



QUARTERLY STATEMENT

As of June 30, 2009

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	State of Domicile or Port of Entry ILLINOIS	Country of Domicile US
Incorporated/Organized..... November 29, 1897	Commenced Business..... December 31, 1897	
Statutory Home Office	333 S. WABASH AVE..... CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	
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 - 28S..... CHICAGO IL 60604 (Street and Number) (City or Town, State and Zip Code)	312-822-5000 (Area Code) (Telephone Number)
Internet Web Site Address	WWW.CNA.COM	
Statutory Statement Contact	DEBRA A. RETEL (Name) DEBRA.RETEL@CNA.COM (E-Mail Address)	312-822-3874 (Area Code) (Telephone Number) (Extension) 312-822-3342 (Fax Number)
Policyowner Relations Contact	333 S. WABASH AVE.....CHICAGO.....IL.....60604 (Street and Number) (City or Town, State and Zip Code)	312-822-1634 (Area Code) (Telephone Number) (Extension)

OFFICERS

CHAIRMAN, CHIEF EXECUTIVE OFFICER & PRESIDENT..... 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
JOHN POLLARD GOLDEN	EXECUTIVE VICE PRESIDENT, INFORMATION TECHNOLOGY & CHIEF INFORMATION OFFICER
LARRY ALBERT HAEFNER	EXECUTIVE VICE PRESIDENT & CHIEF ACTUARY
D. CRAIG MENSE	EXECUTIVE VICE PRESIDENT & CHIEF FINANCIAL OFFICER
THOMAS PONTARELLI	EXECUTIVE VICE PRESIDENT & CHIEF ADMINISTRATION OFFICER
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/ JERRY FRANK SLIWA	/S/ JEFFERY CHARLES ALTON
LAWRENCE JOHN BOYSEN (Printed Name) Senior Vice President & Corporate Controller	JERRY FRANK SLIWA (Printed Name) Assistant Vice President	JEFFERY CHARLES ALTON (Printed Name) Vice President & Assistant Secretary
Subscribed and sworn to before me this __12th__ day of __AUGUST__, 2009		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

Statement for June 30, 2009 of the **CONTINENTAL CASUALTY COMPANY**

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	24,951,441,049	0	24,951,441,049	24,000,022,213
2. Stocks:				
2.1 Preferred stocks.....	453,985,836	0	453,985,836	1,254,404,795
2.2 Common stocks.....	3,139,607,724	0	3,139,607,724	3,457,138,520
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	133,661,863	0	133,661,863	136,157,067
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	2,500	0	2,500	2,500
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....36,064,876), cash equivalents (\$....1,196,963,782) and short-term investments (\$....1,239,040,815).....	2,472,069,473	0	2,472,069,473	1,733,189,669
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Other invested assets.....	1,946,997,914	0	1,946,997,914	1,846,409,227
8. Receivables for securities.....	372,835,994	0	372,835,994	305,801,600
9. Aggregate write-ins for invested assets.....	4,889,130	0	4,889,130	20,713,129
10. Subtotals, cash and invested assets (Lines 1 to 9).....	33,475,491,483	0	33,475,491,483	32,753,838,720
11. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
12. Investment income due and accrued.....	282,500,827	0	282,500,827	256,299,406
13. Premiums and considerations:				
13.1 Uncollected premiums and agents' balances in the course of collection.....	471,247,360	42,343,325	428,904,035	400,711,373
13.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....13,954,801 earned but unbilled premiums).....	733,918,822	8,626,553	725,292,269	656,032,560
13.3 Accrued retrospective premiums.....	190,993,311	9,788,400	181,204,911	229,315,760
14. Reinsurance:				
14.1 Amounts recoverable from reinsurers.....	248,282,020	0	248,282,020	267,214,054
14.2 Funds held by or deposited with reinsured companies.....	1,986,597,687	7,209,307	1,979,388,380	2,019,131,219
14.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
15. Amounts receivable relating to uninsured plans.....	0	0	0	0
16.1 Current federal and foreign income tax recoverable and interest thereon.....	507,648,672	0	507,648,672	330,304,613
16.2 Net deferred tax asset.....	2,213,861,578	846,374,492	1,367,487,086	1,556,512,237
17. Guaranty funds receivable or on deposit.....	28,969,333	0	28,969,333	39,465,248
18. Electronic data processing equipment and software.....	152,525,673	126,571,010	25,954,663	34,423,807
19. Furniture and equipment, including health care delivery assets (\$.....0).....	5,640,855	5,640,855	0	0
20. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
21. Receivables from parent, subsidiaries and affiliates.....	6,819,427	20,892	6,798,535	14,562,938
22. Health care (\$.....0) and other amounts receivable.....	305,487	0	305,487	2,927,184
23. Aggregate write-ins for other than invested assets.....	334,905,599	268,753,834	66,151,765	88,785,220
24. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 10 through 23).....	40,639,708,133	1,315,328,668	39,324,379,465	38,649,524,338
25. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
26. Total (Lines 24 and 25).....	40,639,708,133	1,315,328,668	39,324,379,465	38,649,524,338

DETAILS OF WRITE-INS				
0901. Financial futures, options and forwards.....	4,889,130	0	4,889,130	20,713,129
0902.	0	0	0	0
0903.	0	0	0	0
0998. Summary of remaining write-ins for Line 9 from overflow page.....	0	0	0	0
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9 above).....	4,889,130	0	4,889,130	20,713,129
2301. Amounts receivable under deductible and service only plans (SSAP 65).....	151,160,591	57,683,573	93,477,018	121,518,485
2302. Miscellaneous receivable.....	33,626,924	12,523,516	21,103,408	28,895,333
2303. Equities and deposits in pools and associations.....	17,571,302	0	17,571,302	17,221,041
2398. Summary of remaining write-ins for Line 23 from overflow page.....	132,546,782	198,546,745	(65,999,963)	(78,849,639)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	334,905,599	268,753,834	66,151,765	88,785,220

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,555,762,980).....	17,314,687,033	17,444,306,583
2. Reinsurance payable on paid losses and loss adjustment expenses.....	37,273,075	26,052,976
3. Loss adjustment expenses.....	2,476,379,218	2,561,827,263
4. Commissions payable, contingent commissions and other similar charges.....	57,070,789	79,744,760
5. Other expenses (excluding taxes, licenses and fees).....	934,344,195	999,005,237
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	160,686,832	174,996,881
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....165,332,498 and including warranty reserves of \$.....0).....	8,747,006,458	8,520,722,900
10. Advance premium.....	25,306,503	28,383,733
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	0	0
12. Ceded reinsurance premiums payable (net of ceding commissions).....	279,277,564	246,262,624
13. Funds held by company under reinsurance treaties.....	58,511,979	62,823,100
14. Amounts withheld or retained by company for account of others.....	1,568,211	1,679,231
15. Remittances and items not allocated.....	196,586,480	214,808,940
16. Provision for reinsurance.....	358,770,209	358,770,209
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	2,002,879	10,624,797
20. Payable for securities.....	486,325,856	86,993,722
21. Liability for amounts held under uninsured plans.....	0	0
22. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
23. Aggregate write-ins for liabilities.....	16,074,543	13,556,933
24. Total liabilities excluding protected cell liabilities (Lines 1 through 23).....	31,151,871,824	30,830,559,889
25. Protected cell liabilities.....	0	0
26. Total liabilities (Lines 24 and 25).....	31,151,871,824	30,830,559,889
27. Aggregate write-ins for special surplus funds.....	(20,258,697)	(18,572,752)
28. Common capital stock.....	35,632,565	35,632,565
29. Preferred capital stock.....	0	0
30. Aggregate write-ins for other than special surplus funds.....	0	0
31. Surplus notes.....	1,000,000,000	1,000,000,000
32. Gross paid in and contributed surplus.....	5,657,112,191	5,657,112,191
33. Unassigned funds (surplus).....	1,500,021,581	1,144,792,445
34. Less treasury stock, at cost:		
34.10.000 shares common (value included in Line 28 \$.....0).....	0	0
34.20.000 shares preferred (value included in Line 29 \$.....0).....	0	0
35. Surplus as regards policyholders (Lines 27 to 33, less 34).....	8,172,507,641	7,818,964,450
36. Totals.....	39,324,379,465	38,649,524,339

DETAILS OF WRITE-INS		
2301. Estimated future costs related to business divestitures.....	11,729,691	10,885,499
2302. Deposit type contracts.....	9,142,583	10,180,349
2303. Escheatable funds.....	4,970,979	4,568,060
2398. Summary of remaining write-ins for Line 23 from overflow page.....	(9,768,710)	(12,076,975)
2399. Totals (Lines 2301 thru 2303 plus 2398) (Line 23 above).....	16,074,543	13,556,933
2701. Special surplus fund - Allstate retroactive reinsurance ceded.....	1,955,562	3,638,635
2702. Special surplus fund - Seaworthy retroactive reinsurance ceded.....	68,433	71,305
2703. Special surplus fund - CNA Surety retroactive reinsurance ceded.....	(22,282,692)	(22,282,692)
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	(20,258,697)	(18,572,752)
3001.	0	0
3002.	0	0
3003.	0	0
3098. Summary of remaining write-ins for Line 30 from overflow page.....	0	0
3099. Totals (Lines 3001 thru 3003 plus 3098) (Line 30 above).....	0	0

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

STATEMENT OF INCOME

	1	2	3
	Current Year	Prior Year	Prior Year Ended
	to Date	to Date	December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....2,094,978,866).....	1,937,226,309	2,097,178,940	3,731,917,128
1.2 Assumed..... (written \$.....1,902,527,943).....	1,761,751,995	1,648,379,216	3,744,276,357
1.3 Ceded..... (written \$.....965,034,801).....	964,750,956	957,861,983	1,927,743,581
1.4 Net..... (written \$.....3,032,472,008).....	2,734,227,348	2,787,696,172	5,548,449,903
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,717,086,204):			
2.1 Direct.....	1,234,693,289	1,350,040,502	2,642,980,328
2.2 Assumed.....	866,328,117	1,072,935,018	2,481,944,303
2.3 Ceded.....	525,494,580	588,326,825	1,243,560,507
2.4 Net.....	1,575,526,826	1,834,648,695	3,881,364,125
3. Loss adjustment expenses incurred.....	539,586,734	499,572,050	945,568,562
4. Other underwriting expenses incurred.....	937,031,193	862,935,997	1,781,103,089
5. Aggregate write-ins for underwriting deductions.....	16,066	277,462	299,548
6. Total underwriting deductions (Lines 2 through 5).....	3,052,160,819	3,197,434,204	6,608,335,324
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(317,933,471)	(409,738,032)	(1,059,885,421)
INVESTMENT INCOME			
9. Net investment income earned.....	731,205,915	819,885,064	2,351,313,165
10. Net realized capital gains (losses) less capital gains tax of \$.....(168,473,281).....	(685,167,527)	(146,935,059)	(942,480,012)
11. Net investment gain (loss) (Lines 9 + 10).....	46,038,388	672,950,005	1,408,833,153
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,113,561 amount charged off \$.....2,376,613).....	(1,263,052)	(32,341,530)	6,119,705
13. Finance and service charges not included in premiums.....	2,751,149	2,835,236	5,779,655
14. Aggregate write-ins for miscellaneous income.....	54,380,873	24,166,350	126,205,539
15. Total other income (Lines 12 through 14).....	55,868,970	(5,339,944)	138,104,899
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	(216,026,113)	257,872,029	487,052,631
17. Dividends to policyholders.....	7,066,691	6,969,296	12,563,345
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	(223,092,804)	250,902,733	474,489,286
19. Federal and foreign income taxes incurred.....	55,855,240	100,449,907	15,027,229
20. Net income (Line 18 minus Line 19) (to Line 22).....	(278,948,044)	150,452,826	459,462,057
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,818,964,450	8,348,013,192	8,348,013,192
22. Net income (from Line 20).....	(278,948,044)	150,452,826	459,462,057
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....366,806,757.....	397,795,822	(363,914,269)	(1,938,918,725)
25. Change in net unrealized foreign exchange capital gain (loss).....	13,375,433	(8,165,150)	(53,887,940)
26. Change in net deferred income tax.....	71,957,445	21,147,218	158,900,636
27. Change in nonadmitted assets.....	149,362,533	(201,321,827)	68,859,946
28. Change in provision for reinsurance.....	0	0	101,881,611
29. Change in surplus notes.....	0	0	1,000,000,000
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	(3,650,225)	(3,650,225)
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	(496,350,295)	315,552,224
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	0	(197,094,276)	(197,094,276)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	(217)	(440,154,049)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	353,543,191	(1,098,896,215)	(529,048,741)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	8,172,507,641	7,249,116,976	7,818,964,450
DETAILS OF WRITE-INS			
0501. North Carolina reinsurance facility recoupment - underwriting.....	16,066	277,462	299,548
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	16,066	277,462	299,548
1401. Funds held interest income (expense).....	40,982,162	39,896,157	83,798,359
1402. Change in estimated reserve for current and future uncollectible receivables.....	13,869,646	(19,091,892)	38,681,724
1403. Seaworthy retroactive reinsurance reserve development - ceded.....	(2,873)	46,359	66,786
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(468,062)	3,315,726	3,658,670
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	54,380,873	24,166,350	126,205,539
3701. Pension additional minimum liability in excess of unrecognized prior service cost.....	0	(217)	(434,982,449)
3702. SERP additional minimum liability in excess of unrecognized prior service cost.....	0	0	(5,171,600)
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	(217)	(440,154,049)

Statement for June 30, 2009 of the **CONTINENTAL CASUALTY COMPANY**

CASH FLOW

	1 Current Year to Date	2 Prior Year Ended December 31
CASH FROM OPERATIONS		
1. Premiums collected net of reinsurance.....	2,945,468,740	5,895,520,337
2. Net investment income.....	643,467,290	2,234,022,433
3. Miscellaneous income.....	55,868,970	138,104,899
4. Total (Lines 1 through 3).....	3,644,805,000	8,267,647,669
5. Benefit and loss related payments.....	1,633,624,403	3,813,526,825
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,653,231,186	2,573,879,731
8. Dividends paid to policyholders.....	7,066,691	12,563,345
9. Federal and foreign income taxes paid (recovered) net of \$.....(130,781) tax on capital gains (losses).....	64,726,018	182,348,563
10. Total (Lines 5 through 9).....	3,358,648,297	6,582,318,464
11. Net cash from operations (Line 4 minus Line 10).....	286,156,703	1,685,329,205
CASH FROM INVESTMENTS		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds.....	10,928,554,502	36,307,000,387
12.2 Stocks.....	215,790,770	248,505,071
12.3 Mortgage loans.....	0	0
12.4 Real estate.....	0	0
12.5 Other invested assets.....	84,015,933	156,539,319
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	2,186,046	11,224,299
12.7 Miscellaneous proceeds.....	399,332,134	15,663,067
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	11,629,879,386	36,738,932,143
13. Cost of investments acquired (long-term only):		
13.1 Bonds.....	11,127,756,877	38,092,506,234
13.2 Stocks.....	23,554,669	576,440,818
13.3 Mortgage loans.....	0	0
13.4 Real estate.....	1,756,589	5,952,327
13.5 Other invested assets.....	85,665,873	376,961,564
13.6 Miscellaneous applications.....	67,034,394	517,620,328
13.7 Total investments acquired (Lines 13.1 to 13.6).....	11,305,768,402	39,569,481,271
14. Net increase (decrease) in contract loans and premium notes.....	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	324,110,984	(2,830,549,128)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	0	1,000,000,000
16.2 Capital and paid in surplus, less treasury stock.....	0	311,901,999
16.3 Borrowed funds.....	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0
16.5 Dividends to stockholders.....	0	197,094,276
16.6 Other cash provided (applied).....	128,612,116	(377,441,569)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	128,612,116	737,366,155
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	738,879,804	(407,853,768)
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	1,733,189,669	2,141,043,437
19.2 End of period (Line 18 plus Line 19.1).....	2,472,069,473	1,733,189,669
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 Non cash invested assets exchanged for other non cash invested assets.....	480,355,190	539,149,097
20.0002 Asset category reclass.....	771,041,708	9,493,960

NOTES TO FINANCIAL STATEMENTS

PROPERTY

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NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Continental Casualty Company ("Company" or "CCC") have been prepared in conformity with accounting practices prescribed or permitted by the State of Illinois ("Illinois") and the National Association of Insurance Commissioners ("NAIC"). In the opinion of management, these financial statements include all adjustments (consisting of normal recurring accruals) that are necessary for the fair presentation of the statutory financial position, results of operations and cash flows.

Illinois requires its domiciled insurance companies to prepare statutory basis financial statements in accordance with the NAIC Accounting Practices and Procedures Manual ("NAIC SAP"), subject to any deviations prescribed or permitted by Illinois.

The Company has been granted a permitted accounting practice, which differs from NAIC SAP, relating to the accounting for deferred income taxes. Under Statement of Statutory Accounting Principles ("SSAP") No. 10 - *Income Taxes*, the amount of deferred tax assets that are admissible is limited to, among other things, the lesser of those that will be realized within one year of the balance sheet date or 10% of adjusted statutory capital and surplus. The permitted accounting practice expands this limit to those deferred tax assets that will be realized within three years of the balance sheet date or 25% of adjusted statutory capital and surplus. The permitted practice was granted effective December 31, 2008, and will remain in effect through September 30, 2009.

A reconciliation of the Company's net income and surplus between NAIC SAP and practices prescribed and permitted by the state of Illinois is shown below.

(in millions)	June 30, 2009	December 31, 2008
Net Income, state basis	\$ (279)	\$ 459
State prescribed practice	-	-
State permitted practice	-	-
Net Income, NAIC SAP	\$ (279)	\$ 459
Statutory Surplus, state basis	\$ 8,173	\$ 7,819
State prescribed practice	-	-
State permitted practice	(626)	(733)
Statutory Surplus, NAIC SAP	\$ 7,547	\$ 7,086

If CCC had not used the above prescribed and permitted practices that differ from the NAIC basis of accounting, a risk-based capital regulatory event would not have been triggered.

B. Use of Estimates in the Preparation of the Financial Statements

No significant change.

C. Accounting Policies

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans

No significant change.

B. Troubled Debt Restructuring for Creditors

No significant change.

C. Reverse Mortgages

No significant change.

NOTES TO FINANCIAL STATEMENTS

D. Loan-backed Securities

No significant change.

E. Repurchase Agreements

Please refer to Note 16A - Financial Instruments with Off-balance Sheet Risk.

F. Real Estate

No significant change.

G. Low-Income Housing Tax Credits

No significant change.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

A. Details for those Greater than 10% of Admitted Assets

The Company has no investments in joint ventures, partnerships and limited liability companies that exceed 10% of its admitted assets.

B. Write downs for Impairments

Apollo Investment Fund IV, L.P.

The fund makes debt and equity investments in public and private companies.

The fund is currently in the liquidation process and has a limited investment horizon. The remaining portfolio companies have been adversely impacted by the overall economic conditions and continuing disruption in the capital markets. A meaningful recovery in the valuation of the limited partnership is not probable because of these factors.

An impairment of \$5.1 million was recorded at June 30, 2009, to adjust the book value to the then current market value of \$4.2 million, as determined by the partnership.

Five Mile Capital SIF Co-Investment Vehicle I, L.P.

The fund is a single-purpose limited partnership whose sole investment is a private equity stake in Capmark, which was formerly known as GMAC Commercial Holdings Corporation.

The fund's investment in Capmark began to deteriorate during the course of 2008 and into 2009 as a result of various credit factors in the broader capital markets. Capmark's business operations and commercial lending activities have been directly affected by these economic factors.

An impairment of \$14.4 million was recorded at June 30, 2009, to adjust the book value to the then current market value of \$1, as determined by the partnership.

Five Mile Capital Structured Income Fund L.P.

The fund has an objective to invest in the purchase, origination, restructuring, sale, and financing of mortgage loans, consumer receivables, and other financial assets.

The fund's portfolio companies have been adversely impacted by the deteriorating economic conditions and disruption in the capital marketplace. The tightening in the credit markets has made it difficult to access financing and provide new sources of liquidity. Any potential recovery in valuation is uncertain given these factors.

An impairment of \$12.6 million was recorded at June 30, 2009, to adjust the book value to the then current market value of \$7.1 million, as determined by the partnership.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

Note 10 - Information Concerning Parent, Subsidiaries and Affiliates

A. Nature of Relationship

No significant change.

NOTES TO FINANCIAL STATEMENTS

B & C. Detail of Transactions

During 2009, the Company received the following dividend from a Bermuda insurance subsidiary which represented previously undistributed earnings of the affiliate:

Date	From	Amount
June 23, 2009	North Rock Insurance Company Limited	\$ 25,000,000

D. Amounts Due to/from Related Parties

The Company has the following amounts receivable from and payable to related parties. Related party balances are generally settled monthly and generally include activity from the previous month. Related party balances that are greater than ninety days overdue are non-admitted and recorded as a direct charge to unassigned surplus. The total amount of related party balances that are non-admitted as of June 30, 2009, is \$20,892.

Related Party	Receivable From
The Continental Insurance Company	\$ 5,679,078
CNA ClaimPlus, Inc.	238,871
CNA National Warranty Corporation	216,252
CNA Financial Corporation	209,006
CNA Surety Corporation	172,664
Balances less than \$100,000	303,556
Total Intercompany Receivable	\$ 6,819,427

Related Party	Payable To
Continental Assurance Company	\$ 1,659,580
1897 Corporation	268,888
Balances less than \$100,000	74,411
Total Intercompany Payable	\$ 2,002,879

E. Guarantees or Contingencies for Related Parties

The Company and its wholly owned subsidiary, Continental Assurance Company ("CAC") are parties to a Corporate Guarantee whereby CCC agrees to cause CAC to have sufficient cash for the timely payment of claims under certain insurance policies or contracts issued by CAC so long as CAC is owned directly or indirectly by CNA Financial Corporation ("CNAF"). The Company does not believe that a payment is likely under this guarantee.

The Company executed a Deed of Guarantee, effective January 24, 2002, to support the financial strength of its United Kingdom affiliates, CNA Insurance Company Limited ("CICL"), CNA Insurance Company (Europe) Limited ("CIE"), and Maritime Insurance Company Limited (collectively "CNA Europe") to maintain a Standard & Poor's rating at the same level as the rating assigned to the Company. This Deed of Guarantee covers all CNA Europe insurance or reinsurance policies with effective dates on or prior to December 31, 2009. The Company does not believe that a payment is likely under this guarantee.

In connection with the 2002 sale of its subsidiary, CNA Re Management Company Limited ("CNA Re"), the Company was obligated to transfer to itself or another affiliate all shares and obligations with respect to a corporate joint venture investment of CNA Re. CNA Europe Holdings Limited ("CEHL"), an affiliate of the Company, assumed such shares and obligations. In consideration for assuming these obligations, the Company agrees to reimburse CEHL for any disbursements that it makes resulting from these obligations and to indemnify CEHL from and against any liability whatsoever that it might incur as a result of assuming these liabilities. The agreement has no termination date and will continue in effect as long as CEHL continues to have obligations related to its shareholding in this corporate joint venture, not expected to extend beyond the year 2016. On August 7, 2008, CEHL transferred its obligations related to its shareholding in this corporate joint venture to CICL. As such, CICL has replaced CEHL as the beneficiary of this indemnification.

Also related to the 2002 sale of CNA Re, CEHL, at the Company's request, executed a Deed of Substitution of Principal Employer and Amendment and Removal of Trustee, dated October 31, 2002, pursuant to which CEHL became the New Principal Employer of The CNA Re Management Company Limited Retirement Benefits Plan (1977) (the "Scheme") replacing CNA Re, which was removed as the Old Principal Employer of the Scheme. Through a letter agreement dated November 3, 2005, in consideration for CEHL assuming the obligations of New Principal Employer of the Scheme, the Company agreed to indemnify CEHL for any disbursements that CEHL made as New Principal Employer of the Scheme. Through a Deed of Amendment and Substitution of Principal Employer, dated July 10, 2008, CICL became the New Principal Employer of the Scheme, replacing CEHL, which was removed as the Old Principal Employer of the Scheme. As such, CICL has replaced CEHL as the beneficiary of this indemnification.

The Company has a contingent liability to fund capital up to a maximum of \$350 million to its insurance affiliates formerly comprising The Continental Insurance Company Pool ("Former CIC Pool") to enable the Former CIC Pool to maintain capital at a prudent level. The agreement is subject to termination by the Company upon regulatory order or the achievement by the pool of a stand alone rating of A- by the Standard and Poor's Corporation.

