,000,000	9,600,000	9,721,457	9,608,222	0	8,222	0	8,222	0	0	113,235	113,235	113,235	94,932	0
BL6292 05 8	ACCURIDE CANADIAN ADVANCE 06/30/2013.....	A	05/21/2010	BTIG, LLC Bank Debt.....	07/29/2010	BANK DEBT PRINC PAYDWN.....	3,802,469	3,798,259	3,802,469	3,798,482	0	223	0	223	0	0	3,987	3,987	3,987	70,085	0
BL6292 13 2	ACCURIDE LETTER OF CREDIT ADVANCE.....		07/27/2010	Various.....	07/29/2010	Various.....	185,574	182,847	185,574	182,970	0	124	0	124	0	0	2,604	2,604	2,604	3,221	0
BL6292 09 0	ACCURIDE PIK ADVANCE 06/30/2013.....		05/21/2010	BTIG, LLC Bank Debt.....	07/29/2010	BANK DEBT PRINC PAYDWN.....	1,500,000	1,498,339	1,500,000	1,498,439	0	100	0	100	0	0	1,561	1,561	1,561	27,647	0
BL6292 17 3	ACCURIDE US ADVANCE 06/30/2013.....		05/24/2010	Various.....	07/29/2010	BANK DEBT PRINC PAYDWN.....	8,631,242	8,623,640	8,631,242	8,624,034	0	394	0	394	0	0	7,208	7,208	7,208	157,484	0
00089F AA 8	ACS PASS THROUGH TRUST 06/14/2037.....		07/27/2010	Various.....	10/21/2010	Various.....	26,499,389	21,676,045	22,823,249	21,877,522	0	201,477	0	201,477	0	0	945,727	945,727	945,727	34,170	9,398
00505H AA 0	ACS PASS THROUGH TRUST 06/20/2031.....		08/09/2010	Various.....	10/18/2010	Various.....	9,842,158	8,532,394	8,657,685	8,560,671	0	28,277	0	28,277	0	0	97,014	97,014	97,014	9,035	3,880
00724F AA 9	ADOBE SYSTEMS INC 02/01/2015.....		01/25/2010	BANC OF AMERICA.....	01/25/2010	BANC OF AMERICA.....	5,000,000	4,991,300	4,997,500	4,991,300	0	0	0	0	0	0	6,200	6,200	6,200	0	0
00724F AB 7	ADOBE SYSTEMS INC 02/01/2020.....		01/25/2010	BANC OF AMERICA.....	01/25/2010	BANC OF AMERICA.....	7,000,000	6,957,090	6,963,670	6,957,090	0	0	0	0	0	0	6,580	6,580	6,580	0	0
007903 AS 6	ADVANCED MICRO DEVICES 08/01/2020.....		07/26/2010	J.P. MORGAN SEC. INC.....	07/27/2010	J.P. MORGAN SEC. INC.....	1,000,000	1,000,000	1,018,750	1,000,000	0	0	0	0	0	0	18,750	18,750	18,750	0	0
BL6019 15 4	ADVANTAGE SALES & MARKETING.....		05/11/2010	CREDIT SUISSE-BANK DEBT.....	05/11/2010	CREDIT SUISSE-BANK DEBT.....	7,000,000	6,965,000	7,012,500	6,965,000	0	0	0	0	0	0	47,500	47,500	47,500	0	0
001055 AF 9	AFIAC INC 08/15/2040.....		08/04/2010	J.P. MORGAN SEC. INC.....	08/05/2010	GOLDMAN SACHS.....	2,000,000	1,989,980	2,027,720	1,989,980	0	0	0	0	0	0	37,740	37,740	37,740	358	0
00846U AG 6	AGILENT TECHNOLOGIES INC 07/15/2020.....		07/13/2010	CREDIT SUISSE.....	07/13/2010	CREDIT SUISSE.....	4,000,000	3,981,400	4,007,480	3,981,400	0	0	0	0	0	0	26,080	26,080	26,080	0	0
LN3465 70 2	AINSWORTH LUMBER LTD 06/26/2014.....	A	07/01/2010	Various.....	12/15/2010	Various.....	2,000,000	1,935,278	1,943,867	1,870,151	0	1,655	66,782	(65,127)	0	0	73,716	73,716	73,716	3,837	0
008911 AK 5	AIR CANADA 08/01/2015.....	A	07/27/2010	J.P																	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value				17	18	19	20	21		
											12	13	14	15						16	
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
BL6622 36 1	AIRVANA NETWORK SOLUTIONS 08/26/2014.....	...	09/15/2010	Various.....	12/23/2010	Various.....	8,811,111	8,653,611	8,802,268	8,660,388	0	6,777	0	6,777	0	0	141,880	141,880	124,080	0	0
016745 AK 7	ALLBRITTON COMMUNICATION 05/15/2018.....	...	04/22/2010	DEUTSCHE BANK SEC.....	04/22/2010	DEUTSCHE BANK SEC.....	3,000,000	3,000,000	3,022,500	3,000,000	0	0	0	0	0	0	22,500	22,500	0	0	0
BL6902 43 3	ALLIANCE LAUNDRY SYSTEMS 09/30/2016.....	...	10/15/2010	DEUTSCHE BANK SEC.....	10/15/2010	DEUTSCHE BANK SEC.....	3,000,000	2,970,000	3,018,750	2,970,000	0	0	0	0	0	0	48,750	48,750	0	0	0
018804 AP 9	ALLIANT TECHSYSTEMS INC 09/15/2020.....	...	09/08/2010	DEUTSCHE BANK SEC.....	09/09/2010	DEUTSCHE BANK SEC.....	2,000,000	2,000,000	2,025,000	2,000,000	0	0	0	0	0	0	25,000	25,000	382	0	0
01959E AB 4	ALLIED WORLD ASSURANCE 11/15/2020.....	F	11/09/2010	DEUTSCHE BANK SEC.....	11/09/2010	Various.....	4,000,000	3,981,760	4,014,020	3,981,760	0	0	0	0	0	0	32,260	32,260	0	0	0
LN3522 96 5	ALLISON TRANSMISSION INC 08/07/2014.....	...	03/23/2010	Various.....	04/13/2010	Various.....	16,991,973	15,609,677	15,960,971	15,627,365	0	17,688	0	0	0	0	363,606	363,606	115,606	0	0
02051P AA 6	ALON REFINING KROTZ 10/15/2014.....	...	01/07/2010	JEFFERIES & CO.....	02/18/2010	Various.....	2,000,000	1,870,000	1,862,970	1,871,293	0	1,293	0	0	0	0	(8,323)	(8,323)	78,563	60,000	0
02051P AC 2	ALON REFINING KROTZ 10/15/2014.....	...	02/18/2010	VOLUNTARY EXCHANGE.....	03/03/2010	JEFFERIES & CO.....	4,500,000	4,271,647	3,825,000	4,273,528	0	1,881	0	0	0	0	(448,528)	(448,528)	229,500	195,750	0
02364W AR 6	AMERICA MOVIL SAB DE CV 03/30/2015.....	F	03/23/2010	GOLDMAN SACHS.....	08/31/2010	VOLUNTARY EXCHANGE.....	2,000,000	1,995,740	1,996,067	1,996,067	0	327	0	0	0	0	0	0	30,208	0	0
02364W AS 4	AMERICA MOVIL SAB DE CV 03/30/2020.....	F	03/23/2010	J.P. MORGAN SEC. INC.....	06/30/2010	Various.....	9,000,000	8,942,040	9,283,220	8,943,217	0	1,177	0	0	0	0	340,003	340,003	117,222	0	0
02364W AT 2	AMERICA MOVIL SAB DE CV 03/30/2040.....	F	03/24/2010	CITIGROUP GLOBAL MKT.....	03/24/2010	GOLDMAN SACHS.....	10,000,000	9,868,900	9,944,300	9,868,900	0	0	0	0	0	0	75,400	75,400	0	0	0
026874 BW 6	AMERICAN INTL GROUP 12/15/2020.....	...	11/30/2010	CITIGROUP GLOBAL MKT.....	12/01/2010	BANC OF AMERICA.....	5,000,000	4,987,050	4,977,900	4,987,058	0	8	0	0	0	0	0	0	0	0	0
LN2854 60 9	AMERICAN SAFETY RAZOR 1ST LIEN.....	...	10/29/2010	Various.....	12/08/2010	Various.....	23,844,683	21,970,754	22,593,019	21,269,199	0	48,705	750,260	(701,555)	0	0	1,323,820	1,323,820	1,131,652	0	0
LN2854 72 4	AMERICAN SAFETY RAZOR 2ND LIE.....	...	01/14/2010	MORGAN STANLEY & CO.....	02/17/2010	Various.....	6,000,000	4,229,271	3,532,500	4,256,740	0	27,469	0	27,469	0	0	(724,240)	(724,240)	29,838	0	0
029912 BB 7	AMERICAN TOWER CORP 04/01/2015.....	...	01/29/2010	VOLUNTARY EXCHANGE.....	02/22/2010	COHEN & COMPANY SEC.....	5,000,000	4,993,505	5,133,700	4,993,585	0	80	0	0	0	0	140,115	140,115	80,295	63,594	0
029912 BD 3	AMERICAN TOWER CORP 01/15/2018.....	...	12/02/2010	CREDIT SUISSE.....	12/03/2010	CREDIT SUISSE.....	10,000,000	9,992,100	9,984,100	9,992,103	0	3	0	0	0	0	(8,003)	(8,003)	1,250	0	0
031652 BB 5	AMKOR TECHNOLOGIES INC 05/01/2018.....	...	05/27/2010	CITADEL SECURITIES LLC.....	11/29/2010	VOLUNTARY EXCHANGE.....	4,000,000	3,828,750	3,837,049	3,837,049	0	8,299	0	8,299	0	0	0	0	167,986	12,189	0
032510 AC 3	ANADARKO PETROLEUM CORP 03/15/2040.....	...	03/09/2010	UBS Securities LLC.....	03/09/2010	Various.....	10,000,000	9,927,300	9,989,200	9,927,300	0	0	0	0	0	0	61,900	61,900	0	0	0
032511 BH 9	ANADARKO PETROLEUM CORP 09/15/2017.....	...	08/09/2010	J.P. MORGAN SEC. INC.....	08/10/2010	Various.....	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	885	0	0
034863 AD 2	ANGLO AMERICAN CAPITAL 09/27/2020.....	F	09/20/2010	BARCLAYS CAPITAL.....	09/21/2010	Various.....	3,000,000	2,999,280	3,018,060	2,999,280	0	0	0	0	0	0	18,780	18,780	0	0	0
03512T AA 9	ANGLOGOLD HOLDINGS PLC 04/15/2020.....	F	04/21/2010	BARCLAYS CAPITAL.....	04/22/2010	GOLDMAN SACHS.....	5,000,000	4,992,500	5,031,150	4,992,500	0	0	0	0	0	0	38,650	38,650	0	0	0
03512T AB 7	ANGLOGOLD HOLDINGS PLC 04/15/2040.....	F	05/10/2010	COHEN & COMPANY SEC.....	11/19/2010	MORGAN STANLEY & CO.....	2,000,000	1,997,900	1,984,780	1,997,913	0	13	0	13	0	0	(13,133)	(13,133)	74,389	5,417	0
03523T AU 2	ANHEUSER-BUSCH INBEV WOR 04/15/2020.....	...	03/24/2010	BANC OF AMERICA.....	03/25/2010	Various.....	10,000,000	9,938,113	10,008,300	9,938,113	0	13	0	13	0	0	70,187	70,187	1,389	0	0
037389 AW 3	AON CORP 09/30/2020.....	...	09/07/2010	MORGAN STANLEY & CO.....	09/07/2010	MORGAN STANLEY & CO.....	5,000,000	4,981,850	5,002,150	4,981,861	0	11	0	11	0	0	20,289	20,289	2,083	0	0
037411 AW 5	APACHE CORP 09/01/2040.....	...	08/17/2010	CITIGROUP GLOBAL MKT.....	08/17/2010	CITIGROUP GLOBAL MKT.....	3,000,000	2,968,080	3,015,480	2,968,080	0	0	0	0	0	0	47,400	47,400	0	0	0
037898 AD 5	APPLEBEE'S ENTERPRISES LLC 12/20/2037.....	...	04/14/2010	BARCLAYS CAPITAL.....	05/17/2010	BANC OF AMERICA.....	4,866,688	4,440,853	4,468,228	4,446,824	0	5,971	0	5,971	0	0	21,404	21,404	55,346	27,673	0
BL5899 14 3	AQUILEX HOLDINGS LLC 03/11/2016.....	...	04/09/2010	MORGAN STANLEY & CO.....	05/17/2010	Various.....	15,000,000	14,850,000	15,046,989	14,851,844	0	1,843	0	1,843	0	0	195,145	195,145	77,746	0	0
LN4270 44 0	AQUILEX HOLDINGS LLC - B 12/15/2013.....	...	01/12/2010	RBC CAPITAL MARKETS.....	04/01/2010	BANK DEBT PRINC PAYDWN.....	24,915,321	25,059,272	24,915,321	25,052,144	0	(7,128)	0	(7,128)	0	0	(136,823)	(136,823)	752,495	0	0
03938L AP 9	ARCELOMITTAL 10/15/2039.....	F	08/12/2010	MORGAN STANLEY & CO.....	10/29/2010	Various.....	8,000,000	8,264,140	8,289,180	8,264,090	0	(50)	0	(50)	0	0	25,090	25,090	222,444	178,111	0
039380 AC 4	ARCH COAL INC 10/01/2020.....	...	08/02/2010	BANC OF AMERICA.....	08/03/2010	BANC OF AMERICA.....	2,000,000	2,000,000	2,027,500	2,000,000	0	0	0	0	0	0	27,500	27,500	0	0	0
039686 AA 8	ARDAGH PACKAGING FINANCE 10/15/2017.....	F	09/30/2010	CITIGROUP GLOBAL MKT.....	12/01/2010	CITIGROUP GLOBAL MKT.....	4,000,000	4,000,000	4,100,000	4,000,000	0	0	0	0	0	0	100,000	100,000	47,528	0	0
04070K AD 7	ARES CLO FUNDS 02/26/2016.....	F	06/30/2010	Various.....	08/12/2010	Various.....	690,000	571,320	609,788	549,457	0	7,660	29,524	(21,864)	0	0	60,331	60,331	18,141	8,169	0
BL7239 88 4	ARMSTRONG WORLD INDS INC 05/23/2017.....	...	12/08/2010	BANC OF AMERICA.....	12/08/2010	BANC OF AMERICA.....	5,000,000	4,975,000	5,031,250	4,975,000	0	0	0	0	0	0	56,250	56,250	0	0	0
043353 AJ 0	ARVINMERITOR INC 03/15/2018.....	...	02/26/2010	BANC OF AMERICA.....	04/28/2010	GOLDMAN SACHS.....	3,500,000	3,430,840	3,780,000	3,431,763	0	923	0	923	0	0	348,237	348,237	61,979	0	0
04363U AB 2	ASCIANO FINANCE 09/23/2020.....	F	09/16/2010	MORGAN STANLEY & CO.....	09/16/2010	Various.....	10,000,000	9,977,000	10,012,700	9,977,000	0	0	0	0	0	0	35,700	35,700	0	0	0
BL6823 10 0	ASPEN DENTAL MANAGEMENT 10/06/2016.....	...	10/21/2010	UBS WARBURG LLC.....	10/21/2010	UBS WARBURG LLC.....	4,000,000	3,920,000	4,010,000	3,920,000	0	0	0	0	0	0	90,000	90,000	0	0	0
BL5819 61 2	ATI HOLDINGS LLC 02/18/2016.....	...	06/30/2010	Various.....	07/01/2010	Various.....	7,500,000	7,275,000	7,241,740	7,238,562	0	6,207	42,646	(36,439)	0	0	3,178	3,178	122,993	0	0
047650 AA 4	ATKORE INTERNATIONAL INC 01/01/2018.....	...	12/15/2010	DEUTSCHE BANK SEC.....	12/16/2010	DEUTSCHE BANK SEC.....	2,000,000	2,000,000	2,052,500	2,000,000	0	0	0	0	0	0	52,500	52,500	0	0	0
LN3992 13 5	ATP OIL & GAS CORPORATION B1.....	...	04/21/2010	Various.....	04/23/2010	BANK DEBT PRINC PAYDWN.....	17,492,253	17,517,674	17,492,253	17,520,789	0	3,115	0	3,115	0	0	(28,536)	(28,536)	657,361	0	0
04963V AD 0	ATRIUM CDO CORP 06/08/2019.....	F	10/01/2010	Various.....	12/07/2010	Various.....	7,000,000	5,530,000	5,825,000	5,587,093	0	57,093	0	57,093	0	0	237,907	237,907	27,227	12,090	0
BL5736 41 0	ATRIUM COS INC 01/21/2016.....	...	06/30/2010	Various.....	09/16/2010	Various.....	8,000,000	7,880,000	7,760,000	7,727,673	0	9,528	161,855	(152,327)	0	0	32,327	32,327	178,889	0	0
05252A AM 3	AUST & NZ BANKING GROUP 01/13/2015.....	F	01/06/2010</																		

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Value at Disposal	12	13	14	15	16	17	18	19	20	21	
											Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
05329W AJ 1	AUTONATION INC 04/15/2018.....		03/31/2010	BANC OF AMERICA.....	04/01/2010	Various.....	4,000,000	3,939,520	3,988,750	3,939,520	0	0	0	0	0	0	29,230	29,230	0	0	0
BCC0IG JX 3	AVALON CAPITAL LTD. 3 02/24/2019.....	F	05/26/2010	J.P. MORGAN SEC. INC.....	08/12/2010	GOLDMAN SACHS.....	500,000	325,000	340,300	330,015	0	5,015	0	5,015	0	0	10,285	10,285	1,516	1,516	161
BL5677 11 9	AVAYA - INCREMENTAL B-2 10/26/2014.....		04/13/2010	MORGAN STANLEY & CO.....	10/25/2010	Various.....	9,974,937	10,065,299	10,255,096	10,060,492	0	(4,808)	0	(4,808)	0	0	194,604	194,604	314,049	314,049	0
LN3703 58 1	AVAYA INC B-1 10/26/2014.....		09/14/2010	Various.....	11/10/2010	Various.....	24,000,000	21,004,361	21,665,107	20,825,062	0	210,056	389,355	389,355	0	0	840,045	840,045	278,854	278,854	0
053505 AA 1	AVENTINE RENEWABLE ENRGY 04/01/2017.....		01/08/2010	GLEACHER & COMPANY.....	03/30/2010	MANDATORY EXCHANGE.....	10,000,000	8,800,000	9,691,370	8,822,099	0	22,098	0	22,098	0	0	869,271	869,271	0	0	0
05356X AD 8	AVENTINE RENEWABLE ENRGY 03/15/2015.....		06/30/2010	Various.....	08/05/2010	Various.....	4,544,000	4,434,753	4,743,700	4,333,104	0	6,837	108,486	(101,649)	0	0	410,596	410,596	211,442	211,442	23,374
053773 AK 3	AVIS BUDGET CAR RENTAL 03/15/2018.....		03/05/2010	BANC OF AMERICA.....	03/05/2010	BANC OF AMERICA.....	3,000,000	2,959,020	3,026,250	2,959,020	0	624	0	624	0	0	67,230	67,230	0	0	0
BL7289 88 9	AZ CHEM US INC 11/19/2016.....		12/03/2010	GOLDMAN SACHS-BANK DEBT.....	12/21/2010	Various.....	5,000,000	4,925,000	5,021,346	4,925,624	0	624	0	624	0	0	95,722	95,722	15,938	15,938	0
05508R AD 8	B&G FOODS INC 01/15/2018.....		01/11/2010	CREDIT SUISSE.....	01/11/2010	CREDIT SUISSE.....	1,000,000	992,710	1,020,000	992,710	0	0	0	0	0	0	27,290	27,290	0	0	0
05615Q AE 8	BABSON CLO LTD 06/15/2016.....	F	06/30/2010	Various.....	08/12/2010	Various.....	250,000	158,750	173,125	160,373	0	4,546	2,923	1,623	0	0	12,752	12,752	3,090	3,090	268
057224 AZ 0	BAKER HUGHES INC 09/15/2040.....		08/19/2010	J.P. MORGAN SEC. INC.....	08/19/2010	BARCLAYS CAPITAL.....	5,000,000	4,978,500	5,051,250	4,978,500	0	0	0	0	0	0	72,750	72,750	0	0	0
058498 AP 1	BALL CORP 09/15/2020.....		03/17/2010	DEUTSCHE BANK SEC.....	03/18/2010	DEUTSCHE BANK SEC.....	1,500,000	1,500,000	1,520,625	1,500,000	0	0	0	0	0	0	20,625	20,625	281	281	0
059497 AV 9	BANC OF AMERICA COMMERCIAL.....		04/01/2010	BARCLAYS CAPITAL.....	09/23/2010	RBS Securities.....	10,000,000	10,237,500	10,497,656	10,208,146	0	(29,354)	0	(29,354)	0	0	289,510	289,510	267,909	267,909	9,082
05946N AJ 4	BANCO BRADESCO SA 01/16/2021.....	F	08/09/2010	HSBC SECURITIES.....	08/10/2010	HSBC SECURITIES.....	5,000,000	4,981,100	4,982,500	4,981,100	0	0	0	0	0	0	1,400	1,400	0	0	0
06051G EC 9	BANK OF AMERICA CORP 07/01/2020.....		06/17/2010	BANC OF AMERICA.....	06/17/2010	BANC OF AMERICA.....	7,000,000	6,974,940	6,982,920	6,974,940	0	0	0	0	0	0	7,980	7,980	0	0	0
06051G EE 5	BANK OF AMERICA CORP 01/05/2021.....		12/16/2010	BANC OF AMERICA.....	12/16/2010	BANC OF AMERICA.....	5,000,000	4,963,200	4,975,900	4,963,200	0	0	0	0	0	0	12,700	12,700	0	0	0
06739G AR 0	BARCLAYS BANK PLC 01/08/2020.....	F	01/05/2010	BARCLAYS CAPITAL.....	01/05/2010	BARCLAYS CAPITAL.....	10,000,000	9,918,300	9,949,000	9,918,300	0	0	0	0	0	0	30,700	30,700	0	0	0
071813 BC 2	BAXTER INTERNATIONAL INC 03/15/2020.....		03/04/2010	DEUTSCHE BANK SEC.....	03/05/2010	DEUTSCHE BANK SEC.....	5,000,000	4,980,600	5,017,000	4,980,600	0	0	0	0	0	0	36,400	36,400	0	0	0
07324M AB 1	BAYVIEW COMMERCIAL ASSET TRUS.....		03/02/2010	CITIGROUP GLOBAL MKT.....	06/18/2010	Various.....	1,938,934	1,706,262	1,742,001	1,740,771	0	34,510	0	34,510	0	0	1,230	1,230	3,286	3,286	189
055381 AR 8	BE AEROSPACE INC 10/01/2020.....		09/13/2010	CREDIT SUISSE.....	09/14/2010	RBC CAPITAL MARKETS.....	1,000,000	991,040	1,010,000	991,042	0	2	0	2	0	0	18,958	18,958	191	191	0
084670 AV 0	BERKSHIRE HATHAWAY INC 02/11/2015.....		02/04/2010	J.P. MORGAN SEC. INC.....	02/05/2010	J.P. MORGAN SEC. INC.....	5,000,000	4,995,850	4,993,800	4,995,850	0	0	0	0	0	0	(2,050)	(2,050)	0	0	0
085789 AE 5	BERRY PETROLEUM CO 11/01/2020.....		10/27/2010	WELLS FARGO SECURITIES.....	10/28/2010	WELLS FARGO SECURITIES.....	1,000,000	1,000,000	1,027,500	1,000,000	0	0	0	0	0	0	27,500	27,500	188	188	0
BL5693 30 6	BIG WEST OIL LLC 07/23/2015.....		08/11/2010	BANC OF AMERICA.....	08/11/2010	BANC OF AMERICA.....	5,000,000	4,850,000	5,030,000	4,850,000	0	0	0	0	0	0	180,000	180,000	0	0	0
09062X AB 9	BIAGEN IDEC INC 03/01/2018.....		04/20/2010	MIZUHO SECURITIES.....	10/06/2010	CHAPDELAINE & CO.....	5,000,000	5,529,650	5,904,850	5,503,660	0	(25,990)	0	(25,990)	0	0	401,190	401,190	211,024	211,024	49,653
09064A AD 3	BIOMED REALTY LP 04/15/2020.....		04/22/2010	WELLS FARGO SEC.....	04/22/2010	WELLS FARGO SEC.....	5,000,000	4,948,850	4,999,800	4,948,850	0	0	0	0	0	0	50,950	50,950	0	0	0
095231 AA 4	BLUE ACQUISITION SUB INC 10/15/2018.....		10/04/2010	Various.....	12/10/2010	J.P. MORGAN SEC. INC.....	5,000,000	5,015,000	5,300,000	5,014,704	0	(296)	0	(296)	0	0	285,296	285,296	76,806	76,806	0
BL6126 62 9	BLUEKNIGHTENERGY.....		11/01/2010	Various.....	11/01/2010	Various.....	2,670,672	2,664,257	2,673,546	2,865,733	0	202,169	692	201,477	0	0	(192,187)	(192,187)	67,238	67,238	0
BL6126 58 7	BLUEKNIGHTENERGY.....		12/01/2010	Various.....	12/01/2010	Various.....	23,098,637	22,965,056	23,110,558	22,907,120	0	187,377	245,314	(57,937)	0	0	203,438	203,438	1,120,642	1,120,642	0
09747G AA 1	BOISE PAPER HDG/CO-ISSR 04/01/2020.....		03/09/2010	BANC OF AMERICA.....	03/09/2010	Various.....	3,500,000	3,440,885	3,492,500	3,440,885	0	0	0	0	0	0	51,615	51,615	0	0	0
097751 AS 0	BOMBARDIER INC 03/15/2018.....	A	05/20/2010	Various.....	07/12/2010	Various.....	10,500,000	10,547,500	10,813,750	10,547,059	0	(441)	0	(441)	0	0	266,691	266,691	98,437	98,437	63,750
099724 AG 1	BORGWARNER INC 09/15/2020.....		09/13/2010	MORGAN STANLEY & CO.....	09/13/2010	MORGAN STANLEY & CO.....	2,500,000	2,474,775	2,504,975	2,474,775	0	0	0	0	0	0	30,200	30,200	0	0	0
LN3102 01 6	BOSTON GENERATING B 12/20/2013.....		03/19/2010	Various.....	04/01/2010	Various.....	3,854,756	2,788,297	2,870,185	2,809,836	0	21,540	0	21,540	0	0	60,349	60,349	61,579	61,579	0
LN3101 89 3	BOSTON GENERATING REVOLVING.....		03/19/2010	Various.....	04/01/2010	Various.....	246,175	178,584	179,931	180,029	0	1,444	0	1,444	0	0	(98)	(98)	3,933	3,933	0
LN3101 93 5	BOSTON GENERATING SYNTHETIC.....		03/19/2010	Various.....	04/01/2010	Various.....	879,198	637,801	654,217	642,959	0	5,158	0	5,158	0	0	11,258	11,258	706	706	0
10112R AS 3	BOSTON PROPERTIES LP 05/15/2021.....		11/08/2010	DEUTSCHE BANK SEC.....	11/08/2010	DEUTSCHE BANK SEC.....	2,000,000	1,985,200	2,000,520	1,985,200	0	0	0	0	0	0	15,320	15,320	0	0	0
BL6640 94 2	BOURLAND & LEVERICH SUPPLY 08/19/2015.....		08/23/2010	JEFFERIES & CO.....	09/24/2010	Various.....	5,000,000	4,750,000	4,867,040	4,753,147	0	3,148	0	3,148	0	0	113,893	113,893	46,525	46,525	0
09698R AA 7	BOYD GAMING CORP 02/01/2016.....		06/16/2010	BARCLAYS CAPITAL.....	09/30/2010	MORGAN STANLEY & CO.....	2,625,000	2,165,625	2,198,438	2,182,996	0	17,370	0	17,370	0	0	15,442	15,442	126,766	126,766	72,794
05565Q BN 7	BP CAPITAL MARKETS PLC 10/01/2015.....	F	09/28/2010	RBS Securities.....	09/29/2010	Various.....	10,000,000	9,971,600	10,037,200	9,971,644	0	44	0	44	0	0	65,556	65,556	2,604	2,604	0
05565Q BP 2	BP CAPITAL MARKETS PLC 10/01/2020.....	F	09/28/2010	CITIGROUP GLOBAL MKT.....	09/29/2010	RBS Securities.....	5,000,000	4,972,550	5,039,600	4,972,568	0	18	0	18	0	0	67,032	67,032	1,875	1,875	0
10510K AA 5	BRAMBLES USA INC 04/01/																				

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	Description	3	F o r e i g n	4	Date Acquired	5	Name of Vendor	6	Disposal Date	7	Name of Purchaser	8	Par Value (Bonds) or Number of Shares (Stock)	9	Actual Cost	10	Consideration	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
																					12	13	14	15	16					
																				Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A C.V. (12+13-14)	Total Foreign Exchange Change in B/A C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
111621	AH 1	BROCADE COMMUNICATIONS 01/15/2020.....		01/13/2010	J.P. MORGAN SEC. INC.....	01/14/2010	J.P. MORGAN SEC. INC.....	2,000,000	1,982,280	2,045,000	1,982,280	0	0	0	0	0	1,982,280	2,045,000	2,045,000	1,982,280	0	0	0	0	0	62,720	62,720	62,720	0	0
115885	AK 1	BROWNING-FERRIS INDUSTRI 09/15/2035.....		06/03/2010	RBS Securities.....	11/22/2010	SEA PORT GROUP.....	5,000,000	5,729,250	5,928,100	5,723,558	0	(5,692)	0	(5,692)	0	5,729,250	5,928,100	5,928,100	5,723,558	0	(5,692)	0	0	0	204,542	204,542	204,542	257,972	85,306
120111	BH 1	BUILDING MATERIALS CORP 02/15/2020.....		02/02/2010	DEUTSCHE BANK SEC.....	02/03/2010	DEUTSCHE BANK SEC.....	2,000,000	2,000,000	2,022,500	2,000,000	0	0	0	0	0	2,000,000	2,022,500	2,022,500	2,000,000	0	0	0	0	0	22,500	22,500	22,500	1,167	0
120569	AA 6	BUNGE NA FINANCE LP 04/01/2017.....		02/08/2010	BANC OF AMERICA.....	06/29/2010	BANC OF AMERICA.....	2,500,000	2,584,550	2,647,400	2,580,683	0	(3,867)	0	(3,867)	0	2,584,550	2,647,400	2,647,400	2,580,683	0	(3,867)	0	0	0	66,717	66,717	66,717	111,035	53,264
121891	AA 9	BURLINGTN NORTH SANTA FE 05/01/2040.....		05/12/2010	BANC OF AMERICA.....	05/13/2010	J.P. MORGAN SEC. INC.....	10,000,000	9,966,300	10,008,800	9,966,301	0	1	0	1	0	9,966,300	10,008,800	10,008,800	9,966,301	0	1	0	0	0	42,499	42,499	42,499	1,597	0
121579	A@ 5	BURLINGTON COAT FACTORY_TLB.....		01/11/2010	BANC OF AMERICA.....	01/13/2010	CITIBANK NA BANK DEBT.....	1,981,542	1,324,918	1,703,531	1,325,686	0	768	0	768	0	1,324,918	1,703,531	1,703,531	1,325,686	0	768	0	0	0	377,845	377,845	377,845	0	0
124291	AA 2	BWAY HOLDING CO 06/15/2018.....		06/08/2010	BANC OF AMERICA.....	06/08/2010	BANC OF AMERICA.....	2,000,000	1,973,160	2,000,000	1,973,160	0	0	0	0	0	1,973,160	2,000,000	2,000,000	1,973,160	0	0	0	0	0	26,840	26,840	26,840	0	0
12686C	AZ 2	CABLEVISION SYSTEMS CORP 04/15/2018.....		04/12/2010	J.P. MORGAN SEC. INC.....	04/13/2010	STIFEL NICOLAUS CO.....	500,000	500,000	504,375	500,000	0	0	0	0	0	500,000	504,375	504,375	500,000	0	0	0	0	0	4,375	4,375	4,375	108	0
12686C	BA 6	CABLEVISION SYSTEMS CORP 04/15/2020.....		04/12/2010	J.P. MORGAN SEC. INC.....	04/13/2010	OPPENHEIMER & CO.....	1,500,000	1,500,000	1,515,000	1,500,000	0	0	0	0	0	1,500,000	1,515,000	1,515,000	1,500,000	0	0	0	0	0	15,000	15,000	15,000	333	0
131244	AC 9	CALLIDUS DEBT PARTNERS FUND LTD.....	F	04/14/2010	J.P. MORGAN SEC. INC.....	06/02/2010	Various.....	29,868,024	27,876,823	27,727,483	28,051,353	0	174,530	0	174,530	0	27,876,823	27,727,483	27,727,483	28,051,353	0	174,530	0	0	0	(323,870)	(323,870)	(323,870)	47,926	5,938
131347	BS 4	CALPINE CORP 07/31/2020.....		07/20/2010	MORGAN STANLEY & CO.....	07/21/2010	MORGAN STANLEY & CO.....	1,000,000	991,460	1,008,750	991,465	0	5	0	5	0	991,460	1,008,750	1,008,750	991,465	0	5	0	0	0	17,285	17,285	17,285	656	0
13959R	AA 2	CAPELLA HEALTHCARE 07/01/2017.....		06/21/2010	BANC OF AMERICA.....	06/22/2010	BANC OF AMERICA.....	2,000,000	1,974,800	2,000,000	1,974,800	0	0	0	0	0	1,974,800	2,000,000	2,000,000	1,974,800	0	0	0	0	0	25,200	25,200	25,200	0	0
140560	AD 5	CAPITALSOURCE REAL ESTATE.....		07/20/2010	PRINCIPAL PAYMENT.....	10/20/2010	PRINCIPAL PAYMENT.....	70,119	70,119	70,119	70,119	0	0	0	0	0	70,119	70,119	70,119	70,119	0	0	0	0	0	70,119	70,119	70,119	30,303	0
140560	AE 3	CAPITALSOURCE REAL ESTATE.....		07/20/2010	PRINCIPAL PAYMENT.....	10/20/2010	PRINCIPAL PAYMENT.....	69,941	69,941	69,941	69,941	0	0	0	0	0	69,941	69,941	69,941	69,941	0	0	0	0	0	69,941	69,941	69,941	29,611	0
140560	AF 0	CAPITALSOURCE REAL ESTATE.....		07/20/2010	PRINCIPAL PAYMENT.....	10/20/2010	PRINCIPAL PAYMENT.....	85,309	85,309	85,309	85,309	0	0	0	0	0	85,309	85,309	85,309	85,309	0	0	0	0	0	85,309	85,309	85,309	35,503	0
14068X	AF 4	CAPMARK LTD 08/15/2036.....	F	11/15/2010	PRINCIPAL PAYMENT.....	12/01/2010	BANC OF AMERICA.....	16,012	2	2	0	0	0	0	0	0	2	2	2	0	0	0	0	0	0	2	2	2	9	0
14149Y	AT 5	CARDINAL HEALTH INC 12/15/2020.....		12/08/2010	DEUTSCHE BANK SEC.....	12/09/2010	Various.....	8,000,000	7,960,080	7,973,200	7,960,089	0	9	0	9	0	7,960,080	7,973,200	7,973,200	7,960,089	0	9	0	0	0	13,111	13,111	13,111	1,028	0
14170T	AB 7	CAREFUSION CORP 08/01/2019.....		02/08/2010	VOLUNTARY EXCHANGE.....	03/30/2010	BANC OF AMERICA.....	10,000,000	10,862,595	10,893,900	10,851,283	0	(11,312)	0	(11,312)	0	10,862,595	10,893,900	10,893,900	10,851,283	0	(11,312)	0	0	0	42,617	42,617	42,617	113,333	12,396
14313C	AB 2	CARMAX AUTO OWNER TRUST 11/15/2012.....		02/09/2010	WELLS FARGO SECURITIES.....	07/15/2010	BARCLAYS CAPITAL.....	4,000,000	3,999,894	4,001,875	3,999,933	0	39	0	39	0	3,999,894	4,001,875	4,001,875	3,999,933	0	39	0	0	0	1,942	1,942	1,942	13,926	0
1248ML	AJ 2	CBRE REALTY FINANCE CDO LTD.....	F	07/07/2010	PRINCIPAL PAYMENT.....	12/07/2010	MORGAN STANLEY & CO.....	298,894	0	30	0	0	0	0	0	0	0	30	30	30	0	0	0	0	0	30	30	30	0	0
124857	AD 5	CBS CORP 04/15/2020.....		03/30/2010	MORGAN STANLEY & CO.....	03/30/2010	MORGAN STANLEY & CO.....	5,000,000	4,993,850	5,018,800	4,993,850	0	0	0	0	0	4,993,850	5,018,800	5,018,800	4,993,850	0	0	0	0	0	24,950	24,950	24,950	0	0
124857	AE 3	CBS CORP 02/15/2021.....		10/04/2010	MORGAN STANLEY & CO.....	10/04/2010	CREDIT SUISSE.....	2,000,000	1,994,640	2,008,240	1,994,640	0	0	0	0	0	1,994,640	2,008,240	2,008,240	1,994,640	0	0	0	0	0	13,600	13,600	13,600	0	0
124857	AF 0	CBS CORP 10/15/2040.....		10/04/2010	J.P. MORGAN SEC. INC.....	10/04/2010	MORGAN STANLEY & CO.....	2,000,000	1,994,660	2,026,260	1,994,660	0	0	0	0	0	1,994,660	2,026,260	2,026,260	1,994,660	0	0	0	0	0	31,600	31,600	31,600	0	0
BL7340	77 3	CCC INFORMATION SERVICES 12/17/2015.....		12/21/2010	J.P. MORGAN CHASE-BANK.....	12/23/2010	J.P. MORGAN CHASE-BANK.....	2,000,000	1,980,000	2,017,500	1,980,022	0	22	0	22	0	1,980,000	2,017,500	2,017,500	1,980,022	0	22	0	0	0	37,478	37,478	37,478	570	0
1248EP	AJ 2	CCO HDGS LLC/CAP CORP 04/30/2018.....		04/14/2010	CREDIT SUISSE.....	04/14/2010	CANTOR FITZGERALD & CO.....	500,000	500,000	510,625	500,000	0	0	0	0	0	500,000	510,625	510,625	500,000	0	0	0	0	0	10,625	10,625	10,625	0	0
1248EP	AM 5	CCO HDGS LLC/CAP CORP 04/30/2020.....		04/14/2010	CREDIT SUISSE.....	04/14/2010	MORGAN STANLEY & CO.....	500,000	500,000	511,250	500,000	0	0	0	0	0	500,000	511,250	511,250	500,000	0	0	0	0	0	11,250	11,250	11,250	0	0
15101K	AB 7	CELERITY CLO LTD 03/30/2016.....	F	02/17/2010	BANC OF AMERICA.....	12/16/2010	Various.....	3,878,963	3,754,836	3,852,490	3,818,042	0	63,205	0	63,205	0	3,754,836	3,852,490	3,852,490	3,818,042	0	63,205	0	0	0	34,448	34,448	34,448	43,326	17,010
15671B	AD 3	CENVEO CORP 02/01/2018.....		01/29/2010	BANC OF AMERICA.....	06/02/2010	VOLUNTARY EXCHANGE.....	6,000,000	5,958,060	5,959,261	5,959,261	0	1,201	0	1,201	0	5,958,060	5,959,261	5,959,261	5,959,261	0	1,201	0	0	0	173,063	173,063	173,063	0	0
15671B	AE 1	CENVEO CORP 02/01/2018.....		06/02/2010	VOLUNTARY EXCHANGE.....	09/17/2010	BARCLAYS CAPITAL.....	6,000,000	5,959,261	5,925,000	5,960,259	0	998	0	998	0	5,959,261	5,925,000	5,925,000	5,960,259	0	998	0	0	0	(35,259)	(35,259)	(35,259)	314,076	173,063
LN3819	77 5	CHARTER COMM INCREMENTAL TERM.....		06/30/2010	Various.....	08/26/2010	Various.....	39,926,407	40,283,419	40,634,300	40,052,766	0	(10,895)	0	(236,653)	0	40,283,419	40,634,300	40,634,300	40,052,766	0	(10,895)	0	0	0	581,534	581,534	581,534	1,261,658	0
BL6737	80 5	CHEMTURA CORP 08/27/2016.....		09/01/2010	BANC OF AMERICA.....	09/09/2010	BANC OF AMERICA.....	12,000,000	11,880,000	12,037,500	11,880,443	0	443	0	443	0	11,880,000	12,037,500	12,037,500	11,880,443	0	443	0	0	0	157,057	157,057			

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
		Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A/C.V. (12+13-14)	Total Foreign Exchange Change in B/A/C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
18683K	AB	7 CLIFFS NATURAL RESOURCES 10/01/2020.....		09/15/2010	BANC OF AMERICA.....	09/15/2010	BANC OF AMERICA.....	3,000,000	2,993,790	3,017,040	2,993,790	0	0	0	0	0	0	23,250	23,250	0	0
18683K	AC	5 CLIFFS NATURAL RESOURCES 10/01/2040.....		09/29/2010	Various.....	12/07/2010	Various.....	7,500,000	7,395,500	7,289,775	7,395,537	0	37	0	37	0	0	(105,762)	(105,762)	34,722	6,076
BL7240	12	2 CLUBCORP CLUB OPERATIONS 11/09/2016.....		12/01/2010	CITIBANK NA BANK DEBT.....	12/01/2010	CITIBANK NA BANK DEBT.....	4,000,000	3,960,000	4,017,500	3,960,000	0	0	0	0	0	0	57,500	57,500	0	0
12621M	AA	3 COA TEMPUS CLO LTD 04/20/2019.....		04/20/2010	CITIGROUP GLOBAL MKT.....	05/18/2010	CITIGROUP GLOBAL MKT.....	10,000,000	10,000,000	10,036,000	10,000,000	0	0	0	0	0	0	36,000	36,000	23,019	0
191241	AC	2 COCA-COLA FEMSA SAB CV 02/15/2020.....	F	02/02/2010	GOLDMAN SACHS.....	09/16/2010	Various.....	12,000,000	11,938,920	11,945,525	11,941,405	0	2,485	0	2,485	0	0	4,120	4,120	283,924	0
193459	AE	4 COLEMAN CABLE INC 02/15/2018.....		01/26/2010	BANC OF AMERICA.....	07/19/2010	VOLUNTARY EXCHANGE.....	6,000,000	5,915,820	5,919,182	5,919,182	0	3,362	0	3,362	0	0	0	0	249,000	0
199648	AB	2 COLUMBUS NOVA CLO LTD 07/18/2018.....	F	05/17/2010	MORGAN STANLEY & CO.....	06/10/2010	WELLS FARGO SEC.....	250,000	185,000	185,400	185,563	0	563	0	563	0	0	(163)	(163)	299	162
20030N	BA	8 COMCAST CORP 03/01/2020.....		02/24/2010	RBS Securities.....	02/25/2010	UBS Securities LLC.....	10,000,000	9,989,900	10,047,300	9,989,902	0	2	0	2	0	0	57,398	57,398	1,431	0
20030N	BB	6 COMCAST CORP 03/01/2040.....		02/24/2010	BANC OF AMERICA.....	02/25/2010	Mitsubishi UFJ Securities.....	10,000,000	9,952,400	10,043,900	9,952,401	0	1	0	1	0	0	91,499	91,499	1,778	0
20046E	AE	3 COMMERCIAL MORTGAGE PASS-THRO.....		08/31/2010	BANC OF AMERICA.....	11/01/2010	SCHEDULED REDEMPTION.....	1,500,000	1,517,813	1,500,000	1,500,000	0	(17,813)	0	(17,813)	0	0	0	0	10,488	569
20046F	AY	6 COMMERCIAL MORTGAGE PASS-THRO.....		03/10/2010	RBS Securities.....	09/27/2010	RBS Securities.....	10,500,000	11,116,875	11,550,000	11,080,816	0	(36,059)	0	(36,059)	0	0	469,184	469,184	406,201	26,912
202795	HV	5 COMMONWEALTH EDISON 08/01/2020.....		07/26/2010	BANC OF AMERICA.....	07/26/2010	BANC OF AMERICA.....	3,000,000	2,999,280	3,023,640	2,999,280	0	0	0	0	0	0	24,360	24,360	0	0
209111	FA	6 CONS EDISON CO OF NY 06/15/2040.....		06/02/2010	J.P. MORGAN SEC. INC.....	06/02/2010	BANC OF AMERICA.....	5,000,000	4,975,700	5,002,050	4,975,700	0	0	0	0	0	0	26,350	26,350	0	0
LN2900	88	1 CONSECO 10/10/2013.....		03/31/2010	Various.....	07/08/2010	MORGAN STANLEY & CO.....	8,736,546	7,856,107	8,444,628	7,935,413	0	79,307	0	79,307	0	0	509,215	509,215	418,930	0
20854P	AC	3 CONSOL ENERGY INC 04/01/2017.....		03/25/2010	BANC OF AMERICA.....	06/15/2010	BANC OF AMERICA.....	5,000,000	5,000,000	5,112,500	5,000,000	0	0	0	0	0	0	112,500	112,500	85,556	0
21036P	AD	0 CONSTELLATION BRANDS INC 09/01/2016.....		05/20/2010	Various.....	07/07/2010	BARCLAYS CAPITAL.....	6,000,000	5,985,000	6,112,500	5,985,248	0	248	0	248	0	0	127,252	127,252	158,292	100,896
210371	AL	4 CONSTELLATION ENERGY GRO 12/01/2020.....		12/09/2010	BANC OF AMERICA.....	12/09/2010	BANC OF AMERICA.....	7,000,000	6,995,800	6,996,360	6,995,800	0	0	0	0	0	0	560	560	0	0
212015	AC	5 CONTINENTAL RESOURCES 10/01/2020.....		03/30/2010	BANC OF AMERICA.....	03/31/2010	BANC OF AMERICA.....	1,000,000	991,050	1,003,750	991,052	0	2	0	2	0	0	12,698	12,698	205	0
12629Y	AA	9 COOPER-STANDARD AUTOMOTI 05/01/2018.....		04/29/2010	DEUTSCHE BANK SEC.....	04/30/2010	DEUTSCHE BANK SEC.....	1,500,000	1,500,000	1,545,000	1,500,000	0	0	0	0	0	0	45,000	45,000	0	0
219350	AU	9 CORNING INC 08/15/2020.....		08/03/2010	DEUTSCHE BANK SEC.....	08/03/2010	J.P. MORGAN SEC. INC.....	3,000,000	2,970,840	2,995,860	2,970,840	0	0	0	0	0	0	25,020	25,020	0	0
219350	AV	7 CORNING INC 08/15/2040.....		08/03/2010	DEUTSCHE BANK SEC.....	08/03/2010	J.P. MORGAN SEC. INC.....	5,000,000	4,966,000	5,028,500	4,966,000	0	0	0	0	0	0	62,500	62,500	0	0
221643	AE	9 COTT BEVERAGES USA INC 09/01/2018.....		08/12/2010	DEUTSCHE BANK SEC.....	08/12/2010	DEUTSCHE BANK SEC.....	2,000,000	2,000,000	2,040,000	2,000,000	0	0	0	0	0	0	40,000	40,000	0	0
22303Q	AL	4 COVIDIEN INTL FINANCE SA 06/15/2020.....	F	06/21/2010	MORGAN STANLEY & CO.....	06/23/2010	Various.....	7,000,000	6,991,600	7,010,030	6,991,600	0	0	0	0	0	0	18,430	18,430	0	0
067383	AC	3 CR BARD INC 01/15/2021.....		12/15/2010	BANC OF AMERICA.....	12/15/2010	BANC OF AMERICA.....	3,000,000	2,978,460	2,978,220	2,978,460	0	0	0	0	0	0	(240)	(240)	0	0
22546Q	AD	9 CREDIT SUISSE 01/14/2020.....	F	01/11/2010	CREDIT SUISSE.....	01/11/2010	CREDIT SUISSE.....	20,000,000	19,951,200	19,986,200	19,951,200	0	0	0	0	0	0	35,000	35,000	0	0
22546R	AB	2 CREDIT SUISSE MORTGAGE CAPITA.....		03/17/2010	GOLDMAN SACHS.....	04/13/2010	BANC OF AMERICA.....	10,000,000	8,162,500	8,675,000	8,285,677	0	123,177	0	123,177	0	0	389,323	389,323	3,562	778
22545L	AG	4 CREDIT SUISSE MORTGAGE CAPITA.....		03/19/2010	BARCLAYS CAPITAL.....	04/16/2010	MORGAN STANLEY & CO.....	25,000,000	20,062,500	21,500,000	20,103,519	0	41,019	0	41,019	0	0	1,396,481	1,396,481	185,521	84,598
22545M	AD	9 CREDIT SUISSE MORTGAGE CAPITA.....		06/24/2010	RBS Securities.....	07/20/2010	CREDIT SUISSE.....	14,860,000	14,664,017	14,819,367	14,665,618	0	1,601	0	1,601	0	0	153,749	153,749	117,346	54,202
22545R	AA	4 CREDIT SUISSE MORTGAGE CAPITA.....		04/01/2010	GOLDMAN SACHS.....	12/15/2010	Various.....	4,143,105	4,039,527	4,143,105	4,099,595	0	60,068	0	60,068	0	0	43,510	43,510	10,527	874
22546Q	AE	7 CREDIT SUISSE NEW YORK 03/23/2015.....	F	07/07/2010	CREDIT SUISSE.....	07/07/2010	CREDIT SUISSE.....	35,000,000	35,277,350	35,313,700	35,277,350	0	0	0	0	0	0	36,350	36,350	264,931	0
22546Q	AF	4 CREDIT SUISSE NEW YORK 08/05/2020.....	F	08/02/2010	CREDIT SUISSE.....	08/02/2010	CREDIT SUISSE.....	20,000,000	19,974,400	19,991,800	19,974,400	0	0	0	0	0	0	17,400	17,400	0	0
12626P	AG	8 CRH AMERICA INC 09/30/2016.....		03/16/2010	BANC OF AMERICA.....	06/30/2010	CF GLOBAL TRADING.....	5,848,000	6,323,735	6,461,792	6,305,032	0	(18,703)	0	(18,703)	0	0	156,760	156,760	268,341	164,719
228227	BA	1 CROWN CASTLE INTL CORP 11/01/2019.....		08/23/2010	Various.....	03/08/2010	Various.....	9,000,000	8,847,500	9,053,750	8,848,023	0	523	0	523	0	0	205,727	205,727	228,000	199,896
231021	AJ	5 CUMMINS INC 03/01/2028.....		08/23/2010	Various.....	12/09/2010	BBVA Securities Inc.....	2,992,000	3,340,667	3,247,397	3,336,650	0	(4,018)	0	(4,018)	0	0	(89,253)	(89,253)	167,583	91,822
BL5857	BQ	1 CUSTOM BUILDING PRODUCTS 03/19/2015.....		03/30/2010	BANC OF AMERICA.....	03/31/2010	BANC OF AMERICA.....	3,000,000	2,970,000	3,022,500	2,970,014	0	14	0	14	0	0	52,486	52,486	0	0
126650	52	2 CVS PASS-THROUGH TRUST 01/10/2030.....		01/22/2010	SEA PORT GROUP SEC.....	05/04/2010	Various.....	4,794,685	5,119,237	5,248,950	5,116,960	0	(2,276)	0	(2,276)	0	0	131,990	131,990	107,884	15,720
237194	AG	0 DARDEN RESTAURANTS INC 10/15/2017.....		01/27/2010	Chapdelaine & Co.....	06/29/2010	Chapdelaine & Co.....	4,345,000	4,747,782	4,914,369	4,729,398	0	(18,384)	0	(18,384)	0	0	184,971	184,971	192,315	79,320
36467Y	AA	3 DAVE & BUSTER'S INC 06/01/2018.....		05/19/2010	J.P. MORGAN SEC. INC.....	11/19/2010	VOLUNTARY EXCHANGE.....	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	256,667	0
23311R	AD	8 DCP MIDSTREAM LLC 03/15/2020.....		03/08/2010	RBS Securities.....	03/08/2010	J.P. MORGAN SEC. INC.....	10,000,000	9,989,200	10,052,300	9,989,200	0	0	0	0	0	0	63,100	63,100	0	0
245217	AQ	7 DEL MONTE FOODS CO 10/15/2019.....		10/01/2010	Various.....	07/09/2010	Various.....	7,500,000	7,686,250	7,636,592	7,636,256	0	(7,930)	0	(7,930)	0	0	336	336	434,375	192,708
BL5877	69	3 DELTA AIRCRAFT INC-TERM LOAN 2.....		03/26/2010	Various.....	11/08/2010	Various.....	12,692,308	12,561,154	12,856,965	12,563,540	0	2,366	0	2,366	0	0	293,425	293,425	310,772	0
PP600N	RF	0 DELTA AIRLINE XO 09/29/2012.....		03/26/2010	Various.....	06/21/2010	Various.....	9,541,729	8,168,856	8,591,97											