NOTES TO FINANCIAL STATEMENTS

F. Management, Service Contracts, Cost Sharing Arrangements

No significant change.

G. Nature of Control Relationship

No significant change.

H. Deduction from Value of Upstream Parent Owned

No significant change.

I. Details of Investments in Affiliates

Subsidiary	Percentage of Ownership	Valuation
American Casualty Company of Reading, Pennsylvania	100	3ii A
CNA ClaimPlus, Inc.	100	3ii C
CNA Europe Holdings Limited	72.72	3ii E
CNA Investor Services, Inc.	100	3ii C
CNA National Warranty Corporation	100	3ii C
CNA Real Estate Services, Inc.	100	3ii C
CNA Realty Corporation	100	3ii C
CNA Surety Corporation	60.14	3i
EG Company	100	3ii C
Los Lunas Center, Inc.	100	3ii C
Foothill & Mountain Center, Inc.	100	3ii C
Columbia Casualty Company	100	3ii A
Continental Assurance Company	100	3ii A
National Fire Insurance Company of Hartford	100	3ii A
North Rock Insurance Company Limited	100	3ii D
CNA Aseguradora de Riesgo de Trabajo SA	98	3ii D
The Continental Insurance Company ("CIC")	100	3ii A
Transportation Insurance Company	100	3ii A

As of June 30, 2009, CIC had \$3,546.9 million of admitted assets, \$2,199.5 million of liabilities and (\$118.1) million in net income.

J. Write down for Impairments of Investments in Subsidiary, Controlled and Affiliated Companies

No significant change.

K. Investment in a Foreign Insurance Subsidiary Calculation

No significant change.

L. Investment in a Downstream Non-insurance Holding Company

CCC utilizes the look-through approach in valuing its investment in CEHL, an affiliate of CCC, at \$227.5 million.

CEHL's financial statements are not audited. Therefore, CCC has limited the value of its investment in CEHL to the value contained in the audited financial statements of CICL, an entity owned by CEHL, including adjustments required by SSAP No. 97 - Investments in Subsidiary, Controlled, and Affiliated Entities, A Replacement of SSAP No. 88 ("SSAP No. 97"). This investment is valued in accordance with paragraphs 17 through 20 of SSAP No. 97. All liabilities commitments, contingencies, guarantees or obligations of CEHL, which are required to be recorded as liabilities, commitments, contingencies, guarantees or obligations under applicable accounting guidance, are reflected in CCC's determination of the carrying value of the investment in CEHL, if not already recorded in the financial statements of CEHL.

Note 11 - Debt

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 12 - Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

Based on pension trust investment performance in 2008, the Company's expenses for pension and postretirement plans were approximately \$24 million for the six months ended June 30, 2009, as compared with a benefit of \$7 million for the year ended December 31, 2008.

		Six months ended June 30, 2009	
		Pension Benefits	Postretirement Benefits
6. Components of net periodic benefit cost			
a. Service cost	\$	7,352,947	\$ 914,659
b. Interest cost		73,886,625	3,485,820
c. Expected return on plan assets		(68,980,150)	-
d. Amortization of unrecognized transition obligation or transition asset		(132,327)	797,000
e. Amount of recognized gains and losses		9,756,711	1,491,470
f. Amount of prior service cost recognized		(391,740)	(4,046,885)
g. Amount of gain or loss recognized due to a settlement or curtailment		232,268	-
h. Total net periodic benefit cost	\$	21,724,334	\$ 2,642,064

Note 13 - Capital and Surplus, Stockholders' Dividend Restrictions and Quasi-Reorganizations

A. Outstanding Shares

No significant change.

B. Dividend Rate of Preferred Stock

No significant change.

C. Stockholder Dividend Restrictions

As an Illinois property and casualty insurer and a member of an insurance holding company system, the maximum amount of dividends which can be paid by the Company to shareholders without prior approval of the Director of Insurance is the greater of (a) 10% of the policyholder surplus as of December 31, 2008, or (b) the Company's net income for the 12-month period ended December 31, 2008, subject to a 12 consecutive-month restriction. All dividends must be paid out of earned surplus, which is unassigned funds excluding unrealized capital gains.

As of June 30, 2009, the Company is in a positive earned surplus position, thereby enabling the Company to pay approximately \$403 million of dividend payments during 2009 that would not be subject to the Illinois Department of Insurance's ("the Department") prior approval.

Dividends to shareholders are declared and paid as determined by the Board of Directors.

D. Dates and Amounts of Dividends Paid

No significant change.

E. Policyholder Dividend Restrictions

The maximum amount of policyholder dividends that can be paid by insurers domiciled in Illinois is subject to restrictions relating to surplus. The amount of direct dividends that have been paid in 2009 is \$2.4 million, none of which required prior approval of the Director of Insurance. The Company has incurred \$7.1 million in net policyholder dividends in 2009.

F. Restrictions on Unassigned Funds

The unassigned surplus funds represent the undistributed interest of the parent. Total unassigned surplus at June 30, 2009, was \$1,500 million.

G. Mutual Surplus Advances

No significant change.

H. Company Stock Held for Special Purposes

No significant change.

I. Changes in Special Surplus Funds

No significant change.

NOTES TO FINANCIAL STATEMENTS

J. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented or reduced by each item below is as follows:

Unrealized gain (loss) (before tax)	\$	299,420,286
Non-admitted assets	\$	(1,315,328,668)
Provision for reinsurance	\$	(358,770,209)

K. Surplus Notes

CNAF purchased a \$1.0 billion surplus note from CCC on November 7, 2008. The surplus note has a term of 30 years and accrues interest at a rate of 10% per annum. All payments of interest and principal are subject to prior approval by the Department. Subject to the prior written approval of the Department, CCC may prepay the surplus note in whole or part at any time, so long as CCC's NAIC Authorized Control Level Risk Based Capital is in excess of 250%. Payments of interest will be made on the last business day of each quarter. Payment of principal and interest is expressly subordinated to claims of creditors and policyholders and CCC shall not issue any securities which are senior to or *pari passu* with the surplus note.

The first interest payment of \$15 million, approved by the Department, occurred on December 31, 2008. Additional interest payments of \$25 million each, also approved by the Department, occurred on March 31, 2009, and June 30, 2009. The total amount of interest paid on the surplus note to date is \$65 million. No principal has been paid to date.

L. Impact of Quasi-reorganizations

No significant change.

M. Date of Quasi-reorganizations

No significant change.

Note 14 - Contingencies

A. Contingent Commitments

The Company has entered into a limited number of guaranteed payment contracts, primarily relating to software and telecommunication services, amounting to approximately \$16 million as of June 30, 2009. Estimated future minimum payments under these contracts are \$10 million in 2009, \$3 million in 2010 and \$3 million in 2011.

The Company has committed approximately \$259 million to future capital calls from various third-party limited partnership investments (already initially funded) in exchange for an ownership interest in the related partnerships.

The Company invests in multiple bank loan participations as part of its overall investment strategy and has committed to additional future purchases and sales. The purchases and sales of these investments are recorded on the dates that the legal agreements are finalized and cash settlement is made. As of June 30, 2009, the Company had commitments to purchase \$197 million, and commitments to sell \$148 million, of various bank loan participations. When loan participation purchases are settled and recorded they may contain both funded and unfunded amounts. An unfunded loan represents an obligation by the Company to provide additional amounts under the terms of the loan participation. The funded portions are reflected on the Balance Sheet, while any unfunded amounts are not recorded until a draw is made under the loan facility. As of June 30, 2009, the Company had obligations on unfunded bank loan participations in the amount of \$2 million.

In the course of selling business entities and assets to third parties, the Company and certain of its subsidiaries have agreed to indemnify purchasers for losses arising out of breaches of representation and warranties with respect to the business entities or assets being sold, including, in certain cases, losses arising from undisclosed liabilities or certain named litigation. Such indemnification provisions generally survive for periods ranging from nine months following the applicable closing date to the expiration of the relevant statutes of limitation. As of June 30, 2009, the aggregate amount of quantifiable indemnification agreements in effect for sales of business entities, assets and third party loans was \$534 million.

In addition, the Company has agreed to provide indemnification to third party purchasers for certain losses associated with sold business entities or assets that are not limited by a contractual monetary amount. As of June 30, 2009, the Company had outstanding unlimited indemnifications in connection with the sales of certain of its business entities or assets that included tax liabilities arising prior to a purchaser's ownership of an entity or asset, defects in title at the time of sale, employee claims arising prior to closing and in some cases losses arising from certain litigation and undisclosed liabilities. These indemnification agreements survive until the applicable statutes of limitation expire, or until the agreed upon contract terms expire.

B. Guaranty Fund and Other Assessments

The Company is subject to guaranty fund and other assessments by the states in which it writes business. Guaranty fund assessments should be accrued at the time of insolvencies. Other assessments are accrued either at the time of assessments or, in the case of premium based assessments, at the time the premiums are written, or, in the case of loss based assessments, at the time the losses are incurred.

The Company has accrued a liability for guaranty fund and other assessments of \$134 million and a related premium tax benefit asset of \$29 million as of June 30, 2009. These represent management's best estimates based on information received from the states in which the Company writes business and may change due to many factors including the Company's share of the ultimate cost of current insolvencies. The Company expects to pay the liability out over the next 3 years and realize the asset over the next 13 years.

NOTES TO FINANCIAL STATEMENTS

C. Gain Contingencies

No significant change.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

The Company paid the following amounts in the reporting period to settle claims related to extra contractual obligations or bad faith claims stemming from lawsuits. This claim count is reported on a per claim basis.

Description	Amount
Claims related to ECO and bad faith losses paid during the six months ended June 30, 2009	\$ 5,934,325

Number of Claims				
0-25	26-50	51-100	101-500	More than 500
X				

E. All Other Contingencies

No significant change.

Note 15 – Leases

Operating Leases

A. Lessee Leasing Arrangements

The Company maintains various non-cancelable operating lease agreements primarily for office space that expire on various dates. Rental expense for the first six months of 2009 and 2008, was approximately \$19 million and \$20 million, respectively.

At June 30, 2009, the future minimum lease payments are as follows:

Year ending December 31	Operating Leases
2010	\$ 30,986,177
2011	27,906,546
2012	24,271,468
2013	21,368,075
2014	11,678,773
Thereafter	15,191,759
Total	\$ 131,402,798

The Company is not involved in any material sale - leaseback transactions.

B. Lessor Leases

The Company is committed to various non-cancelable leases which are subleased to various tenants. The sublessee is responsible for the payment of its proportionate share of property taxes, insurance and maintenance costs related to the leased property.

Future minimum lease receipts on subleased sites under non-cancelable leasing arrangements as of June 30, 2009, are as follows:

Year ending December 31	Sublease Revenue
2010	\$ 2,593,506
2011	2,590,369
2012	2,637,573
2013	2,432,008
2014	481,565
Thereafter	-
Total	\$ 10,735,021

NOTES TO FINANCIAL STATEMENTS

Note 16 - Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

A. Financial Instruments with Off-balance Sheet Risk

Securities Lending

As of June 30, 2009, the Company had no securities on loan as part of a securities lending program.

Derivative Financial Instruments

The following table summarizes the notional amount and fair value of the Company's derivative financial instruments at June 30, 2009:

June 30, 2009 (in millions)	Contractual/ Notional Value	Estimated Fair Value	
		Asset	(Liability)
Credit Default Swaps - Purchased Protection	\$ 323	\$ 5	\$ (14)
Credit Default Swaps - Sold Protection	8		(1)
Futures Sold, Not Yet Purchased	533	-	-
Total Derivative Financial Instruments	\$ 864	\$ 5	\$ (15)

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements. For interest rate swaps, the notional value is not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements represent the maximum amount of potential loss, assuming no recovery on the underlying reference obligations. Fair value is the estimated amount that the Company would pay or receive to terminate the derivative contracts at the reporting date.

See Schedule DB for additional detail.

The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2009 and 2008 are discussed in Note 8A – Risk of the Company's 2008 Annual Statement. The accounting policies for the Company's derivative instruments are disclosed in Note 8C – Reporting Policies of the Company's 2008 Annual Statement.

The Company had credit exposure to over-the-counter contracts of \$1 million and \$4 million at June 30, 2009, and December 31, 2008, respectively.

Credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the terms of the contracts. This counterparty exposure is measured by the fair value of contracts with a positive fair value at the reporting date reduced by the effect, if any, of master netting agreements. In addition, the Company mitigates the risk of counterparty non-performance by using multiple counterparties and by monitoring their creditworthiness.

The Company's policy for requiring collateral is discussed in Note 8A – Risk of the Company's 2008 Annual Statement. In general, the collateral pledged by the Company is in the custody of a counterparty. The Company uses master netting agreements for over-the-counter derivative transactions. These agreements permit either party to net payments due for transactions covered by agreements. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. As of June 30, 2009, counterparties pledged \$1 million to the Company and the Company pledged \$4 million in cash to counterparties. As of December 31, 2008, counterparties pledged \$6 million in cash to the Company and the Company pledged \$58 million in cash to counterparties.

B. Financial Instruments with Concentrations of Credit Risk

No significant change.

Note 17 - Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales

No significant change.

B. Transfers and Servicing of Financial Assets

Please refer to Note 16A - Financial Instruments with Off-balance Sheet Risk.

C. Wash Sales

1. In the course of the Company's portfolio management, securities or other assets may be sold and acquired within 30 days of the sale date to enhance the Company's investment performance.

NOTES TO FINANCIAL STATEMENTS

2. The details by NAIC designation 3 or below of securities or other assets sold between April 01, 2009, and June 30, 2009, and acquired within 30 days of the sale date are:

	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain / (Loss)
Bonds:				
a. NAIC 3	1	\$ 10,757,939	\$ 10,756,035	\$ (407,173)
b. NAIC 4	10	\$ 20,599,913	\$ 22,459,648	\$ 526,127
c. NAIC 5	4	\$ 11,517,705	\$ 9,996,627	\$ (989,541)
d. NAIC 6	2	\$ 1,129,545	\$ 1,090,000	\$ 602,955
Preferred Stock:				
e. NAIC P/RP3	0	\$ -	\$ -	\$ -
f. NAIC P/RP4	0	\$ -	\$ -	\$ -
g. NAIC P/RP5	0	\$ -	\$ -	\$ -
h. NAIC P/RP6	0	\$ -	\$ -	\$ -

Note 18 - Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

No significant change.

Note 19 - Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

No significant change.

Note 20 - Other Items

A. *Extraordinary Items*

No significant change.

B. *Troubled Debt Restructuring for Debtors*

No significant change.

C. *Other Disclosures*

Impairment of Investments

Net realized investment losses in the statement of income for the six months ended June 30, 2009, included other-than-temporary impairment ("OTTI") losses of \$969 million pretax, recorded primarily in the asset-backed bonds, corporate and other taxable bonds, and non-redeemable preferred stock sectors.

Group Long Term Care (GLTC) Reserves

At the time initial pricing and reserving assumptions were established in regards to GLTC business, there was no actual claim experience on which to rely given the newness of the product. Over time, as this product has matured, actual claims experience has emerged very favorably relative to the assumptions made. The Company's conservative assumptions for voluntary lapse rates, mortality and discount rates, have resulted in a significant margin in our statutory reserve adequacy testing. As a result of this extremely favorable adequacy, the GLTC statutory reserves being carried in CCC were reduced by approximately \$161 million in the first quarter of 2009 as CCC was carrying reserves well above the minimum required per the Illinois Insurance Code and Illinois Administrative Code.

D. *Uncollectible Premiums Receivable*

No significant change.

E. *Business Interruption Insurance Recoveries*

No significant change.

F. *State Transferable Tax Credits*

No significant change.

G. *Sub-prime Mortgage Related Risk Exposure*

1. Definition of Sub-prime exposure

The sub-prime lending sector, also referred to as B-paper, near-prime or second chance lending, is the sector of the mortgage lending industry which lends to borrowers who do not qualify for prime market interest rates because of poor or insufficient credit history. The term also refers to mortgage-backed securities that cannot be sold on the primary market, including loans on certain types of investment property and to certain types of self-employed individuals.

NOTES TO FINANCIAL STATEMENTS

The Company evaluates its sub-prime exposure using several rules focusing primarily on asset classes including residential mortgage-backed securities, collateralized mortgage obligations, commercial mortgage-backed securities, asset-backed securities, collateralized debt obligations and limited partnerships. Within asset classes, the Company further analyzes those collateral types most commonly associated with sub-prime exposure such as residential class B and C and home equity loans. The Company considers residential mortgages that have been issued by governmental sponsored entities such as Government National Mortgage Association (“GNMA”), Federal National Mortgage Association (“FNMA”) and Federal Home Loan Mortgage Corporation (“FHLMC”) as not consistent with risks associated with sub-prime loans. For non-agency issued securities, the Company evaluates the underlying collateral to determine its sub-prime exposure. For collateral types such as whole loans, the Company further evaluates lower level statistics including loan-to-value ratios and FICO scores. At a minimum, the Company reports exposures to sub-prime loans consistent with the collateral defined by each investment’s offering documents. The Company additionally may report sub-prime exposures if it has the ability to make a determination that collateral would not meet the risk characteristics of prime loans. Because the Company does not directly invest in sub-prime loans, specific analysis is performed on the deal structure, level of seniority, loan originators and other indicators which may be available in the offering documents. The analysis and modeling that is done prior to purchasing the security also is an essential part of mitigating investment risk.

As of June 30, 2009, \$135 million of net unrealized losses were related to sub-prime investments. For the period ended June 30, 2009, the Company reported \$245 million of OTTI losses on its sub-prime investments.

- 2. Direct exposure through investments in subprime mortgage loans.

No significant change.

- 3. Direct exposure through other investments.

As of June 30, 2009, the Company had the following sub-prime exposure through investments other than mortgage loans.

	Actual Cost	Book/Adjusted Carrying Value	Fair Value	OTTI (Losses) Recognized to Date (including prior years)
Residential mortgage-backed securities	\$ 388,702,904	\$ 381,513,585	\$ 258,003,584	\$ (63,960,567)
Commercial mortgage-backed securities	-	-	-	-
Collateralized debt obligations		353,985	354,043	(38,883,027)
Structured securities	-	-	-	-
Mortgage related risk exposure in equity investments in SCA entities	485,729,657	523,379,489	466,471,417	(162,118,152)
Other assets	332,750	332,750	332,750	-
Total	\$ 874,765,311	\$ 905,579,809	\$ 725,161,794	\$ (264,961,746)

- 4. Underwriting exposure to sub-prime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.

No significant change.

H. FHLB Funding Agreements

No significant change.

Note 21 - Events Subsequent

No significant change.

Note 22 - Reinsurance

A. Unsecured Reinsurance Recoverable

No significant change.

B. Reinsurance Recoverables in Dispute

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Reinsurance Assumed and Ceded

No significant change.

D. Uncollectible Reinsurance

The Company has written off (on) in the current year reinsurance balances due (from the companies listed below) in the amount of \$1.9 million, which is reflected as:

Statement of Income Account	Amount
1. Losses incurred	\$ 1,916,544
2. Loss adjustment expenses incurred	-
3. Less premiums earned	-
4. Other	-
Total	\$ 1,916,544

Reinsurer	
XL Reinsurance America, Inc.	\$ 1,492,504
Transatlantic Reinsurance Company	237,677
Swiss Reinsurance America Corporation	172,548
Employers Reinsurance Corporation	114,960
Commercial Risk Reinsurance Company, Ltd.	94,144
Converium Reinsurance (NA)	19,831
PMA Capital Insurance Company	19,050
Stronghold Insurance Company, Ltd.	19,011
Berkley Insurance Company	18,543
Odyssey America Reinsurance Corporation	15,222
North Star Reinsurance Corporation	11,729
All other writeoffs/writeons under \$10,000	(12,655)
Stonewall Insurance Company	(13,226)
Syndicate #79 Janson Green Ltd.	(14,767)
Fremont Indemnity Company	(34,011)
Munich American Reinsurance Company	(224,016)
Total	\$ 1,916,544

E. Commutation of Ceded Reinsurance

The Company has reported in its year-to-date operations as a result of commutation of reinsurance with the companies listed below, amounts which are reflected as:

Statement of Income Account	Amount
1. Losses incurred	\$ 31,994
2. Loss adjustment expenses incurred	-
3. Less premiums earned	2,933
4. Other	-
Total	\$ 34,927

Reinsurer
Argonaut Insurance Company
Argonaut Midwest Insurance Company
Zurich Insurance Company
Amerinst Insurance Company Ltd.

F. Retroactive Reinsurance

No significant change.

G. Reinsurance Accounted for as a Deposit

No significant change.

Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 - Change in Incurred Losses and Loss Adjustment Expense ("LAE")

A. Reasons for Changes in Prior Year Incurred

The estimated cost of loss and LAE attributable to insured events of prior years decreased by \$27.7 million during the first six months of 2009 as shown in the chart below. Loss and LAE reserves represent management's estimates of ultimate liabilities based on currently available facts and case law. The Company regularly reviews its reserves, and any adjustments to the previously established reserves are recognized in the period that the need for such adjustments develops.

Line of business	Amount (in millions)
Other (Credit, A&H)	\$ 27.5
Commercial Auto Liability	24.7
Fidelity/Surety	17.8
Special Liability	14.1
All Other	5.8
Workers' Compensation	2.4
Other Liability - Occurrence	1.4
Medical Professional Liability	(7.1)
Commercial Multiple Peril (CMP)	(20.8)
Other Liability - Claims Made	(30.6)
Special Property	(62.9)
Total	\$ (27.7)

Below is the line of business discussion of the primary drivers of the prior year loss and LAE development:

Liability (CMP and Other Liability)

The favorable prior year development for liability coverages was the result of decreased frequency of large claims in professional liability and directors and officers in accident years 2007 and prior. Additional favorable prior year development was due to decreased frequency and severity trends related to construction defect exposures in accident years 2003 and prior.

Property (CMP and Special Property)

For property coverages, favorable development was primarily driven by claims relating to catastrophes. There were favorable settlements of several claims primarily in accident years 2005 and 2007, as well as, favorable frequency and severity on claims relating to catastrophes in accident year 2008. Additional favorable development was due to non-catastrophe related favorable loss emergence on large property coverages primarily in accident years 2007 and 2008.

Other (Credit, A&H)

The adverse prior year development is due to the unwinding of the valuation discount and strengthening of waiver of premium benefit reserves.

Note 25 - Intercompany Pooling Arrangements

CCC and certain of its U.S. affiliates are participants in an intercompany pooling arrangement whereby each participating affiliate ultimately cedes 100% of its business to CCC. Similarly, CCC also has a separate 100% pooling agreement with The Continental Insurance Company ("CIC"), whereby CIC cedes net underwriting activity, with the exception of retroactive reinsurance, to CCC on a funds held basis. The following table lists each of the pooling participants, their percentage participation in the pooled results, as well as amounts due to/from the lead entity and all participating affiliates as of June 30, 2009. These amounts are resulting from the timing of settlements between the participating affiliates and other affiliates that are not participating in the intercompany pooling agreement. These balances have been recorded on the balance sheet in the appropriate reinsurance line items.

Name of Company	NAIC Code	Participation Percentage	Amounts Due To (From)
Continental Casualty Company	20443	100%	\$ (1,213,708)
National Fire Insurance Company of Hartford	20478	0%	27,628
American Casualty Company of Reading, PA	20427	0%	997,005
Columbia Casualty Company	31127	0%	449
Valley Forge Insurance Company	20508	0%	81,154
Transportation Insurance Company	20494	0%	107,472
The Continental Insurance Company	35289	0%	(19)
The Continental Insurance Company of New Jersey	42625	0%	19

Note 26 - Structured Settlements

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 27 - Health Care Receivables

No significant change.

Note 28 - Participating Policies

No significant change.

Note 29 - Premium Deficiency Reserves

No significant change.

Note 30 - High Deductibles

A. *Recoverable Asset and Amount Netted Against Reserves*

As of June 30, 2009, the amount of reserve credit recorded for high deductibles on unpaid losses was \$1,661 million (gross of tabular discount) and \$1,633 million (net of tabular discount). The amounts recoverable as of June 30, 2009, were \$151 million. Ten percent of the unsecured recoverable and other amounts deemed uncollectible, or \$58 million, was non-admitted.

Note 31 - Discounting of Liabilities for Unpaid Losses or Unpaid LAE

No significant change.

Note 32 - Asbestos/Environmental Reserves

No significant change.

Note 33 - Subscriber Savings Accounts

No significant change.

Note 34 - Multiple Peril Crop Insurance

No significant change.