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

CUSIP Identification	1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
		Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12-13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
BL6890 17	4	DENNY'S CORP 09/30/2016.....		10/13/2010	BANC OF AMERICA.....	11/24/2010	BANC OF AMERICA.....	8,000,000	7,880,000	8,050,765	7,881,449	0	1,449	0	1,449	0	0	0	169,316	169,316	3,250	0
BL5772 94	4	DEX MEDIA WEST - RH DONNELLY.....		09/30/2010	Various.....	12/03/2010	Various.....	4,578,364	4,040,799	3,968,777	4,036,601	0	22,528	26,726	(4,198)	0	0	(67,824)	(67,824)	51,546	0	
25380Q AD	1	DIGICEL GROUP LTD 09/01/2017.....	F	02/24/2010	Various.....	03/17/2010	Various.....	5,750,000	5,533,750	5,635,000	5,536,597	0	2,847	0	2,847	0	0	98,403	98,403	118,021	46,120	
BL6962 86	6	DINEEQUITY INC 10/19/2017.....		10/29/2010	BARCLAYS CAPITAL.....	03/17/2010	BARCLAYS CAPITAL.....	8,000,000	7,920,000	8,080,000	7,920,000	0	0	0	0	0	0	160,000	160,000	0	0	
25459H AM	7	DIRECTV HOLDINGS LLC 03/15/2015.....		03/08/2010	CITIGROUP GLOBAL MKT.....	06/09/2010	VOLUNTARY EXCHANGE.....	7,500,000	7,494,150	7,494,413	7,494,413	0	263	0	263	0	0	0	0	65,083	0	
25459H AN	5	DIRECTV HOLDINGS LLC 03/15/2015.....		06/09/2010	VOLUNTARY EXCHANGE.....	09/13/2010	Various.....	7,500,000	7,494,413	7,703,985	7,494,680	0	267	0	267	0	0	209,305	209,305	131,103	65,083	
25459H AP	0	DIRECTV HOLDINGS LLC 03/15/2040.....		03/08/2010	CITIGROUP GLOBAL MKT.....	03/09/2010	CITIGROUP GLOBAL MKT.....	3,000,000	2,996,760	3,036,300	2,996,760	0	0	0	0	0	0	39,540	39,540	529	0	
25459H AR	6	DIRECTV HOLDINGS LLC 03/15/2020.....		03/08/2010	J.P. MORGAN SEC. INC.....	03/09/2010	CITIGROUP GLOBAL MKT.....	5,000,000	4,991,850	5,008,050	4,991,852	0	2	0	2	0	0	16,198	16,198	722	0	
25466A AB	7	DISCOVER BANK 04/15/2020.....		04/12/2010	J.P. MORGAN SEC. INC.....	04/13/2010	J.P. MORGAN SEC. INC.....	5,000,000	4,965,350	5,025,650	4,965,357	0	7	0	7	0	0	60,293	60,293	972	0	
25470D AC	3	DISCOVERY COMMUNICATIONS 06/01/2020.....		05/26/2010	J.P. MORGAN SEC. INC.....	05/27/2010	J.P. MORGAN SEC. INC.....	10,000,000	9,967,500	9,914,900	9,967,500	0	0	0	0	0	0	(52,600)	(52,600)	0	0	
25470D AD	1	DISCOVERY COMMUNICATIONS 06/01/2040.....		05/26/2010	J.P. MORGAN SEC. INC.....	11/22/2010	Various.....	10,000,000	9,997,400	10,394,950	9,997,407	0	7	0	7	0	0	397,543	397,543	152,576	0	
BL5806 36	1	DOLE FOOD CO B1 03/03/2017.....		03/04/2010	DEUTSCHE BANK SEC.....	03/17/2010	DEUTSCHE BANK SEC.....	2,941,176	2,911,765	2,931,985	2,911,891	0	126	0	126	0	0	20,094	20,094	5,371	0	
BL5773 06	6	DOLE FOOD CO C1 03/03/2017.....		03/05/2010	DEUTSCHE BANK SEC.....	03/17/2010	Various.....	7,098,824	6,988,235	7,036,765	6,988,515	0	279	0	279	0	0	48,250	48,250	12,799	0	
LN2649 23	1	DOLE FOOD COMPANY CR LINK DEP.....		06/30/2010	Various.....	08/30/2010	Various.....	15,096,828	15,045,326	15,096,828	15,043,652	0	5,092	6,767	(1,675)	0	0	53,176	53,176	443,109	0	
257867 AW	1	DONNELLEY (R.R.) & SONS 06/15/2020.....		06/16/2010	J.P. MORGAN SEC. INC.....	06/17/2010	Various.....	10,000,000	10,000,000	10,075,000	10,000,000	0	0	0	0	0	0	75,000	75,000	2,118	0	
260543 CC	5	DOW CHEMICAL COTHE 11/15/2020.....		11/04/2010	BARCLAYS CAPITAL.....	11/05/2010	Various.....	8,000,000	7,978,000	8,085,240	7,978,000	0	0	0	0	0	0	107,240	107,240	0	0	
26442C AJ	3	DUKE ENERGY CAROLINAS 06/15/2020.....		06/02/2010	J.P. MORGAN SEC. INC.....	06/02/2010	J.P. MORGAN SEC. INC.....	7,000,000	6,983,550	7,035,630	6,983,550	0	0	0	0	0	0	52,080	52,080	0	0	
26441Y AU	1	DUKE REALTY LP 03/15/2020.....		03/25/2010	WELLS FARGO SEC.....	03/25/2010	J.P. MORGAN SEC. INC.....	2,000,000	1,999,660	2,006,540	1,999,660	0	0	0	0	0	0	6,880	6,880	0	0	
BL7196 65	4	DUNKIN BRANDS B 11/19/2017.....		12/15/2010	BARCLAYS CAPITAL BANK.....	12/15/2010	BARCLAYS CAPITAL BANK.....	4,000,000	3,980,000	4,045,000	3,980,000	0	0	0	0	0	0	65,000	65,000	0	0	
265516 AA	2	DUNKIN FINANCE CORP 12/01/2018.....		11/15/2010	J.P. MORGAN SEC. INC.....	11/16/2010	J.P. MORGAN SEC. INC.....	2,000,000	1,970,000	2,000,000	1,970,000	0	0	0	0	0	0	30,000	30,000	0	0	
277461 BH	1	EASTMAN KODAK CO 03/01/2018.....		02/24/2010	CITIGROUP GLOBAL MKT.....	03/15/2010	Various.....	5,000,000	4,996,350	4,937,500	4,898,592	0	242	0	242	0	0	38,908	38,908	13,813	0	
278642 AB	9	EBAY INC 10/15/2015.....		10/21/2010	BANC OF AMERICA.....	10/22/2010	J.P. MORGAN SEC. INC.....	3,000,000	2,988,900	2,991,900	2,988,900	0	0	0	0	0	0	3,000	3,000	0	0	
278642 AC	7	EBAY INC 10/15/2020.....		10/21/2010	J.P. MORGAN SEC. INC.....	10/22/2010	BANC OF AMERICA.....	3,000,000	2,982,600	2,990,160	2,982,600	0	0	0	0	0	0	7,560	7,560	0	0	
288317 AE	4	ELECTRICITE DE FRANCE 01/27/2040.....	F	01/21/2010	BANC OF AMERICA.....	01/22/2010	BANC OF AMERICA.....	5,000,000	4,956,200	4,920,750	4,956,202	0	2	0	2	0	0	(35,452)	(35,452)	778	0	
29245J AE	2	EMPRESA NACIONAL DE PETR 08/10/2020.....	F	08/05/2010	BANC OF AMERICA.....	08/06/2010	BANC OF AMERICA.....	4,000,000	3,983,720	4,012,000	3,983,723	0	3	0	3	0	0	28,277	28,277	583	0	
29250R AS	5	ENBRIDGE ENERGY PARTNERS 03/15/2020.....		02/25/2010	CITIGROUP GLOBAL MKT.....	02/25/2010	CITIGROUP GLOBAL MKT.....	4,000,000	3,998,360	4,039,160	3,998,360	0	0	0	0	0	0	40,800	40,800	0	0	
29264F AC	0	ENDO PHARMACEUT HLDGS IN 12/15/2020.....		11/18/2010	J.P. MORGAN SEC. INC.....	11/19/2010	J.P. MORGAN SEC. INC.....	1,000,000	991,050	1,006,250	991,052	0	2	0	2	0	0	15,198	15,198	194	0	
29266F AA	2	ENDURANCE CLO LTD 02/15/2014.....		01/05/2010	BANC OF AMERICA.....	02/18/2010	Various.....	5,240,205	4,886,491	4,984,108	4,903,787	0	17,296	0	17,296	0	0	80,321	80,321	10,370	5,574	
292680 AG	0	ENERGY FUTURE HOLDINGS 01/15/2020.....		01/07/2010	CITIGROUP GLOBAL MKT.....	01/07/2010	CITIGROUP GLOBAL MKT.....	2,000,000	2,000,000	2,055,000	2,000,000	0	0	0	0	0	0	55,000	55,000	0	0	
29273V AC	4	ENERGY TRANSFER EQUITY 10/15/2020.....		09/16/2010	CREDIT SUISSE.....	09/16/2010	WELLS FARGO SEC.....	2,500,000	2,500,000	2,593,750	2,500,000	0	0	0	0	0	0	93,750	93,750	521	0	
LN4216 49	2	ENTEGR4 TC 2ND L 04/19/2014.....		12/28/2010	BARCLAYS CAPITAL.....	12/28/2010	BARCLAYS CAPITAL.....	3,214,331	2,927,745	3,031,177	2,927,744	0	0	0	0	0	0	103,433	103,433	0	0	
29364D AQ	3	ENERGY ARKANSAS INC 02/15/2021.....		11/09/2010	GOLDMAN SACHS.....	11/09/2010	Various.....	4,000,000	3,998,840	4,012,880	3,998,840	0	0	0	0	0	0	14,040	14,040	625	0	
29379V AQ	6	ENTERPRISE PRODUCTS OPER 09/01/2040.....		05/11/2010	CITIGROUP GLOBAL MKT.....	05/11/2010	Various.....	10,000,000	9,952,500	10,026,400	9,952,500	0	0	0	0	0	0	73,900	73,900	0	0	
29444U AJ	5	ERAC INC 03/01/2018.....		02/26/2010	CITIGROUP GLOBAL MKT.....	03/01/2010	Various.....	5,000,000	5,000,000	5,101,250	5,000,000	0	0	0	0	0	0	101,250	101,250	677	0	
26884T AA	0	ERAC USA FINANCE COMPANY 10/01/2020.....		06/24/2010	GOLDMAN SACHS.....	06/24/2010	BARCLAYS CAPITAL.....	5,000,000	4,969,150	4,988,650	4,969,150	0	0	0	0	0	0	19,500	19,500	0	0	
297425 AG	5	ESTERLINE TECHNOLOGIES C 08/01/2020.....		07/19/2010	BANC OF AMERICA.....	07/20/2010	BANC OF AMERICA.....	1,000,000	1,000,000	1,010,000	1,000,000	0	0	0	0	0	0	10,000	10,000	0	0	
BL6854 39	4	EXCELITAS TECHNOLOGIES B-IDS.....		12/01/2010	UBS WARBURG LLC.....	12/06/2010	UBS WARBURG LLC.....	1,000,000	990,000	1,012,500	990,023	0	23	0	23	0	0	22,477	22,477	986	0	
30161M AJ	2	EXELON GENERATION CO LLC 10/01/2041.....		09/27/2010	RBS Securities.....	09/28/2010	Various.....	10,000,000	9,959,800	9,934,050	9,959,801	0	1	0	1	0	0	(25,751)	(25,751)	1,597	0	
30212P AF	2	EXPEDIA INC 08/15/2020.....		08/02/2010	J.P. MORGAN SEC. INC.....	08/02/2010	J.P. MORGAN SEC. INC.....	3,000,000	2,996,790	3,020,610	2,996,790	0	0	0	0	0	0	23,820	23,820	0	0	
BL6574 95	0	FAIRMOUNT MINERALS LTD 08/05/2016.....		08/19/2010	BARCLAYS CAPITAL.....	08/19/2010	BARCLAYS CAPITAL.....	4,000,000	3,940,000	4,000,000	3,940,000	0	0	0	0	0	0	60,000	60,000	0	0	
315405 AM	2	FERRO CORP 08/15/2018.....		08/05/2010	CREDIT SUISSE.....	08/09/2010	CREDIT SUISSE.....	2,000,000	2,000,000	2,055,000	2,000,000	0	0	0	0	0	0	55,000	55,000	0	0	
02R040 69	8	FGLMC 4.0 30YR TBA 05/15/2040.....		08/10/2010	WELLS FARGO SEC.....	08/26/2010	CREDIT SUISSE.....	23,000,000	23,503,125	23,670,234	23,503,125	0	0	0	0	0	0	167,109	167,109	33,222	0	
31620M AA	4	FIDELITY NATIONAL INFORM 07/15/2017.....		07/08/2010	BANC OF AMERICA.....	07/09/2010	CITIGROUP GLOBAL MKT.....	2,000,000	2,000,000	2,060,000	2,000,000	0	0	0	0	0	0	60,000	60,000	0	0	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Year's Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
BL7095 98	9 FIFTH THIRD PROCESSING 11/03/2016.....		12/08/2010	GOLDMAN SACHS.....	12/10/2010	Various.....	10,000,000	9,900,000	10,098,978	9,900,060	0	61	0	61	0	0	0	198,918	198,918	0	0
BL7047 74	1 FIRST AMERICAN PAYMENT SVST.....		11/09/2010	JP MORGAN CHASE-BANK.....	12/28/2010	JP MORGAN CHASE-BANK.....	5,000,000	4,925,000	4,978,379	4,926,022	0	1,023	0	1,023	0	0	52,357	52,357	0	0	
319863 AW	4 FIRST DATA CORPORATION 08/15/2020.....		08/11/2010	CITIGROUP GLOBAL MKT.....	08/19/2010	CITADEL SECURITIES LLC.....	5,000,000	4,919,350	5,075,000	4,919,407	0	57	0	57	0	0	155,593	155,593	4,931	4,931	
LN3610 56	2 FIRST DATA CORPORATION 09/24/2014.....		07/13/2010	CITIBANK NA BANK DEBT.....	07/14/2010	CREDIT SUISSE-BANK DEBT.....	3,989,744	3,302,837	3,430,477	3,303,176	0	339	0	339	0	0	127,301	127,301	9,888	9,888	
LN3605 19	0 FIRST DATA INITIAL TRANCHE.....		09/10/2010	Various.....	11/01/2010	Various.....	24,299,309	20,585,622	21,454,938	20,680,956	0	95,335	0	95,335	0	0	773,982	773,982	95,532	95,532	
32029A AC	1 FIRST FRANKLIN MTG LOAN.....		09/01/2010	Various.....	11/17/2010	Various.....	25,388,356	16,748,064	18,055,432	15,254,587	0	755,058	0	755,058	0	0	2,800,845	2,800,845	30,996	30,996	
320517 AB	3 FIRST HORIZON NATIONAL 12/15/2015.....		12/15/2010	GOLDMAN SACHS.....	12/16/2010	J.P. MORGAN SEC. INC.....	7,000,000	6,976,830	7,003,080	6,976,841	0	11	0	11	0	0	26,239	26,239	1,045	1,045	
33582V AA	4 FIRST NIAGARA FIN GRP 03/19/2020.....		03/16/2010	J.P. MORGAN SEC. INC.....	03/16/2010	J.P. MORGAN SEC. INC.....	5,000,000	5,000,000	5,053,900	5,000,000	0	0	0	0	0	0	53,900	53,900	0	0	
337738 AJ	7 FISERV INC 10/1/2020.....		09/14/2010	WELLS FARGO SECURITIES.....	09/14/2010	CREDIT SUISSE.....	5,000,000	4,984,050	4,991,200	4,984,050	0	0	0	0	0	0	7,150	7,150	0	0	
340711 AR	1 FLORIDA GAS TRANSMISSION 07/15/2015.....		07/08/2010	J.P. MORGAN SEC. INC.....	07/08/2010	J.P. MORGAN SEC. INC.....	3,000,000	2,999,460	3,004,560	2,999,460	0	0	0	0	0	0	5,100	5,100	0	0	
340711 AT	7 FLORIDA GAS TRANSMISSION 07/15/2020.....		07/08/2010	J.P. MORGAN SEC. INC.....	07/08/2010	BANC OF AMERICA.....	3,000,000	2,994,780	3,007,800	2,994,780	0	0	0	0	0	0	13,020	13,020	0	0	
341081 FD	4 FLORIDA POWER & LIGHT 02/01/2041.....		12/06/2010	WELLS FARGO SECURITIES.....	12/06/2010	MIZUHO SECURITIES USA INC.....	5,000,000	4,987,600	5,025,850	4,987,600	0	0	0	0	0	0	38,250	38,250	0	0	
30251G AA	5 FMG RESOURCES AUG 2006 11/01/2015.....	F	10/26/2010	J.P. MORGAN SEC. INC.....	10/27/2010	J.P. MORGAN SEC. INC.....	2,000,000	2,000,000	2,045,000	2,000,000	0	0	0	0	0	0	45,000	45,000	778	778	
01F040 69	3 FNCL 4.0 30YR TBA 06/25/2040.....		08/02/2010	Various.....	08/19/2010	Various.....	180,000,000	183,307,813	185,123,437	183,307,813	0	0	0	0	0	0	1,815,624	1,815,624	260,000	260,000	
01F042 63	2 FNCL 4.5 30YR TBA 09/25/2039.....		02/10/2010	CITIGROUP GLOBAL MKT.....	02/11/2010	MORGAN STANLEY & CO.....	100,000,000	100,500,000	100,640,625	100,500,000	0	0	0	0	0	0	140,625	140,625	125,000	125,000	
01F040 6C	6 FNMA 4.00 30YR TBA 09/25/2040.....		12/01/2010	BARCLAYS CAPITAL.....	12/02/2010	DEUTSCHE BANK SEC.....	50,000,000	50,226,563	50,226,563	50,226,563	0	0	0	0	0	0	0	0	66,667	66,667	
BL7101 71	2 FOCUS BRANDS INC 11/05/2016.....		11/18/2010	CREDIT SUISSE-BANK DEBT.....	11/18/2010	CREDIT SUISSE-BANK DEBT.....	3,000,000	2,970,000	3,015,000	2,970,000	0	0	0	0	0	0	45,000	45,000	0	0	
LN4403 01	7 FORD DOMESTIC REVOLVING 11/30/2013.....		09/16/2010	JP MORGAN CHASE-BANK.....	09/16/2010	JP MORGAN CHASE-BANK.....	2,517,589	1,762,429	2,173,839	1,762,429	0	0	0	0	0	0	411,410	411,410	10,129	10,129	
BL5599 25	5 FORD MOTOR CO 12/15/2013.....		07/29/2010	Various.....	07/29/2010	Various.....	11,928,024	8,469,763	9,760,684	8,469,762	0	0	0	0	0	0	1,290,922	1,290,922	0	0	
BL5513 96	7 FORD MOTOR COMPANY 11/30/2013.....		07/16/2010	Various.....	07/16/2010	Various.....	10,035,178	5,186,627	5,865,268	5,186,628	0	0	0	0	0	0	678,640	678,640	0	0	
LN3032 33	8 FORD MOTOR COMPANY 12/15/2011.....		09/27/2010	BARCLAYS CAPITAL.....	09/27/2010	BARCLAYS CAPITAL.....	4,707,692	4,292,582	4,544,600	4,292,582	0	0	0	0	0	0	252,018	252,018	0	0	
LN3032 49	4 FORD MOTOR COMPANY B1 12/15/2013.....		06/09/2010	Various.....	07/08/2010	Various.....	10,000,000	9,307,917	9,278,828	9,318,331	0	10,415	0	10,415	0	0	(39,703)	(39,703)	179,844	179,844	
345397 VP	5 FORD MOTOR CREDIT CO LLC 08/15/2017.....		07/28/2010	CITIGROUP GLOBAL MKT.....	07/29/2010	Various.....	7,000,000	6,893,950	6,931,250	6,893,950	0	0	0	0	0	0	37,300	37,300	0	0	
345447 AE	6 FORE CLO LTD 07/20/2019.....	F	10/01/2010	Various.....	10/12/2010	Various.....	7,000,000	5,425,000	5,671,000	5,523,266	0	98,267	0	98,267	0	0	147,734	147,734	18,843	18,843	
30299X AC	1 FOSTERS FIN CORP 06/15/2015.....	F	03/04/2010	BARCLAYS CAPITAL.....	10/21/2010	BARCLAYS CAPITAL.....	5,000,000	5,362,550	5,519,600	5,322,653	0	(39,897)	0	(39,897)	0	0	196,947	196,947	221,372	221,372	
350910 AN	5 FOUR TIMES SQUARE TRUST 12/13/2028.....		05/03/2010	BANC OF AMERICA.....	06/28/2010	CREDIT SUISSE.....	10,000,000	10,034,766	10,520,313	10,034,456	0	(310)	0	(310)	0	0	485,857	485,857	120,022	120,022	
354613 AG	6 FRANKLIN RESOURCES INC 05/20/2020.....		05/17/2010	BANC OF AMERICA.....	05/18/2010	Various.....	4,000,000	3,995,560	4,017,160	3,995,561	0	1	0	1	0	0	21,599	21,599	514	514	
35638P AC	4 FREEDOM GROUP INC 08/01/2015.....		01/13/2010	TRANSFER (MKT VALUE).....	12/02/2010	MANDATORY EXCHANGE.....	5,000,000	0	5,282,810	5,270,868	0	(54,132)	0	(54,132)	0	0	11,942	11,942	687,604	687,604	
35687M AT	4 FREESCALE SEMICONDUCTOR 04/15/2018.....		04/07/2010	CREDIT SUISSE.....	04/08/2010	Various.....	3,000,000	3,000,000	3,022,500	3,000,000	0	0	0	0	0	0	22,500	22,500	0	0	
35687M A*	8 FREESCALE SEMICONDUCTOR T.....		04/13/2010	DEUTSCHE BANK SEC.....	04/13/2010	Various.....	2,000,000	1,875,747	1,905,905	1,875,747	0	0	0	0	0	0	30,158	30,158	0	0	
BL5810 67	8 FREESCALE SEMICONDUCTOR-EXTEN.....		09/30/2010	Various.....	11/17/2010	Various.....	25,454,871	23,707,395	23,692,441	22,789,188	0	95,825	1,014,032	(918,207)	0	0	903,253	903,253	408,153	408,153	
35906A AF	5 FRONTIER COMMUNICATIONS 04/15/2017.....		08/23/2010	VOLUNTARY EXCHANGE.....	10/07/2010	BANC OF AMERICA.....	5,000,000	5,000,000	5,525,000	5,000,000	0	0	0	0	0	0	525,000	525,000	205,104	205,104	
361448 AJ	2 GATX CORP 05/15/2015.....		02/02/2010	BANC OF AMERICA.....	02/02/2010	BANC OF AMERICA.....	5,000,000	4,960,400	4,979,700	4,960,400	0	0	0	0	0	0	19,300	19,300	0	0	
05399A GH	2 GCB AVENTINE ESCROW CONTRA.....		03/30/2010	MANDATORY EXCHANGE.....	04/15/2010	PRESSPRICH (R.W.) & CO.....	10,000,000	0	1,800,000	0	0	0	0	0	0	0	1,800,000	1,800,000	0	0	
BL6975 84	3 GENERAL CHEMICAL CORP 10/06/2015.....		11/16/2010	GOLDMAN SACHS.....	11/17/2010	GOLDMAN SACHS.....	1,000,000	985,000	998,711	985,009	0	8	0	8	0	0	13,702	13,702	188	188	
36962G 4J	0 GENERAL ELEC CAP CORP 01/08/2020.....		01/05/2010	MORGAN STANLEY & CO.....	01/05/2010	Various.....	15,000,000	14,948,700	15,039,250	14,948,700	0	0	0	0	0	0	90,550	90,550	0	0	
36962G 4R	2 GENERAL ELEC CAP CORP 09/16/2020.....		09/13/2010	BARCLAYS CAPITAL.....	09/14/2010	Various.....	10,000,000	9,921,700	9,941,240	9,921,717	0	17	0	17	0	0	19,523	19,523	1,215	1,215	
370334 BJ	2 GENERAL MILLS INC 06/15/2040.....		05/26/2010	CREDIT SUISSE.....	05/26/2010	CREDIT SUISSE.....	5,000,000	4,987,300	5,009,500	4,987,300	0	0	0	0	0	0	22,200	22,200	0	0	
BL6019 31	1 GENERIC DRUG CLOSING DATE 04/08/2016.....		07/01/2010	CREDIT SUISSE-BANK DEBT.....	07/01/2010	CREDIT SUISSE-BANK DEBT.....	7,890,110	7,651,849	7,665,934	7,652,876	0	1,026	0	1,026	0	0	13,058	13,058	40,793	40,793	
37247D AM	8 GENWORTH FINANCIAL INC 06/15/2020.....		06/21/2010	BANC OF AMERICA.....	06/22/2010	BANC OF AMERICA.....	5,000,000	5,000,000	5,012,500	5,000,000	0	0	0	0	0	0	12,500	12,500	1,069	1,069	
37247D AN	6 GENWORTH FINANCIAL INC 02/15/2021.....		11/17/2010	BANC OF AMERICA.....	11/17/2010	BANC OF AMERICA.....	5,000,000	4,982,950	5,031,650	4,982,950	0	0	0	0	0	0	48,700	48,700	0	0	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
		Description	Filing Date	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A C.V. (12+13-14)	Total Foreign Exchange Change in B/A C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
373334	JS 1	GEORGIA POWER COMPANY 09/01/2040.....	...	08/26/2010	BARCLAYS CAPITAL.....	08/26/2010	Various.....	5,000,000	4,951,800	4,982,950	4,951,800	0	0	0	0	0	0	0	31,150	31,150	0	0
BL7101	47 2	GLOBAL TEL*LINK 11/10/2016.....	...	12/13/2010	CREDIT SUISSE-BANK DEBT.....	12/13/2010	CREDIT SUISSE-BANK DEBT.....	13,000,000	12,740,000	12,752,346	12,740,000	0	0	0	0	0	0	0	12,346	12,346	0	0
36186C	CB 7	GMAC INC 02/12/2015.....	...	02/09/2010	CITIGROUP GLOBAL MKT.....	02/09/2010	Various.....	5,000,000	4,959,950	4,972,500	4,959,950	0	0	0	0	0	0	0	12,550	12,550	0	0
381425	AE 7	GOLDMAN SACHS ASSET MANAGEMENT.....	F	06/30/2010	Various.....	09/14/2010	Various.....	1,000,000	622,500	551,750	558,250	0	9,447	73,697	(64,250)	0	0	0	(6,500)	(6,500)	15,677	3,678
38141E	A5 8	GOLDMAN SACHS GROUP INC 03/15/2020.....	...	03/01/2010	GOLDMAN SACHS.....	03/01/2010	GOLDMAN SACHS.....	10,000,000	9,909,900	9,918,200	9,909,900	0	0	0	0	0	0	0	8,300	8,300	0	0
38141E	A7 4	GOLDMAN SACHS GROUP INC 08/01/2015.....	...	07/21/2010	GOLDMAN SACHS.....	07/21/2010	GOLDMAN SACHS.....	5,000,000	4,994,100	5,009,500	4,994,100	0	0	0	0	0	0	0	15,400	15,400	0	0
LN3332	05 0	GRACEWAY PHARMACEUTICALS 05/03/2011.....	...	04/01/2010	Various.....	04/01/2010	Various.....	7,534,738	5,483,212	5,515,466	5,483,212	0	0	0	0	0	0	0	32,254	32,254	0	0
BL6738	16 7	GRAHAM PACKAGING CO LP 09/23/2016.....	...	09/29/2010	DEUTSCHE BANK SEC.....	09/29/2010	DEUTSCHE BANK SEC.....	4,000,000	3,970,000	4,015,000	3,970,000	0	0	0	0	0	0	0	45,000	45,000	0	0
38869P	AH 7	GRAPHIC PACKAGING INTL 10/01/2018.....	...	09/16/2010	BANC OF AMERICA.....	09/16/2010	BANC OF AMERICA.....	500,000	500,000	510,000	500,000	0	0	0	0	0	0	0	10,000	10,000	0	0
389375	AD 8	GRAY TELEVISION INC 06/29/2015.....	...	04/21/2010	BANC OF AMERICA.....	05/13/2010	BANC OF AMERICA.....	5,000,000	4,904,250	4,875,000	4,905,030	0	780	0	780	0	0	(30,030)	(30,030)	27,708	0	0
20173M	AG 5	GREENWICH CAPITAL COMMERCIAL.....	...	03/10/2010	RBS Securities.....	04/07/2010	BANC OF AMERICA.....	10,000,000	8,500,000	9,200,000	8,513,558	0	13,558	0	13,558	0	0	686,442	686,442	68,691	23,663	0
BCC0ZG	V2 8	GROSVENOR PLACE CLO BV 10/28/2023.....	D	08/01/2010	Various.....	10/25/2010	Various.....	672,280	469,835	493,461	393,904	0	6,402	82,333	(75,931)	0	10,988	88,569	99,557	17,347	4,282	0
40052V	AA 2	GRUPO BIMBO SAB DE CV 06/30/2020.....	F	06/23/2010	BANC OF AMERICA.....	06/23/2010	Various.....	5,000,000	4,986,300	5,001,975	4,986,300	0	0	0	0	0	0	0	15,675	15,675	0	0
3622EC	AF 3	GSAA HOME EQUITY TRUST 04/25/2047.....	...	02/05/2010	MORGAN STANLEY & CO.....	03/11/2010	J.P. MORGAN SEC. INC.....	20,000,000	9,700,000	10,250,000	9,737,608	0	37,608	0	37,608	0	0	0	512,392	512,392	15,251	4,894
40256B	AC 6	GULF STREAM SEXTANT CLO LTD.....	F	10/01/2010	Various.....	11/05/2010	Various.....	5,000,000	4,100,000	4,275,000	4,092,466	0	29,328	36,862	(7,534)	0	0	0	182,534	182,534	18,124	7,948
BL7245	69 1	HARBOURVEST PARTNERS LLC 11/10/2016.....	...	12/28/2010	CREDIT SUISSE-BANK DEBT.....	12/28/2010	CREDIT SUISSE-BANK DEBT.....	2,000,000	1,980,000	2,005,000	1,980,000	0	0	0	0	0	0	0	25,000	25,000	0	0
413622	AC 5	HARRAHS OPERATING CO INC 04/15/2018.....	...	04/13/2010	CITIGROUP GLOBAL MKT.....	04/13/2010	CITADEL SECURITIES LLC.....	2,000,000	1,975,560	2,012,500	1,975,560	0	0	0	0	0	0	0	36,940	36,940	0	0
413627	BM 1	HARRAHS OPERATING CO INC 12/15/2018.....	...	01/27/2010	VOLUNTARY EXCHANGE.....	04/13/2010	CITIGROUP GLOBAL MKT.....	2,800,000	770,470	2,429,000	777,240	0	6,770	0	6,770	0	0	0	1,651,760	1,651,760	94,111	32,667
BL5299	82 3	HARRAHS OPERATING CO INC-B4.....	...	09/13/2010	Various.....	11/23/2010	Various.....	9,987,469	10,023,604	10,383,271	10,022,316	0	(1,288)	0	(1,288)	0	0	0	360,955	360,955	197,427	0
413875	AM 7	HARRIS CORPORATION 12/15/2020.....	...	11/30/2010	J.P. MORGAN SEC. INC.....	11/30/2010	BANC OF AMERICA.....	3,000,000	2,982,870	3,000,180	2,982,870	0	0	0	0	0	0	0	17,310	17,310	0	0
413875	AN 5	HARRIS CORPORATION 12/15/2040.....	...	11/30/2010	J.P. MORGAN SEC. INC.....	11/30/2010	Various.....	5,000,000	4,972,700	5,031,000	4,972,700	0	0	0	0	0	0	0	58,300	58,300	0	0
416515	AZ 7	HARTFORD FINL SVCS GRP 03/30/2020.....	...	03/18/2010	GOLDMAN SACHS.....	03/19/2010	BARCLAYS CAPITAL.....	7,000,000	6,982,850	6,992,370	6,982,854	0	4	0	4	0	0	0	9,516	9,516	1,069	0
416515	BA 1	HARTFORD FINL SVCS GRP 03/30/2040.....	...	03/18/2010	GOLDMAN SACHS.....	03/19/2010	MORGAN STANLEY & CO.....	7,000,000	6,981,730	6,998,950	6,981,731	0	1	0	1	0	0	0	17,219	17,219	1,288	0
41754W	AM 3	HARVEST OPERATIONS CORP 10/01/2017.....	A	09/24/2010	BANC OF AMERICA.....	09/27/2010	BANC OF AMERICA.....	2,000,000	1,986,380	2,045,000	1,986,380	0	0	0	0	0	0	0	58,620	58,620	0	0
418056	AS 6	HASBRO INC 03/15/2040.....	...	10/18/2010	Various.....	11/22/2010	Various.....	9,160,000	9,162,980	9,205,082	9,162,953	0	(27)	0	(27)	0	0	0	42,129	42,129	52,098	26,007
LN3400	82 4	HAWAIIAN TELCOM TRANCHE C 06/01/2014.....	...	10/28/2010	Various.....	11/08/2010	Various.....	15,259,017	12,574,759	12,439,321	11,875,436	0	29,874	729,197	(699,323)	0	0	0	563,885	563,885	198,110	0
BL5633	15 3	HAWKEYE RENEWABLES LLC 06/20/2016.....	...	10/13/2010	Various.....	10/21/2010	UBS WARBURG LLC.....	876,269	908,580	960,944	907,426	0	(1,154)	0	(1,154)	0	0	0	53,518	53,518	27,539	0
42018@	AB 6	HAWKEYE RENEWABLES LLC.....	...	06/09/2010	Various.....	07/13/2010	Various.....	21,545,042	12,209,832	12,164,520	12,487,859	0	278,027	0	278,027	0	0	0	(323,339)	(323,339)	0	0
404121	AA 3	HCA INC 09/15/2020.....	...	03/02/2010	BANC OF AMERICA.....	06/08/2010	VOLUNTARY EXCHANGE.....	4,000,000	3,963,800	3,964,371	3,964,371	0	571	0	571	0	0	0	0	0	70,889	0
LN3064	57 0	HERBST GAMING B 12/02/2011.....	...	09/01/2010	Various.....	11/24/2010	Various.....	2,405,952	1,386,940	1,308,162	1,306,589	0	0	80,351	(80,351)	0	0	0	1,573	1,573	0	0
LN3766	58 8	HERBST GAMING B2 12/02/2011.....	...	03/31/2010	Various.....	11/23/2010	Various.....	6,699,173	3,619,303	4,076,736	3,606,386	0	0	12,918	(12,918)	0	0	0	470,350	470,350	70,159	0
LN3064	61 2	HERBST GAMING DELAYED DRAW.....	...	11/01/2010	Various.....	11/24/2010	Various.....	4,606,792	2,442,610	2,369,591	2,374,316	0	0	68,294	(68,294)	0	0	0	(4,725)	(4,725)	0	0
LN1685	56 6	HERBST GAMING REVOLVING COMM.....	...	10/01/2010	Various.....	11/24/2010	Various.....	7,989,492	4,472,485	4,497,368	4,365,573	0	0	106,912	(106,912)	0	0	0	131,795	131,795	187,587	0
427866	AR 9	HERSHEY COMPANY 12/01/2020.....	...	12/08/2010	BANC OF AMERICA.....	12/08/2010	Various.....	5,000,000	4,991,950	5,009,800	4,991,950	0	0	0	0	0	0	0	17,850	17,850	0	0
42809H	AD 9	HESS CORP 02/15/2041.....	...	08/05/2010	GOLDMAN SACHS.....	08/05/2010	Various.....	5,000,000	4,965,200	4,964,475	4,965,200	0	0	0	0	0	0	0	(725)	(725)	0	0
BL6018	87 5	HOFFMASTER GROUP INC 06/02/2016.....	...	06/21/2010	CREDIT SUISSE-BANK DEBT.....	06/21/2010	CREDIT SUISSE-BANK DEBT.....	5,000,000	4,875,000	4,900,000	4,875,000	0	0	0	0	0	0	0	25,000	25,000	0	0
441060	AL 4	HOSPIRA INC 09/15/2040.....	...	09/07/2010	CITIGROUP GLOBAL MKT.....	09/07/2010	RBS Securities.....	3,000,000	2,984,430	3,036,300	2,984,430	0	0	0	0	0	0	0	51,870	51,870	0	0
44329C	AC 9	HOUSEHOLD CREDIT CARD MASTER.....	...	03/09/2010	RBS Securities.....	05/10/2010	RBS Securities.....	10,000,000	9,976,563	9,993,750	9,988,176	0	11,614	0	11,614	0	0	0	5,574	5,574	6,893	1,879
44328M	AB 0	HSBC BANK PLC 06/28/2015.....	F	06/21/2010	HSBC SECURITIES.....	06/21/2010	HSBC SECURITIES.....	10,000,000	9,991,800	10,005,500	9,991,800	0	0	0	0	0	0	0	13,700	13,700	0	0
44701Q	AT 9	HUNTSMAN INTERPRISES L 03/15/2020.....	...	03/12/2010	GOLDMAN SACHS.....	03/12/2010	GOLDMAN SACHS.....	3,000,000	3,000,000	3,045,000	3,000,000	0	0	0	0	0	0	0	45,000			