Statement for June 30, 2009 of the **CONTINENTAL CASUALTY COMPANY**

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

The restated CNA Intercompany Expense Agreement was amended effective January 1, 2009. Amendment No. 1 to the agreement details revisions to the terms by which CNA affiliates will determine, apportion and settle certain intercompany expenses and allocations.
The amendment was filed with and approved by the Illinois Department of Insurance.

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

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

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 11/18/2005.....

6.4 By what department or departments?
Illinois Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1	2	3	4	5	6	7
Affiliate Name	Location (City, State)	FRB	OCC	OTS	FDIC	SEC
CNA Investor Services, Inc.	Chicago, Illinois					Yes

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [☒] No [☐]

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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

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

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

GENERAL INTERROGATORIES

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

PART 1 - COMMON INTERROGATORIES

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$.....0

13. Amount of real estate and mortgages held in short-term investments: \$.....0

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

14.2 If yes, please complete the following:

	1	2
	Prior Year-End	Current Quarter
	Book/Adjusted Carrying Value	Book/Adjusted Carrying Value
14.21 Bonds.....	\$11,277,098	\$11,279,093
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,246,633,566	\$2,958,399,000
14.24 Short-Term Investments.....	\$105,000,000	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$162,616,097	\$167,671,793
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,525,526,761	\$3,137,349,886
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

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

1	2
Name of Custodian(s)	Custodian Address
JPMorgan Chase Bank, N.A.	227 West Monroe St., 27th Fl., Chicago, IL 60606

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

1	2	3
Name(s)	Location(s)	Complete Explanation(s)
None		

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

16.4 If yes, give full and complete information relating thereto:

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

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

1	2	3
Central Registration Depository	Name(s)	Address
None		

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

17.2 If no, list exceptions:

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

1.

If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change?
If yes, attach an explanation.

Yes [] No [X] N/A []

2.

Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured?
If yes, attach an explanation.
CCC settled partial commutations for specific treaties with Argonaut Insurance Company, Argonaut Midwest Insurance Company, and Zurich Insurance Company, resulting in a \$611,623 gain to incurred underwriting results and statutory earnings. CCC settled global commutations for specific treaties with Amerinst Insurance Company, Ltd. The CCC global commutations resulted in a \$646,550 loss to incurred underwriting results and statutory earnings.

Yes [X] No []

3.1

Have any of the reporting entity's primary reinsurance contracts been canceled?

Yes [] No [X]

3.2

If yes, give full and complete information thereto:

4.1

Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation liabilities tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero?

Yes [X] No []

4.2

If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Farmowners Multi Peril	0.0	Various.....	3,691	0	0	3,691	(1,887)	0	0	(1,887)
Homeowners Multi Peril	0.0	Various.....	14,477,763	0	0	14,477,763	(247,104)	0	0	(247,104)
Commercial Multi Peril	0.0	Various.....	93,958,289	0	0	93,958,289	(2,020,532)	0	0	(2,020,532)
Med Prof Liab (Occurence)	0.0	Various.....	114,911,806	0	0	114,911,806	(1,802,776)	0	0	(1,802,776)
Med Prof Liab (Cln Made)	0.0	Various.....	104,394,537	0	0	104,394,537	(2,246,873)	0	0	(2,246,873)
Group Accident & Health	0.0	Various.....	476,522	0	0	476,522	(30,779)	0	0	(30,779)
Workers' Compensation	0.0	Various.....	88,515,306	0	0	88,515,306	(3,136,800)	0	0	(3,136,800)
Other Liab (Occurence)	0.0	Various.....	194,888,313	0	0	194,888,313	(4,417,282)	0	0	(4,417,282)
Other Liab (Claims Made)	0.0	Various.....	29,303,077	0	0	29,303,077	(634,517)	0	0	(634,517)
Products Liab (Occurence)	0.0	Various.....	46,660,890	0	0	46,660,890	(1,411,087)	0	0	(1,411,087)
Private Passenger Auto Liab	0.0	Various.....	68,778,882	0	0	68,778,882	(1,764,914)	0	0	(1,764,914)
Commercial Auto Liability	0.0	Various.....	346,905,845	0	0	346,905,845	(8,449,401)	0	0	(8,449,401)
Auto Physical Damage	0.0	Various.....	7,918,094	0	0	7,918,094	(158,464)	0	0	(158,464)
Total.....	XXX...	XXX.....	1,111,193,015	0	0	1,111,193,015	...(26,322,416)	0	0	...(26,322,416)

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Name of Reinsurer	4 Location	5 Is Insurer Authorized? (YES or NO)
U.S. Insurers				
10863.....	75-0800628.....	Children's Insurance Company.....	Vermont.....	NO.....
06692.....	04-2299444.....	Conseco Life Insurance Company.....	Indiana.....	YES.....
30210.....	22-2853625.....	Ensurance Property and Casualty Ins. Co.....	California.....	YES.....
64017.....	750300900.....	Jefferson National Life Insurance Company.....	Texas.....	YES.....
00000.....	20-8194071.....	Providence Assurance.....	Arizona.....	NO.....
20613.....	04-1027270.....	Sparta Insurance Company.....	Massachusetts.....	YES.....
38318.....	75-1670124.....	Starr Indemnity and Liability Company.....	New York.....	YES.....
All Other Insurers				
00000.....	AA1784101.....	InterOcean Reinsurance (Ireland) Limited.....	Ireland.....	NO.....
00000.....	AA1120876.....	KX Reinsurance Co., Ltd.....	United Kingdom.....	NO.....
00000.....	AA1120855.....	Liberty Mutual Insurance Europe Limited.....	United Kingdom.....	NO.....
00000.....	AA5424101.....	LIG Insurance Company Ltd.....	South Korea.....	NO.....
00000.....	AA5420060.....	MERITZ Fire and Marine Insurance Co., Ltd.....	South Korea.....	NO.....
00000.....	98-0425202.....	Sitnal Insurance Company.....	Bermuda.....	NO.....
00000.....	AA-1340090.....	Swiss Re Frankona Rueckversicherungs.....	Germany.....	NO.....
00000.....	AA3194151.....	White Mountains (Folksamerica Reinsurance Company).....	Bermuda.....	NO.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

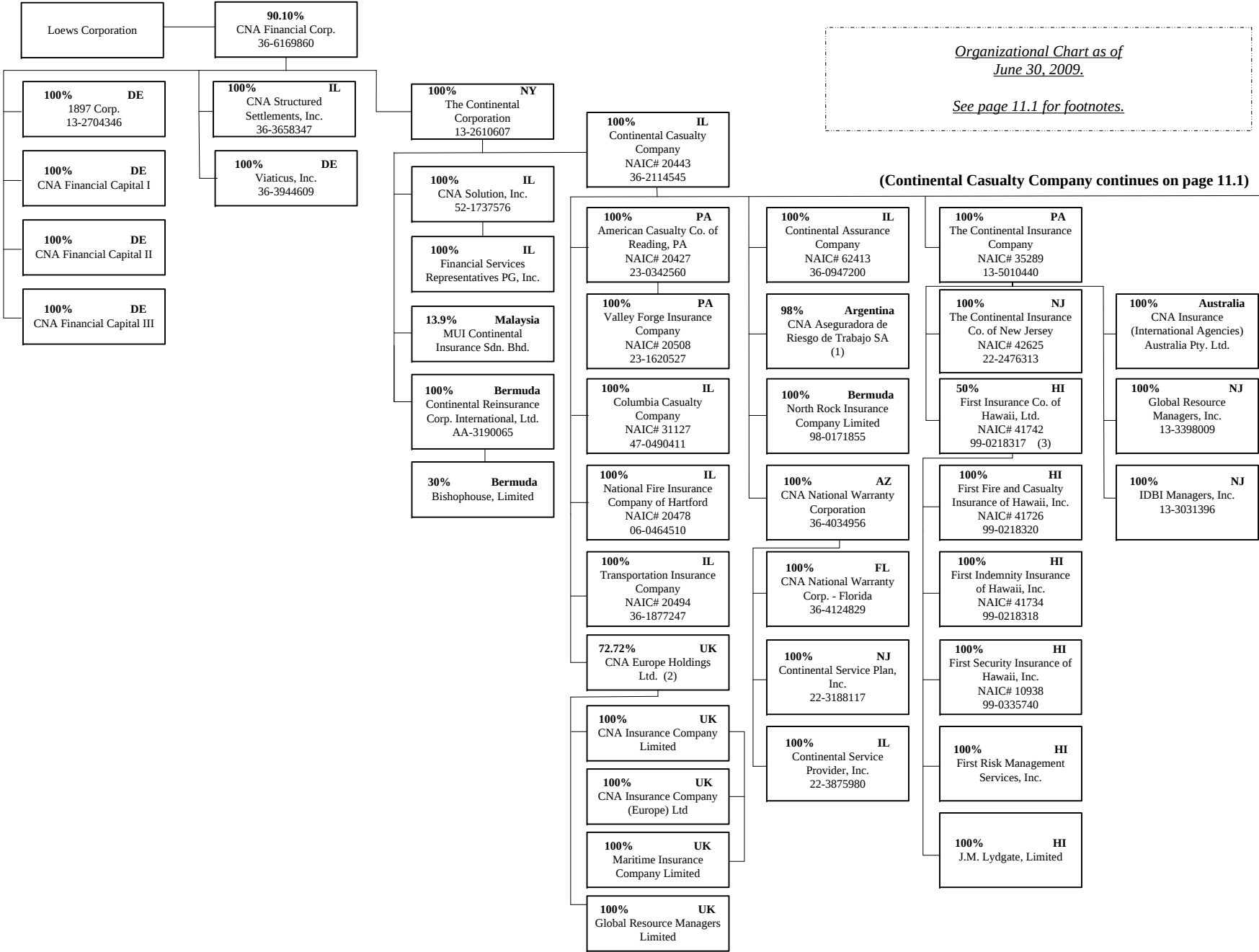
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
			2	3	4	5	6	7
States, Etc.		Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1.	Alabama.....AL	L.....	25,924,179	27,273,269	19,212,270	21,903,662	186,657,751	194,893,574
2.	Alaska.....AK	L.....	4,599,929	4,689,990	1,560,197	771,424	10,599,998	13,788,056
3.	Arizona.....AZ	L.....	28,188,503	34,421,917	17,607,835	19,118,150	101,804,809	106,017,234
4.	Arkansas.....AR	L.....	28,798,433	29,438,233	20,330,673	12,748,223	104,334,604	119,696,837
5.	California.....CA	L.....	190,282,068	206,563,869	147,157,562	133,622,907	1,071,987,087	1,168,115,815
6.	Colorado.....CO	L.....	51,486,031	64,727,635	20,795,922	17,496,444	151,660,063	119,417,217
7.	Connecticut.....CT	L.....	45,617,054	45,734,275	26,091,234	20,336,090	199,855,900	182,787,401
8.	Delaware.....DE	L.....	8,523,905	9,079,590	5,185,433	3,572,661	45,087,643	34,425,207
9.	District of Columbia.....DC	L.....	8,863,293	8,716,859	4,332,372	2,348,326	43,418,346	21,790,331
10.	Florida.....FL	L.....	129,004,512	138,463,261	88,901,335	70,453,670	627,438,964	667,714,530
11.	Georgia.....GA	L.....	59,793,082	65,105,034	30,624,982	39,563,480	264,343,752	271,105,670
12.	Hawaii.....HI	L.....	8,103,781	8,272,740	2,835,508	3,270,333	20,842,536	20,015,558
13.	Idaho.....ID	L.....	8,694,597	9,932,547	6,729,194	11,147,731	116,029,476	134,628,908
14.	Illinois.....IL	L.....	89,997,866	98,140,025	105,724,867	68,744,157	602,336,638	663,551,091
15.	Indiana.....IN	L.....	40,790,256	39,335,304	13,998,906	26,621,555	127,992,336	109,555,917
16.	Iowa.....IA	L.....	10,806,854	13,539,313	7,120,244	5,407,566	56,089,918	50,485,398
17.	Kansas.....KS	L.....	15,687,463	17,715,750	7,958,664	9,790,980	51,325,940	54,557,157
18.	Kentucky.....KY	L.....	22,909,211	26,267,268	10,860,244	17,238,679	167,145,718	161,075,368
19.	Louisiana.....LA	L.....	59,808,653	58,101,563	36,015,420	47,124,039	234,920,968	277,803,829
20.	Maine.....ME	L.....	7,670,854	8,577,012	2,672,218	7,530,042	21,782,921	28,272,062
21.	Maryland.....MD	L.....	53,929,055	56,332,131	32,918,270	25,172,933	167,851,774	174,103,312
22.	Massachusetts.....MA	L.....	48,758,248	51,850,652	24,062,346	26,219,132	232,171,844	206,449,064
23.	Michigan.....MI	L.....	55,020,167	54,765,789	34,066,728	24,738,946	184,241,499	183,355,538
24.	Minnesota.....MN	L.....	33,592,416	38,028,196	20,071,954	16,456,657	121,809,898	114,959,347
25.	Mississippi.....MS	L.....	17,076,622	20,948,011	13,122,890	13,613,306	61,149,441	70,045,596
26.	Missouri.....MO	L.....	33,942,570	37,203,386	21,807,520	17,189,579	127,164,313	110,982,796
27.	Montana.....MT	L.....	3,855,504	3,988,199	1,611,628	1,082,357	17,736,010	17,775,874
28.	Nebraska.....NE	L.....	8,324,110	10,419,306	10,247,233	4,324,200	44,702,312	53,009,337
29.	Nevada.....NV	L.....	17,713,691	18,476,175	11,872,886	12,084,804	46,747,969	54,025,508
30.	New Hampshire.....NH	L.....	6,597,707	7,678,893	3,013,765	3,800,074	27,185,840	20,447,063
31.	New Jersey.....NJ	L.....	58,650,689	66,006,880	42,884,454	63,490,580	436,160,880	480,193,834
32.	New Mexico.....NM	L.....	11,176,412	14,001,159	4,324,630	7,631,375	40,012,844	47,528,599
33.	New York.....NY	L.....	164,393,725	174,996,116	116,570,505	118,271,028	946,624,609	1,087,028,755
34.	North Carolina.....NC	L.....	35,200,771	39,016,973	26,822,825	27,665,197	150,766,328	170,213,770
35.	North Dakota.....ND	L.....	2,522,828	2,364,903	1,295,430	1,571,704	8,904,546	10,028,510
36.	Ohio.....OH	L.....	52,247,516	50,179,777	28,082,255	31,400,136	287,584,212	263,543,837
37.	Oklahoma.....OK	L.....	25,722,685	24,659,091	15,326,790	12,557,858	93,273,661	71,549,205
38.	Oregon.....OR	L.....	31,739,707	35,694,218	16,933,248	16,549,753	153,508,457	182,698,892
39.	Pennsylvania.....PA	L.....	72,582,167	74,686,690	47,651,068	43,363,176	423,330,614	460,513,657
40.	Rhode Island.....RI	L.....	5,555,432	6,047,020	2,763,359	2,732,706	23,009,455	36,544,994
41.	South Carolina.....SC	L.....	23,334,350	22,727,233	20,963,575	14,516,866	95,287,627	100,841,199
42.	South Dakota.....SD	L.....	3,459,881	3,153,711	1,249,444	2,487,016	12,915,560	11,983,045
43.	Tennessee.....TN	L.....	41,494,526	40,143,584	22,157,191	45,936,805	182,785,721	204,188,531
44.	Texas.....TX	L.....	169,869,208	158,894,104	104,042,605	66,336,933	612,916,981	546,048,470
45.	Utah.....UT	L.....	11,347,348	9,877,591	6,968,881	6,089,160	35,732,627	40,545,745
46.	Vermont.....VT	L.....	3,852,767	3,648,607	1,317,835	1,785,835	13,721,142	11,072,420
47.	Virginia.....VA	L.....	43,047,715	45,712,580	25,462,254	26,037,837	156,604,950	141,478,372
48.	Washington.....WA	L.....	39,700,362	40,273,736	29,623,664	20,758,504	179,059,840	169,386,693
49.	West Virginia.....WV	L.....	5,982,654	6,144,828	4,518,215	4,394,893	42,246,217	59,069,134
50.	Wisconsin.....WI	L.....	47,817,214	34,478,830	20,666,720	30,306,547	178,600,435	172,957,256
51.	Wyoming.....WY	L.....	2,030,972	2,261,031	1,022,023	1,296,977	6,139,855	8,085,503
52.	American Samoa.....AS	N.....	0	0	0	0	0	0
53.	Guam.....GU	N.....	434	0	0	0	0	0
54.	Puerto Rico.....PR	L.....	14,832,976	19,372,289	6,792,520	9,105,843	31,223,142	53,095,193
55.	US Virgin Islands.....VI	L.....	1,549,446	566,948	927,396	640,186	1,512,956	491,294
56.	Northern Mariana Islands.....MP	N.....	0	0	0	0	0	0
57.	Canada.....CN	L.....	102,018,242	121,351,832	34,189,771	30,288,004	413,609,937	333,781,437
58.	Aggregate Other Alien.....OT	XXX.....	488,226	701,313	934,372	996,135	8,185,576	2,637,304
59.	Totals.....	(a).....53	2,094,978,866	2,210,747,237	1,332,001,332	1,269,703,161	9,770,134,436	10,070,356,244

DETAILS OF WRITE-INS

5801.	Europe write-ins.....	XXX.....	444,746	129,112	0	768,247	2,775,120	659,006
5802.	Various alien write-ins.....	XXX.....	34,373	551,179	934,372	227,290	4,787,677	1,602,275
5803.	Asia PU.....	XXX.....	8,070	17,800	0	598	337,324	197,306
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	1,037	3,222	0	0	285,455	178,717
5899.	Totals (Lines 5801 thru 5803 + Line 5898) (Line 58 above).....	XXX.....	488,226	701,313	934,372	996,135	8,185,576	2,637,304

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

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

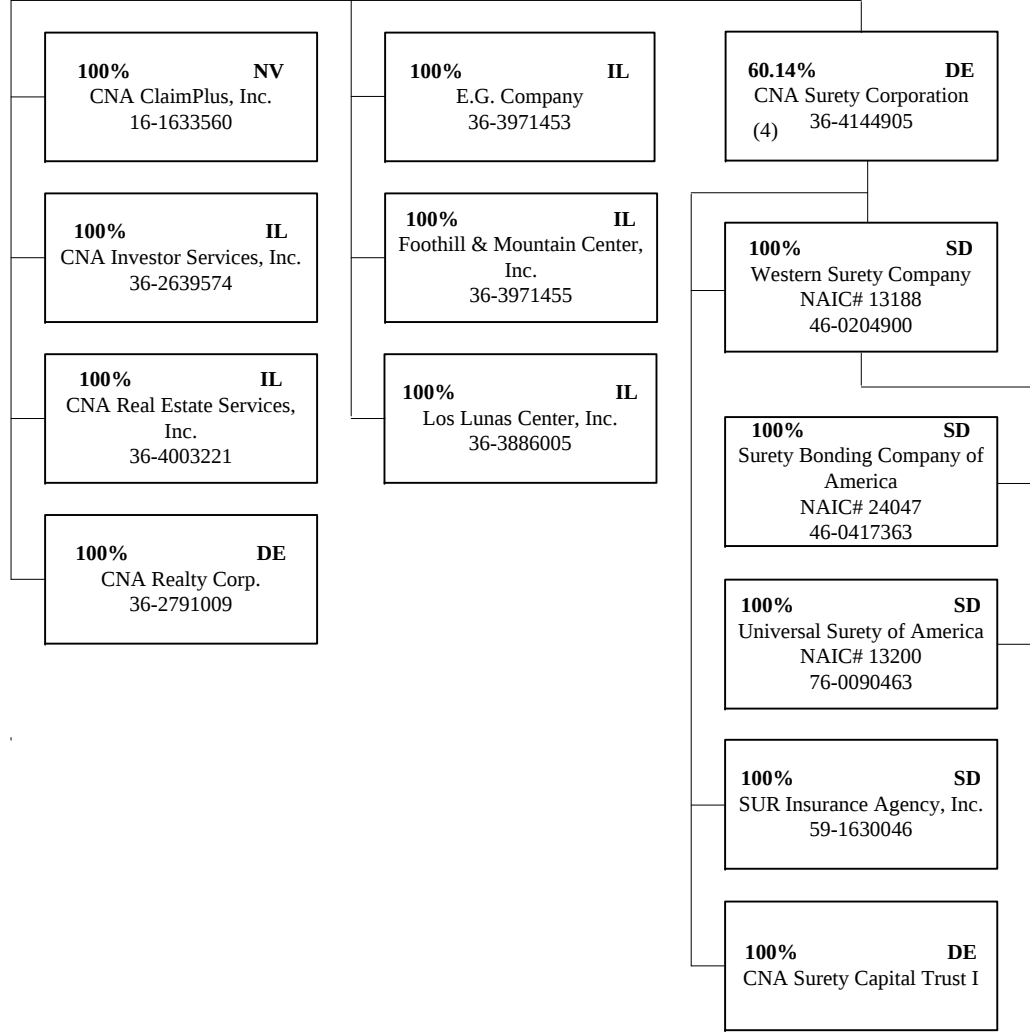


Statement for June 30, 2009 of the CONTINENTAL CASUALTY COMPANY

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

PART 1 – ORGANIZATIONAL CHART

(Continental Casualty Company continued from page 11)



Footnotes

(1) CCC owns 98% of CNA Aseguradora de Riesgo de Trabajo SA (“CNA ART”). The other 2% is owned by The Continental Insurance Company (“CIC”). CNA ART is shown only once on this chart, under the CCC occurrence.

(2) CCC owns 72.72% of CNA Europe Holdings Limited. The other 27.28% is owned by CIC. *CNA Europe Holdings Limited and its subsidiaries are shown only once on this chart, under the CCC occurrence.*

(3) CIC owns 50.0% of First Insurance Company of Hawaii, Ltd. The other 50.0% is owned by The Tokio Marine and Nichido Fire Insurance Company, Ltd., which is not an affiliate of CIC. There is no preference in voting rights.

(4) CNA Surety Corporation ownership percentages:
CCC - 60.14%
CIC - 1.84%
CNA Surety Corporation and its subsidiaries are shown only once on this chart, under the CCC occurrence.

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	180,440	493,837	273.7	20.9
2. Allied lines.....	119,750,845	24,744,728	20.7	102.2
3. Farmowners multiple peril.....	0	2,313	0.0	0.0
4. Homeowners multiple peril.....	353	799,745	226,556.7	804,492.2
5. Commercial multiple peril.....	98,595,084	71,540,228	72.6	43.2
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	50,280,378	24,550,472	48.8	34.2
9. Inland marine.....	603,766,672	422,332,608	69.9	44.6
10. Financial guaranty.....	0	(45,321)	0.0	0.0
11.1. Medical professional liability - occurrence.....	53,320	7,443,535	13,960.1	17,970.7
11.2. Medical professional liability - claims made.....	95,732,856	41,218,371	43.1	70.5
12. Earthquake.....	2,267	(22,747)	(1,003.4)	(6.4)
13. Group accident and health.....	129,678,438	16,773,866	12.9	(130.9)
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	6,565,544	209,827,768	3,195.9	(36,804.3)
16. Workers' compensation.....	43,167,458	28,758,620	66.6	101.5
17.1. Other liability-occurrence.....	152,531,897	19,851,915	13.0	45.0
17.2. Other liability-claims made.....	480,625,939	238,330,748	49.6	48.8
18.1. Products liability-occurrence.....	7,290,922	6,576,212	90.2	28.7
18.2. Products liability-claims made.....	598,073	(247,976)	(41.5)	374.2
19.1, 19.2 Private passenger auto liability.....	0	792,593	0.0	(661,301.3)
19.3, 19.4 Commercial auto liability.....	58,046,127	52,869,069	91.1	61.4
21. Auto physical damage.....	12,188,529	8,012,238	65.7	82.9
22. Aircraft (all perils).....	0	(974,943)	0.0	0.0
23. Fidelity.....	4,638,540	12,332,588	265.9	79.5
24. Surety.....	34,746,654	9,939,276	28.6	57.2
26. Burglary and theft.....	606,139	488,597	80.6	16.0
27. Boiler and machinery.....	32,683,610	34,149,873	104.5	12.3
28. Credit.....	5,496,223	4,155,026	75.6	49.5
29. International.....	0	0	0.0	0.0
30. Warranty.....	1	49	4,900.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,937,226,309	1,234,693,289	63.7	63.7
DETAILS OF WRITE-INS				
3401.	0	0	0.0	0.0
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire.....	69,781	198,088	311,275
2. Allied lines.....	71,092,403	125,334,631	125,926,307
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	190	636	60
5. Commercial multiple peril.....	49,568,189	96,280,972	111,762,365
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	32,519,897	47,658,846	53,140,851
9. Inland marine.....	301,236,186	597,939,877	592,320,905
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	71,739	81,511	19,182
11.2. Medical professional liability - claims made.....	39,889,291	115,465,263	115,681,930
12. Earthquake.....	11	1,415	373
13. Group accident and health.....	35,677,778	76,130,640	81,554,480
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	99,832,049	203,068,908	212,585,535
16. Workers' compensation.....	21,146,716	44,529,384	81,522,155
17.1. Other liability-occurrence.....	80,301,915	153,312,900	179,481,481
17.2. Other liability-claims made.....	236,311,625	490,990,253	482,696,504
18.1. Products liability-occurrence.....	3,235,416	5,157,130	5,551,721
18.2. Products liability-claims made.....	0	0	1,138,728
19.1, 19.2 Private passenger auto liability.....	0	0	0
19.3, 19.4 Commercial auto liability.....	28,771,332	52,410,089	75,453,962
21. Auto physical damage.....	3,827,197	11,436,979	13,808,718
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	2,770,301	5,183,225	4,456,181
24. Surety.....	18,112,617	34,668,636	35,250,608
26. Burglary and theft.....	411,322	780,614	495,097
27. Boiler and machinery.....	16,199,324	31,010,697	32,217,958
28. Credit.....	2,137,828	3,338,123	5,370,862
29. International.....	0	0	0
30. Warranty.....	49	49	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	1,043,183,156	2,094,978,866	2,210,747,237
DETAILS OF WRITE-INS			
3401.	0	0	0
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2009 Loss and LAE Payments on Claims Reported as of Prior Year-End	2009 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2009 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2006 + Prior.....	7,246,291	6,338,225	13,584,516	1,148,748	7,734	1,156,482	6,604,169	35,188	5,830,697	12,470,055	506,626	(464,606)	42,020
2. 2007.....	1,109,803	1,557,542	2,667,346	338,273	7,046	345,319	1,000,046	21,883	1,268,761	2,290,690	228,515	(259,852)	(31,337)
3. Subtotals 2007 + Prior.....	8,356,095	7,895,767	16,251,862	1,487,021	14,780	1,501,801	7,604,215	57,071	7,099,458	14,760,744	735,141	(724,458)	10,683
4. 2008.....	1,112,662	2,641,611	3,754,273	551,406	30,385	581,791	1,150,025	62,422	1,921,654	3,134,102	588,770	(627,150)	(38,380)
5. Subtotals 2008 + Prior.....	9,468,757	10,537,379	20,006,135	2,038,427	45,164	2,083,592	8,754,241	119,493	9,021,113	17,894,846	1,323,911	(1,351,608)	(27,697)
6. 2009.....	XXX.....	XXX.....	XXX.....	XXX.....	266,180	266,180	XXX.....	375,940	1,520,279	1,896,220	XXX.....	XXX.....	XXX.....
7. Totals.....	9,468,757	10,537,379	20,006,135	2,038,427	311,345	2,349,772	8,754,241	495,434	10,541,392	19,791,066	1,323,911	(1,351,608)	(27,697)
8. Prior Year-End's Surplus As Regards Policyholders	7,818,964										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1.14.0 %	2.(12.8)%	3.(0.1)%
											Col. 13, Line 7 Line 8		
											4.(0.4)%		

Statement for June 30, 2009 of the CONTINENTAL CASUALTY COMPANY

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1.
2.
3.

Bar Code:



Statement for June 30, 2009 of the CONTINENTAL CASUALTY COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2304. Deposit type contracts.....	9,217,496	0	9,217,496	10,172,981
2305. Other miscellaneous assets.....	26,627	0	26,627	76,173
2306. Expense receivable from Hartford.....	197	0	197	15,136
2307. Estimated reserve for uncollectible receivables.....	(75,244,283)	0	(75,244,283)	(89,113,929)
2308. Prepaid expenses.....	188,809,344	188,809,344	0	0
2309. Other assets non-admitted.....	9,736,084	9,736,084	0	0
2310. Expense recoverable from Allstate.....	1,317	1,317	0	0
2397. Summary of remaining write-ins for Line 23.....	132,546,782	198,546,745	(65,999,963)	(78,849,639)

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2304. Deferred investment gain.....	1,299,232	1,301,833
2305. Expense payable to Swiss Re.....	55,271	231,340
2306. Retroactive reinsurance reserve ceded - Seaworthy.....	(36,060)	(49,346)
2307. Retroactive reinsurance reserve ceded - Allstate.....	(1,955,560)	(3,638,633)
2308. Retroactive reinsurance reserve ceded - CNA Surety.....	(9,131,593)	(9,922,169)
2397. Summary of remaining write-ins for Line 23.....	(9,768,710)	(12,076,975)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Miscellaneous profit and (loss) items.....	(15,388)	2,918,501	5,383,072
1405. Allstate retroactive reinsurance reserve development - ceded.....	(224,529)	(49,459)	(3,137,829)
1406. Fines and penalties of regulatory authorities.....	(228,145)	(84,830)	(503,087)
1407. CNA Surety retroactive reinsurance reserve development.....	0	0	1,385,000
1408. Miscellaneous tax interest and refunds.....	0	531,514	531,514
1497. Summary of remaining write-ins for Line 14.....	(468,062)	3,315,726	3,658,670

Additional Write-ins for Schedule T:

	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
States, Etc.							
5804. South America write-ins.....	XXX.....	1,037	3,222	0	0	285,455	178,717
5897. Summary of remaining write-ins for Line 58 from overflow.....	XXX.....	1,037	3,222	0	0	285,455	178,717

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	136,159,567	138,374,832
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	1,756,589	5,952,327
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	4,251,793	8,167,592
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	133,664,363	136,159,567
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	133,664,363	136,159,567

SCHEDULE B - VERIFICATION

Mortgage Loans

	1	2
	Year to Date	Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,861,165,707	2,094,890,630
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	201,464,122
2.2 Additional investment made after acquisition.....	92,233,851	175,497,443
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	3,253	5,088
5. Unrealized valuation increase (decrease).....	173,682,020	(425,839,962)
6. Total gain (loss) on disposals.....	(6,567,978)	0
7. Deduct amounts received on disposals.....	84,015,933	156,539,319
8. Deduct amortization of premium and depreciation.....	57,015	0
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	89,445,991	28,312,293
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,946,997,914	1,861,165,707
12. Deduct total nonadmitted amounts.....	0	14,756,480
13. Statement value at end of current period (Line 11 minus Line 12).....	1,946,997,914	1,846,409,227

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1	2
	Year to Date	Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	28,711,565,528	29,971,332,821
2. Cost of bonds and stocks acquired.....	12,387,449,296	39,217,590,110
3. Accrual of discount.....	76,547,201	114,762,095
4. Unrealized valuation increase (decrease).....	539,731,017	(2,116,245,611)
5. Total gain (loss) on disposals.....	105,861,492	105,269,782
6. Deduct consideration for bonds and stocks disposed of.....	12,395,742,170	37,104,148,515
7. Deduct amortization of premium.....	8,635,989	21,947,482
8. Total foreign exchange change in book/adjusted carrying value.....	7,302,931	(96,013,194)
9. Deduct current year's other than temporary impairment recognized.....	879,044,697	1,359,034,478
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	28,545,034,609	28,711,565,528
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	28,545,034,609	28,711,565,528

SCHEDULE D - PART 1B

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

Q5102

	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. Class 1 (a).....	18,424,094,106	17,098,817,270	16,699,864,913	(635,272,202)	18,424,094,106	18,187,774,261	0	18,479,725,771
2. Class 2 (a).....	5,602,798,836	1,274,797,258	523,981,124	96,746,979	5,602,798,836	6,450,361,949	0	4,854,246,765
3. Class 3 (a).....	1,137,322,710	135,554,868	516,110,453	330,164,460	1,137,322,710	1,086,931,585	0	1,236,182,668
4. Class 4 (a).....	868,200,839	204,443,886	249,734,949	197,804,643	868,200,839	1,020,714,419	0	847,442,886
5. Class 5 (a).....	419,575,395	41,872,677	138,746,566	197,807,268	419,575,395	520,508,774	0	238,340,886
6. Class 6 (a).....	127,642,706	12,298,373	41,389,614	22,603,193	127,642,706	121,154,658	0	44,324,053
7. Total Bonds.....	26,579,634,592	18,767,784,329	18,169,827,616	209,854,340	26,579,634,592	27,387,445,646	0	25,700,263,028
PREFERRED STOCK								
8. Class 1.....	115,369,100	0	0	48,616,300	115,369,100	163,985,400	0	374,919,544
9. Class 2.....	195,753,495	0	0	34,244,411	195,753,495	229,997,906	0	761,970,691
10. Class 3.....	101,121,885	0	25,293,550	(68,007,960)	101,121,885	7,820,375	0	77,828,090
11. Class 4.....	21,858,200	0	66,269,060	96,092,015	21,858,200	51,681,155	0	38,808,405
12. Class 5.....	500,000	0	0	0	500,000	500,000	0	377,998
13. Class 6.....	401,000	0	400,000	0	401,000	1,000	0	500,067
14. Total Preferred Stock.....	435,003,680	0	91,962,610	110,944,766	435,003,680	453,985,836	0	1,254,404,795
15. Total Bonds and Preferred Stock.....	27,014,638,272	18,767,784,329	18,261,790,226	320,799,106	27,014,638,272	27,841,431,482	0	26,954,667,823

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....2,534,896; NAIC 6 \$.....0.

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999. Totals.....	1,239,040,815	XXX	1,268,059,220	2,338,883	713,115

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,407,237,212	521,550,009
2. Cost of short-term investments acquired.....	8,573,370,163	14,551,553,161
3. Accrual of discount.....	3,135,644	16,723,768
4. Unrealized valuation increase (decrease).....	1,183,784	(1,183,784)
5. Total gain (loss) on disposals.....	2,114,454	10,851,645
6. Deduct consideration received on disposals.....	8,771,920,180	13,637,501,863
7. Deduct amortization of premium.....	474,606	(733,178)
8. Total foreign exchange change in book/adjusted carrying value.....	24,510,184	(55,429,265)
9. Deduct current year's other than temporary impairment recognized.....	115,839	59,636
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,239,040,815	1,407,237,212
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,239,040,815	1,407,237,212

SCHEDULE DB - PART F - SECTION 1

Replicated (Synthetic) Assets Open

Replicated (Synthetic) Asset					Components of the Replicated (Synthetic) Asset						
1 Replication RSAT Number	2 Description	3 NAIC Designation or Other Description	4 Statement Value	5 Fair Value	Derivative Instruments Open		Cash Instrument(s) Held				
					6 Description	7 Fair Value	8 CUSIP	9 Description	10 Statement Value	11 Fair Value	12 NAIC Designation or Other Description
Replicated Assets Open											
90320LD*5.....	Asset Backed Bond w/Credit Default Swap 06/20/2012.....	1	2,794,654	3,016,071	Credit Default Swap, rcv premium 06/20/2012.....	(205,048)	69363Y AC 5	Public Service New Hampshire Funding LLC.....	2,999,702	3,221,119	1FE.....
031652C*9.....	Municipal Bond w/Credit Default Swap 06/20/2013.....	1	2,308,271	1,929,800	Credit Default Swap, rcv premium 06/20/2013.....	(262,850)	452143 CP 3	IL Sports Facs-Cabs.....	2,571,121	2,192,650	1FE.....
9999999. Total.....			5,102,925	4,945,871	XXX.....	(467,898)	XXX.....	XXX.....	5,570,823	5,413,769	XXX.....

SCHEDULE DB - PART F - SECTION 2

Reconciliation of Replicated (Synthetic) Assets Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replicated (Synthetic) Assets Statement Value	3 Number of Positions	4 Total Replicated (Synthetic) Assets Statement Value	5 Number of Positions	6 Total Replicated (Synthetic) Assets Statement Value	7 Number of Positions	8 Total Replicated (Synthetic) Assets Statement Value	9 Number of Positions	10 Total Replicated (Synthetic) Assets Statement Value
1. Beginning Inventory.....	8	52,650,866	6	31,423,170	0	0	0	0	8	52,650,866
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	1,048,410	XXX	77,819	XXX	0	XXX	0	XXX	1,126,228
4. Less: Closed or Disposed of Transactions.....	2	17,438,472	4	26,398,063	0	0	0	0	6	43,836,535
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	4,837,634	XXX	0	XXX	0	XXX	0	XXX	4,837,634
7. Ending inventory.....	6	31,423,170	2	5,102,925	0	0	0	0	2	5,102,925

Statement for June 30, 2009 of the

CONTINENTAL CASUALTY COMPANY

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	293,003,603	1,566,164,771
2. Cost of cash equivalents acquired.....	27,139,763,751	58,335,489,094
3. Accrual of discount.....	1,124,015	32,726,074
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	71,592	432,290
6. Deduct consideration received on disposals.....	26,241,706,476	59,641,808,627
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	4,707,581	0
9. Deduct current year's other than temporary impairment recognized.....	284	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	1,196,963,782	293,003,603
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	1,196,963,782	293,003,603

Sch. A-Part 2
NONE

Sch. A-Part 3
NONE

Sch. B-Part 2
NONE

Sch. B-Part 3
NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	3	4	Name of Vendor or General Partner	NAIC Desig- nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
		City	State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	FIVE MILE CAPITAL PARTNERS II.....	STAMFORD.....	CT.....	SCFFI GP LLC.....		02/28/2007	7	0	4,400,000	0	16,000,000	2.9
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0	4,400,000	0	16,000,000	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	CLARITY PARTNERS II.....	BEVERLY HILLS.....	CA.....	RADAR REINFRANK GEN PAR II, LLC.....		11/21/2007	3	0	48,426	0	6,973,346	14.6
	JAM SPECIAL OPPORTUNITIES FUND II.....	NEW YORK.....	NY.....	JAM MANAGERS, LLC.....		11/12/2008	3	0	2,250,000	0	9,750,000	52.1
	LINX PARTNERS II.....	ATLANTA.....	GA.....	LINX PARTNERS, LLC.....		12/02/2005	3	0	140,000	0	4,702,444	6.4
	LS POWER EQUITY PARTNERS II.....	EAST BRUNSWICK.....	NJ.....	LS POWER PARTNERS II, LP.....		02/02/2007	3	0	100,000	0	6,585,383	0.6
	MISTRAL EQUITY PARTNERS.....	NEW YORK.....	NY.....	MISTRAL EQUITY GENERAL PARTNER, LLC.....		10/05/2007	3	0	1,133,312	0	0	6.8
	MOELIS CAPITAL PARTNERS OPPORTUNITY FUND I.....	LOS ANGELES.....	CA.....	MOELIS & COMPANY HOLDINGS, LLC.....		11/06/2007	3	0	4,099,450	0	40,824,724	7.7
	SPO PARTNERS II.....	MILL VALLEY.....	CA.....	SPO PARTNERS & CO.....		12/11/2001	5	0	70,306	0	0	2.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	7,841,494	0	68,835,897	...XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	GTIS BRAZIL REAL ESTATE FUND.....	NEW YORK.....	NY.....	GOLDENTREE INSITE PARTNERS.....		05/06/2008	10	0	253,901	0	6,913,979	36.4
	GTIS REAL ESTATE OPPORTUNITIES FUND 1.....	NEW YORK.....	NY.....	GOLDENTREE INSITE PARTNERS.....		08/31/2007	10	0	2,470,404	0	18,649,758	9.7
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	2,724,305	0	25,563,737	...XXX.....
3999999. Subtotal - Unaffiliated.....								0	14,965,799	0	110,399,634	...XXX.....
4199999. Totals.....								0	14,965,799	0	110,399,634	...XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
CUSIP Identification	Name or Description	3	4	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9	10	11	12	13	14	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investmen Income
		City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	TCW CRESCENT/MACH I PARTNE	NEW YORK.....	NY..	CRESCENT MACH I GP.....	12/17/1993	06/30/2009	24,039	0	0	0	0	0	0	24,039	24,039	0	0	0	331,516
	TCW LEVERAGED INCOME TRUS	LOS ANGELES...	CA..	TCW LINC FUND.....	03/25/1997	06/17/2009	0	0	0	0	0	0	0	0	0	0	0	0	214,235
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								24,039	0	0	0	0	0	24,039	24,039	0	0	0	545,751
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	APOLLO INVESTMENT FUND VI...	PURCHASE.....	NY..	APOLLO ADVISORS VI LP...	05/10/2006	06/02/2009	29,111	0	0	0	0	0	0	29,111	29,111	0	0	0	0
	CLARITY PRIMECO HOLDINGS...	BEVERLY HILLS	CA..	CLARITY PARTNERS, LP.....	10/24/2001	4/2/20009.	1	0	0	0	0	0	0	1	1	0	0	0	7,590
	FRONTPOINT JAPAN SMALL/MID...	GREENWICH.....	CT..	FRONTPOINT PARTNERS, L...	02/01/2007	06/11/2009	0	0	0	0	0	0	0	0	0	0	0	0	798
	HOLOWESKO GLOBAL FUND.....	PRINCETON.....	NJ..	TEMPLETON CAPITAL ADVIS...	02/01/2001	04/02/2009	15,812,720	0	0	0	0	0	0	15,812,720	15,812,720	0	0	0	8,187,280
	KODIAK FUNDING.....	ARLINGTON.....	VA..	KODIAK FUNDING COMPAN...	12/14/2005	05/26/2009	0	0	0	0	0	0	0	0	0	0	0	0	10,000
	LINX CIMARRON ENERGY CO-INV...	ATLANTA.....	GA..	LINX PARTNERS, LLC.....	08/17/2007	04/13/2009	0	0	0	0	0	0	0	0	0	0	0	0	16,119
	LINX PARTNERS (Q).....	ATLANTA.....	GA..	LINX PARTNERS, LLC.....	09/21/2000	04/27/2009	0	0	0	0	0	0	0	0	0	0	0	0	63,236
	LS POWER EQUITY PARTNERS II...	EAST BRUNSWIC...	NJ..	LS POWER PARTNERS II, LP...	02/02/2007	06/22/2009	53,121	0	0	0	0	0	0	53,121	53,121	0	0	0	0
	MISTRAL EQUITY PARTNERS.....	NEW YORK.....	NY..	MISTRAL EQUITY GENERAL...	10/05/2007	04/21/2009	90,895	0	0	0	0	0	0	90,895	90,895	0	0	0	0
	PWB VALUE PARTNERS.....	SCOTTSDALE...	AZ..	BLAVIN & COMPANY, INC....	01/02/2001	04/08/2009	28,000,000	0	0	0	0	0	0	28,000,000	28,000,000	0	0	0	4,378,503
	RENAISSANCE INSTITUTIONAL E...	NEW YORK.....	NY..	R.M. RENAISSANCE MANAG...	11/01/2006	04/30/2008	0	0	0	0	0	0	0	0	0	0	0	0	8,435
	ROCKER PARTNERS.....	NEW YORK.....	NY..	DAVID A. ROCKER.....	08/31/1999	04/21/2009	0	0	0	0	0	0	0	0	0	0	0	0	141,177
	ZEPHYR NEW JAPAN FUND.....	NEW YORK.....	NY..	ZEPHYR NEW JAPAN GENE...	12/18/2006	04/15/2009	10,050,000	0	0	0	0	0	0	10,050,000	10,050,000	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								54,035,848	0	0	0	0	0	54,035,848	54,035,848	0	0	0	12,813,138
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	HUDSON'S BAY TRADING COMPA	PURCHASE.....	NY..	NRDC L&T B LLC.....	07/11/2008	06/08/2009	0	0	0	0	0	0	0	0	0	0	0	0	738,930
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	0	0	0	0	0	0	0	0	0	0	738,930

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Surplus Debentures - Unaffiliated																			
591560 AA 5	METLIFE CAPITAL TRUST IV.....	NEW YORK.....	NY.	DEUTSCHE BANK SECURITI	12/05/2007	05/15/2009	19,817,364	0	615	0	0	615	0	19,817,978	..13,250,000	0	..(6,567,978)	...(6,567,978)	656,250
2199999	Total - Surplus Debentures - Unaffiliated.....						19,817,364	0	615	0	0	615	0	19,817,978	..13,250,000	0	..(6,567,978)	...(6,567,978)	656,250
3999999	Subtotal - Unaffiliated.....						73,877,251	0	615	0	0	615	0	73,877,865	..67,309,887	0	..(6,567,978)	...(6,567,978)	..14,754,069
4199999	Totals.....						73,877,251	0	615	0	0	615	0	73,877,865	..67,309,887	0	..(6,567,978)	...(6,567,978)	..14,754,069