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12-13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL6070 45 4	IKARIA HOLDINGS INC 04/16/2016.....	.....	09/30/2010	Various.....	10/21/2010	Various.....	7,000,000	6,859,827	6,574,755	6,650,820	0	11,941	220,949	(209,008)	0	0	(76,065)	(76,065)	174,222	0
44984W AA 5	INEOS FINANCE PLC 05/15/2015.....	F	05/06/2010	BARCLAYS CAPITAL.....	05/13/2010	BARCLAYS CAPITAL.....	4,000,000	3,975,000	4,020,000	3,975,066	0	66	0	66	0	0	44,934	44,934	3,500	0
457153 AE 4	INGRAM MICRO INC 09/01/2017.....	.....	08/16/2010	MORGAN STANLEY & CO.....	08/17/2010	Various.....	5,000,000	4,999,900	5,013,125	4,999,900	0	0	0	0	0	0	13,225	13,225	729	0
459284 AB 1	INTERNATIONAL COE INC 09/15/2020.....	.....	09/07/2010	DEUTSCHE BANK SEC.....	09/07/2010	CREDIT SUISSE.....	10,000,000	9,912,500	9,896,700	9,912,500	0	0	0	0	0	0	(15,800)	(15,800)	0	0
BL5829 65 2	INTERNATIONAL LEASE FINANCE.....	.....	06/30/2010	Various.....	10/29/2010	Various.....	17,307,692	17,123,927	17,605,668	17,002,556	0	14,369	140,739	(126,370)	0	0	603,112	603,112	437,942	0
BL5994 70 4	INTERSIL CORP 04/27/2016.....	.....	05/10/2010	MORGAN STANLEY & CO.....	05/10/2010	MORGAN STANLEY & CO.....	7,000,000	6,965,000	7,026,250	6,965,000	0	0	0	0	0	0	61,250	61,250	0	0
BL1055 12 6	INTERSTATE BAKERIES A 02/03/2014.....	.....	04/23/2010	JP MORGAN CHASE.....	05/24/2010	MORGAN STANLEY & CO.....	4,015,296	3,109,842	3,224,838	3,128,008	0	18,167	0	18,167	0	0	96,830	96,830	0	0
BL1055 16 7	INTERSTATE BAKERIES B 02/03/2014.....	.....	04/23/2010	JP MORGAN CHASE.....	05/24/2010	MORGAN STANLEY & CO.....	3,135,954	2,428,793	2,518,662	2,442,982	0	14,188	0	14,188	0	0	75,680	75,680	0	0
459902 AS 1	INTL GAME TECHNOLOGY 06/15/2020.....	.....	06/03/2010	MORGAN STANLEY & CO.....	06/03/2010	MORGAN STANLEY & CO.....	4,000,000	3,983,200	4,022,880	3,983,200	0	0	0	0	0	0	39,680	39,680	0	0
459745 FV 2	INTL LEASE FINANCE CORP 09/15/2015.....	.....	03/17/2010	BANC OF AMERICA.....	03/18/2010	BANC OF AMERICA.....	4,000,000	3,936,360	4,030,000	3,936,366	0	26	0	26	0	0	93,614	93,614	958	0
459745 FY 6	INTL LEASE FINANCE CORP 09/01/2014.....	.....	08/11/2010	BANC OF AMERICA.....	08/12/2010	BANC OF AMERICA.....	3,000,000	2,999,910	3,026,250	2,999,910	0	0	0	0	0	0	26,340	26,340	0	0
459745 GA 7	INTL LEASE FINANCE CORP 09/01/2016.....	.....	08/11/2010	BANC OF AMERICA.....	08/12/2010	J.P. MORGAN SEC. INC.....	2,000,000	1,999,920	2,017,500	1,999,920	0	0	0	0	0	0	17,580	17,580	0	0
460146 CF 8	INTL PAPER CO 11/15/2039.....	.....	08/06/2010	Various.....	11/04/2010	BARCLAYS CAPITAL.....	5,500,000	6,253,045	6,406,895	6,250,713	0	(2,332)	0	(2,332)	0	0	156,182	156,182	194,058	91,351
44985G AA 9	IPIC GMTN LTD 11/15/2015.....	F	11/09/2010	GOLDMAN SACHS.....	11/10/2010	GOLDMAN SACHS.....	3,000,000	2,989,260	2,986,500	2,989,266	0	6	0	6	0	0	(2,766)	(2,766)	260	0
44985G AB 7	IPIC GMTN LTD 11/15/2020.....	F	11/09/2010	GOLDMAN SACHS.....	11/10/2010	BANC OF AMERICA.....	5,000,000	4,955,400	4,962,500	4,955,410	0	10	0	10	0	0	7,090	7,090	694	0
466313 AF 0	JABIL CIRCUIT INC 12/15/2020.....	.....	10/28/2010	J.P. MORGAN SEC. INC.....	10/28/2010	J.P. MORGAN SEC. INC.....	1,000,000	1,000,000	1,007,500	1,000,000	0	0	0	0	0	0	7,500	7,500	0	0
466355 AA 2	JACK COOPER HOLDINGS COR 12/15/2015.....	.....	11/22/2010	IMPERIAL CAPITAL.....	11/22/2010	IMPERIAL CAPITAL.....	1,000,000	990,790	1,032,500	990,790	0	0	0	0	0	0	41,710	41,710	0	0
471109 AD 0	JARDEN CORP 01/15/2020.....	.....	01/14/2010	DEUTSCHE BANK SEC.....	02/02/2010	WELLS FARGO SEC.....	4,000,000	3,965,560	4,005,000	3,965,658	0	98	0	98	0	0	39,342	39,342	12,500	0
471109 AE 8	JARDEN CORP 11/15/2022.....	.....	11/03/2010	BARCLAYS CAPITAL.....	11/03/2010	BARCLAYS CAPITAL.....	1,500,000	1,500,000	1,515,000	1,500,000	0	0	0	0	0	0	15,000	15,000	0	0
472319 AH 5	JEFFERIES GROUP INC 04/15/2021.....	.....	06/23/2010	JEFFERIES & CO.....	06/24/2010	JEFFERIES & CO.....	5,000,000	4,950,150	4,962,070	4,950,159	0	9	0	9	0	0	11,911	11,911	955	0
466183 AE 0	JHW HIGH YIELD CASH FLOW FUND.....	F	03/05/2010	GUGENHEIM CAPITAL.....	03/26/2010	GUGENHEIM CAPITAL.....	10,621,229	10,156,550	10,382,252	10,183,439	0	26,888	0	26,888	0	0	198,813	198,813	7,635	3,991
24422E QY 8	JOHN DEERE CAPITAL CORP 03/09/2015.....	.....	03/03/2010	CREDIT SUISSE.....	03/03/2010	CREDIT SUISSE.....	7,000,000	6,992,580	7,010,360	6,992,580	0	0	0	0	0	0	17,780	17,780	500	0
478160 AV 6	JOHNSON & JOHNSON 09/01/2040.....	.....	08/12/2010	J.P. MORGAN SEC. INC.....	08/13/2010	J.P. MORGAN SEC. INC.....	4,000,000	3,915,360	3,955,040	3,915,364	0	4	0	4	0	0	39,676	39,676	500	0
478366 AU 1	JOHNSON CONTROLS INC 03/30/2020.....	.....	03/04/2010	CITIGROUP GLOBAL MKT.....	03/04/2010	BANC OF AMERICA.....	5,000,000	4,977,150	5,023,350	4,977,150	0	0	0	0	0	0	46,200	46,200	0	0
46625H HR 4	JPMORGAN CHASE & CO 06/24/2015.....	.....	06/17/2010	J.P. MORGAN SEC. INC.....	06/18/2010	J.P. MORGAN SEC. INC.....	10,000,000	9,979,500	9,985,900	9,979,500	0	0	0	0	0	0	6,400	6,400	0	0
481243 AB 9	JUBILEE CDO BV 01/20/2017.....	D	05/14/2010	CITIGROUP GLOBAL MKT.....	06/10/2010	J.P. MORGAN SEC. INC.....	1,235,801	971,648	923,012	975,541	0	3,892	0	3,892	0	(18,461)	(34,068)	3,289	1,736	
485161 AG 8	KANSAS CITY SOUTHERN MEX 02/01/2018.....	F	01/07/2010	BANC OF AMERICA.....	01/08/2010	BANC OF AMERICA.....	1,000,000	985,500	995,000	985,500	0	0	0	0	0	0	9,500	9,500	0	0
48602P AB 1	KATONAH LTD 04/23/2022.....	F	07/01/2010	Various.....	09/13/2010	Various.....	876,085	681,156	687,990	637,141	0	7,853	51,869	(44,016)	0	0	50,849	50,849	10,445	170
48829# AA 2	KELSON ENERGY 1ST LIEN B 03/08/2013.....	.....	06/30/2010	Various.....	11/15/2010	Various.....	6,000,000	5,840,167	6,000,000	5,707,022	0	27,764	160,909	(133,145)	0	0	292,978	292,978	692,610	0
LN3226 97 1	KELSON ENERGY 2ND LIEN 03/08/2014.....	.....	09/30/2010	Various.....	12/14/2010	Various.....	8,089,866	7,450,648	7,562,398	7,474,592	0	23,944	0	23,944	0	0	87,806	87,806	134,022	0
49427F AA 6	KILROY REALTY CORP 11/03/2015.....	.....	10/27/2010	BARCLAYS CAPITAL.....	10/28/2010	J.P. MORGAN SEC. INC.....	1,000,000	999,390	1,011,320	999,390	0	0	0	0	0	0	11,930	11,930	0	0
494368 BE 2	KIMBERLY-CLARK 08/01/2020.....	.....	07/26/2010	J.P. MORGAN SEC. INC.....	07/26/2010	BANC OF AMERICA.....	3,000,000	2,991,000	3,002,730	2,991,000	0	0	0	0	0	0	11,730	11,730	0	0
494550 BF 2	KINDER MORGAN ENER PART 09/15/2040.....	.....	05/12/2010	WELLS FARGO SEC.....	05/12/2010	WELLS FARGO SEC.....	5,000,000	4,988,150	5,088,950	4,988,150	0	0	0	0	0	0	100,800	100,800	0	0
BCC0XH E6 8	KKR FINANCIAL CLO LTD 05/15/2021.....	F	05/24/2010	MORGAN STANLEY & CO.....	06/10/2010	J.P. MORGAN SEC. INC.....	500,000	342,500	340,050	343,414	0	914	0	914	0	0	(3,364)	(3,364)	760	262
50075N AZ 7	KRAFT FOODS INC 02/09/2040.....	.....	02/04/2010	HSBC SECURITIES.....	02/04/2010	HSBC SECURITIES.....	5,000,000	4,951,800	4,969,250	4,951,801	0	1	0	1	0	0	17,449	17,449	903	0
50075N BA 1	KRAFT FOODS INC 02/10/2020.....	.....	02/04/2010	DEUTSCHE BANK SEC.....	02/04/2010	Various.....	10,000,000	9,917,600	9,944,950	9,917,600	0	0	0	0	0	0	27,350	27,350	0	0
50077B AA 6	KRATOS DEFENSE & SEC 06/01/2017.....	.....	05/12/2010	JEFFERIES & CO.....	05/13/2010	JEFFERIES & CO.....	3,500,000	3,500,000	3,548,125	3,500,000	0	0	0	0	0	0	48,125	48,125	0	0
501044 CN 9	KROGER CO/THE 07/15/2040.....	.....	07/06/2010	BANC OF AMERICA.....	07/06/2010	BANC OF AMERICA.....	3,000,000	2,973,570	2,987,160	2,973,570	0	0	0	0	0	0	13,590	13,590	0	0
502413 AS 6	L-3 COMMUNICATIONS CORP 01/15/2015.....	.....	02/12/2010	Various.....	10/07/2010	Various.....	5,000,000	5,035,000	5,070,000	5,031,186	0	(3,814)	0	(3,814)	0	0	38,814	38,814	151,444	12,729
502413 AU 1	L-3 COMMUNICATIONS CORP 10/15/2015.....	.....	05/11/2010	Various.....	10/07/2010	Various.....	11,000,000	11,152,500	11,252,500	11,125,710	0	(26,790)	0	(26,790)	0	0	126,790	126,790	569,854	134,760
502413 AZ 0	L-3 COMMUNICATIONS CORP 07/15/2020.....	.....	05/18/2010	BANC OF AMERICA.....	05/18/2010	BARCLAYS CAPITAL.....	7,000,000	6,977,530	7,002,590	6,977,530	0	0	0	0	0	0	25,060	25,060	0	0
513075 AW 1	LAMAR MEDIA CORP 04/15/2018.....	.....	06/30/2010	Various.....	09/21/2010	Various.....	4,000,000	4,000,000	3,990,208	3,990,208	0	208	10,000	(9,792)	0	0	0	0	130,375	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value				17	18	19	20	21	
											12	13	14	15						16
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A C.V. (12+13-14)	Total Foreign Exchange Change in B/A C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
BL6957 53	6 LANTIQ DEUTSCHLAND GMBH 11/16/2015.....	F	12/09/2010	DEUTSCHE BANK SEC.	12/13/2010	DEUTSCHE BANK SEC.	7,000,000	6,790,000	6,979,492	6,790,466	0	465	0	465	0	0	189,026	0	0	0
50178T AA	5 LBI ESCROW CORP 11/01/2017.....	...	03/24/2010	BANC OF AMERICA	03/25/2010	BANC OF AMERICA	3,500,000	3,500,000	3,591,875	3,500,000	0	0	0	0	0	0	91,875	0	0	0
50179M AE	1 LB-UBS COMMERCIAL MORTGAGE.....	...	06/02/2010	Various	07/07/2010	BARCLAYS CAPITAL	23,257,000	23,536,811	24,063,727	23,533,007	0	(3,804)	0	(3,804)	0	0	530,720	530,720	211,698	90,232
52108R AE	2 LB-UBS COMMERCIAL MORTGAGE.....	...	06/03/2010	Various	07/28/2010	CITIGROUP GLOBAL MKT	20,250,000	21,002,305	21,549,639	20,985,582	0	(16,723)	0	(16,723)	0	0	564,057	564,057	273,673	92,335
BL5054 48	3 LEAR 2ND LIEN REORGANIZED 11/09/2012.....	...	01/22/2010	Various	03/26/2010	BANK DEBT PRINC PAYDWN	11,000,000	10,990,234	11,000,000	10,990,834	0	600	0	600	0	0	9,166	9,166	443,962	0
521865 AR	6 LEAR CORP 03/15/2018.....	...	03/23/2010	CITIGROUP GLOBAL MKT	03/24/2010	CITADEL SECURITIES LLC	3,000,000	2,978,280	3,011,250	2,978,297	0	17	0	17	0	0	32,953	32,953	1,969	0
52204P AC	3 LEASE INVESTMENT FLIGHT TRUST.....	...	08/18/2010	STIFEL NICOLAUS CO.	10/13/2010	Various	10,738,000	5,234,775	5,615,829	5,337,458	0	102,682	0	102,682	0	0	278,371	278,371	11,815	1,390
52204P AF	6 LEASE INVESTMENT FLIGHT TRUST.....	...	08/18/2010	STIFEL NICOLAUS CO.	10/12/2010	Various	7,863,000	3,833,213	4,106,688	3,905,674	0	72,462	0	72,462	0	0	201,014	201,014	8,906	1,079
526057 BB	9 LENNAR CORP 06/01/2018.....	...	04/27/2010	CITIGROUP GLOBAL MKT	09/13/2010	VOLUNTARY EXCHANGE	10,000,000	9,892,900	9,896,491	9,896,491	0	3,591	0	3,591	0	0	0	0	249,042	0
BL7168 10	9 LESLIE'S POOLMART B 11/15/2017.....	...	12/02/2010	BANC OF AMERICA	12/10/2010	BANC OF AMERICA	2,500,000	2,475,000	2,525,000	2,475,079	0	80	0	80	0	0	49,921	49,921	0	0
53217V AB	5 LIFE TECHNOLOGIES CORP 03/01/2015.....	...	03/18/2010	JEFFERIES & CO.	09/29/2010	CREDIT SUISSE	2,900,000	2,944,080	3,105,175	2,939,751	0	(4,329)	0	(4,329)	0	0	165,424	165,424	79,750	12,051
53217V AC	3 LIFE TECHNOLOGIES CORP 03/01/2020.....	...	02/11/2010	BANC OF AMERICA	02/11/2010	BANC OF AMERICA	7,000,000	6,985,720	7,071,750	6,985,720	0	0	0	0	0	0	86,030	86,030	0	0
53217V AE	9 LIFE TECHNOLOGIES CORP 01/15/2021.....	...	12/09/2010	BANC OF AMERICA	12/09/2010	Various	5,000,000	4,977,800	4,991,075	4,977,800	0	0	0	0	0	0	13,275	13,275	0	0
53219L AJ	8 LIFEPOINT HOSPITALS INC 10/01/2020.....	...	09/20/2010	BARCLAYS CAPITAL	09/21/2010	BARCLAYS CAPITAL	2,000,000	2,000,000	2,025,000	2,000,000	0	0	0	0	0	0	25,000	25,000	368	0
BC0027 IJ	6 LIME STREET CLO LTD 06/20/2021.....	F	05/21/2010	MORGAN STANLEY & CO.	06/10/2010	BNY CAPITAL MARKETS, INC.	500,000	287,500	280,000	288,418	0	918	0	918	0	0	(8,418)	(8,418)	1,441	1,102
532716 AS	6 LIMITED BRANDS INC 05/01/2020.....	...	04/20/2010	BANC OF AMERICA	04/21/2010	BANC OF AMERICA	3,000,000	3,000,000	3,060,000	3,000,000	0	0	0	0	0	0	60,000	60,000	0	0
534187 AW	9 LINCOLN NATIONAL CORP 10/09/2037.....	...	10/20/2010	Various	12/07/2010	BAIRD (ROBERT W)	5,105,000	5,282,834	4,941,844	5,282,269	0	(565)	0	(565)	0	0	(340,425)	(340,425)	143,641	79,132
534187 BA	6 LINCOLN NATIONAL CORP 06/15/2040.....	...	06/15/2010	J.P. MORGAN SEC. INC.	06/15/2010	BANC OF AMERICA	5,000,000	4,989,450	5,035,800	4,989,450	0	0	0	0	0	0	46,350	46,350	0	0
LN3461 41	2 LION COPOLYMER LLC 06/22/2014.....	...	09/10/2010	Various	09/10/2010	BANK DEBT PRINC PAYDWN	6,335,371	5,920,707	6,335,371	5,947,964	0	27,258	0	27,258	0	0	387,407	387,407	151,740	0
53947M AA	4 LLOYDS TSB BANK PLC 01/12/2015.....	F	01/05/2010	CITIGROUP GLOBAL MKT	01/06/2010	Various	10,000,000	9,999,600	10,037,450	9,999,600	0	0	0	0	0	0	37,850	37,850	0	0
53947M AB	2 LLOYDS TSB BANK PLC 01/13/2020.....	F	01/05/2010	BANC OF AMERICA	01/06/2010	Various	10,000,000	9,976,700	10,066,500	9,976,700	0	0	0	0	0	0	79,800	79,800	0	0
548661 CQ	8 LOWE'S COMPANIES INC 04/15/2020.....	...	04/12/2010	J.P. MORGAN SEC. INC.	04/12/2010	BANC OF AMERICA	5,000,000	4,990,900	5,020,300	4,990,900	0	0	0	0	0	0	29,400	29,400	0	0
548661 CR	6 LOWE'S COMPANIES INC 04/15/2040.....	...	04/12/2010	BANC OF AMERICA	04/12/2010	J.P. MORGAN SEC. INC.	5,000,000	4,995,750	5,043,400	4,995,750	0	0	0	0	0	0	47,650	47,650	0	0
BL5901 31	1 LYONDELL CHEMICAL COMPANY 04/08/2016.....	...	04/16/2010	UBS Securities LLC	04/16/2010	UBS WARBURG LLC	5,000,000	4,950,000	5,031,250	4,950,000	0	0	0	0	0	0	81,250	81,250	0	0
LN3320 56	8 MACANDREWS AMG HOLDINGS LLC.....	...	07/01/2010	Various	09/24/2010	Various	10,000,000	9,338,819	8,473,013	7,912,264	0	31,176	1,457,731	(1,426,555)	0	0	560,749	560,749	327,888	0
55608J AC	2 MACQUARIE GROUP LTD 01/14/2020.....	F	01/07/2010	BARCLAYS CAPITAL	01/08/2010	Various	10,000,000	9,991,100	10,030,150	9,991,100	0	0	0	0	0	0	39,050	39,050	0	0
55932R AG	2 MAGNACHIP SEMICONDUCTOR 04/15/2018.....	F	04/06/2010	GOLDMAN SACHS	04/06/2010	GOLDMAN SACHS	2,000,000	1,973,480	2,030,000	1,973,480	0	0	0	0	0	0	56,520	56,520	0	0
564563 AA	2 MANTECH INTERNATIONAL CO 04/15/2018.....	...	04/08/2010	BANC OF AMERICA	08/19/2010	VOLUNTARY EXCHANGE	4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	0	0	0	101,500	0
56501R AA	4 MANULIFE FINANCIAL CORP 09/17/2015.....	A	09/14/2010	MORGAN STANLEY & CO.	09/17/2010	MORGAN STANLEY & CO.	15,000,000	14,978,100	15,039,600	14,978,156	0	56	0	56	0	0	61,444	61,444	7,083	0
56501R AB	2 MANULIFE FINANCIAL CORP 09/17/2020.....	A	09/14/2010	CITIGROUP GLOBAL MKT	09/15/2010	MORGAN STANLEY & CO.	10,000,000	9,984,400	9,974,200	9,984,410	0	10	0	10	0	0	(10,210)	(10,210)	4,083	0
BC00MY PG	9 MARATHON CLO LTD 12/20/2019.....	F	07/01/2010	Various	09/14/2010	Various	500,000	267,500	275,875	247,500	0	7,842	27,842	(20,000)	0	0	28,375	28,375	5,477	1,036
570506 AM	7 MARKWEST ENERGY PART/FIN 11/01/2020.....	...	10/19/2010	WELLS FARGO SECURITIES	10/20/2010	WELLS FARGO SECURITIES	1,000,000	1,000,000	1,017,500	1,000,000	0	0	0	0	0	0	17,500	17,500	0	0
573334 AA	7 MARTIN MIDSTREAM PARTNER 04/01/2018.....	...	07/01/2010	WELLS FARGO SECURITIES	11/05/2010	VOLUNTARY EXCHANGE	5,750,000	5,642,193	5,646,058	5,646,058	0	3,866	0	3,866	0	0	0	0	310,440	93,372
57632X AW	3 MASTER ASSET VEHICLE 07/15/2056.....	C	01/05/2010	CITIGROUP GLOBAL MKT	06/10/2010	J.P. MORGAN SEC. INC.	255,322	157,049	171,645	163,603	0	6,554	0	6,554	0	1,478	6,564	8,042	0	0
579489 AC	9 MCCLATCHY CO 02/15/2017.....	...	02/04/2010	J.P. MORGAN SEC. INC.	03/04/2010	Various	5,000,000	4,941,200	4,998,750	4,941,500	0	300	0	300	0	0	57,250	57,250	30,986	0
58013M EJ	9 McDONALD'S CORP 07/15/2020.....	...	07/28/2010	BANC OF AMERICA	07/29/2010	BANC OF AMERICA	2,000,000	1,992,040	1,993,200	1,992,042	0	2	0	2	0	0	1,158	1,158	194	0
58013M EK	6 McDONALD'S CORP 07/15/2040.....	...	07/28/2010	BANC OF AMERICA	07/29/2010	BANC OF AMERICA	2,000,000	1,985,720	1,980,460	1,985,721	0	1	0	1	0	0	(5,261)	(5,261)	271	0
55277B AA	3 MCE FINANCE LTD 05/15/2018.....	F	05/12/2010	DEUTSCHE BANK SEC.	12/27/2010	VOLUNTARY EXCHANGE	5,000,000	4,933,550	4,936,949	4,936,949	0	3,399	0	3,399	0	0	0	0	313,194	0
584045 AA	6 MEDASSETS INC 11/15/2018.....	...	11/09/2010	J.P. MORGAN SEC. INC.	11/09/2010	GUGGENHEIM CAPITAL	500,000	500,000	512,500	500,000	0	0	0	0	0	0	12,500	12,500	0	0
584404 AB	3 MEDIA GENERAL INC 02/15/2017.....	...	02/05/2010	BANC OF AMERICA	02/22/2010	Various	5,000,000	4,884,500	4,890,700	4,884,870	0	370	0	370	0	0	5,830	5,830	20,236	0
BL5807 20	3 MEDIA GENERAL INC 03/29/2013.....	...	04/30/2010	BANC OF AMERICA	04/30/2010	BANC OF AMERICA	10,000,000	8,781,250	9,075,000	8,781,250	0	0	0	0	0	0	293,750	293,750	0	0
585055 AS	5 MEDTRONIC INC 03/15/2020.....	...	03/11/2010	J.P. MORGAN SEC. INC.	03/11/2010	Various	20,000,000	19,968,000	20,004,800	19,968,000	0	0	0	0	0	0	36,800	36,800	0	0
585055 AT	3 MEDTRONIC INC 03/15/2040.....	...	03/11/2010	GOLDMAN SACHS	03/11/2010	GOLDMAN SACHS	12,500,000	12,474,625	12,503,625	12,474,625	0	0	0	0	0	0	29,000	29,000	0	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	12	13	14	15	16					
BL1557	21	2	A	06/30/2010	Various.....	07/06/2010	Various.....	19,950,000	19,650,000	19,442,137	19,611,215	0	14,407	53,193	(38,786)	0	0	(169,078)	433,833	0	0
BL1954	09	8	.....	09/30/2010	Various.....	11/08/2010	Various.....	8,107,317	7,832,883	7,497,728	7,481,822	0	16,901	367,982	(351,061)	0	0	15,906	360,391	0	0
59001A	AM	4	.....	04/06/2010	CITIGROUP GLOBAL MKT.....	07/01/2010	VOLUNTARY EXCHANGE.....	5,000,000	4,878,350	4,880,164	4,880,164	0	1,814	0	1,814	0	0	0	77,458	0	0
59156R	AY	4	.....	08/03/2010	DEUTSCHE BANK SEC.....	08/03/2010	GOLDMAN SACHS.....	5,000,000	4,924,700	4,924,700	4,924,700	0	0	0	0	0	0	114,350	0	0	0
594073	AA	6	.....	06/22/2010	GOLDMAN SACHS.....	06/22/2010	GOLDMAN SACHS.....	2,000,000	2,000,000	2,050,000	2,000,000	0	0	0	0	0	0	50,000	0	0	0
BL17050	46	3	.....	11/18/2010	MORGAN STANLEY & CO.....	11/18/2010	MORGAN STANLEY & CO.....	7,000,000	6,930,000	7,052,500	6,930,000	0	0	0	0	0	0	122,500	0	0	0
594918	AJ	3	.....	09/22/2010	J.P. MORGAN SEC. INC.....	09/23/2010	CITIGROUP GLOBAL MKT.....	5,000,000	4,945,550	4,971,400	4,945,552	0	2	0	2	0	0	25,848	625	0	0
466286	AB	7	.....	04/22/2010	Bedrock Securities LLC.....	10/27/2010	Various.....	11,365,303	10,681,342	11,255,929	11,265,439	0	584,098	0	584,098	0	0	(9,510)	24,308	2,275	0
617446	7P	8	.....	07/21/2010	MORGAN STANLEY & CO.....	07/21/2010	MORGAN STANLEY & CO.....	5,000,000	4,974,600	4,981,050	4,974,600	0	0	0	0	0	0	6,450	0	0	0
449669	AK	6	.....	08/19/2010	Various.....	12/06/2010	Various.....	13,175,000	14,965,247	15,035,442	14,944,534	0	(20,713)	0	(20,713)	0	0	90,908	382,779	90,908	45,174
61980A	AC	7	.....	01/06/2010	CREDIT SUISSE.....	01/06/2010	Various.....	12,000,000	11,976,480	12,332,400	11,976,480	0	0	0	0	0	0	355,920	0	0	0
62431R	AC	3	F	07/01/2010	Various.....	08/26/2010	Various.....	250,000	185,625	184,525	178,267	0	666	8,024	(7,358)	0	0	6,258	788	0	183
LN4679	57	4	.....	01/06/2010	CITIBANK NA BANK DEBT.....	01/11/2010	DEUTSCHE BANK SEC.....	2,769,110	2,785,869	2,812,341	2,785,839	0	(30)	0	(30)	0	0	26,502	2,466	0	0
EI4392	13	6	D	10/15/2010	DEUTSCHE BANK SEC.....	10/15/2010	DEUTSCHE BANK SEC.....	3,500,900	3,500,900	3,467,060	3,500,900	0	0	0	0	0	0	25,809	0	(33,840)	0
631005	BB	0	.....	03/17/2010	RBS Securities.....	03/18/2010	J.P. MORGAN SEC. INC.....	5,000,000	5,000,000	5,005,600	5,000,000	0	0	0	0	0	0	5,600	0	5,600	0
631005	BC	8	.....	03/17/2010	J.P. MORGAN SEC. INC.....	03/17/2010	JEFFERIES & CO.....	5,000,000	5,000,000	5,005,800	5,000,000	0	0	0	0	0	0	5,800	0	5,800	0
631103	AC	2	.....	01/12/2010	J.P. MORGAN SEC. INC.....	01/12/2010	BANC OF AMERICA.....	5,000,000	4,974,500	4,993,950	4,974,500	0	0	0	0	0	0	19,450	0	19,450	0
631103	AD	0	.....	01/12/2010	J.P. MORGAN SEC. INC.....	01/12/2010	J.P. MORGAN SEC. INC.....	10,000,000	9,938,300	10,003,000	9,958,300	0	0	0	0	0	0	45,500	0	45,500	0
62875U	AD	7	.....	05/26/2010	COHEN & COMPANY.....	12/14/2010	Chadelaine & Co.....	5,000,000	5,283,350	5,145,650	5,281,439	0	(1,911)	0	(1,911)	0	0	(135,789)	201,778	(135,789)	27,556
62875U	AH	8	.....	09/27/2010	MORGAN STANLEY & CO.....	09/28/2010	Various.....	5,000,000	4,998,750	5,018,000	4,998,750	0	0	0	0	0	0	19,250	0	19,250	0
62875U	AJ	4	.....	09/27/2010	J.P. MORGAN SEC. INC.....	12/07/2010	CREDIT SUISSE.....	10,000,000	9,994,500	9,957,100	9,994,671	0	171	0	171	0	0	(137,571)	52,708	(137,571)	0
62875U	AN	5	.....	09/27/2010	GOLDMAN SACHS.....	09/28/2010	GOLDMAN SACHS.....	2,000,000	1,994,420	2,022,880	1,994,420	0	0	0	0	0	0	28,460	0	28,460	0
628782	AG	9	.....	11/22/2010	BANC OF AMERICA.....	09/22/2010	RBC CAPITAL MARKETS.....	1,000,000	1,000,000	1,042,500	1,000,000	0	0	0	0	0	0	42,500	0	42,500	0
62886H	AF	8	F	09/04/2010	DEUTSCHE BANK SEC.....	11/05/2010	DEUTSCHE BANK SEC.....	1,000,000	1,000,000	1,030,000	1,000,000	0	0	0	0	0	0	30,000	264	0	0
35906A	AC	2	.....	03/26/2010	J.P. MORGAN SEC. INC.....	08/23/2010	VOLUNTARY EXCHANGE.....	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	85,969	0	85,969	0
35906A	AE	8	.....	03/26/2010	J.P. MORGAN SEC. INC.....	08/23/2010	VOLUNTARY EXCHANGE.....	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	150,104	0	150,104	0
BL16099	34	7	.....	07/02/2010	CREDIT SUISSE-BANK DEBT.....	07/02/2010	CREDIT SUISSE-BANK DEBT.....	7,000,000	6,860,000	6,938,750	6,860,000	0	0	0	0	0	0	78,750	0	78,750	0
650111	AF	4	.....	11/01/2010	BARCLAYS CAPITAL.....	11/01/2010	BARCLAYS CAPITAL.....	3,000,000	3,000,000	3,067,500	3,000,000	0	0	0	0	0	0	67,500	0	67,500	0
62912X	AB	0	.....	01/12/2010	JEFFERIES & CO.....	11/04/2010	CITIGROUP GLOBAL MKT.....	9,700,000	11,056,436	10,864,000	10,939,206	0	(117,230)	0	(117,230)	0	0	(75,206)	621,489	(75,206)	55,686
654883	AE	7	F	07/01/2010	Various.....	09/13/2010	Various.....	1,000,000	655,000	710,000	611,127	0	7,876	51,749	(43,873)	0	0	98,873	5,449	98,873	154
65504R	AD	6	F	02/24/2010	SEA PORT GROUP SEC.....	11/19/2010	CF GLOBAL TRADING.....	1,000,000	1,015,000	1,106,530	1,014,190	0	(810)	0	(810)	0	0	92,340	55,313	92,340	6,000
65504R	AG	9	F	07/30/2010	J.P. MORGAN SEC. INC.....	07/30/2010	J.P. MORGAN SEC. INC.....	3,000,000	2,995,260	3,005,940	2,995,260	0	0	0	0	0	0	10,680	0	10,680	0
65504L	AC	1	F	07/21/2010	BARCLAYS CAPITAL.....	07/22/2010	BARCLAYS CAPITAL.....	5,000,000	4,986,250	5,048,400	4,986,253	0	3	0	3	0	0	62,147	681	62,147	0
65504L	AD	9	F	07/21/2010	BARCLAYS CAPITAL.....	07/22/2010	Various.....	10,000,000	9,997,200	10,197,250	9,997,200	0	0	0	0	0	0	200,050	1,722	200,050	0
655356	JP	9	F	06/24/2010	MORGAN STANLEY & CO.....	09/22/2010	NOMURA SECURITIES INT.....	5,000,000	4,962,500	5,149,219	4,965,489	0	2,989	0	2,989	0	0	183,730	88,343	183,730	15,000
65535H	AB	5	F	02/25/2010	NOMURA SECURITIES INT.....	02/26/2010	NOMURA SECURITIES INT.....	5,000,000	4,989,550	5,080,400	4,989,550	0	0	0	0	0	0	90,850	0	90,850	0
655422	AV	5	A	01/04/2010	JEFFERIES & CO.....	12/13/2010	BBVA Securities Inc.....	1,000,000	942,750	999,620	943,591	0	841	0	841	0	0	56,029	61,828	56,029	3,789
655664	AN	0	.....	04/20/2010	GOLDMAN SACHS.....	04/21/2010	MORGAN STANLEY & CO.....	5,000,000	4,978,250	5,001,500	4,978,264	0	14	0	14	0	0	23,236	1,979	23,236	0
668131	AA	3	.....	03/23/2010	J.P. MORGAN SEC. INC.....	03/24/2010	J.P. MORGAN SEC. INC.....	10,000,000	10,000,000	10,034,000	10,000,000	0	0	0	0	0	0	34,000	5,053	34,000	0
67021C	AF	4	.....	03/11/2010	J.P. MORGAN SEC. INC.....	03/11/2010	J.P. MORGAN SEC. INC.....	5,000,000	4,919,900	4,957,900	4,919,900	0	0	0	0	0	0	38,000	0	38,000	0
67059T	AB	1	.....	08/09/2010	J.P. MORGAN SEC. INC.....	08/09/2010	J.P. MORGAN SEC. INC.....	3,000,000	2,994,210	3,008,910	2,994,210	0	0	0	0	0	0	14,700	0	14,700	0
62947Q	AK	4	F	07/13/2010	CREDIT SUISSE.....	07/14/2010	CREDIT SUISSE.....	250,000	250,000	258,125	250,000	0	0	0	0	0	0	8,125	0	8,125	0
67515L	AC	4	F	07/01/2010	Various.....	09/14/2010	Various.....	1,450,000	1,071,250	1,032,473	995,520	0	9,217	84,948	(75,731)	0	0	36,953	8,377	36,953	599