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
01F042 66 5	FEDERAL NATIONAL MORTGAGE ASSOC.....			04/30/2009.....	BANC OF AMERICA SECURITIES.....			101,443,359	100,000,000	125,000	1.....
01F050 65 0	FEDERAL NATIONAL MORTGAGE ASSOC.....			04/03/2009.....	UBS WARBURG LLC.....			88,230,625	86,000,000	131,389	1.....
912803 BB 8	STRIP PRINC 02/15/2023.....			06/11/2009.....	Various.....			82,139,500	150,000,000	.0	1.....
912810 PX 0	US TREASURY N/B 05/15/2038.....			05/08/2009.....	BANC OF AMERICA SECURITIES.....			14,447,344	14,000,000	307,169	1.....
912810 QA 9	US TREASURY N/B 02/15/2039.....			06/30/2009.....	Various.....			75,266,994	89,310,000	1,091,604	1.....
912828 KJ 8	US TREASURY N/B 03/31/2014.....			04/28/2009.....	Various.....			29,839,844	30,000,000	41,598	1.....
912828 KN 9	US TREASURY N/B 04/30/2014.....			05/20/2009.....	Various.....			74,976,234	75,600,000	26,352	1.....
912828 KQ 2	US TREASURY N/B 05/15/2019.....			06/30/2009.....	Various.....			177,177,834	184,240,000	359,614	1.....
912828 KV 1	US TREASURY N/B 05/31/2014.....			06/23/2009.....	Various.....			74,740,000	76,000,000	39,621	1.....
912828 KY 5	US TREASURY N/B 06/30/2014.....			06/29/2009.....	Various.....			40,085,938	40,000,000	.0	1.....
912828 KD 1	WI TREASURY N/B 02/15/2019.....			05/08/2009.....	Various.....			48,705,563	50,200,000	297,881	1.....
912828 KZ 2	WI TREASURY N/B 06/30/2016.....			06/30/2009.....	Various.....			548,860,517	550,000,000	17,663	1.....
0399999.	Total - Bonds - U.S. Government.....							1,355,913,751	1,445,350,000	2,437,891	XXX.....
Bonds - All Other Government											
13509P BN 2	CANADA HOUSING TRUST 12/15/2018.....	C.....		04/06/2009.....	MANDATORY EXCHANGE.....			129,395,567	150,000,000	1,887,123	1FE.....
13509P BW 2	CANADA HOUSING TRUST 06/15/2014.....	C.....		06/16/2009.....	DEUTSCHE BANK SECURITIES INC.....			88,761,989	100,000,000	.0	1.....
13509P BU 6	CANADA HOUSING TRUST 12/15/2018.....	C.....		05/20/2009.....	Various.....			44,625,107	50,000,000	915,479	1FE.....
1099999.	Total - Bonds - All Other Government.....							262,782,663	300,000,000	2,802,603	XXX.....
Bonds - U.S. Special Revenue and Special Assessment											
343575 GG 5	FLOYD CNTY GA HOSP AUTH REV 07/01/2039.....			06/24/2009.....	RAYMOND JAMES.....			19,938,982	20,085,000	.0	1FE.....
451913 AH 0	ILLINOIS DEV FIN AUTH 07/15/2025.....			06/11/2009.....	MESIROW & CO. INC.....			6,726,450	15,000,000	.0	1FE.....
54811B JM 4	LOWER COLO RIV AUTH TEX 05/15/2036.....			06/18/2009.....	GOLDMAN SACHS.....			2,925,810	3,000,000	.0	1FE.....
54810C A2 6	LOWER COLO RIV AUTH TEX REV 05/15/2039.....			06/19/2009.....	GOLDMAN SACHS.....			8,833,122	8,955,000	.0	1FE.....
57563R GR 4	MASSACHUSETTS EDL FING AUTH E 01/01/2028.....			06/26/2009.....	MORGAN STANLEY & CO.....			4,000,000	4,000,000	.0	1FE.....
576000 FH 1	MASSACHUSETTS ST SCH BLDG AUT 08/15/2037.....			06/22/2009.....	Various.....			31,124,606	31,405,000	541,863	1FE.....
64972F E8 5	NEW YORK N Y CITY MUN WTR FIN 06/15/2039.....			06/10/2009.....	BEAL (M.R.) & CO.....			9,772,000	10,000,000	.0	1FE.....
662903 JH 7	NORTH TEX MUN WTR DIST TEX WT 09/01/2038.....			06/10/2009.....	CITIGROUP GLOBAL MARKETS.....			9,583,995	9,880,000	142,711	1FE.....
67756Q LG 0	OHIO ST HSG FIN AGY RESIDENTI 09/01/2033.....			06/26/2009.....	BAUM GEORGE K. & CO INC.....			1,675,000	1,675,000	.0	1FE.....
686507 BX 1	ORLANDO FLA UTILS COMMN UTIL 10/01/2033.....			06/04/2009.....	D. A. Davidson & Co.....			2,494,700	2,500,000	1,736	1FE.....
938782 EB 1	WASHINGTON D C MET AREA TRAN 07/01/2032.....			06/03/2009.....	GOLDMAN SACHS.....			989,950	1,000,000	.0	1FE.....
13063A 5G 5	CALIFORNIA ST 04/01/2039.....			04/22/2009.....	J.P. MORGAN SEC. INC.....			25,344,000	25,000,000	.0	1FE.....
786005 PM 4	SACRAMENTO CALIF MUN UTIL DIS 05/15/2036.....			05/05/2009.....	GOLDMAN SACHS.....			5,000,000	5,000,000	.0	1FE.....
213185 BP 5	COOK CNTY ILL 11/15/2031.....			06/18/2009.....	LOOPS CAPITAL MARKETS, LLC.....			6,000,000	6,000,000	.0	1FE.....
235241 LS 3	DALLAS TEX AREA RAPID TRAN SA 12/01/2044.....			06/17/2009.....	SIEBERT MURIEL.....			7,000,000	7,000,000	.0	1FE.....
235241 LT 1	DALLAS TEX AREA RAPID TRAN SA 12/01/2034.....			06/17/2009.....	SIEBERT MURIEL.....			15,000,000	15,000,000	.0	1FE.....
709223 VZ 1	PENNSYLVANIA ST TPK COMMN TPK 12/01/2039.....			06/22/2009.....	BARCLAYS CAPITAL.....			10,000,000	10,000,000	.0	1FE.....
796253 T9 3	SAN ANTONIO TEX ELEC & GAS 02/01/2039.....			06/02/2009.....	GOLDMAN SACHS.....			8,000,000	8,000,000	.0	1FE.....
91523N FP 6	UNIVERSITY WASH UNIV REVS 07/01/2039.....			06/16/2009.....	BARCLAYS CAPITAL.....			5,000,000	5,000,000	.0	1FE.....
34073N L4 0	FLORIDA HSG FIN CORP REV 07/01/2031.....			04/22/2009.....	RAYMOND JAMES.....			3,102,194	3,425,000	54,077	1FE.....
686507 BQ 6	ORLANDO FLA UTILS COMMN UTIL 10/01/2039.....			04/29/2009.....	GOLDMAN SACHS.....			17,768,450	17,500,000	.0	1FE.....
37358M BJ 9	GEORGIA ST RD & TWY AUTH REV 06/01/2017.....			05/19/2009.....	GOLDMAN SACHS.....			6,035,270	5,265,000	125,044	1FE.....
45200F XQ 7	ILLINOIS FIN AUTH REV 11/01/2039.....			04/23/2009.....	MORGAN STANLEY & CO.....			2,408,050	2,500,000	.0	1FE.....
45200F XV 6	ILLINOIS FIN AUTH REV 11/01/2027.....			04/27/2009.....	Various.....			8,540,894	8,725,000	.0	1FE.....
452252 FH 7	ILLINOIS ST TOLL HWY AUTH TOL 01/01/2034.....			05/12/2009.....	MORGAN STANLEY & CO.....			5,000,000	5,000,000	.0	1FE.....
815626 GQ 3	SEDGWICK CNTY KANS UNI SCH DI 10/01/2028.....			05/06/2009.....	BAUM GEORGE K. & CO INC.....			5,000,000	5,000,000	22,461	1FE.....
560425 3N 8	MAINE HEALTH & HIGHER EDL FAC 07/01/2039.....			06/02/2009.....	BARCLAYS CAPITAL.....			22,424,550	22,500,000	7,292	1FE.....
920729 HE 3	VAN BUREN MICH PUB SCHS 05/01/2039.....			05/13/2009.....	RAYMOND JAMES.....			4,000,000	4,000,000	.0	1FE.....
681785 DF 5	OMAHA NEB PUB FACS CORP LEASE 06/01/2036.....			05/19/2009.....	D. A. Davidson & Co.....			5,039,100	5,000,000	.0	1FE.....
646139 W3 5	NEW JERSEY ST TPK AUTH TPK RE 01/01/2040.....			04/20/2009.....	MORGAN STANLEY & CO.....			5,000,000	5,000,000	.0	1FE.....
646139 W5 0	NEW JERSEY ST TPK AUTH TPK RE 01/01/2040.....			04/21/2009.....	MORGAN STANLEY & CO.....			4,924,650	5,000,000	.0	1FE.....
59259N ZH 9	METROPOLITAN TRANSN AUTH N Y 11/15/2039.....			04/23/2009.....	J.P. MORGAN SEC. INC.....			12,000,000	12,000,000	.0	1FE.....
731418 KJ 7	POLK MARION & BENTON CNTYS OR 06/15/2034.....			04/23/2009.....	SEATTLE-NORTHWEST SEC INC.....			1,548,029	5,995,000	.0	1FE.....
731418 KK 4	POLK MARION & BENTON CNTYS OR 06/15/2035.....			04/23/2009.....	SEATTLE-NORTHWEST SEC INC.....			1,506,885	6,175,000	.0	1FE.....

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
731418 KL 2	POLK MARION & BENTON CNTYS OR 06/15/2036.....		04/23/2009.....	SEATTLE-NORTHWEST SEC INC.....		1,466,489	6,360,000	0	1FE.....
731418 KM 0	POLK MARION & BENTON CNTYS OR 06/15/2037.....		04/23/2009.....	SEATTLE-NORTHWEST SEC INC.....		1,426,787	6,550,000	0	1FE.....
731418 KN 8	POLK MARION & BENTON CNTYS OR 06/15/2038.....		04/23/2009.....	SEATTLE-NORTHWEST SEC INC.....		698,487	3,395,000	0	1FE.....
731418 KP 3	POLK MARION & BENTON CNTYS OR 12/15/2038.....		04/23/2009.....	SEATTLE-NORTHWEST SEC INC.....		423,258	2,120,000	0	1FE.....
762197 BP 5	RHODE ISLAND HEALTH & EDL 09/01/2037.....		04/03/2009.....	MERRILL LYNCH.....		1,883,516	1,895,000	9,738	1FE.....
837147 5S 2	SOUTH CAROLINA ST PUB SVC AUT 01/01/2039.....		05/08/2009.....	CITIGROUP GLOBAL MARKETS.....		6,122,220	6,000,000	0	1FE.....
414005 BJ 6	HARRIS CNTY TEX 08/15/2038.....		04/30/2009.....	Various.....		24,908,689	24,910,000	0	1FE.....
442435 VX 8	HOUSTON TEX UTIL SYS REV 11/15/2036.....		04/29/2009.....	MERRILL LYNCH.....		27,365,500	25,000,000	104,167	1FE.....
31412P MQ 1	FEDERAL NATIONAL MTGE ASSOC.....		05/05/2009.....	UBS WARBURG LLC.....		50,718,750	50,000,000	94,444	1.....
31412U H3 7	FEDERAL NATIONAL MTGE ASSOC.....		05/04/2009.....	CREDIT SUISSE.....		87,580,887	85,223,913	130,203	1.....
31415L CN 5	FEDERAL NATIONAL MTGE ASSOC.....		05/22/2009.....	BARCLAYS CAPITAL.....		23,953,520	23,308,884	32,373	1FE.....
31416M 4U 5	FEDERAL NATIONAL MTGE ASSOC.....		05/27/2009.....	RBS Securities.....		24,672,414	24,292,838	33,740	1.....
31416M YT 5	FEDERAL NATIONAL MTGE ASSOC.....		04/01/2009.....	DEUTSCHE BANK SECURITIES INC.....		71,575,014	70,000,014	105,000	1.....
31416N FE 7	FEDERAL NATIONAL MTGE ASSOC.....		06/01/2009.....	GOLDMAN SACHS.....		24,851,940	24,890,832	31,114	1.....
31416P VF 1	FEDERAL NATIONAL MTGE ASSOC.....		04/30/2009.....	BANC OF AMERICA SECURITIES.....		50,839,108	49,945,551	68,675	1.....
31416Q 6B 6	FEDERAL NATIONAL MTGE ASSOC.....		05/04/2009.....	J.P. MORGAN SEC. INC.....		71,163,949	69,918,526	96,138	1.....
31416R BG 7	FEDERAL NATIONAL MTGE ASSOC.....		05/07/2009.....	BANC OF AMERICA SECURITIES.....		50,645,358	49,918,037	62,398	1.....
31416R PB 3	FEDERAL NATIONAL MTGE ASSOC.....		05/07/2009.....	CITIGROUP GLOBAL MARKETS.....		50,674,778	49,929,733	62,412	1.....
31393A N6 0	FEDERAL NATIONAL MTGE ASSOC.....		06/15/2009.....	BANC OF AMERICA SECURITIES.....		20,898,864	20,489,082	43,539	1FE.....
32051G RB 3	FIRST HORIZON MORTGAGE PASS-T 08/25/2035.....		06/01/2009.....	SCHEDULED ACQUISITION.....		161,207	161,207	0	1FE.....
01F040 45 3	FEDERAL NATIONAL MTGE ASSOC.....		04/07/2009.....	UBS WARBURG LLC.....		50,585,938	50,000,000	94,444	1.....
01F042 65 7	FEDERAL NATIONAL MTGE ASSOC.....		04/17/2009.....	Various.....		172,613,672	170,000,000	233,750	1.....
31394R XQ 7	FEDERAL HOME LOAN MTGE CORP.....		06/29/2009.....	RBS Securities.....		28,452,717	27,557,111	3,827	1FE.....
31395K UB 7	FEDERAL HOME LOAN MTGE CORP.....		06/09/2009.....	MIZUHO SECURITIES USA INC.....		20,525,000	20,000,000	30,556	1FE.....
31395M 7J 2	FEDERAL HOME LOAN MTGE CORP.....		06/30/2009.....	BNP PARIBAS.....		10,268,750	10,000,000	6,944	1FE.....
31397F MV 1	FEDERAL HOME LOAN MTGE CORP.....		06/08/2009.....	CITIGROUP GLOBAL MARKETS.....		30,592,908	29,765,068	41,340	1FE.....
31396H 7E 3	FEDERAL HOME LOAN MTGE CORP REFERENCE REMIC 12/15/2018.....		06/11/2009.....	CANTOR FITZGERALD & CO.....		4,356,627	4,279,069	8,023	1FE.....
31397T SN 3	FEDERAL HOME LOAN MTGE CORP REFERENCE REMIC 06/15/2018.....		06/26/2009.....	CANTOR FITZGERALD & CO.....		11,727,638	11,386,057	15,669	1FE.....
917565 LB 7	UTAH TRAN AUTH SALES TAX REV 06/15/2039.....		05/13/2009.....	MORGAN STANLEY & CO.....		5,000,000	5,000,000	0	1FE.....
303823 HG 6	FAIRFAX CNTY VA INDL DEV AUTH 05/15/2035.....		04/09/2009.....	CITIGROUP GLOBAL MARKETS.....		4,898,000	5,000,000	0	1FE.....
15504R CW 7	CENTRAL PUGET SOUND WASH REGL 11/01/2036.....		04/21/2009.....	WACHOVIA CORPORATION.....		14,058,972	13,715,000	329,541	1FE.....
495289 PQ 7	KING CNTY WASH SWR REV 01/01/2036.....		04/29/2009.....	MERRILL LYNCH.....		19,685,763	19,650,000	335,688	1FE.....
25477G BP 9	DISTRICT COLUMBIA INCOME TAX 12/01/2027.....		04/06/2009.....	CITIGROUP GLOBAL MARKETS.....		26,475,635	26,240,000	72,889	1FE.....
3199999.	Total - Bonds - U.S. Special Revenue & Special Assessments.....					1,274,979,042	1,288,485,919	2,941,797	XXX.....
Bonds - Industrial and Miscellaneous									
003876 AA 7	ABX FINANCING CO 10/15/2016.....	F.....	06/09/2009.....	Various.....		17,429,975	17,500,000	134,965	1FE.....
00440E AM 9	ACE INA HOLDINGS 06/15/2019.....		06/03/2009.....	MORGAN STANLEY & CO.....		9,904,600	10,000,000	0	1FE.....
00817Y AF 5	AETNA INC 06/15/2036.....		04/22/2009.....	JEFFERIES & CO.....		859,870	1,000,000	24,292	1FE.....
00828D AK 7	AFFINION GROUP INC 10/15/2013.....		06/02/2009.....	BANC OF AMERICA SECURITIES.....		1,820,000	2,000,000	28,125	4FE.....
01741R AC 6	ALLEGHENY TECHNOLOGIES 06/01/2019.....		05/27/2009.....	CITIGROUP GLOBAL MARKETS.....		9,920,400	10,000,000	0	2FE.....
01958X BN 6	ALLIED WASTE NORTH AMER 03/15/2015.....		06/09/2009.....	BARCLAYS CAPITAL.....		5,006,250	5,000,000	87,604	2FE.....
01958X BR 7	ALLIED WASTE NORTH AMER 05/15/2016.....		05/12/2009.....	BTIG, LLC.....		4,925,000	5,000,000	0	2FE.....
01958X BS 5	ALLIED WASTE NORTH AMER 06/01/2017.....		05/13/2009.....	CREDIT SUISSE.....		4,666,670	4,811,000	153,434	2FE.....
020002 AW 1	ALLSTATE CORP 05/16/2014.....		05/11/2009.....	BARCLAYS CAPITAL.....		14,978,850	15,000,000	0	1FE.....
023779 AB 7	AMERICAN AIR 144-A 07/30/2014.....		06/24/2009.....	BARCLAYS CAPITAL.....		2,466,604	5,362,183	229,037	5FE.....
LN2629 50 6	AMERICAN AIRLINES INC TERM 2 12/17/2010.....		06/19/2009.....	Various.....		4,554,716	5,113,851	0	4FE.....
02580E CC 5	AMERICAN EXPRESS BK FSB 09/13/2017.....		06/29/2009.....	MORGAN KEEGAN & CO.....		9,276,500	10,000,000	181,667	1FE.....
025816 AX 7	AMERICAN EXPRESS CO 08/28/2017.....		06/19/2009.....	MORGAN KEEGAN & CO.....		9,351,800	10,000,000	198,167	1FE.....
025816 BA 6	AMERICAN EXPRESS CO 05/20/2014.....		05/13/2009.....	BANC OF AMERICA SECURITIES.....		19,968,400	20,000,000	0	1FE.....
025816 BB 4	AMERICAN EXPRESS CO 05/20/2019.....		05/13/2009.....	BANC OF AMERICA SECURITIES.....		14,951,250	15,000,000	0	1FE.....
026074 AA 2	AMERICAN FINANCIAL GROUP 06/15/2019.....		06/10/2009.....	BANC OF AMERICA SECURITIES.....		5,000,000	5,000,000	0	2FE.....
EH8554 57 6	AMERIPRISE FINANCIAL INC 06/28/2019.....		06/03/2009.....	J.P. MORGAN SEC. INC.....		9,997,100	10,000,000	0	1FE.....
031652 AW 0	AMKOR TECHNOLOGIES INC 06/01/2016.....		06/05/2009.....	BARCLAYS CAPITAL.....		1,830,000	2,000,000	4,625	4FE.....

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SCHEDULE D - PART 3

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

QE04.2

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
032511 BF 3	ANADARKO PETROLEUM CORP 06/15/2019.....		06/09/2009.....	CITIGROUP GLOBAL MARKETS.....		4,944,050	5,000,000	0	2FE.....
907834 AG 0	ANADARKO PETROLEUM CORP 05/15/2028.....		06/30/2009.....	BTIG, LLC.....		2,177,100	2,385,000	21,790	2FE.....
032654 AE 5	ANALOG DEVICES 07/01/2014.....		06/25/2009.....	CREDIT SUISSE.....		4,978,800	5,000,000	0	2FE.....
03523T AA 6	ANHEUSER-BUSCH INBEV WOR 01/15/2014.....		05/07/2009.....	Bedrock Securities LLC.....		5,503,050	5,000,000	120,000	2FE.....
03523T AD 0	ANHEUSER-BUSCH INBEV WOR 11/15/2014.....		06/25/2009.....	Various.....		25,479,200	25,500,000	37,401	2FE.....
03523T AF 5	ANHEUSER-BUSCH INBEV WOR 11/15/2039.....		05/11/2009.....	BANC OF AMERICA SECURITIES.....		9,918,700	10,000,000	0	2FE.....
037933 AD 0	APRIA HEALTHCARE GROUP I 11/01/2014.....		05/21/2009.....	BANC OF AMERICA SECURITIES.....		9,705,000	10,000,000	0	3FE.....
03938L AL 8	ARCELORMITTAL 02/15/2015.....	F.....	05/13/2009.....	J.P. MORGAN SEC. INC.....		24,732,750	25,000,000	0	2FE.....
03938L AM 6	ARCELORMITTAL 06/01/2019.....	F.....	05/13/2009.....	CITIGROUP GLOBAL MARKETS.....		24,380,500	25,000,000	0	2FE.....
460377 AB 0	ARCELORMITTAL USA INC 04/15/2014.....		06/30/2009.....	Bedrock Securities LLC.....		8,572,500	9,000,000	123,500	2FE.....
044209 AC 8	ASHLAND INC 06/01/2017.....		05/19/2009.....	BANC OF AMERICA SECURITIES.....		7,243,275	7,500,000	0	3FE.....
046353 AB 4	ASTRAZENECA PLC 09/15/2017.....	F.....	05/27/2009.....	MIZUHO SECURITIES USA INC.....		4,193,360	4,000,000	49,822	1FE.....
LN2796 36 2	ATRIUM COS INC 06/21/2012.....		06/30/2009.....	BANK DEBT PRINC ADV.....		95,290	95,290	0	6FE.....
053332 AK 8	AUTOZONE INC 01/15/2015.....		06/29/2009.....	WACHOVIA CORPORATION.....		9,995,900	10,000,000	0	2FE.....
05523U AD 2	BAE SYSTEMS HOLDINGS INC 08/15/2015.....		06/02/2009.....	GOLDMAN SACHS.....		7,356,553	7,275,000	115,592	2FE.....
05523U AG 5	BAE SYSTEMS HOLDINGS INC 06/01/2014.....		06/01/2009.....	BARCLAYS CAPITAL.....		17,464,825	17,500,000	0	2FE.....
05523U AJ 9	BAE SYSTEMS HOLDINGS INC 06/01/2019.....		06/01/2009.....	GOLDMAN SACHS.....		14,947,650	15,000,000	0	2FE.....
05949A U5 7	BANC OF AMERICA MORTGAGE SECU 03/25/2035.....		06/01/2009.....	SCHEDULED ACQUISITION.....		92,495	92,495	0	1FE.....
06406H BL 2	BANK OF NEW YORK MELLON 05/15/2014.....		05/05/2009.....	BANC OF AMERICA SECURITIES.....		14,995,200	15,000,000	0	1FE.....
06406H BM 0	BANK OF NEW YORK MELLON 05/15/2019.....		05/05/2009.....	BANC OF AMERICA SECURITIES.....		11,984,400	12,000,000	0	1FE.....
LN2832 69 6	BANKRUPTCY MANAGEMENT SOL 07/31/2012.....		05/12/2009.....	CHASE SECURITIES INC-BANK DEBT.....		3,347,667	6,000,000	0	5FE.....
06739F FS 5	BARCLAYS BANK PLC 05/22/2019.....	F.....	05/19/2009.....	BARCLAYS CAPITAL.....		24,946,250	25,000,000	0	1FE.....
073902 PR 3	BEAR STEARNS COS LLC 10/02/2017.....		05/18/2009.....	COHEN & COMPANY SECURITIES, LLC.....		7,846,320	8,000,000	66,844	1FE.....
075811 AE 9	BECKMAN COULTER INC 06/01/2015.....		05/18/2009.....	J.P. MORGAN SEC. INC.....		9,962,900	10,000,000	0	2FE.....
075811 AF 6	BECKMAN COULTER INC 06/01/2019.....		05/18/2009.....	J.P. MORGAN SEC. INC.....		7,957,680	8,000,000	0	2FE.....
084664 BG 5	BERKSHIRE HATHAWAY FIN 08/15/2013.....		04/17/2009.....	BROADPOINT CAPITAL INC.....		7,274,400	7,000,000	65,139	1FE.....
06846N AB 0	BILL BARRETT CORP 07/15/2016.....		06/30/2009.....	BANC OF AMERICA SECURITIES.....		1,903,440	2,000,000	0	4FE.....
092113 AF 6	BLACK HILLS CORP 05/15/2014.....		05/11/2009.....	CREDIT SUISSE.....		15,000,000	15,000,000	0	2FE.....
LN2390 43 0	BLOCKBUSTER INC 08/20/2011.....		06/26/2009.....	CREDIT SUISSE-BANK DEBT.....		3,253,937	4,500,000	0	4FE.....
LN3102 01 6	BOSTON GENERATING B 12/20/2013.....		06/29/2009.....	Various.....		6,988,696	11,000,000	0	5FE.....
10138M AD 7	BOTTLING GROUP LLC 06/15/2015.....		06/03/2009.....	COHEN & COMPANY SECURITIES, LLC.....		9,859,000	10,000,000	198,229	1FE.....
05565Q BL 1	BP CAPITAL MARKETS PLC 05/08/2014.....	F.....	05/01/2009.....	MORGAN STANLEY & CO.....		20,000,000	20,000,000	0	1FE.....
111021 AE 1	BRITISH TEL PLC 12/15/2030.....	F.....	04/27/2009.....	BANC OF AMERICA SECURITIES.....		11,446,440	12,000,000	410,625	2FE.....
120568 AT 7	BUNGE LIMITED FINANCE CO 06/15/2019.....		06/04/2009.....	J.P. MORGAN SEC. INC.....		4,999,850	5,000,000	0	2FE.....
12189T AQ 7	BURLINGTN NORTH SANTA FE 04/15/2020.....		05/27/2009.....	J.P. MORGAN SEC. INC.....		5,356,050	5,000,000	51,910	2FE.....
12189T BB 9	BURLINGTN NORTH SANTA FE 02/01/2014.....		04/14/2009.....	BANC OF AMERICA SECURITIES.....		5,383,900	5,000,000	73,889	2FE.....
12673P AB 1	CA INC 12/01/2014.....		06/10/2009.....	Various.....		11,855,450	12,000,000	28,583	2FE.....
130789 AE 0	CALIFORNIA WATER SERVICE 05/01/2019.....		04/14/2009.....	BAIRD (ROBERT W).....		5,000,000	5,000,000	0	1FE.....
13134Y AD 9	CALPINE CONSTRUCTION FIN 06/01/2016.....		05/13/2009.....	Various.....		18,115,700	19,000,000	0	4FE.....
136375 BP 6	CANADIAN NATL RAILWAY 11/15/2017.....	A.....	06/29/2009.....	BARCLAYS CAPITAL.....		7,953,695	7,500,000	56,225	1FE.....
13643E AF 2	CANADIAN OIL SANDS 05/15/2019.....	A.....	05/06/2009.....	BANC OF AMERICA SECURITIES.....		4,989,600	5,000,000	0	1.....
140420 MV 9	CAPITAL ONE BANK USA NA 07/15/2019.....		06/18/2009.....	CITIGROUP GLOBAL MARKETS.....		24,990,500	25,000,000	0	2FE.....
14040H AS 4	CAPITAL ONE FINANCIAL CO 05/23/2014.....		05/19/2009.....	J.P. MORGAN SEC. INC.....		9,951,100	10,000,000	0	2FE.....
14068X AF 4	CAPMARK LTD 08/15/2036.....		06/15/2009.....	SCHEDULED ACQUISITION.....		3,254	3,254	0	4FE.....
14312W AB 9	CARMAX AUTO OWNER TRUST 11/15/2011.....		04/07/2009.....	BANC OF AMERICA SECURITIES.....		19,998,286	20,000,000	0	1FE.....
147446 AM 0	CASE NEW HOLLAND INC 03/01/2014.....		04/30/2009.....	GOLDMAN SACHS.....		4,400,000	5,000,000	63,333	3FE.....
14912L AE 8	CATERPILLAR FINANCIAL SE 02/15/2019.....		06/02/2009.....	RAYMOND JAMES.....		5,430,489	5,195,000	116,592	1FE.....
14912L 4F 5	CATERPILLAR FINANCIAL SE 02/17/2014.....		06/25/2009.....	BANC OF AMERICA SECURITIES.....		11,482,394	10,790,000	253,340	1FE.....
124857 AB 9	CBS CORP 05/15/2014.....		05/08/2009.....	J.P. MORGAN SEC. INC.....		9,879,600	10,000,000	0	2FE.....
124857 AC 7	CBS CORP 05/15/2019.....		05/08/2009.....	BANC OF AMERICA SECURITIES.....		9,758,500	10,000,000	0	2FE.....
14987B AA 1	CC HOLDINGS GS V LLC/CRO 05/01/2017.....		04/15/2009.....	MORGAN STANLEY & CO.....		2,912,760	3,000,000	0	3FE.....
151169 AG 4	CELLU TISSUE HOLDINGS 06/01/2014.....		05/19/2009.....	J.P. MORGAN SEC. INC.....		4,818,400	5,000,000	0	4FE.....
166754 AG 6	CHEVRON PHILLIPS CHEMICA 06/15/2014.....		06/24/2009.....	Various.....		20,189,300	20,000,000	46,667	2FE.....
166754 AH 4	CHEVRON PHILLIPS CHEMICA 06/15/2019.....		06/02/2009.....	RBS Securities.....		7,999,600	8,000,000	0	2FE.....