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
		Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
678858	BL 4	OKLAHOMA G&E CO 06/01/2040.....	...	06/03/2010	MIZUHO SECURITIES USA INC	06/03/2010	MIZUHO SECURITIES USA INC	5,000,000	4,967,900	4,999,350	4,967,900	0	0	0	0	0	0	0	31,450	31,450	0	0
681936	AW 0	OMEGA HLTHCARE INVESTORS 10/15/2022.....	...	09/29/2010	BANC OF AMERICA.....	09/29/2010	BANC OF AMERICA.....	1,500,000	1,484,760	1,494,375	1,484,760	0	0	0	0	0	0	9,615	9,615	0	0	
681904	AM 0	OMNICARE INC 06/01/2020.....	...	05/17/2010	J.P. MORGAN SEC. INC.	05/17/2010	J.P. MORGAN SEC. INC.	1,500,000	1,500,000	1,507,500	1,500,000	0	0	0	0	0	0	7,500	7,500	646	646	
682134	AC 5	OMNICO GROUP INC 08/15/2020.....	...	08/02/2010	J.P. MORGAN SEC. INC.	08/02/2010	J.P. MORGAN SEC. INC.	5,000,000	4,982,700	5,022,400	4,982,700	0	0	0	0	0	0	39,700	39,700	0	0	
682129	AD 3	OMNOVA SOLUTIONS INC 11/01/2018.....	...	10/22/2010	DEUTSCHE BANK SEC.....	10/22/2010	DEUTSCHE BANK SEC.....	1,000,000	1,000,000	1,017,500	1,000,000	0	0	0	0	0	0	17,500	17,500	0	0	
68233J	AG 9	ONCOR ELECTRIC DELIVERY 09/30/2040.....	...	09/08/2010	BARCLAYS CAPITAL.....	09/09/2010	CITIGROUP GLOBAL MKT.....	5,000,000	4,963,200	5,005,100	4,963,201	0	1	0	1	0	0	41,899	41,899	729	729	
BC00W2	9Z 4	ONE WALL STREET CLO LTD 04/22/2019.....	F	07/01/2010	Various.....	09/13/2010	Various.....	250,000	158,125	161,250	140,374	0	1,775	19,526	(17,751)	0	0	20,876	20,876	1,783	534	
68389X	AL 9	ORACLE CORP 07/15/2040.....	...	07/12/2010	BANC OF AMERICA.....	07/12/2010	Various.....	5,000,000	4,942,050	5,020,450	4,942,050	0	0	0	0	0	0	78,400	78,400	0	0	
686330	AE 1	ORIX CORP 04/27/2015.....	F	04/21/2010	BANC OF AMERICA.....	04/21/2010	MORGAN STANLEY & CO.....	5,000,000	4,999,550	5,011,900	4,999,550	0	0	0	0	0	0	12,350	12,350	0	0	
688225	AA 9	OSHKOSH CORP 03/01/2017.....	...	02/26/2010	BANC OF AMERICA.....	03/25/2010	CREDIT SUISSE.....	3,000,000	3,000,000	3,105,000	3,000,000	0	0	0	0	0	0	105,000	105,000	18,563	18,563	
690742	AA 9	OWENS CORNING INC 12/01/2016.....	...	04/19/2010	BBT CAPITAL MARKETS.....	09/22/2010	Knight Libertas LLC.....	5,000,000	5,343,750	5,386,800	5,324,741	0	(19,009)	0	(19,009)	0	0	62,059	62,059	267,222	127,292	
BL6032	21 5	OZBURN-HESSEY HOLDING CO.....	...	04/16/2010	BANC OF AMERICA.....	04/16/2010	BANC OF AMERICA.....	2,000,000	1,975,000	2,010,000	1,975,000	0	0	0	0	0	0	35,000	35,000	0	0	
377316	AJ 3	P.H. GLATFELTER 05/01/2016.....	...	01/29/2010	CREDIT SUISSE.....	09/08/2010	VOLUNTARY EXCHANGE.....	5,000,000	4,750,000	4,768,717	4,768,717	0	18,717	0	18,717	0	0	27,040	27,040	303,802	93,021	
694308	GS 0	PACIFIC GAS & ELECTRIC 01/15/2040.....	...	11/15/2010	UBS Securities LLC.....	11/15/2010	UBS Securities LLC.....	3,000,000	2,924,970	2,939,370	2,924,970	0	0	0	0	0	0	14,400	14,400	55,350	55,350	
BC00MZ	FA 0	PACIFICA CDO LTD 01/26/2020.....	F	05/18/2010	BARCLAYS CAPITAL.....	06/10/2010	NORTHERN TRUST.....	500,000	382,500	370,000	383,605	0	1,105	0	1,105	0	0	(13,605)	(13,605)	532	266	
696429	AC 3	PALL CORPORATION 06/15/2020.....	...	06/15/2010	BANC OF AMERICA.....	06/15/2010	BANC OF AMERICA.....	4,000,000	3,978,600	4,005,640	3,978,600	0	0	0	0	0	0	27,040	27,040	0	0	
701081	AS 0	PARKER DRILLING CO 04/01/2018.....	...	06/30/2010	Various.....	10/06/2010	Various.....	3,500,000	3,500,000	3,328,987	3,328,987	0	3,987	175,000	(171,013)	0	0	0	0	172,108	0	
70109H	AK 1	PARKER-HANNIFIN CORP 09/15/2022.....	...	09/07/2010	BANC OF AMERICA.....	09/07/2010	BANC OF AMERICA.....	5,000,000	4,942,400	4,978,600	4,942,400	0	0	0	0	0	0	36,200	36,200	0	0	
70213B	AA 9	PARTNERRE FINANCE B LLC 06/01/2020.....	...	03/10/2010	CREDIT SUISSE.....	03/10/2010	CREDIT SUISSE.....	12,000,000	11,986,200	12,019,680	11,986,200	0	0	0	0	0	0	33,480	33,480	0	0	
70319W	AA 6	PATHEON INC 04/15/2017.....	A	04/09/2010	J.P. MORGAN SEC. INC.....	04/12/2010	J.P. MORGAN SEC. INC.....	2,000,000	2,000,000	2,020,000	2,000,000	0	0	0	0	0	0	20,000	20,000	0	0	
70336T	AC 8	PATRIOT COAL CORP 04/30/2018.....	...	04/29/2010	CITIGROUP GLOBAL MKT.....	04/29/2010	Various.....	3,500,000	3,483,370	3,519,375	3,483,370	0	0	0	0	0	0	36,005	36,005	0	0	
704549	AH 7	PEABODY ENERGY CORP 09/15/2020.....	...	08/11/2010	BANC OF AMERICA.....	08/12/2010	BANC OF AMERICA.....	4,000,000	4,000,000	4,050,000	4,000,000	0	0	0	0	0	0	50,000	50,000	0	0	
BL7296	77 7	PELICAN PRODUCTS INC 12/01/2016.....	...	12/08/2010	CREDIT SUISSE-BANK DEBT.....	12/17/2010	CREDIT SUISSE-BANK DEBT.....	6,000,000	5,940,000	6,030,000	5,940,250	0	250	0	250	0	0	89,750	89,750	8,625	8,625	
707132	AG 1	PENINSULA GAMING LLC 08/15/2015.....	...	02/11/2010	Chapdelaine & Co.....	05/28/2010	VOLUNTARY EXCHANGE.....	6,000,000	5,835,000	5,841,698	5,841,698	0	6,698	0	6,698	0	0	0	0	143,771	2,792	
70788A	AA 6	PENN VIRGINIA RESOURCE 04/15/2018.....	...	04/22/2010	WELLS FARGO SECURITIES.....	04/22/2010	WELLS FARGO SECURITIES.....	1,000,000	1,000,000	1,017,500	1,000,000	0	0	0	0	0	0	17,500	17,500	0	0	
713448	BN 7	PEPSICO INC 01/15/2020.....	...	01/11/2010	BANC OF AMERICA.....	01/12/2010	CITIGROUP GLOBAL MKT.....	10,000,000	9,966,500	10,024,000	9,966,507	0	7	0	7	0	0	57,493	57,493	1,250	1,250	
713448	BP 2	PEPSICO INC 01/15/2040.....	...	01/11/2010	BANC OF AMERICA.....	01/12/2010	CITIGROUP GLOBAL MKT.....	10,000,000	9,892,700	10,000,000	9,892,704	0	4	0	4	0	0	107,296	107,296	1,528	1,528	
716016	AC 4	PETCO ANIMAL SUPPLIES IN 12/01/2018.....	...	11/19/2010	J.P. MORGAN SEC. INC.....	11/22/2010	MORGAN STANLEY & CO.....	1,500,000	1,500,000	1,516,875	1,500,000	0	0	0	0	0	0	16,875	16,875	771	771	
716495	AK 2	PETROHAWK ENERGY CORP 08/15/2018.....	...	08/03/2010	BARCLAYS CAPITAL.....	08/04/2010	Various.....	5,000,000	5,000,000	5,027,500	5,000,000	0	0	0	0	0	0	27,500	27,500	0	0	
71656L	AC 5	PETROLEOS MEXICANOS 03/05/2020.....	F	01/28/2010	CREDIT SUISSE.....	10/01/2010	Various.....	25,000,000	24,697,000	24,713,006	24,708,656	0	11,656	0	11,656	0	0	4,350	4,350	786,667	786,667	
718592	AK 4	PHILLIPS-VAN HEUSEN 05/15/2020.....	...	04/23/2010	BARCLAYS CAPITAL.....	04/26/2010	BARCLAYS CAPITAL.....	1,500,000	1,500,000	1,533,750	1,500,000	0	0	0	0	0	0	33,750	33,750	0	0	
BL5815	44 6	PIERRE FOODS INC 03/02/2016.....	...	03/12/2010	DEUTSCHE BANK SEC.....	03/12/2010	DEUTSCHE BANK SEC.....	5,000,000	4,975,000	5,031,250	4,975,000	0	0	0	0	0	0	56,250	56,250	0	0	
BL5295	85 4	PILGRIM'S PRIDE A 09/23/2012.....	...	02/11/2010	Various.....	12/14/2010	Various.....	25,000,000	24,840,278	25,000,000	24,718,750	0	9,060	130,588	(121,528)	0	0	281,250	281,250	1,121,155	1,121,155	
72347Q	AE 3	PINNACLE FOODS FINANCE L 04/01/2015.....	...	02/18/2010	RAYMOND JAMES.....	02/18/2010	VOLUNTARY EXCHANGE.....	7,525,000	7,578,938	7,572,021	7,566,129	0	(12,808)	0	(12,808)	0	0	5,892	5,892	786,937	786,937	
724060	AA 6	PIPELINE FUNDING CO LLC 01/15/2030.....	...	07/07/2010	J.P. MORGAN SEC. INC.....	07/07/2010	BANC OF AMERICA.....	3,000,000	2,996,670	3,007,650	2,996,670	0	0	0	0	0	0	10,980	10,980	0	0	
72650R	AX 0	PLAINS ALL AMER PIPELINE 09/15/2015.....	...	11/08/2010	BANC OF AMERICA.....	11/08/2010	Various.....	7,000,000	6,995,310	7,027,720	6,995,310	0	0	0	0	0	0	32,410	32,410	0	0	
72925P	AC 9	PLUM CREEK TIMBR 03/15/2021.....	...	02/03/2010	MORGAN STANLEY & CO.....	02/03/2010	MORGAN STANLEY & CO.....	5,000,000	4,995,000	4,998,850	4,995,000	0	0	0	0	0	0	3,850	3,850	0	0	
693476	BH 5	PNC FUNDING CORP 02/08/2015.....	...	02/03/2010	J.P. MORGAN SEC. INC.....	02/03/2010	J.P. MORGAN SEC. INC.....	10,000,000	9,986,100	10,003,100	9,986,100	0	0	0	0	0	0	17,000	17,000	0	0	
693476	BJ 1	PNC FUNDING CORP 02/08/2020.....	...	07/23/2010	J.P. MORGAN CHASE.....	08/10/2010	LOAN SYNDICATN CONV.....	7,000,000	6,790,222	6,903,740	6,790,222	0	222	0	222	0	0	0	0	0	0	
BL6594	38 8	POSTMEDIA NETWORK INC 12/31/2049.....	...	11/08/2010	J.P. MORGAN SEC. INC.....	11/09/2010	Various.....	7,000,000	6,914,180	6,903,720	6,914,238	0	58	0	58	0	0	(10,498)	(10,498)	2,100	2,100	
693506	BE 6	PPG INDUSTRIES INC 11/15/2040.....	...	11/09/2010	MORGAN STANLEY & CO.....	11/09/2010	Various.....	5,000,000	4,962,200	4,980,250	4,962,204	0	4	0	4	0	0	18,046	18,046	2,292	2,2,	

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value				17	18	19	20	21		
											12	13	14	15						16	
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A C.V. (12+13-14)	Total Foreign Exchange Change in B/A C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
74153Q AH	5 PRIDE INTERNATIONAL INC 08/15/2020.....	...	08/03/2010	GOLDMAN SACHS.....	08/03/2010	Various.....	3,000,000	3,000,000	3,053,750	3,000,000	0	0	0	0	0	0	53,750	53,750	53,750	0	0
74153Q AJ	1 PRIDE INTERNATIONAL INC 08/15/2040.....	...	08/03/2010	GOLDMAN SACHS.....	08/04/2010	Various.....	5,000,000	5,000,000	5,093,750	5,000,000	0	0	0	0	0	0	93,750	93,750	93,750	3,281	0
BL5821 82	4 PRIME HEALTHCARE SERVICES.....	...	06/30/2010	Various.....	08/31/2010	Various.....	8,000,000	7,800,000	7,696,616	7,726,437	0	11,379	84,942	(73,563)	0	0	(29,821)	(29,821)	169,467	0	0
743410 AW	2 PROLOGIS 03/15/2020.....	...	03/09/2010	CITIGROUP GLOBAL MKT.....	03/10/2010	Various.....	10,000,000	9,976,500	9,992,900	9,976,500	0	0	0	0	0	0	16,400	16,400	16,400	0	0
74347A AA	3 PROQUEST LLC/PROQUEST 10/15/2018.....	...	09/16/2010	MORGAN STANLEY & CO.....	09/16/2010	MORGAN STANLEY & CO.....	1,500,000	1,500,000	1,522,500	1,500,000	0	0	0	0	0	0	22,500	22,500	22,500	0	0
BL6132 35	3 PROTECTION ONE INC 04/26/2016.....	...	06/11/2010	J.P. MORGAN CHASE.....	06/11/2010	J.P. MORGAN CHASE.....	5,000,000	4,925,000	4,955,000	4,925,000	0	0	0	0	0	0	30,000	30,000	30,000	0	0
BL5956 29	9 PROVO CRAFT AND NOVELTY INC.....	...	03/31/2010	CREDIT SUISSE-BANK DEBT.....	04/22/2010	BANC OF AMERICA.....	5,000,000	4,850,000	4,886,748	4,850,021	0	21	0	21	0	0	36,727	36,727	36,727	17,111	0
74432Q BL	8 PRUDENTIAL FINANCIAL INC 01/14/2015.....	...	01/11/2010	UBS Securities LLC.....	01/11/2010	BANC OF AMERICA.....	5,000,000	4,992,800	5,001,800	4,992,800	0	0	0	0	0	0	9,000	9,000	9,000	0	0
74432Q BM	6 PRUDENTIAL FINANCIAL INC 06/21/2020.....	...	06/16/2010	J.P. MORGAN SEC. INC.....	06/17/2010	J.P. MORGAN SEC. INC.....	7,000,000	6,957,300	7,002,100	6,957,309	0	9	0	9	0	0	44,791	44,791	44,791	1,045	0
74432Q BQ	7 PRUDENTIAL FINANCIAL INC 11/15/2040.....	...	11/15/2010	WELLS FARGO SEC.....	11/16/2010	WELLS FARGO SEC.....	3,000,000	2,982,240	3,012,660	2,982,241	0	1	0	1	0	0	30,419	30,419	30,419	517	0
69362B AU	6 PSEG POWER LLC 04/15/2020.....	...	03/29/2010	MORGAN STANLEY & CO.....	03/29/2010	Various.....	8,000,000	7,965,760	7,986,200	7,965,760	0	0	0	0	0	0	20,440	20,440	20,440	0	0
74456Q AV	8 PUB SVC ELEC & GAS 03/01/2040.....	...	03/02/2010	RBS Securities.....	03/02/2010	J.P. MORGAN SEC. INC.....	5,000,000	4,976,050	4,995,650	4,976,050	0	0	0	0	0	0	19,600	19,600	19,600	0	0
745332 CB	0 PUGET SOUND ENERGY INC 03/15/2040.....	...	03/03/2010	BARCLAYS CAPITAL.....	03/03/2010	BARCLAYS CAPITAL.....	10,000,000	10,000,000	10,015,400	10,000,000	0	0	0	0	0	0	15,400	15,400	15,400	0	0
745332 CC	8 PUGET SOUND ENERGY INC 07/15/2040.....	...	06/24/2010	RBS Securities.....	06/24/2010	RBS Securities.....	5,000,000	5,000,000	5,029,750	5,000,000	0	0	0	0	0	0	29,750	29,750	29,750	0	0
74733W AA	6 QATARI DIAR FINANCE QSC 07/21/2015.....	F	07/14/2010	BARCLAYS CAPITAL.....	07/15/2010	BARCLAYS CAPITAL.....	5,000,000	4,962,600	4,995,000	4,962,600	0	0	0	0	0	0	32,400	32,400	32,400	0	0
74733W AB	4 QATARI DIAR FINANCE QSC 07/21/2020.....	F	07/14/2010	BARCLAYS CAPITAL.....	07/14/2010	BARCLAYS CAPITAL.....	5,000,000	4,998,450	5,007,500	4,998,450	0	0	0	0	0	0	9,050	9,050	9,050	0	0
74834A AN	0 QUEST DIAGNOSTIC INC 07/01/2037.....	...	07/14/2010	WELLS FARGO SEC.....	12/17/2010	Various.....	6,655,000	7,236,980	6,916,934	7,233,390	0	(3,590)	0	(3,590)	0	0	(316,456)	(316,456)	218,540	23,126	0
LN2675 41	8 Quizno's QCE Finance 05/05/2013.....	...	09/30/2010	Various.....	12/02/2010	Various.....	18,661,649	16,808,380	15,807,714	16,486,216	0	120,455	442,618	(322,163)	0	0	(595,502)	(595,502)	176,157	0	0
747262 AC	7 QVC INC 04/15/2017.....	...	03/17/2010	J.P. MORGAN SEC. INC.....	03/18/2010	J.P. MORGAN SEC. INC.....	2,000,000	2,000,000	2,020,000	2,000,000	0	0	0	0	0	0	20,000	20,000	20,000	0	0
EA4531 71	7 R&R ICE CREAM PLC 11/15/2017.....	D	10/28/2010	BARCLAYS CAPITAL.....	10/28/2010	BARCLAYS CAPITAL.....	2,089,500	2,089,500	2,131,290	2,089,500	0	0	0	0	0	0	41,790	41,790	41,790	0	0
G73369 AB	9 RACE POINT CLO 11/14/2013.....	F	07/01/2010	Various.....	08/20/2010	Various.....	9,000,000	8,606,250	8,799,533	8,421,729	0	56,786	241,307	(184,521)	0	0	377,804	377,804	51,993	4,250	0
75079R AA	6 RAIN CH CARBON LLO/CII 12/01/2018.....	...	11/23/2010	CITIGROUP GLOBAL MKT.....	11/23/2010	CITIGROUP GLOBAL MKT.....	3,000,000	3,000,000	3,045,000	3,000,000	0	0	0	0	0	0	45,000	45,000	45,000	0	0
751028 AE	1 RALCORP HOLDINGS CORP 08/15/2039.....	...	09/03/2010	MORGAN STANLEY & CO.....	11/04/2010	JEFFERIES & CO.....	2,500,000	2,665,475	2,690,225	2,665,120	0	(355)	0	(355)	0	0	25,105	25,105	38,646	11,042	0
751028 AF	8 RALCORP HOLDINGS CORP 08/15/2020.....	...	07/21/2010	CREDIT SUISSE.....	07/22/2010	Various.....	7,500,000	7,488,000	7,493,050	7,488,003	0	3	0	3	0	0	5,047	5,047	1,031	0	0
75281A AL	3 RANGE RESOURCES CORP 08/01/2020.....	...	07/29/2010	J.P. MORGAN SEC. INC.....	07/30/2010	J.P. MORGAN SEC. INC.....	2,000,000	2,000,000	2,012,500	2,000,000	0	0	0	0	0	0	12,500	12,500	12,500	0	0
755111 BT	7 RAYTHEON COMPANY 10/15/2020.....	...	10/13/2010	CREDIT SUISSE.....	10/14/2010	CREDIT SUISSE.....	3,000,000	2,983,950	2,988,030	2,983,950	0	0	0	0	0	0	4,080	4,080	0	0	0
755111 BU	4 RAYTHEON COMPANY 10/15/2040.....	...	10/13/2010	CREDIT SUISSE.....	10/14/2010	UBS Securities LLC.....	3,000,000	2,980,830	2,980,380	2,980,830	0	0	0	0	0	0	(450)	(450)	0	0	0
BL5968 70	8 REDPRAIRIE CORP 03/24/2016.....	...	04/16/2010	CREDIT SUISSE-BANK DEBT.....	05/20/2010	CREDIT SUISSE-BANK DEBT.....	4,000,000	3,980,000	3,990,000	3,980,265	0	265	0	265	0	0	9,735	9,735	22,667	0	0
758766 AE	9 REGAL ENTERTAINMENT GRP 08/15/2018.....	...	08/10/2010	CREDIT SUISSE.....	08/11/2010	CREDIT SUISSE.....	1,500,000	1,500,000	1,522,500	1,500,000	0	0	0	0	0	0	22,500	22,500	0	0	0
75886A AE	8 REGENCY ENERGY PARTNERS 12/01/2018.....	...	10/13/2010	BANC OF AMERICA.....	10/14/2010	Various.....	3,000,000	3,000,000	3,043,750	3,000,000	0	0	0	0	0	0	43,750	43,750	0	0	0
7591EP AG	5 REGIONS FINANCIAL CORP 06/15/2015.....	...	04/21/2010	GOLDMAN SACHS.....	04/22/2010	CREDIT SUISSE.....	5,000,000	4,944,100	4,982,650	4,944,126	0	26	0	26	0	0	38,524	38,524	799	0	0
759468 AA	9 RELIANCE HOLDINGS USA 10/19/2020.....	...	10/14/2010	CITIGROUP GLOBAL MKT.....	10/15/2010	BANC OF AMERICA.....	4,000,000	3,981,520	3,980,560	3,981,524	0	4	0	4	0	0	(964)	(964)	500	0	0
760759 AG	5 REPUBLIC SERVICES INC 03/01/2020.....	...	03/01/2010	J.P. MORGAN SEC. INC.....	03/01/2010	J.P. MORGAN SEC. INC.....	10,000,000	9,998,500	10,015,600	9,998,500	0	0	0	0	0	0	17,100	17,100	0	0	0
760759 AJ	9 REPUBLIC SERVICES INC 03/01/2040.....	...	03/01/2010	J.P. MORGAN SEC. INC.....	03/01/2010	BANC OF AMERICA.....	7,000,000	6,994,400	7,034,300	6,994,400	0	0	0	0	0	0	39,900	39,900	0	0	0
749577 AK	8 RESIDENTIAL FUNDING MFG SEC.....	...	09/30/2010	Various.....	11/03/2010	Various.....	6,953,243	6,118,854	6,548,734	6,336,428	0	247,865	30,291	217,574	0	0	212,306	212,306	242,675	30,179	0
BL5772 78	7 RH DONNELLEY INC 10/24/2014.....	...	10/01/2010	Various.....	11/03/2010	Various.....	14,812,385	13,514,172	12,680,620	12,644,032	0	82,551	952,692	(870,141)	0	0	36,588	36,588	336,668	0	0
767201 AK	2 RIO TINTO FIN USA LTD 11/02/2020.....	F	10/28/2010	MORGAN STANLEY & CO.....	10/29/2010	MORGAN STANLEY & CO.....	5,000,000	4,961,250	4,984,950	4,961,259	0	9	0	9	0	0	23,691	23,691	486	0	0
767201 AL	0 RIO TINTO FIN USA LTD 11/02/2040.....	F	10/28/2010	MORGAN STANLEY & CO.....	10/29/2010	MORGAN STANLEY & CO.....	5,000,000	4,997,000	5,006,050	4,997,000	0	0	0	0	0	0	9,050	9,050	722	0	0
LN3951 82	6 RITE AID TRANCHE 3 06/04/2014.....	...	08/31/2010	CITIBANK NA BANK DEBT.....	12/02/2010	Various.....	12,000,000	11,414,238	11,809,030	11,440,258	0	26,021	0	26,021	0	0	368,772	368,772	172,820	0	0
BL5426 57	4 RITE AID TRANCHE 4 06/10/2015.....	...	06/30/2010	Various.....	08/16/2010	Various.....	10,000,000	10,416,729	10,000,000	10,115,729	0	(19,937)	281,063	(301,000)	0	0	(115,729)	(115,729)	1,006,999	0	0
BCC0WB SH	3 RMF EURO CDO 07/18/2023.....	D	08/01/2010	Various.....	09/07/2010	Various.....	177,136	96,539	98,755	91,236	0	2,142	7,445	(5,303)	0	0	13,876	13,876	1,702	384	0
77340R AK	3 ROCKIES EXPRESS PIPELINE 04/15/2020.....	...	03/17/2010	J.P. MORGAN SEC. INC.....	03/17/2010	MORGAN STANLEY & CO.....	5,000,000	4,995,550	5,018,400	4,995,550	0	0									