SCHEDULE D - PART 3

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

QE04.3

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
172441 AR 8	CINEMARK USA INC 06/15/2019.....		06/16/2009.....	BARCLAYS CAPITAL.....		2,926,800	3,000,000	0	1.....
172973 XW 4	CITICORP MORTGAGE SECURITIES, 06/25/2034.....		06/01/2009.....	SCHEDULED ACQUISITION.....		716,876	716,876	0	1FE.....
18538R AA 1	CLEARWATER PAPER CORP 06/15/2016.....		06/08/2009.....	GOLDMAN SACHS.....		2,963,760	3,000,000	0	3FE.....
189054 AQ 2	CLOROX COMPANY 03/01/2013.....		05/05/2009.....	JEFFERIES & CO.....		5,703,736	5,525,000	51,413	2FE.....
125896 BC 3	CMS ENERGY CORP 06/15/2019.....		06/09/2009.....	DEUTSCHE BANK SECURITIES INC.....		491,870	500,000	0	3FE.....
191219 BV 5	COCA-COLA ENTERPRISES 03/01/2015.....		05/01/2009.....	DEUTSCHE BANK SECURITIES INC.....		12,133,680	12,000,000	107,667	1FE.....
1912EQ AD 4	COCA-COLA HBC FINANCE BV 09/17/2015.....	F.....	05/28/2009.....	Various.....		27,087,894	26,373,000	277,370	1FE.....
20030N AP 6	COMCAST CORP 01/15/2017.....		05/12/2009.....	COHEN & COMPANY SECURITIES, LLC.....		9,394,059	9,131,000	190,479	2FE.....
202795 HS 2	COMMONWEALTH EDISON 09/15/2017.....		06/29/2009.....	Various.....		15,682,950	15,000,000	274,188	2FE.....
20451N AC 5	COMPASS MINERALS INTERNA 06/01/2019.....		05/21/2009.....	CREDIT SUISSE.....		3,899,880	4,000,000	0	4FE.....
205363 AK 0	COMPUTER SCIENCES CORP 03/15/2013.....		06/10/2009.....	CREDIT SUISSE.....		11,142,099	11,265,000	154,894	2FE.....
205887 BE 1	CONAGRA FOODS INC 04/15/2014.....		04/06/2009.....	J.P. MORGAN SEC. INC.....		4,997,850	5,000,000	0	2FE.....
20825U AC 8	CONOCO FUNDING 10/15/2031.....		04/23/2009.....	MORGAN STANLEY & CO.....		7,494,398	7,250,000	18,981	1FE.....
210518 BY 1	CONSUMERS ENERGY COMPANY 02/15/2014.....		05/20/2009.....	LAZARD CAPITAL MARKETS, LLC.....		10,542,800	10,000,000	168,333	2FE.....
219350 AS 4	CORNING INC 05/15/2019.....		05/07/2009.....	J.P. MORGAN SEC. INC.....		3,999,680	4,000,000	0	2FE.....
219868 BN 5	CORP ANDINA DE FOMENTO 06/04/2019.....	F.....	05/28/2009.....	BANC OF AMERICA SECURITIES.....		9,982,500	10,000,000	0	1FE.....
22025Y AK 6	CORRECTIONS CORP OF AMER 06/01/2017.....		05/19/2009.....	J.P. MORGAN SEC. INC.....		4,855,800	5,000,000	0	3FE.....
12667G UH 4	COUNTRYWIDE ALTERNATIVE LOAN 07/25/2035.....		06/01/2009.....	SCHEDULED ACQUISITION.....		106,125	106,125	0	2FE.....
12669F ZT 3	COUNTRYWIDE HOME LOANS 07/25/2034.....		06/01/2009.....	SCHEDULED ACQUISITION.....		463,091	463,091	0	1FE.....
12669G YA 3	COUNTRYWIDE HOME LOANS 05/25/2035.....		06/01/2009.....	SCHEDULED ACQUISITION.....		89,192	89,192	0	3FE.....
22546Q AA 5	CREDIT SUISSE NEW YORK 05/01/2014.....	F.....	04/28/2009.....	CREDIT SUISSE.....		24,974,250	25,000,000	0	1FE.....
226566 AJ 6	CRICKET COMMUNICATIONS I 05/15/2016.....		05/28/2009.....	GOLDMAN SACHS.....		11,536,080	12,000,000	0	4FE.....
22818T AA 0	CROWN AMERICAS LLC 05/15/2017.....		05/05/2009.....	DEUTSCHE BANK SECURITIES INC.....		1,941,840	2,000,000	0	4FE.....
LN4748 11 4	CSC INCREMENTAL B-2 EXTENDED 03/29/2016.....		05/27/2009.....	VOLUNTARY EXCHANGE.....		10,770,939	11,000,000	0	3FE.....
LN2574 32 2	CSC-CABLEVISION A-1 02/24/2012.....		06/11/2009.....	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		20,853,842	21,688,783	0	2FE.....
126408 AP 8	CSX CORP 03/15/2011.....		06/17/2009.....	BANC OF AMERICA SECURITIES.....		10,464,300	10,000,000	181,875	2FE.....
126408 BL 6	CSX CORP 05/01/2017.....		06/19/2009.....	Bedrock Securities LLC.....		1,522,388	1,400,000	16,283	2FE.....
126408 GJ 6	CSX CORP 05/01/2017.....		06/09/2009.....	BARCLAYS CAPITAL.....		9,481,850	10,000,000	63,000	2FE.....
126408 GN 7	CSX CORP 04/01/2015.....		04/29/2009.....	J.P. MORGAN SEC. INC.....		9,917,700	10,000,000	57,292	2FE.....
126650 AV 2	CVS CAREMARK CORP 09/15/2014.....		04/22/2009.....	MIZUHO SECURITIES USA INC.....		3,226,048	3,200,000	18,200	2FE.....
126650 BH 2	CVS CAREMARK CORP 06/01/2017.....		04/24/2009.....	BAIRD (ROBERT W).....		2,523,175	2,500,000	59,097	2FE.....
126659 AA 9	CVS PASS-THROUGH TRUST 07/10/2031.....		06/11/2009.....	BARCLAYS CAPITAL.....		13,791,400	14,000,000	0	2FE.....
237194 AG 0	DARDEN RESTAURANTS INC 10/15/2017.....		06/02/2009.....	J.P. MORGAN SEC. INC.....		7,037,700	7,500,000	64,583	2FE.....
23833N AF 1	DAVE & BUSTER'S INC 03/15/2014.....		06/19/2009.....	PALI CAPITAL.....		3,715,000	4,000,000	123,750	4FE.....
24702R AG 6	DELL INC 04/15/2014.....		04/01/2009.....	BANC OF AMERICA SECURITIES.....		9,991,600	10,000,000	0	1FE.....
24702R AJ 0	DELL INC 06/15/2019.....		06/10/2009.....	DEUTSCHE BANK SECURITIES INC.....		16,988,610	17,000,000	0	1FE.....
25156P AC 7	DEUTSCHE TEL FIN 06/15/2030.....	F.....	06/11/2009.....	Various.....		21,429,710	18,500,000	373,941	2FE.....
25156P AG 9	DEUTSCHE TELEKOM INT FIN 08/20/2013.....	F.....	04/15/2009.....	BARCLAYS CAPITAL.....		8,533,058	8,250,000	76,049	2FE.....
25179M AK 8	DEVON ENERGY CORPORATION 01/15/2014.....		04/29/2009.....	CREDIT SUISSE.....		6,260,760	6,000,000	107,813	2FE.....
25380Q AB 5	DIGICEL SA 04/01/2014.....	F.....	06/30/2009.....	CREDIT SUISSE.....		1,990,000	2,000,000	77,333	4FE.....
260543 BX 0	DOW CHEMICAL CO/THE 05/15/2019.....		05/07/2009.....	CITIGROUP GLOBAL MARKETS.....		9,979,400	10,000,000	0	2FE.....
260543 BY 8	DOW CHEMICAL CO/THE 05/15/2039.....		05/07/2009.....	BANC OF AMERICA SECURITIES.....		6,969,340	7,000,000	0	2FE.....
260543 BW 2	DOW CHEMICAL COMPANY 05/15/2014.....		05/07/2009.....	MORGAN STANLEY & CO.....		14,953,200	15,000,000	0	2FE.....
26138E AG 4	DR PEPPER SNAPPLE GROUP 05/01/2013.....		04/21/2009.....	CITIGROUP GLOBAL MARKETS.....		10,076,500	10,000,000	294,100	2FE.....
233331 AN 7	DTE ENERGY COMPANY 05/15/2014.....		05/06/2009.....	J.P. MORGAN SEC. INC.....		7,000,000	7,000,000	0	2FE.....
264399 EQ 5	DUKE ENERGY CORP 02/01/2014.....		05/06/2009.....	WACHOVIA CORPORATION.....		8,286,932	7,820,000	143,693	2FE.....
693627 AX 9	DUKE ENERGY INDIANA INC 09/15/2013.....		05/13/2009.....	Various.....		4,965,413	4,830,000	41,013	2FE.....
271790 AF 4	EAST COAST POWER 06/30/2017.....		06/30/2009.....	MORGAN KEEGAN & CO.....		3,992,152	3,944,258	37,981	2FE.....
278058 AY 8	EATON CORP 10/15/2034.....		06/18/2009.....	J.P. MORGAN SEC. INC.....		11,432,550	15,000,000	154,417	1FE.....
278058 DB 5	EATON CORP 03/15/2037.....		05/12/2009.....	BAIRD (ROBERT W).....		836,010	1,050,000	10,150	1FE.....
278058 DF 6	EATON CORP 05/15/2013.....		05/11/2009.....	BAIRD (ROBERT W).....		2,007,700	2,000,000	48,728	1FE.....
LN3358 41 0	EDGEN MURRAY 1st Lien 05/11/2015.....		05/21/2009.....	Jefferies and Co Bank Debt.....		3,857,609	6,430,986	0	5FE.....
532457 BE 7	ELI LILLY & CO 03/06/2014.....		04/03/2009.....	BANC OF AMERICA SECURITIES.....		5,127,700	5,000,000	18,667	1FE.....

SCHEDULE D - PART 3

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

QE04.4

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
291011 AZ 7	EMERSON ELECTRIC CO 04/15/2015.....		04/14/2009.....	J.P. MORGAN SEC. INC.....		9,975,300	10,000,000	0	1FE.....
292505 AH 7	ENCANA CORP 05/15/2019.....		04/29/2009.....	DEUTSCHE BANK SECURITIES INC.....		1,996,440	2,000,000	0	1Z.....
29266M AF 6	ENERGY EAST CORP 07/15/2036.....		04/23/2009.....	JEFFERIES & CO.....		4,050,350	5,000,000	96,563	1FE.....
29364N AP 3	ENTERGY MISSISSIPPI 07/01/2019.....		06/09/2009.....	GOLDMAN SACHS.....		12,492,000	12,500,000	0	2FE.....
29365T AA 2	ENTERGY TEXAS INC 02/01/2019.....		05/06/2009.....	RBS Securities.....		5,057,850	5,000,000	99,948	2FE.....
293791 AR 0	ENTERPRISE PRODUCTS OPER 03/01/2015.....		05/05/2009.....	RBS Securities.....		2,928,779	3,193,000	29,713	2FE.....
29379V AE 3	ENTERPRISE PRODUCTS OPER 08/01/2012.....		06/01/2009.....	BARCLAYS CAPITAL.....		22,988,500	23,000,000	0	2FE.....
26875P AD 3	EOG RESOURCES INC 06/01/2019.....		05/18/2009.....	J.P. MORGAN SEC. INC.....		14,972,400	15,000,000	0	1FE.....
26884L AA 7	EQT CORP 06/01/2019.....		05/12/2009.....	J.P. MORGAN SEC. INC.....		9,966,800	10,000,000	0	2FE.....
29736R AA 8	ESTEE LAUDER CO INC 10/15/2033.....		04/24/2009.....	BANC OF AMERICA SECURITIES.....		6,472,058	9,190,000	20,550	1FE.....
305560 AH 7	FAIRPOINT COMMUNICATIONS 04/01/2018.....		04/01/2009.....	MANDATORY EXCHANGE.....		570,503	3,000,000	0	6FE.....
LN3764 54 2	FEDERAL MOGUL B 12/27/2014.....		06/04/2009.....	CHASE SECURITIES INC-BANK DEBT.....		3,403,014	6,621,622	0	4FE.....
LN3764 58 3	FEDERAL MOGUL C 12/27/2015.....		06/04/2009.....	CHASE SECURITIES INC-BANK DEBT.....		1,736,997	3,378,378	0	4FE.....
338032 AZ 8	FISHER SCIENTIFIC INTL 08/15/2014.....		06/09/2009.....	BBT CAPITAL MARKETS.....		4,561,875	4,500,000	98,719	2FE.....
340711 AQ 3	FLORIDA GAS TRANSMISSION 05/15/2019.....		04/29/2009.....	GOLDMAN SACHS.....		9,982,000	10,000,000	0	2FE.....
35177P AS 6	FRANCE TELECOM 07/08/2014.....	F.....	06/29/2009.....	BANC OF AMERICA SECURITIES.....		9,954,300	10,000,000	0	1FE.....
35177P AT 4	FRANCE TELECOM 07/08/2019.....	F.....	06/29/2009.....	BANC OF AMERICA SECURITIES.....		6,964,160	7,000,000	0	1FE.....
35687M A* 8	FREESCALE SEMICONDUCTOR T1 12/01/2013.....		06/12/2009.....	CREDIT SUISSE-BANK DEBT.....		1,299,806	2,000,000	0	4.....
361448 AG 8	GATX CORP 05/15/2014.....		04/27/2009.....	BANC OF AMERICA SECURITIES.....		19,799,200	20,000,000	0	2FE.....
368710 AG 4	GENENTECH INC 07/15/2015.....		04/22/2009.....	Various.....		18,533,778	18,200,000	240,297	1FE.....
36962G 4C 5	GENERAL ELEC CAP CORP 05/13/2014.....		05/06/2009.....	GOLDMAN SACHS.....		14,983,350	15,000,000	0	1FE.....
369604 AY 9	GENERAL ELECTRIC CO 02/01/2013.....		04/28/2009.....	MORGAN STANLEY & CO.....		10,269,700	10,000,000	125,000	1FE.....
369604 BC 6	GENERAL ELECTRIC CO 12/06/2017.....		04/28/2009.....	BAIRD (ROBERT W).....		4,770,350	5,000,000	105,729	1FE.....
37331N AA 9	GEORGIA-PACIFIC LLC 05/01/2016.....		04/20/2009.....	BANC OF AMERICA SECURITIES.....		1,923,100	2,000,000	0	3FE.....
361849 MK 5	GMAC COMMERCIAL MORTGAGE SECU 08/16/2033.....		06/17/2009.....	Maxim Group.....		3,712,177	3,616,124	15,726	1FE.....
36185N D5 6	GMAC MORTGAGE CORPORATION LOA 11/25/2033.....		06/01/2009.....	SCHEDULED ACQUISITION.....		388,157	388,157	0	1FE.....
38141E A3 3	GOLDMAN SACHS GROUP INC 05/01/2014.....		04/29/2009.....	GOLDMAN SACHS.....		4,996,450	5,000,000	0	1FE.....
382550 AZ 4	GOODYEAR TIRE & RUBBER C 05/15/2016.....		05/14/2009.....	Various.....		13,656,295	14,000,000	15,021	4FE.....
LN4740 09 5	GRAHAM PACKAGING CO LP 04/05/2014.....		05/28/2009.....	VOLUNTARY EXCHANGE.....		3,570,679	3,636,587	0	4FE.....
406216 AY 7	HALLIBURTON COMPANY 09/15/2039.....		04/21/2009.....	BANC OF AMERICA SECURITIES.....		10,792,800	10,000,000	84,847	1FE.....
41163G AD 3	HARCOURT GENERAL INC 06/01/2022.....		05/29/2009.....	JEFFERIES & CO.....		1,900,000	2,000,000	986	2FE.....
413627 BG 4	HARRAHS OPERATING CO INC 12/15/2018.....		04/15/2009.....	VOLUNTARY EXCHANGE.....		4,560,000	16,800,000	0	5FE.....
413622 AA 9	HARRAHS OPERATING ESCROW 06/01/2017.....		05/27/2009.....	BANC OF AMERICA SECURITIES.....		7,698,000	8,000,000	0	5FE.....
413875 AL 9	HARRIS CORPORATION 06/15/2019.....		06/04/2009.....	CITIGROUP GLOBAL MARKETS.....		6,978,370	7,000,000	0	2FE.....
418056 AR 8	HASBRO INC 05/15/2014.....		05/08/2009.....	BANC OF AMERICA SECURITIES.....		9,993,100	10,000,000	0	2FE.....
404119 BE 8	HCA INC 04/15/2019.....		04/15/2009.....	CITIGROUP GLOBAL MARKETS.....		4,837,750	5,000,000	0	3FE.....
437076 AP 7	HOME DEPOT INC 03/01/2016.....		06/18/2009.....	Various.....		13,716,480	14,000,000	222,300	2FE.....
437076 AR 3	HOME DEPOT INC 12/16/2013.....		06/09/2009.....	COHEN & COMPANY SECURITIES, LLC.....		9,428,687	9,275,000	235,353	2FE.....
441060 AK 6	HOSPIRA INC 05/15/2015.....		05/05/2009.....	BANC OF AMERICA SECURITIES.....		4,989,800	5,000,000	0	2FE.....
448055 AE 3	HUSKY ENERGY INC 06/15/2014.....		05/06/2009.....	CITIGROUP GLOBAL MARKETS.....		9,987,800	10,000,000	0	2FE.....
448055 AF 0	HUSKY ENERGY INC 12/15/2019.....		05/06/2009.....	CITIGROUP GLOBAL MARKETS.....		4,988,350	5,000,000	0	2FE.....
44841P AA 3	HUTCHISON WHAMPOA LTD 04/09/2019.....	F.....	04/06/2009.....	HSBC SECURITIES.....		9,967,600	10,000,000	0	1FE.....
452308 AG 4	ILLINOIS TOOL WORKS INC 04/01/2019.....		06/08/2009.....	JEFFERIES & CO.....		10,171,600	10,000,000	130,208	1FE.....
456036 AE 2	INDUSTRIAL BANK OF KOREA 04/23/2014.....	F.....	04/16/2009.....	CITIGROUP GLOBAL MARKETS.....		4,963,250	5,000,000	0	1FE.....
457030 AF 1	INGLES MARKETS INC 05/15/2017.....		04/30/2009.....	BANC OF AMERICA SECURITIES.....		2,896,440	3,000,000	0	4FE.....
460690 BG 4	INTERPUBLIC GROUP COS 07/15/2017.....		06/10/2009.....	MORGAN STANLEY & CO.....		2,938,740	3,000,000	0	4FE.....
459902 AR 3	INTL GAME TECHNOLOGY 06/15/2019.....		06/10/2009.....	GOLDMAN SACHS.....		12,928,890	13,000,000	0	2FE.....
460146 CD 3	INTL PAPER CO 05/15/2019.....		05/04/2009.....	CITIGROUP GLOBAL MARKETS.....		4,881,700	5,000,000	0	2FE.....
462846 AA 4	IRON MOUNTAIN 04/01/2013.....		05/13/2009.....	BARCLAYS CAPITAL.....		3,105,311	3,117,000	35,099	4FE.....
46489N AD 4	ISPAT INLAND ULC 04/01/2014.....		05/29/2009.....	BTIG, LLC.....		4,956,250	5,000,000	81,250	2FE.....
450679 BW 4	ITT CORP 05/01/2014.....		04/28/2009.....	J.P. MORGAN SEC. INC.....		14,971,050	15,000,000	0	2FE.....
450679 BX 2	ITT CORP 05/01/2019.....		04/28/2009.....	J.P. MORGAN SEC. INC.....		9,986,000	10,000,000	0	2FE.....
471109 AC 2	JARDEN CORP 05/01/2016.....		05/15/2009.....	DEUTSCHE BANK SECURITIES INC.....		4,598,528	4,750,000	8,889	4FE.....
466112 AA 7	JBS USA LLC/JBS USA FINA 05/01/2014.....		04/27/2009.....	J.P. MORGAN SEC. INC.....		4,734,340	5,000,000	969	4FE.....

SCHEDULE D - PART 3

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

QE04.5

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
472319 AF 9	JEFFERIES GROUP INC 07/15/2019.....		06/25/2009.....	CITIGROUP GLOBAL MARKETS.....		9,891,400	10,000,000	0	2FE.....
478366 AQ 0	JOHNSON CONTROLS INC 01/15/2011.....		06/08/2009.....	JEFFERIES & CO.....		10,394,550	10,380,000	211,814	2FE.....
478366 AR 8	JOHNSON CONTROLS INC 01/15/2016.....		05/29/2009.....	MORGAN KEEGAN & CO.....		1,820,000	2,000,000	42,167	2FE.....
46625M AC 3	JP MORGAN CHASE COMMERCIAL MO 03/15/2033.....		06/09/2009.....	Maxim Group.....		534,855	521,492	998	1FE.....
46625H CY 4	JPMORGAN CHASE & CO 09/01/2015.....		05/13/2009.....	JEFFERIES & CO.....		15,656,250	18,750,000	196,149	1FE.....
485260 BJ 1	KANSAS GAS & ELECTRIC CO 12/15/2037.....		05/19/2009.....	JEFFERIES & CO.....		4,488,300	5,000,000	142,390	2FE.....
485260 BL 6	KANSAS GAS & ELECTRIC CO 06/15/2019.....		06/08/2009.....	CITIGROUP GLOBAL MARKETS.....		6,987,330	7,000,000	0	2FE.....
48829# AA 2	KELSON ENERGY 1ST LIEN B 03/08/2013.....		06/24/2009.....	Various.....		15,143,098	18,356,006	0	4Z.....
492386 AU 1	KERR-MCGEE CORP 07/01/2024.....		06/22/2009.....	Various.....		13,451,698	14,700,000	460,978	2FE.....
50064Y AA 1	KOREA HYDRO & NUCLEAR PO 06/17/2014.....	F.....	06/10/2009.....	GOLDMAN SACHS.....		14,840,250	15,000,000	0	1FE.....
LN3391 31 2	KRONOS INC/MA 2ND LIEN 06/11/2015.....		05/29/2009.....	CREDIT SUISSE-BANK DEBT.....		2,111,646	3,000,000	0	5FE.....
LN2254 42 0	LA PALOMA GENERATING 2ND LIEN 08/16/2013.....		06/04/2009.....	MERRILL LYNCH BANK DEBT.....		1,793,500	3,000,000	0	5FE.....
BL4785 52 5	LIBERTY ELEC PA 11/02/2014.....		06/12/2009.....	BANC OF AMERICA SECURITIES LLC BANK DEBT.....		5,683,323	7,017,070	0	4Z.....
532716 AP 2	LIMITED BRANDS INC 06/15/2019.....		06/16/2009.....	J.P. MORGAN SEC. INC.....		1,935,040	2,000,000	0	3FE.....
534187 AX 7	LINCOLN NATIONAL CORP 07/01/2019.....		06/17/2009.....	J.P. MORGAN SEC. INC.....		3,961,320	4,000,000	0	2FE.....
549271 AA 2	LUBRIZOL CORP 06/15/2025.....		06/09/2009.....	KEYBANC CAPITAL MARKETS INC.....		4,512,500	5,000,000	178,229	2FE.....
LN3196 92 7	MACH GEN LLC 02/22/2012.....		04/30/2009.....	Various.....		2,245,313	3,000,000	0	4FE.....
55445# AA 1	MACH GEN LLC-2ND LIEN C 02/15/2015.....		06/17/2009.....	Various.....		8,012,139	12,112,230	0	4FE.....
559080 AE 6	MAGELLAN MIDSTREAM PARTN 07/15/2019.....		06/19/2009.....	J.P. MORGAN SEC. INC.....		6,975,710	7,000,000	0	2FE.....
565849 AH 9	MARATHON OIL CORP 02/15/2019.....		05/27/2009.....	MORGAN KEEGAN & CO.....		21,191,200	20,000,000	425,000	2FE.....
570362 AB 9	MARITIMES & NE PIPELINE 05/31/2014.....	A.....	06/15/2009.....	Various.....		34,033,750	34,000,000	65,625	2FE.....
589331 AQ 0	MERCK & CO INC 06/30/2039.....		06/22/2009.....	CITIGROUP GLOBAL MARKETS.....		9,980,200	10,000,000	0	1FE.....
59217E BW 3	MET LIFE GLOBAL FUNDING I 06/10/2014.....		06/17/2009.....	Various.....		21,816,620	22,000,000	17,083	1FE.....
59156R AU 2	METLIFE INC 06/01/2016.....		06/25/2009.....	BARCLAYS CAPITAL.....		10,099,600	10,000,000	58,125	1FE.....
552953 BF 7	MGM MIRAGE INC 05/15/2014.....		05/14/2009.....	BANC OF AMERICA SECURITIES.....		2,429,600	2,500,000	0	4FE.....
552953 BG 5	MGM MIRAGE INC 11/15/2017.....		05/14/2009.....	BANC OF AMERICA SECURITIES.....		4,380,480	4,500,000	0	4FE.....
60877U AR 8	MOMENTIVE PERFORMANCE 06/15/2014.....		06/15/2009.....	VOLUNTARY EXCHANGE.....		4,252,182	3,250,000	0	6FE.....
55276V AA 0	MUBADALA DEVELOPMENT CO 05/06/2014.....	F.....	04/29/2009.....	CITIGROUP GLOBAL MARKETS.....		2,970,570	3,000,000	0	1FE.....
55276V AB 8	MUBADALA DEVELOPMENT CO 05/06/2019.....	F.....	04/29/2009.....	CITIGROUP GLOBAL MARKETS.....		1,985,560	2,000,000	0	1FE.....
629855 AN 7	NALCO CO 05/15/2017.....		05/06/2009.....	DEUTSCHE BANK SECURITIES INC.....		1,957,260	2,000,000	0	3FE.....
63534P AD 9	NATIONAL CITY BANK 05/01/2013.....		06/08/2009.....	Various.....		6,600,040	7,000,000	32,889	1FE.....
63534P AG 2	NATIONAL CITY BANK 06/07/2017.....		05/28/2009.....	BAIRD (ROBERT W).....		2,241,505	2,510,000	70,768	1FE.....
636180 BJ 9	NATIONAL FUEL GAS CO 05/01/2019.....		04/01/2009.....	J.P. MORGAN SEC. INC.....		9,976,200	10,000,000	0	2FE.....
637432 LR 4	NATIONAL RURAL UTIL COOP 11/01/2018.....		04/23/2009.....	BANC OF AMERICA SECURITIES.....		2,287,940	2,000,000	102,597	1FE.....
636274 AC 6	NATL GRID PLC 08/01/2016.....	F.....	05/14/2009.....	J.P. MORGAN SEC. INC.....		15,061,800	15,000,000	283,500	2FE.....
LN3132 94 8	NAVISTAR REVOLVING CREDIT LIN 01/19/2012.....		06/19/2009.....	Various.....		3,035,303	3,600,000	0	3FE.....
LN3132 98 9	NAVISTAR TERM ADVANCE 01/19/2012.....		06/19/2009.....	Various.....		8,350,588	9,900,000	0	3FE.....
651716 AB 8	NEWPAGE HLDG CORP 11/01/2013.....		05/01/2009.....	RECD IN LIEU OF CASH INT.....		21,982	549,555	0	6Z.....
BL4830 25 5	NIELSEN FINANCE 05/02/2016.....		06/23/2009.....	VOLUNTARY EXCHANGE.....		14,076,798	14,243,365	0	3FE.....
655044 AD 7	NOBLE ENERGY INC 03/01/2019.....		05/12/2009.....	COHEN & COMPANY SECURITIES, LLC.....		4,956,750	4,500,000	78,375	2FE.....
654902 AB 1	NOKIA CORP 05/15/2019.....	F.....	04/30/2009.....	BANC OF AMERICA SECURITIES.....		19,815,000	20,000,000	0	1FE.....
654902 AC 9	NOKIA CORP 05/15/2039.....	F.....	05/27/2009.....	Various.....		24,798,300	25,000,000	22,083	1FE.....
655664 AM 2	NORDSTROM INC 06/01/2014.....		06/26/2009.....	Various.....		7,067,880	7,000,000	12,375	2FE.....
655844 AE 8	NORFOLK SOUTHERN CORP 05/15/2017.....		06/01/2009.....	MORGAN STANLEY & CO.....		8,161,661	7,350,000	29,870	2FE.....
656569 AD 2	NORTEL NETWORKS LIMITED 07/15/2016.....	A.....	06/05/2009.....	MANDATORY EXCHANGE.....		720,000	4,000,000	0	6FE.....
LN2669 44 5	NORWOOD PROM PRD A 08/17/2016.....		06/30/2009.....	BANK DEBT PRINC ADV.....		207,440	207,440	0	5FE.....
LN2672 76 1	NPC INTERNATIONAL INC 05/03/2013.....		04/30/2009.....	BANK DEBT PRINC ADV.....		70,655	70,655	0	4FE.....
629377 BG 6	NRG ENERGY INC 06/15/2019.....		06/03/2009.....	Various.....		17,665,950	18,000,000	2,125	4FE.....
649840 CP 8	NY STATE GAS & ELECTRIC 12/15/2017.....		06/03/2009.....	Various.....		11,054,380	12,000,000	288,025	2FE.....
68389X AF 2	ORACLE CORP 07/08/2014.....		06/30/2009.....	BANC OF AMERICA SECURITIES.....		20,000,000	20,000,000	0	1FE.....
68389X AH 8	ORACLE CORP 07/08/2039.....		06/30/2009.....	BANC OF AMERICA SECURITIES.....		9,933,400	10,000,000	0	1.....
69073T AM 5	OWENS-BROCKWAY 05/15/2016.....		05/11/2009.....	J.P. MORGAN SEC. INC.....		5,798,960	6,000,000	819	3FE.....
69373U AA 5	PACCAR INC 02/15/2014.....		06/11/2009.....	Various.....		11,858,100	11,000,000	257,240	1FE.....

SCHEDULE D - PART 3

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

QE04.6

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
694475 AA 2	PACIFIC LIFE INSURANCE C 06/15/2039.....		06/16/2009.....	GOLDMAN SACHS.....		9,995,200	10,000,000	0	1FE.....
707882 AB 2	PENN VIRGINIA CORP 06/15/2016.....		06/10/2009.....	J.P. MORGAN SEC. INC.....		1,940,060	2,000,000	0	4FE.....
71343P AF 8	PEPSIAMERICAS INC 02/15/2014.....		04/13/2009.....	J.P. MORGAN SEC. INC.....		9,927,200	10,000,000	77,778	1FE.....
72650R AR 3	PLAINS ALL AMER PIPELINE 01/15/2037.....		06/08/2009.....	BANC OF AMERICA SECURITIES.....		4,685,047	5,285,000	142,534	2FE.....
72650R AU 6	PLAINS ALL AMER PIPELINE 05/01/2019.....		04/15/2009.....	J.P. MORGAN SEC. INC.....		6,999,580	7,000,000	0	2FE.....
693476 BB 8	PNC FUNDING CORP 02/01/2017.....		05/21/2009.....	KEEFE BRUYETTE & WOODS.....		5,376,861	6,090,000	110,381	1FE.....
736508 BQ 4	PORTLAND GENERAL ELEC 04/15/2019.....		04/13/2009.....	DEUTSCHE BANK SECURITIES INC.....		4,996,300	5,000,000	0	2FE.....
73755L AE 7	POTASH CORP-SASKATCHEWAN 05/15/2014.....	A.....	04/28/2009.....	BANC OF AMERICA SECURITIES.....		9,975,700	10,000,000	0	2FE.....
73755L AF 4	POTASH CORP-SASKATCHEWAN 05/15/2019.....	A.....	04/28/2009.....	BANC OF AMERICA SECURITIES.....		9,991,600	10,000,000	0	2FE.....
74153W BY 4	PRICOA GLOBAL FUNDING 1 06/11/2014.....		06/04/2009.....	DEUTSCHE BANK SECURITIES INC.....		14,968,200	15,000,000	0	1FE.....
74251V AB 8	PRINCIPAL FINANCIAL GROU 05/15/2014.....		05/18/2009.....	CITIGROUP GLOBAL MARKETS.....		10,000,000	10,000,000	0	1FE.....
74251V AD 4	PRINCIPAL FINANCIAL GROU 05/15/2019.....		05/18/2009.....	CITIGROUP GLOBAL MARKETS.....		10,000,000	10,000,000	0	1Z.....
74432Q BF 1	PRUDENTIAL FINANCIAL INC 01/15/2015.....		06/30/2009.....	Various.....		19,653,159	19,980,000	87,961	2FE.....
745332 BL 9	PUGET SOUND ENERGY INC 03/09/2029.....		05/28/2009.....	BANC OF AMERICA SECURITIES.....		4,589,300	5,000,000	45,694	1FE.....
74834L AL 4	QUEST DIAGNOSTIC INC 11/01/2015.....		06/09/2009.....	Libertas Partners LLC.....		1,242,598	1,325,000	8,224	2FE.....
76112B SQ 4	RAAC SERIES 09/25/2034.....		06/01/2009.....	SCHEDULED ACQUISITION.....		109,320	109,320	0	1FE.....
74977R BQ 6	RABOBANK NEDERLAND 05/13/2014.....	F.....	05/07/2009.....	BANC OF AMERICA SECURITIES.....		29,945,100	30,000,000	0	1FE.....
750753 AB 1	RAILAMERICA INC 07/01/2017.....		06/17/2009.....	CITIGROUP GLOBAL MARKETS.....		9,592,300	10,000,000	0	4FE.....
75281A AK 5	RANGE RESOURCES CORP 05/15/2019.....		05/12/2009.....	Various.....		4,278,930	4,500,000	111	3FE.....
76110H GV 5	RESIDENTIAL ACCREDIT LOANS, I 08/25/2033.....		06/01/2009.....	SCHEDULED ACQUISITION.....		236,295	236,295	0	1FE.....
767201 AF 3	RIO TINTO FINANCE PLC 05/01/2014.....	F.....	04/14/2009.....	MORGAN STANLEY & CO.....		9,880,500	10,000,000	0	2FE.....
771196 AQ 5	ROCHE HLDGS INC 03/01/2014.....		04/13/2009.....	BANC OF AMERICA SECURITIES.....		1,668,480	1,600,000	11,333	1FE.....
771196 AS 1	ROCHE HLDGS INC 03/01/2019.....		05/15/2009.....	BAIRD (ROBERT W).....		5,255,350	5,000,000	70,833	1FE.....
771367 CB 3	ROCHESTER GAS & ELECTRIC 07/15/2019.....		06/24/2009.....	J.P. MORGAN SEC. INC.....		9,986,100	10,000,000	0	2FE.....
77509N AP 8	ROGERS CABLE INC 03/15/2015.....		06/26/2009.....	MORGAN STANLEY & CO.....		6,646,363	6,165,000	122,529	2FE.....
78375P AK 3	RYERSON INC 11/01/2014.....		04/09/2009.....	VOLUNTARY EXCHANGE.....		2,071,222	4,000,000	64,562	5FE.....
783764 AN 3	RYLAND GROUP 05/15/2017.....		04/30/2009.....	CITIGROUP GLOBAL MARKETS.....		2,940,180	3,000,000	0	3FE.....
803895 AE 1	SATELITES MEXICANOS 11/30/2011.....	F.....	05/20/2009.....	Libertas Partners LLC.....		1,450,000	2,000,000	31,018	5*.....
808626 AC 9	SCIENCE AAPPLICATIONS INT 07/01/2012.....		04/28/2009.....	BANC OF AMERICA SECURITIES.....		5,117,350	5,000,000	104,167	1FE.....
81211K AN 0	SEALED AIR CORP 06/15/2017.....		06/12/2009.....	BANC OF AMERICA SECURITIES.....		2,935,110	3,000,000	0	3FE.....
LN3497 50 7	SERVICEMASTER CLOSING DATE 07/24/2014.....		06/25/2009.....	Various.....		6,141,041	7,818,212	0	4FE.....
LN4337 36 3	SERVICEMASTER DELAYED DRAW 07/24/2014.....		06/25/2009.....	Various.....		1,710,348	2,181,788	0	4Z.....
822582 AF 9	SHELL INTERNATIONAL FIN 03/21/2014.....	F.....	04/03/2009.....	J.P. MORGAN SEC. INC.....		10,137,600	10,000,000	16,667	1FE.....
824348 AL 0	SHERWIN-WILLIAMS 02/01/2027.....		05/14/2009.....	KEYBANC CAPITAL MARKETS INC.....		6,016,140	6,000,000	132,750	1FE.....
827048 AL 3	SILGAN HOLDINGS INC 08/15/2016.....		05/05/2009.....	BANC OF AMERICA SECURITIES.....		2,432,000	2,500,000	0	3FE.....
828807 CB 1	SIMON PROPERTY GROUP LP 05/15/2014.....		05/11/2009.....	CITIGROUP GLOBAL MARKETS.....		24,740,000	25,000,000	0	1FE.....
LN3377 05 5	SIX FLAGS THEME PARKS B 04/30/2015.....		06/16/2009.....	CHASE SECURITIES INC-BANK DEBT.....		3,139,750	4,000,000	0	6FE.....
832248 AS 7	SMITHFIELD FOODS INC 07/15/2014.....		06/25/2009.....	J.P. MORGAN SEC. INC.....		1,924,020	2,000,000	0	3FE.....
83238P AA 2	SMITHS GROUP PLC 05/15/2014.....	F.....	05/07/2009.....	MORGAN STANLEY & CO.....		9,983,400	10,000,000	0	2FE.....
83238P AB 0	SMITHS GROUP PLC 05/15/2019.....	F.....	05/07/2009.....	MORGAN STANLEY & CO.....		9,988,000	10,000,000	0	2FE.....
83364L AB 5	SOCIETE GENERALE 04/20/2016.....	F.....	06/02/2009.....	MIZUHO SECURITIES USA INC.....		11,972,760	13,000,000	90,882	1FE.....
83427B AA 4	SOLO CUP COMPANY 11/01/2013.....		06/24/2009.....	GOLDMAN SACHS.....		1,958,560	2,000,000	0	4FE.....
83586Y AE 3	SORIN REAL ESTATE CDO LTD 10/28/2046.....	F.....	04/01/2009.....	ACCOUNTING.....		(107,298)	0	0	2FE.....
83586Y AF 0	SORIN REAL ESTATE CDO LTD 10/28/2046.....	F.....	04/01/2009.....	ACCOUNTING.....		(45,712)	0	0	3FE.....
842587 CE 5	SOUTHERN CO 05/15/2014.....		05/11/2009.....	GOLDMAN SACHS.....		13,985,720	14,000,000	0	1FE.....
845437 BH 4	SOUTHWESTERN ELEC POWER 01/15/2017.....		05/05/2009.....	J.P. MORGAN SEC. INC.....		2,798,610	3,000,000	52,263	2FE.....
LN3548 32 5	STALLION OILFIELD SERVICES 08/01/2012.....		06/29/2009.....	CANTOR FITZGERALD & CO.....		1,121,149	4,000,000	0	6FE.....
852591 AA 4	STALLION OILFIELD SVCS 02/01/2015.....		06/12/2009.....	JEFFERIES & CO.....		1,500,000	4,000,000	147,333	6FE.....
853250 AB 4	STANDARD CHARTERED BANK 09/26/2017.....	F.....	06/29/2009.....	Various.....		8,209,808	8,900,000	151,893	1FE.....
853254 AD 2	STANDARD CHARTERED PLC 11/18/2014.....	F.....	05/13/2009.....	GOLDMAN SACHS.....		25,899,120	26,000,000	0	1FE.....
85590A AM 6	STARWOOD HOTELS & RESORT 10/15/2014.....		05/12/2009.....	Various.....		9,586,200	10,000,000	5,250	3FE.....
85744N AA 9	STATE STREET BANK&TRUST 01/15/2016.....		06/30/2009.....	BAIRD (ROBERT W).....		1,991,040	2,000,000	50,350	1FE.....
857477 AE 3	STATE STREET CORP 05/30/2014.....		05/19/2009.....	GOLDMAN SACHS.....		14,985,750	15,000,000	0	1FE.....
24820R AF 5	STATOILHYDRO ASA 05/01/2016.....	F.....	06/30/2009.....	SEA PORT GROUP SECURITIES, LLC.....		5,554,750	5,000,000	66,580	1FE.....

SCHEDULE D - PART 3

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

QE04.7

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
85771S AB 2	STATOILHYDRO ASA 04/15/2014.....	F.....	04/16/2009.....	BANC OF AMERICA SECURITIES.....		11,952,840	12,000,000	0	1FE.....
858155 AC 8	STEELCASE INC 08/15/2011.....		05/04/2009.....	BANC OF AMERICA SECURITIES.....		4,896,550	5,000,000	74,028	2FE.....
LN4771 10 8	SUNGARD DATA SYSTEMS INC 02/28/2016.....		06/09/2009.....	VOLUNTARY EXCHANGE.....		9,446,195	9,600,000	0	3Z.....
86787G AB 8	SUNTRUST BANK 04/01/2011.....		05/29/2009.....	MORGAN KEEGAN & CO.....		3,922,612	3,905,000	42,874	2FE.....
86787G AC 6	SUNTRUST BANK 12/01/2017.....		05/28/2009.....	MORGAN STANLEY & CO.....		7,155,270	9,000,000	1,363	2FE.....
86959L AA 1	SVENSKA HANDELSBANKEN AB 06/10/2014.....	F.....	06/03/2009.....	CITIGROUP GLOBAL MARKETS.....		34,904,800	35,000,000	0	1FE.....
87425E AL 7	TALISMAN ENERGY 06/01/2019.....	A.....	06/11/2009.....	Various.....		22,880,720	22,000,000	48,438	2FE.....
87612E AU 0	TARGET CORP 01/15/2038.....		05/20/2009.....	CITIGROUP GLOBAL MARKETS.....		4,904,950	5,000,000	127,361	1FE.....
878742 AG 0	TECK RESOURCES LIMITED 05/15/2014.....	A.....	05/05/2009.....	J.P. MORGAN SEC. INC.....		7,145,250	7,500,000	0	3FE.....
872456 AA 6	TELECOM ITALIA CAPITAL 06/18/2019.....	F.....	06/15/2009.....	GOLDMAN SACHS.....		20,000,000	20,000,000	0	2FE.....
87938W AH 6	TELEFONICA SA 07/15/2019.....	F.....	06/22/2009.....	MORGAN STANLEY & CO.....		10,000,000	10,000,000	0	2FE.....
87938W AU 2	TELEFONICA SA 01/15/2015.....	F.....	06/22/2009.....	GOLDMAN SACHS.....		10,000,000	10,000,000	0	2FE.....
87944L AD 1	TELEMAR NORTE LESTE SA 04/23/2019.....	F.....	04/17/2009.....	Various.....		7,000,450	7,000,000	0	2FE.....
88033G BH 2	TENET HEALTHCARE CORP 07/01/2019.....		06/01/2009.....	BANC OF AMERICA SECURITIES.....		5,713,740	6,000,000	0	3FE.....
88732J AU 2	TIME WARNER CABLE 06/15/2039.....		06/30/2009.....	Various.....		9,726,600	10,000,000	1,875	2FE.....
88732J AR 9	TIME WARNER CABLE INC 04/01/2014.....		05/07/2009.....	CREDIT SUISSE.....		10,861,700	10,000,000	95,833	2FE.....
88731E AJ 9	TIME WARNER ENT 07/15/2033.....		05/20/2009.....	COHEN & COMPANY SECURITIES, LLC.....		20,658,475	19,732,000	524,939	2FE.....
893526 BZ 9	TRANS-CANADA PIPELINES 01/15/2039.....	A.....	05/12/2009.....	Various.....		10,653,905	9,868,000	241,113	1FE.....
89352H AE 9	TRANS-CANADA PIPELINES 08/15/2038.....	A.....	05/08/2009.....	BAIRD (ROBERT W).....		2,944,824	2,840,000	50,331	1FE.....
89352H AF 6	TRANS-CANADA PIPELINES 08/15/2018.....	A.....	04/23/2009.....	BAIRD (ROBERT W).....		2,081,360	2,000,000	26,361	1FE.....
89417E AF 6	TRAVELERS COS INC 06/02/2019.....		05/28/2009.....	MORGAN STANLEY & CO.....		11,947,200	12,000,000	0	1FE.....
LN3133 06 0	TROPICANA LAS VEGAS 12/31/2049.....		06/30/2009.....	UBS WARBURG LLC, BANK DEBT.....		810,359	3,000,000	0	1Z.....
97263# AA 2	TROPICANA WIMAR OPCO 01/03/2012.....		05/13/2009.....	CREDIT SUISSE-BANK DEBT.....		877,517	3,250,000	0	6Z.....
LN4762 48 7	UNITED MARITIME 2ND LIEN - TE 12/04/2013.....		06/15/2009.....	Jefferies and Co Bank Debt.....		5,003,125	6,000,000	0	5Z.....
91324P AW 2	UNITEDHEALTH GROUP INC 06/15/2017.....		04/28/2009.....	BAIRD (ROBERT W).....		2,746,553	2,930,000	66,413	1FE.....
90320L AC 1	UPC HOLDING BV 04/15/2018.....	F.....	05/21/2009.....	CREDIT SUISSE.....		924,270	1,000,000	0	1.....
EH8051 63 1	UPC HOLDING BV 04/15/2018.....	D.....	04/30/2009.....	VOLUNTARY EXCHANGE.....		16,569,342	19,805,531	447,688	4FE.....
91159H GR 5	US BANCORP 05/15/2014.....		05/11/2009.....	MORGAN STANLEY & CO.....		24,995,500	25,000,000	0	1FE.....
91911X AH 7	VALEANT PHARAMCEUTICALS 06/15/2016.....		06/03/2009.....	GOLDMAN SACHS.....		1,935,940	2,000,000	0	4FE.....
920355 AF 1	VALSPAR CORP 06/15/2019.....		06/16/2009.....	BANC OF AMERICA SECURITIES.....		4,978,700	5,000,000	0	2FE.....
92334N AB 9	VEOLIA ENVIRONNEMENT 06/01/2018.....	F.....	04/28/2009.....	BANC OF AMERICA SECURITIES.....		7,513,473	7,718,000	192,950	1FE.....
92344S AH 3	VERIZON WIRELESS CAPITAL 11/15/2013.....		06/25/2009.....	CITIGROUP GLOBAL MARKETS.....		8,281,727	7,330,000	67,573	1FE.....
92344S AL 4	VERIZON WIRELESS CAPITAL 02/01/2014.....		04/24/2009.....	J.P. MORGAN SEC. INC.....		5,188,750	5,000,000	65,521	1FE.....
92769V AA 7	VIRGIN MEDIA FINANCE PLC 08/15/2016.....	F.....	05/29/2009.....	J.P. MORGAN SEC. INC.....		1,911,480	2,000,000	0	4FE.....
92857W AK 6	VODAFONE GROUP 03/15/2016.....	F.....	06/30/2009.....	HSBC SECURITIES.....		5,857,111	5,681,000	100,719	1FE.....
92857W AF 7	VODAFONE GROUP PLC 12/16/2013.....	F.....	05/13/2009.....	CREDIT SUISSE.....		4,164,840	4,000,000	84,444	1FE.....
92857W AG 5	VODAFONE GROUP PLC 09/15/2015.....	F.....	06/26/2009.....	Various.....		14,857,000	15,000,000	179,167	1FE.....
EH8552 73 7	VODAFONE GROUP PLC 06/10/2019.....	F.....	06/03/2009.....	MORGAN STANLEY & CO.....		9,974,100	10,000,000	0	2FE.....
928664 AB 7	VOLKSWAGEN AUTO LEASE TRUST 07/15/2011.....		05/05/2009.....	J.P. MORGAN SEC. INC.....		9,999,921	10,000,000	0	1FE.....
92976G AB 7	WACHOVIA BANK NA 11/01/2014.....		06/16/2009.....	RAYMOND JAMES.....		9,649,500	10,000,000	64,000	1FE.....
92976G AD 3	WACHOVIA BANK NA 02/01/2015.....		05/19/2009.....	HSBC SECURITIES.....		4,433,750	5,000,000	75,156	1FE.....
93239S AC 0	WALLACE THEATER HOLDINGS 06/15/2013.....		06/12/2009.....	JEFFERIES & CO.....		5,731,860	600,000	0	4Z.....
94106L AS 8	WASTE MANAGEMENT INC 03/15/2018.....		06/11/2009.....	BTIG, LLC.....		2,911,200	3,000,000	44,225	2FE.....
94106L AT 6	WASTE MANAGEMENT INC 03/11/2015.....		06/30/2009.....	DEUTSCHE BANK SECURITIES INC.....		6,467,285	6,205,000	142,844	2FE.....
92933D AA 8	WEA FINANCE LLC 06/02/2014.....		06/11/2009.....	Various.....		19,860,100	20,000,000	29,167	1FE.....
92924S AA 6	WEA FINANCE/WCI FINANCE 10/01/2012.....		06/16/2009.....	Various.....		16,402,900	16,945,000	195,198	1FE.....
947075 AB 3	WEATHERFORD INTL INC 08/01/2036.....	F.....	06/16/2009.....	DEUTSCHE BANK SECURITIES INC.....		4,260,900	5,000,000	124,583	2FE.....
947076 AB 1	WEATHERFORD INTL INC 02/15/2016.....	F.....	05/20/2009.....	MIZUHO SECURITIES USA INC.....		5,548,800	6,000,000	92,583	2FE.....
94973V AH 0	WELLPOINT INC 12/15/2034.....		04/24/2009.....	J.P. MORGAN SEC. INC.....		5,902,780	7,300,000	161,675	1FE.....
95709T AA 8	WESTAR ENERGY INC 07/01/2014.....		05/12/2009.....	JEFFERIES & CO.....		1,566,405	1,500,000	33,500	2FE.....
95709T AB 6	WESTAR ENERGY INC 01/01/2017.....		05/15/2009.....	MORGAN KEEGAN & CO.....		3,251,045	3,500,000	69,597	2FE.....
92933B AA 2	WMG ACQUISITION CORP 06/15/2016.....		05/19/2009.....	GOLDMAN SACHS.....		3,851,560	4,000,000	0	3FE.....
98156Y AB 7	WORLD OMNI AUTO RECEIVABLES T 10/17/2011.....		04/07/2009.....	BANC OF AMERICA SECURITIES.....		17,999,208	18,000,000	0	1FE.....