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
		Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
77340R	AM	9 ROCKIES EXPRESS PIPELINE 04/15/2040.....		03/17/2010	J.P. MORGAN SEC. INC.....	03/17/2010	Various.....	10,000,000	9,982,800	10,034,050	9,982,800	0	0	0	0	0	0	0	51,250	51,250	0	0
776996	AB	2 ROPER INDUSTRIES INC 08/15/2013.....		03/16/2010	Various.....	07/20/2010	BANC OF AMERICA.....	8,850,000	9,958,836	9,933,405	9,865,296	0	(93,539)	0	(93,539)	0	0	0	68,109	68,109	224,201	47,516
779382	AN	0 ROWAN COMPANIES INC 09/01/2017.....		08/19/2010	WELLS FARGO SEC.....	08/19/2010	WELLS FARGO SEC.....	5,000,000	4,975,200	5,000,000	4,975,200	0	0	0	0	0	0	0	24,800	24,800	0	0
78010X	AE	1 ROYAL BK OF SCOTLAND PLC 08/24/2020.....	F	08/17/2010	RBS Securities.....	08/18/2010	RBS Securities.....	10,000,000	9,994,700	10,151,300	9,994,700	0	0	0	0	0	0	0	156,600	156,600	0	0
78010X	AG	6 ROYAL BK OF SCOTLAND PLC 09/21/2015.....	F	09/13/2010	RBS Securities.....	09/13/2010	RBS Securities.....	10,000,000	9,979,300	9,992,800	9,979,300	0	0	0	0	0	0	0	13,500	13,500	0	0
BL6559	33	2 RRI Energy-GaOn Energy 09/20/2017.....		12/23/2010	CREDIT SUISSE-BANK DEBT.....	12/23/2010	CREDIT SUISSE-BANK DEBT.....	3,000,000	3,003,750	3,011,250	3,003,750	0	0	0	0	0	0	0	7,500	7,500	0	0
BL5398	73	2 RURAL/METRO OPERATING 12/09/2014.....		01/14/2010	RBC CAPITAL MKT.....	06/11/2010	RBC CAPITAL MKT.....	2,000,000	2,007,401	2,004,631	2,006,876	0	(525)	0	(525)	0	0	0	(2,245)	(2,245)	177,155	0
78355H	JK	6 RYDER SYSTEM INC 11/01/2016.....		02/19/2010	UBS Securities LLC.....	07/01/2010	SEA PORT GROUP SEC.....	5,000,000	5,245,000	5,482,550	5,233,459	0	(11,541)	0	(11,541)	0	0	0	249,091	249,091	199,875	91,813
78355H	JM	2 RYDER SYSTEM INC 03/01/2013.....		03/15/2010	Various.....	08/12/2010	SEA PORT GROUP SEC.....	4,500,000	4,848,575	4,870,980	4,794,294	0	(54,281)	0	(54,281)	0	0	0	76,686	76,686	199,500	66,083
78572X	AA	9 SABRA HEALTH/CAPTL CORP 11/01/2018.....		10/22/2010	BANC OF AMERICA.....	10/25/2010	BANC OF AMERICA.....	1,000,000	1,000,000	1,027,500	1,000,000	0	0	0	0	0	0	0	27,500	27,500	226	0
78651A	BS	7 SAFEWAY INC 08/15/2020.....		07/27/2010	MORGAN STANLEY & CO.....	07/27/2010	MORGAN STANLEY & CO.....	5,000,000	4,977,800	4,985,600	4,977,800	0	0	0	0	0	0	0	7,800	7,800	0	0
78390X	AB	7 SAIC INC 12/01/2040.....		12/13/2010	CITIGROUP GLOBAL MKT.....	12/13/2010	BANC OF AMERICA.....	3,000,000	2,996,530	3,024,870	2,995,530	0	0	0	0	0	0	0	29,340	29,340	0	0
78390X	AD	3 SAIC INC 12/01/2020.....		12/13/2010	MORGAN STANLEY & CO.....	12/13/2010	MORGAN STANLEY & CO.....	5,000,000	4,981,850	5,024,600	4,981,850	0	0	0	0	0	0	0	42,750	42,750	0	0
797440	BL	7 SAN DIEGO G & E 05/15/2040.....		05/10/2010	DEUTSCHE BANK SEC.....	05/10/2010	DEUTSCHE BANK SEC.....	4,000,000	3,994,640	4,025,080	3,994,640	0	0	0	0	0	0	0	30,440	30,440	0	0
BCC0UL	D3	0 SANDELMAN FINANCE 02/15/2019.....		05/25/2010	BANC OF AMERICA.....	06/10/2010	BNY CAPITAL MARKETS, INC.....	415,273	293,806	284,462	294,621	0	816	0	816	0	0	0	(10,159)	(10,159)	413	228
803111	AR	4 SARA LEE CORP 09/15/2015.....		08/30/2010	BANC OF AMERICA.....	08/31/2010	MORGAN STANLEY & CO.....	5,000,000	4,996,950	5,015,400	4,996,950	0	0	0	0	0	0	0	18,450	18,450	0	0
803111	AS	2 SARA LEE CORP 09/15/2020.....		08/30/2010	BANC OF AMERICA.....	08/30/2010	BANC OF AMERICA.....	3,000,000	2,997,780	3,003,150	2,997,780	0	0	0	0	0	0	0	5,370	5,370	0	0
80874P	AH	2 SCIENTIFIC GAMES INTERNA 09/15/2018.....		09/08/2010	J.P. MORGAN SEC. INC.....	09/08/2010	STERNE AGEE & LEACH.....	1,000,000	1,000,000	1,010,000	1,000,000	0	0	0	0	0	0	0	10,000	10,000	0	0
810186	AH	9 SCOTT'S MIRACLE-GRO CO TH 01/15/2018.....		01/11/2010	BANC OF AMERICA.....	01/12/2010	BANC OF AMERICA.....	1,000,000	992,540	1,015,000	992,542	0	2	0	2	0	0	0	22,458	22,458	201	0
81180W	AA	9 SEAGATE HDD CAYMAN 05/01/2020.....	F	04/29/2010	MORGAN STANLEY & CO.....	10/15/2010	Various.....	7,000,000	7,000,000	7,140,000	7,000,000	0	0	0	0	0	0	0	140,000	140,000	149,913	0
LN2029	39	2 SEMCRUDE LP 10/18/2011.....		06/23/2010	DEUTSCHE BANK SEC.....	06/23/2010	DEUTSCHE BANK SEC.....	10,000,000	4,516,177	5,264,503	4,516,177	0	0	0	0	0	0	0	748,326	748,326	0	0
BL5635	31	5 SEMGROUP TERM 2nd LIEN 12/01/2016.....		06/30/2010	Various.....	07/23/2010	BANC OF AMERICA.....	4,678,350	4,544,321	4,709,827	4,547,985	0	3,664	0	3,664	0	0	0	161,842	161,842	436,700	0
81663R	AQ	7 SEMINOLE TRIBE OF FLORID 10/01/2017.....		11/03/2010	BANC OF AMERICA.....	11/04/2010	FRB CAPITAL MARKETS.....	1,000,000	1,000,000	1,050,000	1,000,000	0	0	0	0	0	0	0	50,000	50,000	0	0
817565	BV	5 SERVICE CORP INTL 05/15/2019.....		11/17/2010	BANC OF AMERICA.....	11/18/2010	Various.....	3,500,000	3,500,000	3,547,500	3,500,000	0	0	0	0	0	0	0	47,500	47,500	681	0
822582	AM	4 SHELL INTERNATIONAL FIN 03/25/2020.....	F	03/18/2010	BARCLAYS CAPITAL.....	03/19/2010	Various.....	20,000,000	19,905,600	19,931,800	19,905,600	0	0	0	0	0	0	0	26,200	26,200	0	0
822582	AN	2 SHELL INTERNATIONAL FIN 03/25/2040.....	F	03/18/2010	BARCLAYS CAPITAL.....	03/19/2010	Various.....	15,000,000	14,928,000	14,938,800	14,928,000	0	0	0	0	0	0	0	10,800	10,800	0	0
822582	AQ	5 SHELL INTERNATIONAL FIN 06/28/2015.....	F	06/21/2010	BANC OF AMERICA.....	06/21/2010	BANC OF AMERICA.....	5,000,000	4,996,550	5,009,650	4,996,550	0	0	0	0	0	0	0	13,100	13,100	0	0
BL6031	69	6 SHERIDAN PRODUCTION 04/20/2017.....		12/09/2010	CREDIT SUISSE-BANK DEBT.....	12/09/2010	CREDIT SUISSE-BANK DEBT.....	4,000,000	3,800,000	3,850,000	3,800,000	0	0	0	0	0	0	0	50,000	50,000	0	0
82460C	AA	2 SHINHAN BANK 09/15/2015.....	F	03/08/2010	CITIGROUP GLOBAL MKT.....	03/08/2010	MORGAN STANLEY & CO.....	8,000,000	7,987,200	8,027,920	7,987,200	0	0	0	0	0	0	0	40,720	40,720	0	0
82651N	AA	7 SIERRA RECEIVABLES FUNDING COMPANY.....		10/14/2010	CREDIT SUISSE.....	11/04/2010	BANC OF AMERICA.....	5,500,000	5,499,470	5,538,887	5,499,478	0	8	0	8	0	0	0	39,409	39,409	9,653	0
828807	CD	7 SIMON PROPERTY GROUP LP 02/01/2020.....		01/19/2010	CITIGROUP GLOBAL MKT.....	01/20/2010	CITIGROUP GLOBAL MKT.....	10,000,000	9,962,100	10,088,900	9,962,100	0	0	0	0	0	0	0	126,800	126,800	0	0
828807	CE	5 SIMON PROPERTY GROUP LP 02/01/2040.....		01/19/2010	MORGAN STANLEY & CO.....	01/20/2010	MORGAN STANLEY & CO.....	7,000,000	6,960,660	7,205,170	6,960,660	0	0	0	0	0	0	0	244,510	244,510	0	0
BL6713	40	0 SINCLAR TELEVISION GROUP 10/29/2015.....		10/28/2010	J.P. MORGAN CHASE.....	10/28/2010	J.P. MORGAN CHASE.....	4,426,230	4,396,168	4,487,090	4,396,168	0	0	0	0	0	0	0	90,922	90,922	0	0
BL5375	61	5 SINCLAR TELEVISION GROUP B 10/29/2015.....		09/24/2010	Various.....	11/03/2010	WELLS FARGO SECURITIES.....	2,770,492	2,761,423	2,811,645	2,761,636	0	214	0	214	0	0	0	50,009	50,009	63,328	0
82937A	AB	9 SINO-FOREST CORP 10/21/2017.....	F	11/04/2010	CITIGROUP GLOBAL MKT.....	11/05/2010	CITIGROUP GLOBAL MKT.....	1,000,000	1,000,000	1,013,750	1,000,000	0	0	0	0	0	0	0	85,610	85,610	0	0
82934H	AF	8 SINO-FOREST CORP 10/21/2017.....	A	10/14/2010	BANC OF AMERICA.....	10/15/2010	BANC OF AMERICA.....	1,000,000	1,000,000	1,013,750	1,000,000	0	0	0	0	0	0	0	13,750	13,750	0	0
82967N	AD	0 SIRIUS XM RADIO INC 04/01/2015.....		03/12/2010	J.P. MORGAN SEC. INC.....	03/26/2010	WELLS FARGO SEC.....	2,000,000	2,000,000	1,992,500	2,000,000	0	0	0	0	0	0	0	(7,500)	(7,500)	6,806	0
LN4778	83	0 SIX FLAGS THEME PARKS B 06/30/2016.....		05/14/2010	J.P. MORGAN CHASE.....	05/26/2010	J.P. MORGAN CHASE.....	20,000,000	19,800,000	19,981,839	19,800,798	0	798	0	798	0	0	0	181,041	181,041	38,444	0
BL5805	12	4 SKILLSOFT CORP 05/26/2017.....		06/22/2010	MORGAN STANLEY & CO.....	06/22/2010	MORGAN STANLEY & CO.....	8,000,000	7,920,000	7,900,000	7,920,000	0	0	0	0	0	0	0	(20,000)	(20,000)	0	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A.C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
C8415# AA	3 SMURFIT-STONE CONT T/L C 11/01/2011.....	...	04/01/2010	DEUTSCHE BANK SEC.....	06/30/2010	BANK DEBT PRINC PAYDWN.....	2,410,921	2,159,927	2,410,921	2,196,115	0	36,188	0	36,188	0	0	214,806	214,806	28,505	0
LN2511 31	6 SMURFIT-STONE CONTAINER.....	A	04/01/2010	DEUTSCHE BANK SEC.....	06/30/2010	BANK DEBT PRINC PAYDWN.....	728,927	663,040	728,927	663,448	0	10,407	0	10,407	0	0	65,479	65,479	8,618	0
LN1862 76	9 SMURFIT-STONE CONTAINER LOC-DEPOSIT.....	...	04/01/2010	DEUTSCHE BANK SEC.....	06/30/2010	BANK DEBT PRINC PAYDWN.....	2,075,030	1,441,589	0	0	0	0	0	0	0	0	0	0	0	0
BL5862 09	1 SOLUTIA INC 03/17/2017.....	...	03/26/2010	DEUTSCHE BANK SEC.....	10/25/2010	DEUTSCHE BANK SEC.....	5,000,000	4,975,000	5,025,000	4,975,000	0	0	0	0	0	0	50,000	50,000	0	0
835495 AJ	1 SONOCO PRODUCTS CO 11/01/2040.....	...	10/25/2010	BANC OF AMERICA.....	03/26/2010	BANC OF AMERICA.....	5,000,000	4,960,450	5,048,700	4,960,450	0	0	0	0	0	0	88,250	88,250	0	0
LN3080 80	8 SORENSON COMMUNICATIONS.....	...	08/19/2010	Various.....	08/26/2010	Various.....	11,198,620	9,971,042	9,975,291	10,003,790	0	32,747	0	32,747	0	0	(28,499)	(28,499)	69,019	0
84285V AD	7 SOUTHERN PERU COPPER COR 04/16/2020.....	...	04/13/2010	CREDIT SUISSE.....	04/14/2010	CREDIT SUISSE.....	5,000,000	4,974,050	5,024,900	4,974,067	0	17	0	17	0	0	50,833	50,833	2,240	0
84265V AE	5 SOUTHERN PERU COPPER COR 04/16/2040.....	...	04/15/2010	CF GLOBAL TRADING.....	12/09/2010	HSBC SECURITIES.....	1,000,000	1,001,650	1,052,680	1,001,638	0	(12)	0	(12)	0	0	51,042	51,042	44,625	750
844030 AH	9 SOUTHERN UNION CO 11/01/2066.....	...	12/17/2010	MORGAN STANLEY & CO.....	12/17/2010	CREDIT SUISSE.....	600,000	552,750	553,500	552,750	0	0	0	0	0	0	750	750	5,520	5,520
845437 BL	5 SOUTHWESTERN ELEC POWER 03/15/2040.....	...	03/03/2010	J.P. MORGAN SEC. INC.....	03/03/2010	J.P. MORGAN SEC. INC.....	4,000,000	3,998,320	4,041,440	3,998,320	0	0	0	0	0	0	43,120	43,120	0	0
84762L AF	2 SPECTRUM BRANDS INC 06/15/2018.....	...	06/04/2010	CREDIT SUISSE.....	06/07/2010	CREDIT SUISSE.....	2,000,000	1,972,680	2,000,000	1,972,680	0	0	0	0	0	0	27,320	27,320	0	0
BL7168 26	5 SPORTS AUTHORITY 8-10/26/2017.....	...	11/23/2010	BANC OF AMERICA.....	11/30/2010	BANC OF AMERICA.....	6,000,000	5,885,000	5,885,000	5,820,447	0	447	0	447	0	0	64,553	64,553	8,750	0
85224C AA	2 SQUARE TWO FINANCIAL COR 04/01/2017.....	...	04/01/2010	BANC OF AMERICA.....	04/12/2010	BANC OF AMERICA.....	5,000,000	4,913,250	4,921,250	4,913,415	0	165	0	165	0	0	7,835	7,835	11,625	0
LN3548 32	5 STALLION OILFIELD - BRIDGE LO 08/01/2012.....	...	01/19/2010	Various.....	03/02/2010	Various.....	16,779,723	7,624,734	9,117,915	7,624,733	0	0	0	0	0	0	1,493,182	1,493,182	0	0
85259T AA	3 STALLION OILFIELD HLDNGS 02/15/2015.....	...	07/21/2010	Various.....	10/28/2010	Various.....	17,000,000	16,372,906	17,170,000	16,372,906	0	19,078	275,092	(256,014)	0	0	797,094	797,094	672,292	200,667
LN3440 05	1 STALLION OILFIELD TERM 06/12/2013.....	...	01/19/2010	Various.....	02/12/2010	Various.....	6,900,000	5,303,263	5,625,301	5,308,329	0	5,066	0	5,066	0	0	316,972	316,972	71,092	0
834502 AA	9 STANLEY BLACK & DECKER I 09/01/2040.....	...	08/31/2010	UBS Securities LLC.....	08/31/2010	CITIGROUP GLOBAL MKT.....	4,000,000	3,997,000	4,037,120	3,997,000	0	0	0	0	0	0	40,120	40,120	0	0
656531 AE	0 STATOL ASA 10/01/2016.....	F	03/01/2010	BNP PARIBAS.....	03/22/2010	J.P. MORGAN SEC. INC.....	1,900,000	2,280,323	2,275,250	2,277,390	0	(2,933)	0	(2,933)	0	0	(2,140)	(2,140)	68,875	60,563
88771T AH	7 STATS CHIPPAC LTD 08/12/2015.....	F	08/04/2010	CREDIT SUISSE.....	08/10/2010	DEUTSCHE BANK SEC.....	2,000,000	2,000,000	2,073,750	2,000,000	0	0	0	0	0	0	73,750	73,750	417	0
858119 AQ	3 STEEL DYNAMICS INC 03/15/2020.....	...	03/11/2010	BANC OF AMERICA.....	03/11/2010	Various.....	1,500,000	1,500,000	1,520,000	1,500,000	0	0	0	0	0	0	20,000	20,000	0	0
86175D AA	7 STONE STREET TRUST 12/15/2015.....	...	12/09/2010	BANC OF AMERICA.....	12/09/2010	BANC OF AMERICA.....	21,000,000	21,000,000	21,004,200	21,000,000	0	0	0	0	0	0	4,200	4,200	0	0
863667 AB	7 STRYKER CORP 01/15/2015.....	...	01/12/2010	BANC OF AMERICA.....	01/12/2010	BANC OF AMERICA.....	10,000,000	9,989,400	10,000,000	9,989,400	0	0	0	0	0	0	10,600	10,600	0	0
BL6262 86	1 STYRON CORP 06/17/2016.....	...	01/12/2010	BARCLAYS CAPITAL.....	01/12/2010	Various.....	10,000,000	9,932,800	9,942,350	9,932,800	0	0	0	0	0	0	9,550	9,550	0	0
BL5890 61	7 SUMMIT MATERIALS LLC 07/07/2014.....	...	06/23/2010	DEUTSCHE BANK SEC.....	06/23/2010	DEUTSCHE BANK SEC.....	7,000,000	6,860,000	6,978,750	6,860,000	0	0	0	0	0	0	118,750	118,750	0	0
BL6981 25	4 Sun Healthcare Group SHG 10/18/2016.....	...	03/11/2010	CITIBANK NA BANK DEBT.....	03/11/2010	CITIBANK NA BANK DEBT.....	5,000,000	4,950,000	5,007,984	4,950,497	0	496	0	496	0	0	57,487	57,487	16,875	0
E14302 69	7 SUNRISE COMMUNICATIONS 11/23/1/2017.....	D	10/26/2010	CREDIT SUISSE-BANK DEBT.....	10/26/2010	CREDIT SUISSE-BANK DEBT.....	4,000,000	3,880,000	3,940,000	3,880,000	0	0	0	0	0	0	60,000	60,000	0	0
BL5903 83	8 Sunshine Acquisition (HIT) Te 03/20/2012.....	...	06/11/2010	Various.....	06/14/2010	BARCLAYS CAPITAL.....	696,300	696,300	721,541	696,300	0	0	0	0	0	0	25,241	25,241	0	0
867914 AH	6 SUNTRUST BANKS INC 02/15/2026.....	...	04/14/2010	CREDIT SUISSE.....	12/01/2010	MORGAN KEEGAN & CO.....	4,435,000	4,071,729	4,212,585	4,080,010	0	8,280	0	8,280	0	0	132,575	132,575	215,098	47,307
BL5583 46	5 SUPERMEDIA INC 12/31/2015.....	...	09/30/2010	Various.....	12/23/2010	Various.....	34,156,418	32,434,812	28,954,148	30,400,303	0	94,646	2,129,166	(2,034,510)	0	0	(1,446,155)	(1,446,155)	80,787	0
869237 AD	9 SUSSER HOLDINGS & FINANC 05/15/2016.....	...	06/15/2010	Various.....	09/15/2010	VOLUNTARY EXCHANGE.....	6,000,000	5,948,800	5,951,089	5,951,089	0	2,289	0	2,289	0	0	0	0	181,333	19,361
86959L AE	3 SVENSKA HANDELSBANKEN AB 03/30/2020.....	F	03/26/2010	J.P. MORGAN SEC. INC.....	03/29/2010	CITIGROUP GLOBAL MKT.....	5,000,000	4,979,900	4,982,600	4,979,904	0	4	0	4	0	0	2,696	2,696	712	0
LN3337 30	7 SWIFT TRANSPORTATION 05/10/2014.....	...	06/30/2010	Various.....	08/10/2010	Various.....	24,843,146	20,970,721	23,505,729	21,094,957	0	138,854	14,618	124,236	0	0	2,410,772	2,410,772	426,219	0
871503 AG	3 SYMANTEC CORP 09/15/2015.....	...	09/13/2010	MORGAN STANLEY & CO.....	09/14/2010	MORGAN STANLEY & CO.....	3,000,000	2,988,050	3,007,530	2,998,051	0	1	0	1	0	0	9,479	9,479	229	0
11777T AA	0 SYNIVERSE HOLDINGS INC 01/15/2019.....	...	12/16/2010	CREDIT SUISSE.....	12/16/2010	CREDIT SUISSE.....	1,000,000	1,000,000	1,022,500	1,000,000	0	0	0	0	0	0	22,500	22,500	0	0
87612E AV	8 TARGET CORP 07/15/2020.....	...	07/13/2010	J.P. MORGAN SEC. INC.....	07/13/2010	Various.....	5,000,000	4,985,650	4,996,725	4,985,650	0	0	0	0	0	0	11,075	11,075	0	0
878742 AR	6 TECK RESOURCES LIMITED 08/15/2017.....	A	08/03/2010	BANC OF AMERICA.....	08/03/2010	CITIGROUP GLOBAL MKT.....	5,000,000	4,997,600	5,008,200	4,997,600	0	0	0	0	0	0	10,600	10,600	0	0
87875U AK	8 TECO FINANCE INC 03/15/2020.....	...	03/04/2010	J.P. MORGAN SEC. INC.....	03/04/2010	Various.....	10,000,000	9,955,200	10,010,050	9,955,200	0	0	0	0	0	0	54,850	54,850	0	0
87900Y AA	1 TEEKAY CORP 01/15/2020.....	F	01/15/2010	J.P. MORGAN SEC. INC.....	01/15/2010	J.P. MORGAN SEC. INC.....	1,000,000	991,810	1,013,750	991,810	0	0	0	0	0	0	21,940	21,940	0	0
87922R AJ	1 TELCORDIA TECHNOLOGIES 05/01/2018.....	...	04/22/2010	CREDIT SUISSE.....	04/23/2010	GLEACHER & COMPANY.....	1,000,000	1,000,000	1,020,000	1,000,000	0	0	0	0	0	0	20,000	20,000	0	0
BL6045 11	8 TELCORDIA TECHNOLOGIES 04/09/2016.....	...	05/12/2010	CREDIT SUISSE-BANK DEBT.....	06/22/2010	Various.....	10,000,000	9,900,000	9,776,014	9,901,382	0	1,382	0	1,382	0	0	(125,368)	(125,368)	30,000	0
87938W AM	5 TELEFONICA EMISIONES SAU 04/27/2020.....	F	04/12/2010	CREDIT SUISSE.....	04/13/2010	Various.....	10,000,000	10,000,000	10,047,350	10,000,000	0	0	0	0	0	0	47,350	47,350	0	0
88033G BL	3 TENET HEALTHCARE CORP 08/01/2020.....	...	11/22/2010	Various.....	12/10/2010	J.P. MORGAN SEC. INC.....	4,475,000	4,443,938	4,502,969	4,444,066	0	128	0	128	0	0	58,903	58,903	117,344	95,339

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					18	19	20	21
												12	13	14	15	16				
		Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B/A/C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
880349	AM	7 TENNECO INC 08/15/2018.....	...	07/29/2010	DEUTSCHE BANK SEC.....	07/30/2010	DEUTSCHE BANK SEC.....	1,000,000	1,000,000	1,013,750	1,000,000	0	0	0	0	0	13,750	13,750	215	0
88166C	AA	6 TEVA PHARMA FIN II/III 06/15/2015.....	F	06/15/2010	GOLDMAN SACHS.....	06/16/2010	Various.....	10,000,000	9,987,600	10,034,550	9,987,619	0	19	0	19	0	46,931	46,931	2,500	0
883556	AT	9 THERMO FISHER SCIENTIFIC 05/01/2020.....	...	04/20/2010	BANC OF AMERICA.....	04/20/2010	Various.....	4,000,000	3,998,400	4,014,560	3,998,400	0	0	0	0	0	16,160	16,160	0	0
884903	BH	7 THOMSON REUTERS CORP 04/15/2040.....	A	03/23/2010	J.P. MORGAN SEC. INC.....	03/23/2010	J.P. MORGAN SEC. INC.....	5,000,000	4,914,400	4,915,100	4,914,400	0	0	0	0	0	700	700	0	0
88732J	AY	4 TIME WARNER CABLE INC 11/15/2040.....	...	11/09/2010	CITIGROUP GLOBAL MKT.....	11/09/2010	Various.....	7,000,000	6,859,860	6,850,230	6,859,860	0	0	0	0	0	(9,630)	(9,630)	0	0
887317	AF	5 TIME WARNER INC 03/15/2040.....	...	03/03/2010	CITIGROUP GLOBAL MKT.....	03/04/2010	CITIGROUP GLOBAL MKT.....	5,000,000	4,999,950	5,053,900	4,999,950	0	0	0	0	0	53,950	53,950	0	0
887317	AF	2 TIME WARNER INC 03/15/2020.....	...	03/03/2010	BANC OF AMERICA.....	03/04/2010	Various.....	7,000,000	6,976,900	6,991,800	6,976,900	0	0	0	0	0	14,900	14,900	0	0
887317	AG	0 TIME WARNER INC 01/15/2021.....	...	07/07/2010	J.P. MORGAN SEC. INC.....	07/08/2010	J.P. MORGAN SEC. INC.....	5,000,000	4,988,100	5,015,200	4,988,100	0	0	0	0	0	27,100	27,100	0	0
887317	AH	8 TIME WARNER INC 07/15/2040.....	...	07/07/2010	CITIGROUP GLOBAL MKT.....	07/08/2010	CITIGROUP GLOBAL MKT.....	5,000,000	4,996,550	5,066,400	4,996,550	0	0	0	0	0	69,850	69,850	0	0
887317	AJ	4 TIME WARNER INC 07/15/2015.....	...	07/07/2010	BARCLAYS CAPITAL.....	07/08/2010	BARCLAYS CAPITAL.....	5,000,000	4,994,050	5,024,651	4,994,050	0	0	0	0	0	30,601	30,601	0	0
88830M	AD	4 TITAN INTERNATIONAL INC 01/15/2012.....	...	01/22/2010	GOLDMAN SACHS.....	03/17/2010	Knight Libertas LLC.....	3,500,000	3,491,250	3,513,125	3,491,889	0	639	0	639	0	21,236	21,236	52,111	9,333
88152U	AD	4 TOTAL CAPITAL SA 06/24/2020.....	F	06/17/2010	BARCLAYS CAPITAL.....	06/17/2010	BARCLAYS CAPITAL.....	7,000,000	6,972,070	7,039,830	6,972,070	0	0	0	0	0	67,760	67,760	0	0
89233P	4B	9 TOYOTA MOTOR CREDIT CORP 06/17/2015.....	...	06/14/2010	BANC OF AMERICA.....	06/15/2010	UBS Securities LLC.....	5,000,000	4,993,800	4,996,550	4,993,803	0	3	0	3	0	2,747	2,747	444	0
89233P	4C	7 TOYOTA MOTOR CREDIT CORP 06/17/2020.....	...	06/14/2010	BANC OF AMERICA.....	06/15/2010	BANC OF AMERICA.....	5,000,000	4,980,500	4,988,050	4,980,504	0	4	0	4	0	7,546	7,546	625	0
87263G	AA	1 TPC GROUP LLC 10/01/2017.....	...	09/29/2010	DEUTSCHE BANK SEC.....	09/30/2010	DEUTSCHE BANK SEC.....	1,000,000	993,500	1,010,000	993,500	0	0	0	0	0	16,500	16,500	0	0
893342	AA	3 TRANS UNION LLC/TRANSUNI 06/15/2018.....	...	06/16/2010	J.P. MORGAN SEC. INC.....	06/16/2010	J.P. MORGAN SEC. INC.....	2,000,000	2,000,000	2,070,000	2,000,000	0	0	0	0	0	70,000	70,000	3,792	0
89346D	AE	7 TRANSALTA CORP 03/15/2040.....	A	03/09/2010	CITIGROUP GLOBAL MKT.....	03/09/2010	Various.....	10,000,000	9,864,800	9,893,200	9,864,800	0	0	0	0	0	28,400	28,400	0	0
893526	DJ	9 TRANS-CANADA PIPELINES 06/01/2040.....	A	05/26/2010	DEUTSCHE BANK SEC.....	05/26/2010	Various.....	10,000,000	9,968,600	9,989,100	9,968,600	0	0	0	0	0	20,500	20,500	0	0
BL7070	32	1 TRANSIDGM GROUP INC 12/06/2016.....	...	12/16/2010	CREDIT SUISSE-BANK DEBT.....	12/16/2010	CREDIT SUISSE-BANK DEBT.....	13,000,000	12,935,000	13,075,000	12,935,000	0	0	0	0	0	140,000	140,000	0	0
893830	AY	5 TRANSOCEAN INC 11/15/2020.....	F	09/16/2010	GOLDMAN SACHS.....	09/17/2010	GOLDMAN SACHS.....	3,000,000	2,997,900	3,061,650	2,997,900	0	0	0	0	0	63,750	63,750	542	0
89417E	AH	2 TRAVELERS COS INC 11/01/2040.....	...	10/27/2010	GOLDMAN SACHS.....	10/27/2010	GOLDMAN SACHS.....	5,000,000	4,968,950	4,993,300	4,968,950	0	0	0	0	0	24,350	24,350	0	0
89620J	AA	9 TRILOGY INTL PART LLC 08/15/2016.....	...	08/03/2010	GOLDMAN SACHS.....	10/29/2010	GOLDMAN SACHS.....	7,500,000	7,417,650	7,406,250	7,419,962	0	2,312	0	2,312	0	(13,712)	(13,712)	175,104	0
896818	AE	1 TRIUMPH GROUP INC 07/15/2018.....	...	06/08/2010	RBC CAPITAL MARKETS.....	06/10/2010	RBC CAPITAL MARKETS.....	1,500,000	1,488,050	1,492,500	1,489,050	0	0	0	0	0	3,450	3,450	0	0
BL7136	89	0 TRONOX WORLDWIDE LLC 12/31/2049.....	...	11/05/2010	GOLDMAN SACHS.....	11/05/2010	GOLDMAN SACHS.....	5,500,000	5,445,000	5,541,250	5,445,000	0	0	0	0	0	96,250	96,250	0	0
89708B	AB	9 TROPIC CDO CORP 07/15/2036.....	F	01/14/2010	GUGGENHEIM CAPITAL.....	06/10/2010	NORTHERN TRUST.....	251,112	97,620	90,902	98,988	0	1,369	0	1,369	0	(8,086)	(8,086)	265	20
902133	AG	2 TYCO ELECTRONICS GROUP S 10/01/2037.....	F	06/22/2010	MF Global.....	11/23/2010	GOLDMAN SACHS.....	3,500,000	3,873,380	4,052,195	3,871,113	0	(2,267)	0	(2,267)	0	181,082	181,082	164,865	58,188
902133	AK	3 TYCO ELECTRONICS GROUP S 01/15/2021.....	F	12/15/2010	GOLDMAN SACHS.....	12/15/2010	GOLDMAN SACHS.....	2,000,000	1,988,440	1,990,940	1,988,440	0	0	0	0	0	2,500	2,500	0	0
LN3421	95	2 U.S. FOODSERVICE 07/03/2014.....	...	11/23/2010	Various.....	12/13/2010	Various.....	8,981,959	7,930,385	8,244,410	7,964,200	0	33,815	0	33,815	0	280,210	280,210	34,080	0
902730	AA	8 UHS ESCROW CORP 10/01/2018.....	...	09/15/2010	J.P. MORGAN SEC. INC.....	09/15/2010	BARCLAYS CAPITAL.....	1,000,000	1,000,000	1,015,000	1,000,000	0	0	0	0	0	15,000	15,000	0	0
90466G	AC	6 UNICREDITO LUXEM FIN 10/31/2017.....	F	01/21/2010	CF GLOBAL TRADING.....	01/21/2010	CF GLOBAL TRADING.....	2,000,000	2,042,160	2,046,440	2,042,160	0	0	0	0	0	4,280	4,280	28,667	0
BL6606	76	0 UNITED AIR N769U 09/30/2014.....	...	07/07/2010	BARCLAYS CAPITAL.....	07/07/2010	BARCLAYS CAPITAL.....	5,281,982	3,965,190	4,352,325	3,965,190	0	0	0	0	0	387,135	387,135	0	0
BL6600	19	3 UNITED AIRLINES N768UA 09/30/2013.....	...	07/07/2010	BARCLAYS CAPITAL.....	09/02/2010	BARCLAYS CAPITAL.....	7,456,219	5,624,986	6,286,771	5,699,740	0	74,754	0	74,754	0	587,031	587,031	0	0
BL6600	23	5 UNITED AIRLINES N773UA 06/30/2012.....	...	07/07/2010	BARCLAYS CAPITAL.....	09/02/2010	BARCLAYS CAPITAL.....	2,640,197	2,076,871	2,325,860	2,115,376	0	38,506	0	38,506	0	210,484	210,484	0	0
BL6861	80	3 UNITED COMPONENTS INC 03/23/2017.....	...	10/07/2010	BANC OF AMERICA.....	10/07/2010	BANC OF AMERICA.....	3,000,000	2,970,000	3,018,750	2,970,000	0	0	0	0	0	48,750	48,750	0	0
91529Y	AH	9 UNUM GROUP 09/15/2020.....	...	09/08/2010	MORGAN STANLEY & CO.....	09/08/2010	MORGAN STANLEY & CO.....	2,000,000	1,997,580	2,013,080	1,997,580	0	0	0	0	0	15,500	15,500	0	0
EI3476	05	4 UPC HOLDING BV 08/15/2020.....	D	08/05/2010	CREDIT SUISSE.....	09/24/2010	BARCLAYS CAPITAL.....	1,318,896	1,318,896	1,354,259	1,318,895	0	0	0	0	30,304	5,060	14,438	0	0
91159H	GU	8 US BANCORP 03/04/2015.....	...	03/01/2010	MORGAN STANLEY & CO.....	03/01/2010	CREDIT SUISSE.....	5,000,000	4,991,300	5,005,950	4,991,300	0	0	0	0	0	14,650	14,650	0	0
912909	AF	5 US STEEL CORP 04/01/2020.....	...	03/16/2010	BANC OF AMERICA.....	03/26/2010	OPPENHEIMER & CO.....	4,000,000	3,965,000	3,995,000	3,965,077	0	77	0	77	0	29,923	29,923	9,833	0
BL5746	80	7 US TELEPACIFIC CORP 08/25/2015.....	...	02/24/2010	CREDIT SUISSE-BANK DEBT.....	03/16/2010	CREDIT SUISSE-BANK DEBT.....	5,000,000	4,900,000	4,992,951	4,900,844	0	844	0	844	0	92,107	92,107	25,694	0
91911T	AK	9 VALE OVERSEAS LIMITED 11/10/2039.....	F	09/08/2010	CREDIT SUISSE.....	09/09/2010	CREDIT SUISSE.....	3,000,000	3,326,160	3,318,660	3,326,149	0	(11)	0	(11)	0	(7,489)	(7,489)	71,615	71,615
91911T	AL	7 VALE OVERSEAS LIMITED 09/15/2020.....	F	09/08/2010	J.P. MORGAN SEC. INC.....	09/09/2010	CREDIT SUISSE.....	3,000,000	2,970,900	2,979,600	2,970,900	0	0	0	0	0	8,700	8,700	0	0
91911X	AK	0 VALEANT PHARMACEUTICALS 03/15/2020.....	...	04/06/2010	GOLDMAN SACHS.....	08/03/2010	GOLDMAN SACHS.....	5,000,000	5,020,000	5,950,000	5,019,389	0	(611)	0	(611)	0	930,611	930,611	123,906	0

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
												12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Change in B/A.C.V. (12+13-14)	16 Total Foreign Exchange Change in B/A.C.V.							
91911X	AL	8 VALEANT PHARMACEUTICALS 10/01/2017		09/21/2010	GOLDMAN SACHS	09/22/2010	GOLDMAN SACHS	2,000,000	1,990,000	2,007,500	1,990,000	0	0	0	0	0	17,500	17,500	0	0	0	0	0
BL6471	86	8 VALEANT PHARMACEUTICALS 09/27/2016		10/18/2010	GOLDMAN SACHS-BANK DEBT	10/18/2010	GOLDMAN SACHS-BANK DEBT	2,400,000	2,376,000	2,418,750	2,376,000	0	0	0	0	0	42,750	42,750	0	0	0	0	0
91913Y	AQ	3 VALERO ENERGY CORP 02/01/2015		02/03/2010	J.P. MORGAN SEC. INC.	02/03/2010	DEUTSCHE BANK SEC	5,000,000	4,986,800	5,009,550	4,986,800	0	0	0	0	0	22,750	22,750	0	0	0	0	0
91913Y	AR	1 VALERO ENERGY CORP 02/01/2020		02/03/2010	J.P. MORGAN SEC. INC.	02/04/2010	Various	10,000,000	9,936,906	9,971,750	9,936,906	0	6	0	6	0	34,844	34,844	851	0	0	0	0
92203P	AF	3 VANGUARD HLT HDG LLC/INC 02/01/2018		06/29/2010	BANC OF AMERICA	07/13/2010	Various	5,000,000	4,812,500	4,900,000	4,812,597	0	97	0	97	0	87,403	87,403	185,556	0	183,333	0	0
92327E	AA	0 VENTURE CDO LTD 08/15/2016	F	02/05/2010	BANC OF AMERICA	04/08/2010	Various	19,834,184	18,644,133	18,916,853	18,698,077	0	53,944	0	53,944	0	218,776	218,776	81,776	47,586	29,495	0	0
92328B	AB	3 VENTURE CDO LTD 11/22/2018	F	08/09/2010	RBS Securities	09/27/2010	BANC OF AMERICA	2,000,000	1,540,000	1,585,000	1,550,302	0	10,302	0	10,302	0	34,698	34,698	6,388	0	4,151	0	0
BL6085	40	3 VEYANCE TECH 1ST 07/31/2014		04/30/2010	Various	06/21/2010	BARCLAYS CAPITAL	6,979,866	5,767,983	6,223,411	5,808,390	0	40,407	0	40,407	0	415,021	415,021	31,542	0	0	0	0
BL6085	28	8 VEYANCE TECH DD 07/31/2014		04/30/2010	Various	06/21/2010	BARCLAYS CAPITAL	999,680	826,111	891,338	831,598	0	5,487	0	5,487	0	59,740	59,740	4,518	0	0	0	0
92553P	AB	8 VIACOM INC 10/05/2017		01/06/2010	COHEN & COMPANY SEC.	06/28/2010	Chadelaine & Co.	2,500,000	2,745,375	2,823,500	2,732,735	0	(12,640)	0	(12,640)	0	90,765	90,765	113,142	0	40,833	0	0
92680F	AB	0 VIDEOTRON LTEE 01/15/2020	C	10/07/2010	RBC CAPITAL MARKETS	01/08/2010	RBC CAPITAL MARKETS	1,932,927	1,932,927	1,978,540	1,932,928	0	0	0	0	0	36,415	36,415	45,612	0	0	0	0
92675W	AA	8 VIKING ACQUISITION INC 11/01/2018		10/29/2010	J.P. MORGAN SEC. INC.	11/01/2010	J.P. MORGAN SEC. INC.	1,000,000	1,000,000	1,025,000	1,000,000	0	0	0	0	0	25,000	25,000	0	0	0	0	0
92769X	AA	3 VIRGIN MEDIA SECURED FIN 01/15/2018	F	06/30/2010	Various	08/05/2010	Various	10,000,000	9,848,800	9,826,734	9,826,734	0	8,159	30,225	(22,066)	0	0	0	353,889	0	0	0	0
BL6881	64	5 VISANT TRANCHE B 12/22/2016		09/30/2010	CREDIT SUISSE-BANK DEBT	10/07/2010	CREDIT SUISSE-BANK DEBT	5,000,000	4,900,000	5,025,000	4,900,309	0	309	0	309	0	124,691	124,691	6,806	0	0	0	0
92857W	AP	5 VODAFONE GROUP PLC 02/27/2017	F	01/19/2010	COHEN & COMPANY	06/30/2010	DEUTSCHE BANK SEC	4,000,000	4,307,880	4,396,440	4,290,805	0	(17,075)	0	(17,075)	0	105,635	105,635	193,125	0	90,625	0	0
929043	AF	4 VORNADO REALTY TRUST 04/01/2015		03/23/2010	UBS Securities LLC	03/24/2010	BANC OF AMERICA	10,000,000	9,983,400	9,976,700	9,983,424	0	24	0	24	0	(6,724)	(6,724)	3,542	0	0	0	0
929766	UK	7 WACHOVIA BANK COMMERCIAL		09/22/2010	Various	10/07/2010	GOLDMAN SACHS	77,435,000	83,446,739	83,920,181	83,380,250	0	(66,489)	0	(66,489)	0	539,931	539,931	459,654	0	284,548	0	0
92977Q	AG	3 WACHOVIA BANK COMMERCIAL		04/01/2010	DEUTSCHE BANK SEC.	04/16/2010	NOMURA SECURITIES INT.	6,120,000	5,370,300	5,573,025	5,373,735	0	3,435	0	3,435	0	199,290	199,290	19,703	0	5,911	0	0
92928B	AA	9 WAHA AEROSPACE BV 07/28/2020	F	07/21/2010	DEUTSCHE BANK SEC.	07/21/2010	J.P. MORGAN SEC. INC.	8,000,000	8,000,000	7,984,000	8,000,000	0	0	0	0	0	(16,000)	(16,000)	0	0	0	0	0
BL5604	58	4 WARNER CHILCOTT ADDITIONAL		01/14/2010	BANC OF AMERICA	02/17/2010	Various	7,000,000	6,973,750	7,006,755	6,974,080	0	330	0	330	0	32,675	32,675	32,411	0	0	0	0
93443T	AA	4 WARNER CHILCOTT CO LLC 09/15/2018	F	09/24/2010	BANC OF AMERICA	09/27/2010	BANC OF AMERICA	2,000,000	2,040,000	2,055,000	2,039,990	0	(10)	0	(10)	0	15,010	15,010	17,222	0	16,792	0	0
93884P	CM	0 WASHINGTON GAS LIGHT CO 02/22/2027		02/18/2010	CREDIT SUISSE	02/22/2010	BAIRD (ROBERT W)	3,000,000	3,030,000	3,060,000	3,029,995	0	(5)	0	(5)	0	30,005	30,005	87,600	0	86,505	0	0
94106L	AW	9 WASTE MANAGEMENT INC 06/30/2020		06/03/2010	BANC OF AMERICA	06/03/2010	BANC OF AMERICA	5,000,000	4,969,400	4,975,300	4,969,400	0	0	0	0	0	5,900	5,900	0	0	0	0	0
94707V	AA	8 WEATHERFORD INTL LTD 09/15/2020	F	09/16/2010	DEUTSCHE BANK SEC.	09/17/2010	UBS Securities LLC	3,000,000	2,995,860	3,022,890	2,995,860	0	0	0	0	0	27,030	27,030	0	0	0	0	0
94707V	AB	6 WEATHERFORD INTL LTD 09/15/2040	F	09/16/2010	DEUTSCHE BANK SEC.	09/17/2010	MORGAN STANLEY & CO	3,000,000	2,987,820	3,041,190	2,987,820	0	0	0	0	0	53,370	53,370	0	0	0	0	0
94973V	AS	6 WELLPOINT INC 08/15/2020		08/09/2010	UBS Securities LLC	08/10/2010	GOLDMAN SACHS	5,000,000	4,992,750	5,011,650	4,992,752	0	2	0	2	0	18,898	18,898	604	0	0	0	0
94973V	AT	4 WELLPOINT INC 08/15/2040		08/09/2010	GOLDMAN SACHS	08/10/2010	GOLDMAN SACHS	3,000,000	2,966,760	2,999,970	2,966,761	0	1	0	1	0	33,209	33,209	483	0	0	0	0
94974B	EU	0 WELLS FARGO & COMPANY 04/15/2015		03/23/2010	WELLS FARGO SEC.	03/23/2010	WELLS FARGO SEC.	10,000,000	9,987,500	10,019,500	9,987,500	0	0	0	0	0	32,000	32,000	0	0	0	0	0
949772	AA	5 WELLS FARGO MORTGAGE BACKED		09/21/2010	BANC OF AMERICA	10/19/2010	CITIGROUP GLOBAL MKT	15,649,606	14,803,549	14,808,439	14,803,197	0	(352)	0	(352)	0	5,242	5,242	139,714	0	54,991	0	0
952355	AG	0 WEST CORP 10/01/2018		09/30/2010	DEUTSCHE BANK SEC.	09/30/2010	DEUTSCHE BANK SEC.	1,000,000	1,000,000	1,023,750	1,000,000	0	0	0	0	0	23,750	23,750	0	0	0	0	0
961214	BN	2 WESTPAC BANKING CORP 08/04/2015	F	07/26/2010	HSBC SECURITIES	07/27/2010	MORGAN STANLEY & CO.	10,000,000	9,954,000	9,964,100	9,954,000	0	0	0	0	0	10,100	10,100	0	0	0	0	0
BCC001	Q6	6 WESTWOOD CDO LTD 03/25/2021	F	07/01/2010	Various	09/14/2010	Various	300,000	192,300	204,525	175,445	0	839	17,694	(16,855)	0	29,080	29,080	9,211	0	2,196	0	0
966387	AF	9 WHITTING PETROLEUM CORP 10/01/2018		09/21/2010	BANC OF AMERICA	09/22/2010	BANC OF AMERICA	2,000,000	2,000,000	2,020,000	2,000,000	0	0	0	0	0	20,000	20,000	1,083	0	0	0	0
96950F	AC	8 WILLIAMS PARTNERS LP 03/15/2020		02/02/2010	CITIGROUP GLOBAL MKT	02/03/2010	Various	10,000,000	9,994,500	10,009,650	9,994,500	0	0	0	0	0	15,150	15,150	0	0	0	0	0
97381W	AK	1 WINDSTREAM CORP 09/01/2018		07/12/2010	MORGAN STANLEY & CO.	08/18/2010	UBS Securities LLC	3,000,000	2,977,440	3,052,500	2,977,624	0	184	0	184	0	74,876	74,876	23,021	0	0	0	0
97381W	AM	6 WINDSTREAM CORP 10/15/2020		09/22/2010	BANC OF AMERICA	11/30/2010	VOLUNTARY EXCHANGE	5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	0	0	0	58,125	0	0	0
98105E	AF	4 WOORI BANK 10/07/2015	F	03/29/2010	BANC OF AMERICA	03/30/2010	BANC OF AMERICA	5,000,000	4,969,000	4,962,300	4,969,000	0	0	0	0	0	(6,700)	(6,700)	0	0	0	0	0
BL4937	53	0 WR GRACE 5 YEAR 10/17/2049		01/27/2010	J.P. MORGAN CHASE	01/27/2010	J.P. MORGAN CHASE	2,000,000	3,278,218	3,470,000	3,278,218	0	0	0	0	0	191,782	191,782	0	0	0	0	0
983130	AQ	8 WYNN LAS VEGAS LLC 08/15/2020		07/21/2010	DEUTSCHE BANK SEC.	12/02/2010	VOLUNTARY EXCHANGE	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	0	254,028	0	0	0	0
BL6085	92	4 XERUM STRP MULT 05/19/2012		04/19/2010	CREDIT SUISSE-BANK DEBT	04/19/2010	CREDIT SUISSE-BANK DEBT	2,752,983	2,877,917	3,027,636	2,877,916	0	0	0	0	0	149,720	149,720	0	0	0	0	0
BL5592	28	4 XERUM TECHNOLOGIES DIP 12/14/2015		04/16/2010	CITIBANK NA BANK DEBT	06/17/2010	CITIBANK NA BANK DEBT	5,000,000	4,975,000	5,106,210	4,975,616	0	616	0	616	0	130,594	130,594	55,972	0	0	0	0
LN2051	05	7 XERUM TECHNOLOGIES INC 05/19/2012		04/01/2010	Various	06/11/2010	Various	26,488,837	22,70803,														

SCHEDULE D - PART 5

Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	CUSIP Identification	2	3 F o r e i g n	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value				17	18	19	20	21
												12	13	14	15	16				
					Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Change in B/A/C.V. (12+13-14)	Total Foreign Exchange Change in B/A.C.V.	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
305915 AC 4	XSTRATA CANADA CORP 06/05/2012.....	A.	01/19/2010	BTIG, LLC.....	11/03/2010	KEYBANC CAPITAL MKT.....	2,000,000	2,213,140	2,210,040	2,142,848	2,142,848	0	(70,292)	0	(70,292)	0	27,192	27,192	135,975	18,375
98417E AC 4	XSTRATA FINANCE CANADA 11/15/2037.....	A.	01/20/2010	CREDIT SUISSE.....	12/09/2010	MORGAN STANLEY & CO.....	3,000,000	3,175,110	3,268,020	3,173,018	3,173,018	0	(2,092)	0	(2,092)	0	95,002	95,002	223,675	40,250
LN3539 88 6	YRC WORLDWIDE INC 08/17/2012.....		12/01/2010	Various.....	12/01/2010	Various.....	5,106,871	2,318,919	3,241,029	3,318,919	2,318,919	0	0	0	0	0	922,110	922,110	0	0
988498 AG 6	YUM! BRANDS INC 11/01/2020.....		08/24/2010	J.P. MORGAN SEC. INC.....	08/25/2010	GOLDMAN SACHS.....	5,000,000	4,993,350	5,018,400	4,993,350	4,993,350	0	0	0	0	0	25,050	25,050	0	0
3899999.	Total - Bonds - Industrial and Miscellaneous.....						4,738,782,343	4,539,612,672	4,600,847,013	4,600,847,013	4,534,734,669	0	7,309,995	13,822,873	(6,512,878)	0	66,144,844	66,112,344	45,094,981	7,623,491
Bonds - Hybrid Securities																				
94986E AA 8	94986EAA8.....		02/17/2010	CF GLOBAL TRADING.....	06/24/2010	JEFFERIES & CO.....	5,000,000	4,906,250	4,987,500	4,906,374	4,906,374	0	124	0	124	0	81,126	81,126	291,988	156,139
4899999.	Total - Bonds - Hybrid Securities.....						5,000,000	4,906,250	4,987,500	4,906,374	4,906,374	0	124	0	124	0	81,126	81,126	291,988	156,139
8399998.	Total - Bonds.....						7,915,803,515	7,459,718,759	7,527,058,531	7,453,321,362	7,453,321,362	0	6,376,594	13,822,873	(7,446,279)	0	73,769,670	73,737,170	68,135,248	21,183,920
Preferred Stocks - Industrial and Miscellaneous																				
173080 20 1	CITIGROUP CAPITAL XII.....		09/30/2010	MORGAN STANLEY & CO.....	09/30/2010	Various.....	200,000,000	5,000,000	5,163,913	5,163,913	5,000,000	0	0	0	0	0	163,913	163,913	0	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous.....						200,000,000	5,000,000	5,163,913	5,163,913	5,000,000	0	0	0	0	0	163,913	163,913	0	0
8999998.	Total - Preferred Stocks.....						200,000,000	5,000,000	5,163,913	5,163,913	5,000,000	0	0	0	0	0	163,913	163,913	0	0
Common Stocks - Industrial and Miscellaneous																				
05356X 50 2	AVENTINE RENEWABLE ENE-144A.....		03/12/2010	DIRECT (INV DECISION).....	03/16/2010	GLEACHER & COMPANY.....	57,000,000	2,579,250	2,337,000	2,579,250	2,579,250	0	0	0	0	0	(242,250)	(242,250)	0	0
05356X 70 0	AVENTINE RENEWABLE ENERGY HO.....		09/30/2010	Various.....	11/23/2010	Various.....	240,300,000	9,385,982	8,462,417	8,572,575	8,572,575	0	0	813,407	(813,407)	0	(110,158)	(110,158)	0	0
420031 10 6	HAWAIIAN TELCOM HOLDCO INC.....		11/30/2010	Various.....	12/14/2010	Various.....	331,629,000	6,541,937	6,014,654	6,541,937	6,541,937	0	0	0	0	0	(527,283)	(527,283)	0	0
81663A 10 5	SEMGROUP CORP-CLASS A.....		09/14/2010	Various.....	10/05/2010	Various.....	299,940,000	6,051,730	6,915,179	6,051,731	6,051,731	0	0	0	0	0	863,448	863,448	0	0
DN6894 91 7	STALLION OILFIELD SERVICES.....		03/02/2010	MANDATORY EXCHANGE.....	04/15/2010	JEFFERIES & CO.....	436,217,000	8,710,243	8,710,692	8,710,243	8,710,243	0	0	0	0	0	449	449	0	0
868447 10 3	SUPERMEDIA INC.....		03/12/2010	MANDATORY EXCHANGE.....	03/12/2010	Imperial Capital Bank Debt.....	5,640,000	214,179	214,172	214,179	214,179	0	0	0	0	0	(7)	(7)	0	0
98416J 11 8	XERIUM TECHNOLOGIES INC.....		09/30/2010	Various.....	11/19/2010	Various.....	355,000,000	4,890,764	4,721,736	4,648,143	4,648,143	0	0	242,621	(242,621)	0	73,593	73,593	0	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						38,374,085	38,374,085	37,375,850	37,318,058	37,318,058	0	0	1,056,028	(1,056,028)	0	57,792	57,792	0	0
9799998.	Total - Common Stocks.....						38,374,085	38,374,085	37,375,850	37,318,058	37,318,058	0	0	1,056,028	(1,056,028)	0	57,792	57,792	0	0
9899999.	Total - Preferred and Common Stocks.....						43,374,085	42,539,763	42,539,763	42,318,058	42,318,058	0	0	1,056,028	(1,056,028)	0	221,705	221,705	0	0
9999999.	Total - Bonds, Preferred and Common Stocks.....						7,503,092,844	7,503,092,844	7,569,598,294	7,495,639,420	7,495,639,420	0	6,376,594	14,878,901	(6,502,307)	0	73,991,375	73,958,875	68,135,248	21,183,920

Annual Statement for the year 2010 of the CONTINENTAL CASUALTY COMPANY

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	Stock of Such Company Owned by Insurer on Statement Date		
CUSIP Identifi- cation	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code or Alien Insurer Identification Number	NAIC Valuation Method (See SVO Purposes and Procedures Manual)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	9	10	
								Number of Shares	% of Outstanding	
Common Stocks - U.S. Property and Casualty Insurer										
02504* 10 7	AMERICAN CASUALTY CO READING.....	.....	20427.....	2ciB1.....	...NO.....	0	125,055,365	840,000.000	100.0	
19730* 10 7	COLUMBIA CASUALTY CO.....	.....	31127.....	2ciB1.....	...NO.....	0	237,453,656	4,200.000	100.0	
636078 10 7	NATIONAL FIRE INSURANCE CO.....	.....	20478.....	2ciB1.....	...NO.....	0	112,232,197	1,000,000.000	100.0	
211498 10 0	THE CONTINENTAL INSURANCE COMPANY.....	.....	35289.....	2ciB1.....	...NO.....	0	1,146,516,540	10,713,272.000	100.0	
89386@ 10 5	TRANSPORTATION INSURANCE CO.....	.....	20494.....	2ciB1.....	...NO.....	0	82,304,205	420,000.000	100.0	
1199999.	Total - Common Stocks - U.S. Property and Casualty Insurer.....						0	1,703,561,964	XXX.....	XXX.....
Common Stocks - U.S. Life Insurer										
210885 10 9	CONTINENTAL ASSURANCE CO.....	.....	64213.....	2ciB1.....	...NO.....	0	441,125,530	4,366,173.000	100.0	
1299999.	Total - Common Stocks - U.S. Life Insurer.....						0	441,125,530	XXX.....	XXX.....
Common Stocks - Alien Insurer										
G6620# 10 6	NORTH ROCK INSURANCE COMPANY LTD.....	...F.....	AA-3190661...	2ciB4.....	...NO.....	0	27,633,601	1,000,000.000	100.0	
1499999.	Total - Common Stocks - Alien Insurer.....						0	27,633,601	XXX.....	XXX.....
Common Stocks - Non-Insurer Which Controls Insurer										
12612L 10 8	CNA SURETY CORPORATION.....	.....	NONE.....	2ciA1.....	...NO.....	0	479,565,663	26,612,258.000	59.5	
G3154# 10 7	CNA EUROPE HOLDING LIMITED.....	...D.....	NONE.....	2ciB5.....	...NO.....	0	289,727,928	155,170,000.000	72.7	
1599999.	Total - Common Stocks - Non-Insurer Which Controls Insurer.....						0	769,293,591	XXX.....	XXX.....
Common Stocks - Other Affiliates										
12609# 10 6	CNA CLAIMPLUS.....	.....	NONE.....	2ciB3.....	...NO.....	0	9,200,042	1,000.000	100.0	
12636# 10 3	CNA INVESTOR SERVICES INC.....	.....	NONE.....	2ciB3.....	...NO.....	0	223,392	100.000	100.0	
18975* 10 3	CNA NATIONAL WARRANTY CORPORATION.....	.....	NONE.....	2ciB3.....	...NO.....	0	211,154,630	1,000.000	100.0	
12623# 10 8	CNA REAL ESTATE SERVICES INC.....	.....	NONE.....	2ciB3.....	...NO.....	0	1	1,000.000	100.0	
12612* 10 5	CNA REALTY CORP.....	.....	NONE.....	2ciB3.....	...NO.....	0	1	1,000.000	100.0	
26846# 10 9	EG COMPANY.....	.....	NONE.....	2ciB3.....	...NO.....	0	1	1,000.000	100.0	
76347# 10 8	FOOTHILL & MOUNTAIN CENTER, INC.....	.....	NONE.....	2ciB3.....	...NO.....	0	1	1,000.000	100.0	
51086# 10 6	LOS LUNAS CENTER, INC.....	.....	NONE.....	2ciB3.....	...NO.....	0	1	1,000.000	100.0	
1799999.	Total - Common Stocks - Other Affiliates.....						0	220,578,069	XXX.....	XXX.....
1899999.	Total - Common Stocks.....						0	3,162,192,754	XXX.....	XXX.....
1999999.	Total - Preferred and Common Stock.....						0	3,162,192,754	XXX.....	XXX.....

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....8,182,620,635.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 7, Section 1	5	6
				Number of Shares	% of Outstanding
Common Stocks					
91964* 10 3	VALLEY FORGE INSURANCE COMPANY	AMERICAN CASUALTY COMPANY READING, PA	0	168,000.000	100.0
	CNA INSURANCE COMPANY LIMITED	CNA EUROPE HOLDING LIMITED	0	9,468,144.000	72.7
	CNA NATIONAL WARRANTY CORP - FL	CNA NATIONAL WARRANTY	0	1,000.000	100.0
	CONTINENTAL SERVICE PLAN	CNA NATIONAL WARRANTY	0	50.000	100.0
	CONTINENTAL SERVICE PROVIDER, INC	CNA NATIONAL WARRANTY	0	1,000.000	100.0
	CNA SURETY CAPITAL TRUST I	CNA SURETY CORPORATION	0	553.080	59.5
	WESTERN SURETY COMPANY	CNA SURETY CORPORATION	0	23,788.500	59.5
	SUR INSURANCE AGENCY INC	CNA SURETY CORPORATION	0	59.470	59.5
32064# 10 2	FIRST INSURANCE CO OF HAWAII	THE CONTINENTAL INSURANCE COMPANY	0	35,607.000	50.0
G3154# 10 7	CNA EUROPE HOLDING LIMITED	THE CONTINENTAL INSURANCE COMPANY	0	58,200,000.000	27.3
12612L 10 8	CNA SURETY CORPORATION	THE CONTINENTAL INSURANCE COMPANY	0	812,889.000	1.8
Q1297* 10 2	CNA INSURANCE AUSTRALIA PLY LTD	THE CONTINENTAL INSURANCE COMPANY	0	1,801,062.000	100.0
21150* 10 4	CONTINENTAL INSURANCE COMPANY OF NJ	THE CONTINENTAL INSURANCE COMPANY	0	10,000.000	100.0
44936@ 10 5	IDBI MANAGERS	THE CONTINENTAL INSURANCE COMPANY	0	200.000	100.0
0299999.	Total - Common Stock		0	XXX	XXX
0399999.	Total - Preferred and Common Stock		0	XXX	XXX

SCHEDULE DA - PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	2	3			5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest				21	
		Codes	4	F o r e i g n					9	10	11	12			15	16	17	18		19	20
CUSIP Identification	Description				Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest	
U.S. Government Bonds - Issuer Obligations																				
	TREASURY BILL.....	M.....		12/14/2010	Various.....	09/22/2011	11,119,513	0	2,403	0	0	11,139,000	11,117,111	0	0	0.000	MAT..	0	0	0
	TREASURY BILL.....			12/27/2010	GOLDMAN SACHS.....	11/17/2011	87,792,711	0	3,239	0	0	88,000,000	87,789,472	0	0	0.000	MAT..	0	0	0
	TREASURY BILL.....	SD.....		12/29/2010	GOLDMAN SACHS.....	12/15/2011	167,368,743	0	6,293	0	0	167,849,000	167,362,450	0	0	0.000	MAT..	0	0	0
	TREASURY BILL.....			01/21/2010	GOLDMAN SACHS.....	01/13/2011	35,236,417	0	103,004	0	0	35,240,000	35,133,414	0	0	0.000	MAT..	0	0	0
	TREASURY BILL.....			05/10/2010	GOLDMAN SACHS.....	05/05/2011	146,797	0	385	0	0	147,000	146,412	0	0	0.000	MAT..	0	0	0
	TREASURY BILL.....			06/30/2010	Various.....	06/02/2011	177,353,584	0	243,389	0	0	177,553,000	177,110,195	0	0	0.000	MAT..	0	0	0
0199999	U.S. Government Bonds - Issuer Obligations.....						479,017,765	0	358,713	0	0	479,928,000	478,659,054	0	0	XXX.....	XXX.....	0	0	0
0399999	Total - U.S. Government Bonds.....						479,017,765	0	358,713	0	0	479,928,000	478,659,054	0	0	XXX.....	XXX.....	0	0	0
All Other Government Bonds - Issuer Obligations																				
	CANADA T-BILL.....	SD.....		12/20/2010	TORONTO DOMINION BANK- MM.....	04/14/2011	38,724,431	0	91,443	0	0	38,756,000	38,555,539	0	0	0.000	MAT..	0	0	0
	CANADA T-BILL.....	SD.....		08/16/2010	TORONTO DOMINION BANK- MM.....	02/17/2011	6,166,925	0	24,028	0	0	6,161,000	6,130,562	0	0	0.000	MAT..	0	0	0
	CANADA T-BILL.....	SD.....		09/01/2010	TORONTO DOMINION BANK- MM.....	03/17/2011	46,706,541	0	139,685	0	0	46,699,000	46,473,444	0	0	0.000	MAT..	0	0	0
	CANADA T-BILL.....	SD.....		12/30/2010	TORONTO DOMINION BANK- MM.....	08/04/2011	29,946,649	0	8,477	0	0	30,091,000	29,878,279	0	0	0.000	MAT..	0	0	0
0499999	All Other Government Bonds - Issuer Obligations.....						121,544,546	0	263,633	0	0	121,707,000	121,037,824	0	0	XXX.....	XXX.....	0	0	0
1099999	Total - All Other Government Bonds.....						121,544,546	0	263,633	0	0	121,707,000	121,037,824	0	0	XXX.....	XXX.....	0	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	ALLIANCE DATA SYS CORP.....			10/07/2010	BARCLAYS CAPITAL.....	05/16/2011	11,000,000	(67,808)	(42,192)	0	0	11,000,000	11,110,000	84,425	0	6.140	MN.....	337,700	260,779	0
	KADMON PHARM.....			10/22/2010	DIRECT (INV DECISION).....	10/22/2011	9,800,000	(38,333)	38,333	0	0	10,000,000	9,800,000	33,333	0	14,750	MAT..	263,219	0	0
	PROCTER & GAMBLE CO.....			11/10/2010	J.P. MORGAN SEC. INC.....	03/07/2011	11,495,224	0	3,821	0	0	11,500,000	11,491,404	0	0	0.000	MAT..	0	0	0
	TRINITY MIRROR PLC.....	F.....		11/01/2010	BARCLAYS CAPITAL.....	10/24/2011	5,940,000	(30,966)	5,946	0	0	6,000,000	5,965,020	79,787	0	7.040	AO.....	0	(19,947)	0
3299999	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....						38,235,224	(137,107)	5,908	0	0	38,500,000	38,366,424	197,545	0	XXX.....	XXX.....	600,919	240,832	0
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....						38,235,224	(137,107)	5,908	0	0	38,500,000	38,366,424	197,545	0	XXX.....	XXX.....	600,919	240,832	0
Total Bonds																				
7799999	Subtotals - Issuer Obligations.....						638,797,535	(137,107)	628,254	0	0	640,135,000	638,063,302	197,545	0	XXX.....	XXX.....	600,919	240,832	0
8399999	Subtotals - Bonds.....						638,797,535	(137,107)	628,254	0	0	640,135,000	638,063,302	197,545	0	XXX.....	XXX.....	600,919	240,832	0
Exempt Money Market Mutual Funds																				
VP4520	00 4 | WELLS FARGO ADV 100%.....			10/01/2009	PRINCIPAL PAYMENT.....	XXX.....	1	0	0	0	0	1	1	0	0	0.000	MON.....	0	0	0
8899999	Total - Exempt Money Market Mutual Funds.....						1	0	0	0	0	XXX.....	1	0	0	XXX.....	XXX.....	0	0	0
Class One Money Market Mutual Funds																				
928989	38 3 | JP MORGAN US GOVT AGENCY SHARES.....	C.....		12/30/2010	Various.....	XXX.....	9,410,401	0	0	0	0	0	9,410,401	105	0	0.000	MON.....	871	0	0
19765M	70 0 | COLUMBIA GOVERN PLUS RES-CAP.....	C.....		12/01/2010	PRINCIPAL PAYMENT.....	XXX.....	13,681,565	0	0	0	0	0	0	0	0	0.000	MON.....	0	0	0
8999999	Total - Class One Money Market Mutual Funds.....						23,091,966	0	0	0	0	XXX.....	9,410,401	105	0	XXX.....	XXX.....	871	0	0
9199999	Total - Short-Term Investments.....						661,889,502	(137,107)	628,254	0	0	XXX.....	647,473,704	197,650	0	XXX.....	XXX.....	601,790	240,832	0

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B/A/C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (a)

Swaps - Hedging Other - Credit Default

CREDIT DEFAULT SWAP ABU DHABI NATIONAL ENERGY - 00388WAB7	TAGA ABU DHABI NATIONAL ENERGY - 00388WAB7	D 1	CREDIT	BARCLAYS CAPITAL PLC	10/23/2008	11/20/2013	0	10,000,000	(4.5)	0	0	(458,750)	(961,414)		(961,414)	18,242	0	0	0	0	1	CR1
CREDIT DEFAULT SWAP ABU DHABI NATIONAL ENERGY - 00386SAB8	TAGA ABU DHABI NATIONAL ENERGY - 00386SAB8	D 1	CREDIT	UBS	11/14/2008	12/20/2013	0	10,000,000	(4.125)	0	0	(417,083)	(839,786)		(839,786)	(56,168)	0	0	0	0	1	CR1
0929999, Total-Swaps-Hedging Other-Credit Default																						
0969999, Total-Swaps-Hedging Other										0	0	(875,833)	(1,801,200)	XXX	(1,801,200)	(37,926)	0	0	0	0	XXX	XXX
0969999, Total-Swaps-Hedging Other										0	0	(875,833)	(1,801,200)	XXX	(1,801,200)	(37,926)	0	0	0	0	XXX	XXX

Swaps - Replications - Credit Default

CREDIT DEFAULT SWAP UPC HOLDINGS BV Rec 3.6%		NA		CREDIT SUISSE	03/21/2007	06/20/2012	0	3,000,000	3.6	0	0	142,503	121,328		121,328	79,253	0	0	0	3,000,000	4	
CREDIT DEFAULT SWAP AMKOR TECHNOLOGY Rec 5.97%		NA		JP MORGAN	04/02/2008	06/20/2013	0	5,000,000	5.97	0	0	301,817	581,633		581,633	172,189	0	0	0	5,000,000	3	
0989999, Total-Swaps-Replications-Credit Default										0	0	444,320	702,961	XXX	702,961	251,442	0	0	0	8,000,000	XXX	XXX
1029999, Total-Swaps-Replications										0	0	444,320	702,961	XXX	702,961	251,442	0	0	0	8,000,000	XXX	XXX
1169999, Total-Swaps-Credit Default										0	0	(431,513)	(1,098,239)	XXX	(1,098,239)	213,516	0	0	0	8,000,000	XXX	XXX
1209999, Total-Swaps										0	0	(431,513)	(1,098,239)	XXX	(1,098,239)	213,516	0	0	0	8,000,000	XXX	XXX

Forwards - Hedging Other

SHORT CAD - 1.011050.....	HEDGE BL7406343 EXPOSURE.....	D1.....	CURRENCY JP MORGAN.....	12/07/2010.....	03/08/2011.....	0.....	5,875,080.....	1.01105.....	0.....	0.....	0.....	(89,399).....	(89,399).....	0.....	0.....	12,586.....	FX1.....
SHORT EURO - 746491.....	HEDGE EURO EXPOSURE.....	D1.....	CURRENCY JP MORGAN.....	12/14/2010.....	06/24/2011.....	0.....	1,813,818.....	0.746491.....	0.....	0.....	0.....	5,990.....	5,990.....	0.....	0.....	6,280.....	FX1.....
SHORT GBP - 641663.....	HEDGE GBP EXPOSURE.....	D1.....	CURRENCY JP MORGAN.....	12/15/2010.....	06/24/2011.....	0.....	659,224.....	0.641663.....	0.....	0.....	0.....	1,017.....	1,017.....	0.....	0.....	2,282.....	FX1.....
SHORT EURO - 753903.....	HEDGE B56K0V9 EXPOSURE.....	D1.....	CURRENCY JP MORGAN.....	12/30/2010.....	02/02/2011.....	0.....	2,652,860.....	0.753903.....	0.....	0.....	0.....	(19,166).....	(19,166).....	0.....	0.....	3,988.....	FX1.....
SHORT EURO - 753903.....	HEDGE B3ZBTZ6 EXPOSURE.....	D1.....	CURRENCY JP MORGAN.....	12/30/2010.....	02/02/2011.....	0.....	7,683,294.....	0.753903.....	0.....	0.....	0.....	(55,581).....	(55,581).....	0.....	0.....	11,566.....	FX1.....
1222999, Total-Forwards-Hedging Other.....						0.....			0.....	0.....	0.....	(157,139).....	(157,139).....	0.....	0.....	36,702.....	XXX.....
1269999, Total-Forwards.....						0.....			0.....	0.....	0.....	(157,139).....	(157,139).....	0.....	0.....	36,702.....	XXX.....
1409999, Total-Hedging Other.....						0.....			0.....	(875,833).....	0.....	(1,958,340).....	(1,958,340).....	0.....	0.....	36,702.....	XXX.....
1419999, Total-Replication.....						0.....			0.....	444,320.....	0.....	702,961.....	702,961.....	0.....	0.....	8,000,000.....	XXX.....
1449999, TOTAL.....						0.....			0.....	(431,513).....	0.....	(1,255,379).....	(1,255,379).....	0.....	0.....	8,036,702.....	XXX.....

(a) Financial or Economic Impact of the Hedge at the End of the Reporting Period

CR1 Economic reduction of credit risk

FX1 Economic reduction of foreign currency risk

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)

Swaps - Hedging Other - Credit Default

CREDIT DEFAULT SWAP VERIZON COMMUNICATIONS Pay 0.97%	VERIZON COMMUNICATIONS - 92344XAB5, 92344SAJ9	D 1.....	CREDIT.....	MORGAN STANLEY.....	.02/29/2008	.03/20/2014	.01/19/2010	SALE.....	0	..20,000,000	(0.97).....	0	0	(384,074)	0	0	337,041	0	0	(384,074)	0	0	CR1.....
CREDIT DEFAULT SWAP VERIZON COMMUNICATIONS Pay 1.09%	VERIZON COMMUNICATIONS - 92344SAP5	D 1.....	CREDIT.....	MORGAN STANLEY.....	.03/10/2008	.06/20/2013	.05/10/2010	SALE.....	0	..10,000,000	(1.09).....	0	0	(136,520)	0	0	201,405	0	0	(136,520)	0	0	CR1.....
CREDIT DEFAULT SWAP CITIZENS COMMUNICATIONS CO Pay 3.2%	CITIZENS COMMUNICATIONS CO - 35906AAE8	D 5.....	CREDIT.....	JP MORGAN.....	.06/11/2008	.09/20/2013	.4/28/2010	SALE.....	0	..5,000,000	(3.2).....	0	0	(195,753)	0	0	117,011	0	0	(195,753)	0	0	CR1.....
CREDIT DEFAULT SWAP ERAC USA FINANCE Pay 6.0%	ERAC USA FINANCE - 26882PBE1	D 1.....	CREDIT.....	JP MORGAN.....	.10/21/2008	.12/20/2013	.12/07/2010	SALE.....	0	..5,000,000	(6.0).....	0	0	(1,127,617)	0	0	1,023,369	0	0	(1,127,617)	0	0	CR1.....
CREDIT DEFAULT SWAP ERAC USA FINANCE Pay 6.35%	ERAC USA FINANCE - 26882PBE1	D 1.....	CREDIT.....	GOLDMAN SACHS.....	.10/28/2008	.12/20/2013	.02/19/2010	SALE.....	0	..5,000,000	(6.35).....	0	0	(1,126,509)	0	0	1,090,930	0	0	(1,126,509)	0	0	CR1.....
CREDIT DEFAULT SWAP ERAC USA FINANCE Pay 6.25%	ERAC USA FINANCE - 26882PBE1	D 1.....	CREDIT.....	GOLDMAN SACHS.....	.10/30/2008	.12/20/2013	.02/19/2010	SALE.....	0	..5,000,000	(6.25).....	0	0	(1,107,167)	0	0	1,071,679	0	0	(1,107,167)	0	0	CR1.....
CREDIT DEFAULT SWAP ERAC USA FINANCE Pay 6.0%	ERAC USA FINANCE - 26882PBE1	D 1.....	CREDIT.....	JP MORGAN.....	.10/30/2008	.12/20/2013	.05/05/2010	SALE.....	0	..5,000,000	(6.0).....	0	0	(1,101,346)	0	0	1,023,369	0	0	(1,101,346)	0	0	CR1.....
CREDIT DEFAULT SWAP ERAC USA FINANCE Pay 6.45%	ERAC USA FINANCE - 26882PBE1	D 1.....	CREDIT.....	GOLDMAN SACHS.....	.02/04/2009	.03/20/2014	.02/19/2010	SALE.....	0	..3,000,000	(6.45).....	0	0	(719,189)	0	0	697,607	0	0	(719,189)	0	0	CR1.....
CREDIT DEFAULT SWAP ERAC USA FINANCE Pay 6.5%	ERAC USA FINANCE - 26882PBE1	D 1.....	CREDIT.....	BARCLAYS CAPITAL PLC	.02/10/2009	.03/20/2014	.02/19/2010	SALE.....	0	..5,000,000	(6.5).....	0	0	(1,208,850)	0	0	1,150,206	0	0	(1,208,850)	0	0	CR1.....
CREDIT DEFAULT SWAP ERAC USA FINANCE Pay 6.4%	ERAC USA FINANCE - 26882PBE1	D 1.....	CREDIT.....	GOLDMAN SACHS.....	.02/11/2009	.03/20/2014	.02/19/2010	SALE.....	0	..8,000,000	(6.4).....	0	0	(1,901,516)	0	0	1,844,036	0	0	(1,901,516)	0	0	CR1.....
CREDIT DEFAULT SWAP EMBARQ CORPORATION Pay 0.97%	EMBARQ CORPORATION - 29078EAA3	D 1.....	CREDIT.....	JP MORGAN.....	.02/19/2009	.03/20/2014	.05/20/2010	SALE.....	0	..5,000,000	(0.97).....	0	0	51,918	0	0	78,167	0	0	51,918	0	0	CR1.....
CREDIT DEFAULT SWAP EMBARQ CORPORATION Pay 1.0%	EMBARQ CORPORATION - 29078EAA3	D 1.....	CREDIT.....	GOLDMAN SACHS.....	.02/19/2009	.03/20/2014	.07/27/2010	SALE.....	0	..10,000,000	(1.0).....	0	0	71,112	0	0	170,128	0	0	71,112	0	0	CR1.....
CREDIT DEFAULT SWAP SPRINT NEXTEL CORPORATION Pay 5.0%	SPRINT NEXTEL CORPORATION - 852060AT9	D 1.....	CREDIT.....	DEUTSCHE BANK.....	.04/20/2009	.06/20/2014	.04/28/2010	SALE.....	0	..10,000,000	(5.0).....	0	0	(700,707)	0	0	522,132	0	0	(700,707)	0	0	CR1.....

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization) Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
0929999	Total-Swaps-Hedging Other-Credit Default												0	(9,586,219)		0	XXX	9,327,080		0	(9,586,219)		0	XXX
0969999	Total-Swaps-Hedging Other												0	(9,586,219)		0	XXX	9,327,080		0	(9,586,219)		0	XXX
1169999	Total-Swaps-Credit Default												0	(9,586,219)		0	XXX	9,327,080		0	(9,586,219)		0	XXX
1209999	Total-Swaps												0	(9,586,219)		0	XXX	9,327,080		0	(9,586,219)		0	XXX

Forwards - Hedging Other

SHORT CAD - 1.035	HEDGE 57632XAW3 EXPOSURE	D1	CURRENCY JP MORGAN		01/06/2010	03/08/2010	03/04/2010	SALE		950,725	1.035				(3,318)										FX1
SHORT CAD - 1.03149	HEDGE 57632XAW3 EXPOSURE	D1	CURRENCY JP MORGAN		04/13/2010	05/05/2010	04/13/2010	SALE		247,215	1.03149				(7,360)										FX1
SHORT CAD - 1.03149	HEDGE 57632XAW3 EXPOSURE	D1	CURRENCY JP MORGAN		04/21/2010	05/05/2010	04/21/2010	SALE		102,764	1.03149				(3,431)										FX1
SHORT CAD - 1.03149	HEDGE 57632XAW3 EXPOSURE	D1	CURRENCY JP MORGAN		03/04/2010	05/05/2010	05/03/2010	SALE		603,981	1.03149				(10,721)										FX1
SHORT EURO - 0.743594	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		03/29/2010	06/18/2010	06/16/2010	SALE		2,161,126	0.743594				183,873										FX1
SHORT EURO - 0.735889	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		04/13/2010	06/18/2010	06/16/2010	SALE		82,349	0.735889				7,787										FX1
SHORT CAD - 1.0135	HEDGE CAD EXPOSURE	D1	CURRENCY JP MORGAN		05/03/2010	06/18/2010	06/14/2010	SALE		527,874	1.0135				9,362										FX1
SHORT EURO - 0.818806	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		05/18/2010	06/18/2010	06/16/2010	SALE		935,508	0.818806				(6,978)										FX1
SHORT GBP - 0.697798	HEDGE GBP EXPOSURE	D1	CURRENCY JP MORGAN		05/18/2010	06/18/2010	06/16/2010	SALE		503,011	0.697798				(16,820)										FX1
SHORT CAD - 1.0135	HEDGE CAD EXPOSURE	D1	CURRENCY JP MORGAN		05/24/2010	06/18/2010	05/24/2010	SALE		46,374	1.0135				2,138										FX1
SHORT GBP - 0.697798	HEDGE GBP EXPOSURE	D1	CURRENCY JP MORGAN		05/24/2010	06/18/2010	05/24/2010	SALE		27,229	0.697798				(186)										FX1
SHORT EURO - 0.812334	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		06/16/2010	08/20/2010	08/17/2010	SALE		1,969,632	0.812334				(91,520)										FX1
SHORT GBP - 0.675183	HEDGE GBP EXPOSURE	D1	CURRENCY JP MORGAN		06/16/2010	08/20/2010	08/17/2010	SALE		567,264	0.675183				(29,686)										FX1
SHORT EURO - 0.77717	HEDGE E3323298 EXPOSURE	D1	CURRENCY JP MORGAN		07/22/2010	08/27/2010	08/26/2010	SALE		2,573,440	0.77717				31,824										FX1
SHORT EURO - 0.776398	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		08/17/2010	10/22/2010	10/22/2010	SALE		2,063,376	0.776398				(180,065)										FX1
SHORT GBP - 0.641849	HEDGE GBP EXPOSURE	D1	CURRENCY JP MORGAN		08/17/2010	10/22/2010	10/22/2010	SALE		588,924	0.641849				(16,254)										FX1
SHORT EURO - 0.786957	HEDGE E3323298 EXPOSURE	D1	CURRENCY JP MORGAN		08/26/2010	09/27/2010	09/23/2010	SALE		2,541,434	0.786957				(128,566)										FX1
SHORT EURO - 0.749137	HEDGE E3323298 EXPOSURE	D1	CURRENCY JP MORGAN		09/23/2010	10/27/2010	10/26/2010	SALE		2,669,740	0.749137				(105,060)										FX1
SHORT EURO - 0.714592	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		12/07/2010	12/24/2010	12/07/2010	SALE		471,598	0.714592				23,192										FX1
SHORT GBP - 0.624941	HEDGE GBP EXPOSURE	D1	CURRENCY JP MORGAN		10/15/2010	12/24/2010	12/15/2010	SALE		622,458	0.624941				15,229										FX1
SHORT EURO - 0.720357	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		11/01/2010	12/24/2010	12/14/2010	SALE		120,773	0.720357				4,106										FX1
SHORT GBP - 0.63593	HEDGE GBP EXPOSURE	D1	CURRENCY JP MORGAN		12/06/2010	12/24/2010	12/15/2010	SALE		48,748	0.63593				357										FX1
SHORT EURO - 0.714592	HEDGE EURO EXPOSURE	D1	CURRENCY JP MORGAN		10/15/2010	12/24/2010	12/14/2010	SALE		1,771,640	0.714592				73,934										FX1

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Hedged Item(s)	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium (Received)	Current Year Initial Cost of Premium (Received)	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Amortization) Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (a)
SHORT EURO -0.767201....	HEDGE B58KDV9 EXPOSURE	D1.....	CURRENCY	JP MORGAN.....	11/30/2010	01/03/2011	12/30/2010	SALE.....	0	2,606,880	0.767201.....	0	0	(46,120)	0	0	0	0	0	0	0	0	0	FX1.....
SHORT EURO -0.767201....	HEDGE B3ZBTZ6 EXPOSURE	D1.....	CURRENCY	JP MORGAN.....	11/30/2010	01/03/2011	12/30/2010	SALE.....	0	7,559,952	0.767201.....	0	0	(133,748)	0	0	0	0	0	0	0	(133,748)	0	FX1.....
1229999. Total-Forwards-Hedging Other.....														(428,030)	0	0	XXX	0	0	0	0	(428,030)	0	XXX.....
1269999. Total-Forwards.....														(428,030)	0	0	XXX	0	0	0	0	(428,030)	0	XXX.....
1409999. Total-Hedging Other.....														(10,014,249)	0	0	XXX	9,327,060	0	0	0	(10,014,249)	0	XXX.....
1449999. TOTAL.....														(10,014,249)	0	0	XXX	9,327,060	0	0	0	(10,014,249)	0	XXX.....

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	CR1	Economic reduction of credit risk
	FX1	Economic reduction of foreign currency risk

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Change in Variation Margin			19	20
Ticker Symbol	Number of Contracts	Notioal Amount	Description	Description of Hedged Item(s)	Schedule/ Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	15	16	17	18	Hedge Effectiveness at Inception and at Year-end (a)
														Cumulative	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	

NONE

NONE

NONE

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	0	

Broker Name		Net Cash Deposits
Brokers		
.....		0
Total Net Cash Deposits.....		0

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19
															16	17	18	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Hedged Item(s)	Schedule/Exhibit Identifier	Type(s) of Risk	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Book/ Adjusted Carrying Value at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjusted Basis of Hedged Item in Current Year	Deferred	Hedge Effectiveness at Inception and at Termination (a)
Short Futures																		
Hedging Other																		
FVH0.....(250).....		(250,000).....	US 5YR NOTE (CBT) MAR 2010.....	UST 912828Z1, 912828ME7, 912828MH0.....	D 4, 5.....	INTEREST.....	.04/01/2010	CBT.....	.12/04/2009	116.1459	02/17/2010	116.6634	Sale.....	(128,750)	(128,750)	0	0	IR1.....
FVM0.....(350).....		(350,000).....	US 5YR NOTE (CBT) JUN 2010.....	UST 912828MH0, 912828MR8.....	D 5.....	INTEREST.....	.07/01/2010	CBT.....	.04/22/2010	115.2970	04/22/2010	115.1810	Sale.....	40,576	40,576	0	0	IR1.....
FVJ0.....(6230).....		(6,230,000).....	US 5YR NOTE (CBT) SEP 2010.....	BOND PORTFOLIO HEDGE.....	D 5.....	INTEREST.....	.10/01/2010	CBT.....	.08/19/2010	117.2318	08/19/2010	117.1912	Sale.....	253,001	253,001	0	0	IR1.....
FVZ0.....(600).....		(600,000).....	US 5YR NOTE (CBT) DEC 2010.....	UST 912828NV8, 912828NZ9, 912828PE4, 912828PJ3.....	D 5.....	INTEREST.....	.01/01/2011	CBT.....	.12/15/2010	119.6818	12/16/2010	119.6054	Sale.....	45,834	45,834	0	0	IR1.....
TYH0.....(400).....		(400,000).....	US 10YR NOTE (CBT) MAR 2010.....	UST 912828L14.....	D 4.....	INTEREST.....	.04/01/2010	CBT.....	.02/03/2010	117.8569	02/17/2010	118.1939	Sale.....	(134,061)	(134,061)	0	0	IR1.....
TYM0.....(1089).....		(1,089,000).....	US 10YR NOTE (CBT) JUN 2010.....	UST 912828MP2.....	D 5.....	INTEREST.....	.07/01/2010	CBT.....	.06/03/2010	117.9479	06/03/2010	117.8338	Sale.....	124,251	124,251	0	0	IR1.....
TYJ0.....(1905).....		(1,905,000).....	US 10YR NOTE (CBT) SEP 2010.....	UST 912828ND8, 912828NT3.....	D 5.....	INTEREST.....	.10/01/2010	CBT.....	.08/30/2010	122.3914	08/30/2010	122.4226	Sale.....	(59,418)	(59,418)	0	0	IR1.....
TYZ0.....(1945).....		(1,945,000).....	US 10YR NOTE FUT DEC 2010.....	UST 912828PC8.....	D 5.....	INTEREST.....	.01/01/2011	CBT.....	.12/16/2010	124.4739	12/16/2010	124.4002	Sale.....	143,394	143,394	0	0	IR1.....
USH0.....(590).....		(590,000).....	US LONG BOND (CBT) MAR 2010.....	UST 912810QC5.....	D 4.....	INTEREST.....	.04/01/2010	CBT.....	.12/04/2009	119.5881	02/17/2010	117.7292	Sale.....	1,098,213	1,098,213	0	0	IR1.....
USM0.....(1186).....		(1,186,000).....	US LONG BOND (CBT) JUN 2010.....	UST 912810QD3.....	D 5.....	INTEREST.....	.07/01/2010	CBT.....	.06/03/2010	121.2971	06/03/2010	121.3280	Sale.....	(36,663)	(36,663)	0	0	IR1.....
USU0.....(940).....		(940,000).....	US LONG BOND (CBT) SEP 2010.....	UST 912810QE1.....	D 5.....	INTEREST.....	.10/01/2010	CBT.....	.08/31/2010	129.5000	08/31/2010	129.5066	Sale.....	(6,166)	(6,166)	0	0	IR1.....
USZ0.....(1010).....		(1,010,000).....	US LONG BOND (CBT) DEC 2010.....	UST 912810QH4.....	D 5.....	INTEREST.....	.01/01/2011	CBT.....	.12/13/2010	130.6702	12/13/2010	130.5649	Sale.....	106,304	106,304	0	0	IR1.....
WNM0.....(320).....		(320,000).....	US ULTRA BOND (CBT) JUN 2010.....	UST 912810QD3.....	D 5.....	INTEREST.....	.07/01/2010	CBT.....	.05/10/2010	120.3137	05/10/2010	120.3052	Sale.....	2,730	2,730	0	0	IR1.....
WNZ0.....(200).....		(200,000).....	US ULTRA BOND (CBT) DEC 2010.....	UST 912810QK7.....	D 5.....	INTEREST.....	.01/01/2011	CBT.....	.09/20/2010	136.4283	12/02/2010	130.6336	Sale.....	1,158,950	1,158,950	0	0	IR1.....
13429999, Total-Short Futures-Hedging Other.....																		
13899999, Total-Short Futures.....																		
14099999, Total-Hedging Other.....																		
14499999, TOTAL.....																		

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	IR1	Economic reduction of interest rate risk

Broker Name	Net Cash Deposits
Brokers	

Total Net Cash Deposits.....	0

NONE

SCHEDULE DB - PART D

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Book Adjusted Carrying Value			Fair Value		11	12	
				5	6	7	8	9			10
Description Counterparty or Exchange Traded	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book Adjusted Carrying Value > 0	Contracts With Book Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts With Fair Value > 0	Contracts With Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
NAIC 1 Designation											
BARCLAYS CAPITAL PLC.....	Y.....	Y.....	(970,000)	0	(961,414)	8,586	0	(961,414)	8,586	0	0
CREDIT SUISSE.....	Y.....	Y.....	(100,000)	121,328	0	221,328	121,328	0	221,328	3,000,000	3,000,000
JP MORGAN.....	Y.....	Y.....	1,040,000	588,640	(164,146)	0	588,640	(164,146)	0	5,036,702	4,421,196
UBS.....	Y.....	Y.....	1	0	(839,786)	0	0	(839,786)	0	0	0
0299999 Total NAIC 1 Designation.....			(30,000)	709,968	(1,965,346)	229,914	709,968	(1,965,346)	229,914	8,036,702	7,421,196
0899999 Totals.....			(30,000)	709,968	(1,965,346)	229,914	709,968	(1,965,346)	229,914	8,036,702	7,421,196

Sch. DL-Pt. 1
NONE

Sch. DL-Pt. 2
NONE

2010 ALPHABETICAL INDEX -- PROPERTY & CASUALTY ANNUAL STATEMENT BLANK

Assets	2	Schedule P-Part 2H-Section 1-Other Liability-Occurrence	56
Cash Flow	5	Schedule P-Part 2H-Section 2-Other Liability-Claims-Made	56
Exhibit of Capital Gains (Losses)	12	Schedule P-Part 2I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	57
Exhibit of Net Investment Income	12	Schedule P-Part 2J-Auto Physical Damage	57
Exhibit of Nonadmitted Assets	13	Schedule P-Part 2K-Fidelity, Surety	57
Exhibit of Premiums and Losses (State Page)	19	Schedule P-Part 2L-Other (Including Credit, Accident and Health)	57
Five-Year Historical Data	17	Schedule P-Part 2M-International	57
General Interrogatories	15	Schedule P-Part 2N-Reinsurance	58
Jurat Page	1	Schedule P-Part 2O-Reinsurance	58
Liabilities, Surplus and Other Funds	3	Schedule P-Part 2P-Reinsurance	58
Notes To Financial Statements	14	Schedule P-Part 2R-Section 1-Products Liability-Occurrence	59
Overflow Page For Write-ins	97	Schedule P-Part 2R-Section 2-Products Liability-Claims-Made	59
Schedule A-Part 1	E01	Schedule P-Part 2S-Financial Guaranty/Mortgage Guaranty	59
Schedule A-Part 2	E02	Schedule P-Part 2T-Warranty	59
Schedule A-Part 3	E03	Schedule P-Part 3A-Homeowners/Farmowners	60
Schedule A-Verification Between Years	SI02	Schedule P-Part 3B-Private Passenger Auto Liability/Medical	60
Schedule B-Part 1	E04	Schedule P-Part 3C-Commercial Auto/Truck Liability/Medical	60
Schedule B-Part 2	E05	Schedule P-Part 3D-Workers' Compensation	60
Schedule B-Part 3	E06	Schedule P-Part 3E-Commercial Multiple Peril	60
Schedule B-Verification Between Years	SI02	Schedule P-Part 3F-Section 1-Medical Professional Liability-Occurrence	61
Schedule BA-Part 1	E07	Schedule P-Part 3F-Section 2-Medical Professional Liability-Claims-Made	61
Schedule BA-Part 2	E08	Schedule P-Part 3G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	61
Schedule BA-Part 3	E09	Schedule P-Part 3H-Section 1-Other Liability-Occurrence	61
Schedule BA-Verification Between Years	SI03	Schedule P-Part 3H-Section 2-Other Liability-Claims-Made	61
Schedule D-Part 1	E10	Schedule P-Part 3I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary, Theft)	62
Schedule D-Part 1A-Section 1	SI05	Schedule P-Part 3J-Auto Physical Damage	62
Schedule D-Part 1A-Section 2	SI08	Schedule P-Part 3K-Fidelity/Surety	62
Schedule D-Part 2-Section 1	E11	Schedule P-Part 3L-Other (Including Credit, Accident and Health)	62
Schedule D-Part 2-Section 2	E12	Schedule P-Part 3M-International	62
Schedule D-Part 3	E13	Schedule P-Part 3N-Reinsurance	63
Schedule D-Part 4	E14	Schedule P-Part 3O-Reinsurance	63
Schedule D-Part 5	E15	Schedule P-Part 3P-Reinsurance	63
Schedule D-Part 6-Section 1	E16	Schedule P-Part 3R-Section 1-Products Liability-Occurrence	64
Schedule D-Part 6-Section 2	E16	Schedule P-Part 3R-Section 2-Products Liability-Claims-Made	64
Schedule D-Summary By Country	SI04	Schedule P-Part 3S-Financial Guaranty/Mortgage Guaranty	64
Schedule D-Verification Between Years	SI03	Schedule P-Part 3T-Warranty	64
Schedule DA-Part 1	E17	Schedule P-Part 4A-Homeowners/Farmowners	65
Schedule DA-Verification Between Years	SI11	Schedule P-Part 4B-Private Passenger Auto Liability/Medical	65
Schedule DB-Part A-Section 1	E18	Schedule P-Part 4C-Commercial Auto/Truck Liability/Medical	65
Schedule DB-Part A-Section 2	E19	Schedule P-Part 4D-Workers' Compensation	65
Schedule DB-Part A-Verification Between Years	SI12	Schedule P-Part 4E-Commercial Multiple Peril	65
Schedule DB-Part B-Section 1	E20	Schedule P-Part 4F-Section 1-Medical Professional Liability-Occurrence	66
Schedule DB-Part B-Section 2	E21	Schedule P-Part 4F-Section 2-Medical Professional Liability-Claims-Made	66
Schedule DB-Part B-Verification Between Years	SI12	Schedule P-Part 4G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	66
Schedule DB-Part C-Section 1	SI13	Schedule P-Part 4H-Section 1-Other Liability-Occurrence	66
Schedule DB-Part C-Section 2	SI14	Schedule P-Part 4H-Section 2-Other Liability-Claims-Made	66
Schedule DB-Part D	E22	Schedule P-Part 4I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	67
Schedule DB-Verification	SI15	Schedule P-Part 4J-Auto Physical Damage	67
Schedule DL-Part 1	E23	Schedule P-Part 4K-Fidelity/Surety	67
Schedule DL-Part 2	E24	Schedule P-Part 4L-Other (Including Credit, Accident and Health)	67
Schedule E-Part 1-Cash	E25	Schedule P-Part 4M-International	67
Schedule E-Part 2-Cash Equivalents	E26	Schedule P-Part 4N-Reinsurance	68
Schedule E-Part 3-Special Deposits	E27	Schedule P-Part 4O-Reinsurance	68
Schedule E-Verification Between Years	SI16	Schedule P-Part 4P-Reinsurance	68
Schedule F-Part 1	20	Schedule P-Part 4R-Section 1-Products Liability-Occurrence	69
Schedule F-Part 2	21	Schedule P-Part 4R-Section 2-Products Liability-Claims-Made	69
Schedule F-Part 3	22	Schedule P-Part 4S-Financial Guaranty/Mortgage Guaranty	69
Schedule F-Part 4	23	Schedule P-Part 4T-Warranty	69
Schedule F-Part 5	24	Schedule P-Part 5A-Homeowners/Farmowners	70
Schedule F-Part 6	25	Schedule P-Part 5B-Private Passenger Auto Liability/Medical	71
Schedule F-Part 7	26	Schedule P-Part 5C-Commercial Auto/Truck Liability/Medical	72
Schedule F-Part 8	27	Schedule P-Part 5D-Workers' Compensation	73
Schedule H-Accident and Health Exhibit-Part 1	28	Schedule P-Part 5E-Commercial Multiple Peril	74
Schedule H-Accident and Health Exhibit-Part 2, Part 3 and Part 4	29	Schedule P-Part 5F-Medical Professional Liability-Claims-Made	76
Schedule H-Accident and Health Exhibit-Part 5-Health Claims	30	Schedule P-Part 5F-Medical Professional Liability-Occurrence	75
Schedule P-Part 1-Summary	31	Schedule P-Part 5H-Other Liability-Claims-Made	78
Schedule P-Part 1A-Homeowners/Farmowners	33	Schedule P-Part 5H-Other Liability-Occurrence	77
Schedule P-Part 1B-Private Passenger Auto Liability/Medical	34	Schedule P-Part 5R-Products Liability-Claims-Made	80
Schedule P-Part 1C-Commercial Auto/Truck Liability/Medical	35	Schedule P-Part 5R-Products Liability-Occurrence	79
Schedule P-Part 1D-Workers' Compensation	36	Schedule P-Part 5T-Warranty	81
Schedule P-Part 1E-Commercial Multiple Peril	37	Schedule P-Part 6C-Commercial Auto/Truck Liability/Medical	82
Schedule P-Part 1F-Section 1-Medical Professional Liability-Occurrence	38	Schedule P-Part 6D-Workers' Compensation	82
Schedule P-Part 1F-Section 2-Medical Professional Liability-Claims-Made	39	Schedule P-Part 6E-Commercial Multiple Peril	83
Schedule P-Part 1G-Special Liability (Ocean, Marine, Aircraft (All Perils), Boiler & Machinery)	40	Schedule P-Part 6H-Other Liability-Claims-Made	84
Schedule P-Part 1H-Section 1-Other Liability-Occurrence	41	Schedule P-Part 6H-Other Liability-Occurrence	83
Schedule P-Part 1H-Section 2-Other Liability-Claims-Made	42	Schedule P-Part 6M-International	84
Schedule P-Part 1I-Spec. Prop. (Fire, Allied Lines, Inland Marine, Earthquake, Burglary & Theft)	43	Schedule P-Part 6N-Reinsurance	85
Schedule P-Part 1J-Auto Physical Damage	44	Schedule P-Part 6O-Reinsurance	85
Schedule P-Part 1K-Fidelity/Surety	45	Schedule P-Part 6R-Products Liability-Claims-Made	86
Schedule P-Part 1L-Other (Including Credit, Accident and Health)	46	Schedule P-Part 6R-Products Liability-Occurrence	86
Schedule P-Part 1M-International	47	Schedule P-Part 7A-Primary Loss Sensitive Contracts	87
Schedule P-Part 1N-Reinsurance	48	Schedule P-Part 7B-Reinsurance Loss Sensitive Contracts	89
Schedule P-Part 1O-Reinsurance	49	Schedule P Interrogatories	91
Schedule P-Part 1P-Reinsurance	50	Schedule T-Exhibit of Premiums Written	92
Schedule P-Part 1R-Section 1-Products Liability-Occurrence	51	Schedule T-Part 2-Interstate Compact	93
Schedule P-Part 1R-Section 2-Products Liability-Claims-Made	52	Schedule Y-Information Concerning Activities of Insurer Members of a Holding Company Group	94
Schedule P-Part 1S-Financial Guaranty/Mortgage Guaranty	53	Schedule Y-Part 2-Summary of Insurer's Transactions With Any Affiliates	95
Schedule P-Part 1T-Warranty	54	Statement of Income	4
Schedule P-Part 2, Part 3 and Part 4 - Summary	32	Summary Investment Schedule	SI01
Schedule P-Part 2A-Homeowners/Farmowners	55	Supplemental Exhibits and Schedules Interrogatories	96
Schedule P-Part 2B-Private Passenger Auto Liability/Medical	55	Underwriting and Investment Exhibit Part 1	6
Schedule P-Part 2C-Commercial Auto/Truck Liability/Medical	55	Underwriting and Investment Exhibit Part 1A	7
Schedule P-Part 2D-Workers' Compensation	55	Underwriting and Investment Exhibit Part 1B	8
Schedule P-Part 2E-Commercial Multiple Peril	55	Underwriting and Investment Exhibit Part 2	9
Schedule P-Part 2F-Section 1-Medical Professional Liability-Occurrence	56	Underwriting and Investment Exhibit Part 2A	10
Schedule P-Part 2F-Section 2-Medical Professional Liability-Claims-Made	56	Underwriting and Investment Exhibit Part 3	11
Schedule P-Part 2G-Special Liability (Ocean Marine, Aircraft (All Perils), Boiler & Machinery)	56		