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
92931N AC 4	WPP FINANCE (UK) 09/15/2014.....	F.....	06/03/2009.....	CITIGROUP GLOBAL MARKETS.....		6,927,830	7,000,000	0	2FE.....
984121 BY 8	XEROX CORPORATION 05/15/2014.....		05/06/2009.....	BANC OF AMERICA SECURITIES.....		9,998,200	10,000,000	0	2FE.....
98385X AD 8	XTO ENERGY INC 02/01/2014.....		05/06/2009.....	CREDIT SUISSE.....		7,560,450	7,500,000	102,083	2FE.....
98385X AG 1	XTO ENERGY INC 06/30/2015.....		05/07/2009.....	BAIRD (ROBERT W).....		3,602,112	3,650,000	70,932	2FE.....
984851 AC 9	YARA INTERNATIONAL ASA 06/11/2019.....	F.....	06/04/2009.....	CITIGROUP GLOBAL MARKETS.....		14,923,350	15,000,000	0	2FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					2,856,589,158	2,944,890,212	16,014,700	XXX.....
8399997.	Total - Bonds - Part 3.....					5,750,264,615	5,978,726,131	24,196,990	XXX.....
8399999.	Total - Bonds.....					5,750,264,615	5,978,726,131	24,196,990	XXX.....
Common Stocks - Industrial and Miscellaneous									
060505 10 4	BANK OF AMERICA CORP.....		06/26/2009.....	VOLUNTARY EXCHANGE.....	7,589,020.000	89,772,217	XXX.....	0	L.....
283702 10 8	EL PASO PIPELINE PARTNERS LP.....		06/10/2009.....	Various.....	200,000.000	3,498,233	XXX.....	0	L.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC.....		04/28/2009.....	RECD IN LIEU OF CASH DIV.....	7,358.460	304,890	XXX.....	0	L.....
84756N 10 9	SPECTRA ENERGY PARTNERS LP.....		05/21/2009.....	Various.....	143,400.000	3,145,833	XXX.....	0	L.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					96,721,172	XXX.....	0	XXX.....
9799997.	Total - Common Stocks - Part 3.....					96,721,172	XXX.....	0	XXX.....
9799999.	Total - Common Stocks.....					96,721,172	XXX.....	0	XXX.....
9899999.	Total - Preferred and Common Stocks.....					96,721,172	XXX.....	0	XXX.....
9999999.	Total - Bonds, Preferred and Common Stocks.....					5,846,985,787	XXX.....	24,196,990	XXX.....

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....0.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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 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	NAIC Desig- nation or Market Indicator (a)

Bonds - U.S. Government

QE05	01F042	66	5	FEDERAL NATIONAL MTGE ASSOC.....		.05/07/2009	Various.....		101,443,360	100,000,000	101,443,359		0		0		0		1	1	125,000	05/01/2035	1.....
	01F050	65	0	FEDERAL NATIONAL MTGE ASSOC.....		.05/04/2009	CREDIT SUISSE.....		88,324,688	86,000,000	88,230,625		0		0		0		94,063	94,063	131,389	05/01/2034	1.....
	36212C	B8	3	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		784	784	798		808		(23)		0		0	0	28	11/15/2030	1.....
	36212D	EV	7	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		77	77	79		82		(5)		0		0	0	3	11/15/2030	1.....
	36212F	VZ	4	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		627	627	638		651		(23)		0		0	0	22	11/15/2030	1.....
	36212N	KY	2	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		330	330	338		349		(19)		0		0	0	12	11/15/2030	1.....
	36212N	2R	7	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		422	422	431		442		(20)		0		0	0	15	11/15/2030	1.....
	36201V	VY	5	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		5,297	5,297	5,039		5,055		242		0		0	0	125	09/15/2033	1.....
	36202D	2F	7	GOVERNMENT NATNL MTGE ASSOC....		.04/07/2009	Various.....		17,217,598	16,382,739	17,007,331		17,152,058		(14,223)		0		79,763	79,763	374,762	11/20/2033	1.....
	36202D	3J	8	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		1,867,140	1,867,140	1,957,871		1,981,983		(114,843)		0		0	0	52,588	01/20/2034	1.....
	36296Q	N4	7	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		2,062,162	2,062,162	2,124,027				(61,865)		0		0	0	36,535	01/15/2039	1.....
	36202B	4B	8	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		1	1	1		1		0		0		0	0	0	05/20/2024	1.....
	36202B	7B	5	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		2	2	2		2		0		0		0	0	0	07/20/2024	1.....
	36202C	5H	2	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		180	180	183		183		(3)		0		0	0	7	09/20/2028	1.....
	36202C	BJ	1	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		3	3	3		3		0		0		0	0	0	08/20/2024	1.....
	36202C	JC	8	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		18	18	18		18		(0)		0		0	0	1	08/20/2025	1.....
	36202C	LW	1	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		11	11	11		11		(0)		0		0	0	0	12/20/2025	1.....
	36202C	MU	4	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		20	20	20		20		(0)		0		0	0	1	02/20/2026	1.....
	36202C	RE	5	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		2,393	2,393	2,396		2,400		(6)		0		0	0	82	09/20/2026	1.....
	36202C	UC	5	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		3	3	3		3		0		0		0	0	0	02/20/2027	1.....
	36202C	YH	0	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		19	19	20		20		(0)		0		0	0	1	11/20/2027	1.....
	36202C	YW	7	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		3	3	3		3		(0)		0		0	0	0	12/20/2027	1.....
	36202D	D7	3	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		37	37	37		37		(0)		0		0	0	1	10/20/2029	1.....
	36202D	D8	1	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		132	132	128		149		(16)		0		0	0	4	10/20/2029	1.....
	36202D	DB	4	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		151	151	151		151		1		0		0	0	5	08/20/2029	1.....
	36202D	DR	9	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		210	210	215		226		(16)		0		0	0	9	09/20/2029	1.....
	36202D	E4	9	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		410	410	421		453		(44)		0		0	0	16	12/20/2029	1.....
	36202D	EN	7	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		13	13	14		14		(1)		0		0	0	1	11/20/2029	1.....
	36202D	FH	9	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		45	45	45		46		(0)		0		0	0	2	01/20/2030	1.....
	36202D	FJ	5	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		6,986	6,986	7,145		7,477		(491)		0		0	0	296	01/20/2030	1.....
	36202D	FZ	9	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		1,390	1,390	1,392		1,395		(5)		0		0	0	47	02/20/2030	1.....
	36202D	GE	5	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		1,045	1,045	1,046		1,048		(3)		0		0	0	40	03/20/2030	1.....
	36202D	GF	2	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		461	461	478		513		(52)		0		0	0	19	03/20/2030	1.....
	36202D	GT	2	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		836	836	867		950		(115)		0		0	0	31	04/20/2030	1.....
	36202D	J8	5	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		29,848	29,848	29,796		29,698		150		0		0	0	1,062	10/20/2030	1.....
	36202D	JA	0	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		154	154	153		151		2		0		0	0	5	08/20/2030	1.....
	36202D	JC	6	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		34	34	34		36		(2)		0		0	0	1	08/20/2030	1.....
	36202D	JR	3	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		24,269	24,269	25,761		28,800		(4,531)		0		0	0	831	09/20/2030	1.....
	36202D	KL	4	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		5,219	5,219	5,217		5,214		5		0		0	0	183	11/20/2030	1.....
	36202D	KN	0	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		2,195	2,195	2,268		2,427		(232)		0		0	0	88	11/20/2030	1.....
	36202D	RJ	2	GOVERNMENT NATNL MTGE ASSOC....		.06/01/2009	SCHEDULED REDEMPTION..		7,925	7,925	8,302		9,206		(1,281)		0		0	0	262	01/20/2032	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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	NAIC Desig- nation or Market Indicator (a)
QE051	36203A	LG 9		06/01/2009	SCHEDULED REDEMPTION..		44	44	47	50	0	(6)	0	(6)	0	44	0	0	0	2	10/15/2029	1.....
	36203D	FS 4		06/01/2009	SCHEDULED REDEMPTION..		119	119	122	124	0	(5)	0	(5)	0	119	0	0	0	4	09/15/2023	1.....
	36203D	V6 4		06/01/2009	SCHEDULED REDEMPTION..		12	12	12	12	0	(1)	0	(1)	0	12	0	0	0	0	12/15/2025	1.....
	36203F	TK 1		06/01/2009	SCHEDULED REDEMPTION..		24	24	25	26	0	(2)	0	(2)	0	24	0	0	0	1	04/15/2023	1.....
	36203F	TV 7		06/01/2009	SCHEDULED REDEMPTION..		1,476	1,476	1,547	1,593	0	(118)	0	(118)	0	1,476	0	0	0	53	04/15/2023	1.....
	36203F	WV 3		06/01/2009	SCHEDULED REDEMPTION..		47	47	48	52	0	(5)	0	(5)	0	47	0	0	0	2	07/15/2023	1.....
	36203F	XW 0		06/01/2009	SCHEDULED REDEMPTION..		20	20	21	22	0	(2)	0	(2)	0	20	0	0	0	1	07/15/2023	1.....
	36203G	D8 3		06/01/2009	SCHEDULED REDEMPTION..		11	11	12	13	0	(2)	0	(2)	0	11	0	0	0	0	02/15/2023	1.....
	36203H	LQ 2		06/01/2009	SCHEDULED REDEMPTION..		60	60	62	65	0	(5)	0	(5)	0	60	0	0	0	2	07/15/2023	1.....
	36203L	2V 3		06/01/2009	SCHEDULED REDEMPTION..		16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	1	09/15/2023	1.....
	36203L	CU 4		06/01/2009	SCHEDULED REDEMPTION..		5,956	5,956	6,310	6,862	0	(906)	0	(906)	0	5,956	0	0	0	200	09/15/2023	1.....
	36203L	DT 6		06/01/2009	SCHEDULED REDEMPTION..		43	43	44	47	0	(5)	0	(5)	0	43	0	0	0	2	08/15/2023	1.....
	36203L	DU 3		06/01/2009	SCHEDULED REDEMPTION..		4,517	4,517	4,731	5,214	0	(698)	0	(698)	0	4,517	0	0	0	169	08/15/2023	1.....
	36203L	FE 7		06/01/2009	SCHEDULED REDEMPTION..		28	28	29	32	0	(4)	0	(4)	0	28	0	0	0	1	06/15/2023	1.....
	36203L	QM 7		06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	05/15/2023	1.....
	36203L	WX 6		06/01/2009	SCHEDULED REDEMPTION..		105	105	109	109	0	(4)	0	(4)	0	105	0	0	0	4	05/15/2023	1.....
	36203M	6D 7		06/01/2009	SCHEDULED REDEMPTION..		68	68	70	74	0	(7)	0	(7)	0	68	0	0	0	2	08/15/2027	1.....
	36203N	3L 0		06/01/2009	SCHEDULED REDEMPTION..		294	294	304	315	0	(21)	0	(21)	0	294	0	0	0	10	06/15/2023	1.....
	36203N	5N 4		06/01/2009	SCHEDULED REDEMPTION..		1,209	1,209	1,260	1,321	0	(112)	0	(112)	0	1,209	0	0	0	43	09/15/2023	1.....
	36203N	AX 6		06/01/2009	SCHEDULED REDEMPTION..		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	1	09/15/2027	1.....
	36203P	B5 1		06/01/2009	SCHEDULED REDEMPTION..		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	02/15/2024	1.....
	36203P	B9 3		06/01/2009	SCHEDULED REDEMPTION..		26	26	27	29	0	(2)	0	(2)	0	26	0	0	0	1	02/15/2024	1.....
	36203P	D7 5		06/01/2009	SCHEDULED REDEMPTION..		433	433	450	471	0	(37)	0	(37)	0	433	0	0	0	16	06/15/2024	1.....
	36203P	DM 2		06/01/2009	SCHEDULED REDEMPTION..		570	570	591	617	0	(47)	0	(47)	0	570	0	0	0	21	05/15/2024	1.....
	36203P	DP 5		06/01/2009	SCHEDULED REDEMPTION..		9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	04/15/2024	1.....
	36203P	EC 3		06/01/2009	SCHEDULED REDEMPTION..		186	186	193	202	0	(16)	0	(16)	0	186	0	0	0	6	06/15/2024	1.....
	36203P	WK 5		06/01/2009	SCHEDULED REDEMPTION..		681	681	729	747	0	(66)	0	(66)	0	681	0	0	0	24	09/15/2021	1.....
	36203Q	ZW 4		06/01/2009	SCHEDULED REDEMPTION..		69	69	71	73	0	(4)	0	(4)	0	69	0	0	0	2	05/15/2023	1.....
	36203R	FM 6		06/01/2009	SCHEDULED REDEMPTION..		313	313	325	353	0	(40)	0	(40)	0	313	0	0	0	11	07/15/2023	1.....
	36203R	Z3 6		06/01/2009	SCHEDULED REDEMPTION..		304	304	315	324	0	(19)	0	(19)	0	304	0	0	0	11	09/15/2023	1.....
	36203S	3M 7		06/01/2009	SCHEDULED REDEMPTION..		571	571	612	678	0	(107)	0	(107)	0	571	0	0	0	20	08/15/2023	1.....
	36203S	N8 6		06/01/2009	SCHEDULED REDEMPTION..		4,439	4,439	4,600	4,605	0	(166)	0	(166)	0	4,439	0	0	0	139	04/15/2023	1.....
	36203S	X3 6		05/01/2009	SCHEDULED REDEMPTION..		586	586	602	617	0	(31)	0	(31)	0	586	0	0	0	18	07/15/2023	1.....
	36203U	ND 0		06/01/2009	SCHEDULED REDEMPTION..		229	229	236	250	0	(21)	0	(21)	0	229	0	0	0	8	06/15/2023	1.....
	36203U	UJ 9		06/01/2009	SCHEDULED REDEMPTION..		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2023	1.....
	36203V	XJ 4		06/01/2009	SCHEDULED REDEMPTION..		196	196	202	207	0	(11)	0	(11)	0	196	0	0	0	7	02/15/2024	1.....
	36203X	DT 0		06/01/2009	SCHEDULED REDEMPTION..		231	231	239	238	0	(7)	0	(7)	0	231	0	0	0	8	09/15/2023	1.....
	36203X	G6 7		06/01/2009	SCHEDULED REDEMPTION..		17	17	17	18	0	(1)	0	(1)	0	17	0	0	0	1	10/15/2023	1.....
	36203X	KS 4		06/01/2009	SCHEDULED REDEMPTION..		7,690	7,690	8,226	8,749	0	(1,059)	0	(1,059)	0	7,690	0	0	0	257	02/15/2024	1.....
	36203X	LU 8		06/01/2009	SCHEDULED REDEMPTION..		65	65	66	68	0	(4)	0	(4)	0	65	0	0	0	2	03/15/2024	1.....
	36203X	YF 7		06/01/2009	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	01/15/2026	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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	NAIC Desig- nation or Market Indicator (a)
QE052	36203Y	HK 3			GOVERNMENT NATNL MTGE ASSOC.....																	
	36203Y	JE 5		.06/01/2009	SCHEDULED REDEMPTION..		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	1	09/15/2023	1.....
	36203Y	JE 5		.06/01/2009	SCHEDULED REDEMPTION..		1,094	1,094	1,161	1,266	0	(172)	0	(172)	0	1,094	0	0	0	39	07/15/2023	1.....
	36204A	7A 7		.06/01/2009	SCHEDULED REDEMPTION..		77	77	80	84	0	(7)	0	(7)	0	77	0	0	0	3	08/15/2023	1.....
	36204B	BW 2		.06/01/2009	SCHEDULED REDEMPTION..		714	714	733	733	0	(19)	0	(19)	0	714	0	0	0	25	09/15/2023	1.....
	36204B	CZ 4		.06/01/2009	SCHEDULED REDEMPTION..		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	1	10/15/2023	1.....
	36204C	Q5 3		.06/01/2009	SCHEDULED REDEMPTION..		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	09/15/2023	1.....
	36204C	XC 0		.06/01/2009	SCHEDULED REDEMPTION..		9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	01/15/2024	1.....
	36204D	CG 2		.06/01/2009	SCHEDULED REDEMPTION..		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	06/15/2024	1.....
	36204H	E9 7		.06/01/2009	SCHEDULED REDEMPTION..		234	234	242	252	0	(18)	0	(18)	0	234	0	0	0	9	12/15/2023	1.....
	36204K	6J 7		.06/01/2009	SCHEDULED REDEMPTION..		1,433	1,433	1,533	1,564	0	(131)	0	(131)	0	1,433	0	0	0	51	01/15/2024	1.....
	36204K	AM 5		.06/01/2009	SCHEDULED REDEMPTION..		5,583	5,583	5,838	5,986	0	(403)	0	(403)	0	5,583	0	0	0	198	06/15/2024	1.....
	36204K	S2 0		.06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	04/15/2026	1.....
	36204K	U8 4		.06/01/2009	SCHEDULED REDEMPTION..		67	67	71	76	0	(9)	0	(9)	0	67	0	0	0	2	03/15/2027	1.....
	36204K	W3 3		.06/01/2009	SCHEDULED REDEMPTION..		5	5	5	6	0	(1)	0	(1)	0	5	0	0	0	0	12/15/2027	1.....
	36204K	W7 4		.06/01/2009	SCHEDULED REDEMPTION..		93	93	95	97	0	(3)	0	(3)	0	93	0	0	0	3	01/15/2028	1.....
	36204K	WU 3		.06/01/2009	SCHEDULED REDEMPTION..		57	57	57	57	0	(1)	0	(1)	0	57	0	0	0	2	11/15/2027	1.....
	36204K	WV 1		.06/01/2009	SCHEDULED REDEMPTION..		120	120	128	144	0	(24)	0	(24)	0	120	0	0	0	4	11/15/2027	1.....
	36204L	6J 5		.06/01/2009	SCHEDULED REDEMPTION..		468	468	481	487	0	(18)	0	(18)	0	468	0	0	0	17	03/15/2026	1.....
	36204P	XR 8		.06/01/2009	SCHEDULED REDEMPTION..		53	53	57	62	0	(9)	0	(9)	0	53	0	0	0	2	05/15/2024	1.....
	36204Q	BU 3		.06/01/2009	SCHEDULED REDEMPTION..		158	158	163	172	0	(14)	0	(14)	0	158	0	0	0	6	12/15/2023	1.....
	36204Q	BV 1		.06/01/2009	SCHEDULED REDEMPTION..		5,017	5,017	5,366	5,828	0	(811)	0	(811)	0	5,017	0	0	0	184	12/15/2023	1.....
	36204Q	CL 2		.06/01/2009	SCHEDULED REDEMPTION..		4,063	4,063	4,199	4,353	0	(289)	0	(289)	0	4,063	0	0	0	142	01/15/2024	1.....
	36204Q	JE 1		.06/01/2009	SCHEDULED REDEMPTION..		2,264	2,264	2,422	2,708	0	(444)	0	(444)	0	2,264	0	0	0	80	07/15/2024	1.....
	36204R	LJ 5		.06/01/2009	SCHEDULED REDEMPTION..		444	444	464	491	0	(47)	0	(47)	0	444	0	0	0	16	03/15/2027	1.....
	36204R	PH 5		.06/01/2009	SCHEDULED REDEMPTION..		63	63	68	78	0	(14)	0	(14)	0	63	0	0	0	2	04/15/2027	1.....
	36204S	EL 6		.06/01/2009	SCHEDULED REDEMPTION..		714	714	721	721	0	(7)	0	(7)	0	714	0	0	0	29	12/15/2024	1.....
	36204T	6C 3		.06/01/2009	SCHEDULED REDEMPTION..		33	33	34	36	0	(3)	0	(3)	0	33	0	0	0	1	01/15/2024	1.....
	36204U	MM 0		.06/01/2009	SCHEDULED REDEMPTION..		18	18	18	18	0	0	0	0	0	18	0	0	0	1	03/15/2027	1.....
	36204U	NH 0		.06/01/2009	SCHEDULED REDEMPTION..		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	04/15/2024	1.....
	36204U	Q9 5		.06/01/2009	SCHEDULED REDEMPTION..		28	28	28	28	0	0	0	0	0	28	0	0	0	1	08/15/2024	1.....
	36204U	XU 0		.06/01/2009	SCHEDULED REDEMPTION..		27	27	27	27	0	(0)	0	(0)	0	27	0	0	0	1	08/15/2024	1.....
	36204V	GU 7		.06/01/2009	SCHEDULED REDEMPTION..		80	80	83	83	0	(3)	0	(3)	0	80	0	0	0	3	01/15/2024	1.....
	36204W	RD 1		.06/01/2009	SCHEDULED REDEMPTION..		76	76	78	79	0	(4)	0	(4)	0	76	0	0	0	3	03/15/2024	1.....
	36204X	G9 0		.06/01/2009	SCHEDULED REDEMPTION..		7	7	7	8	0	(0)	0	(0)	0	7	0	0	0	0	03/15/2028	1.....
	36204Y	WB 5		.06/01/2009	SCHEDULED REDEMPTION..		6	6	7	7	0	(1)	0	(1)	0	6	0	0	0	0	05/15/2024	1.....
	36205B	PH 9		.06/01/2009	SCHEDULED REDEMPTION..		17	17	18	20	0	(3)	0	(3)	0	17	0	0	0	1	06/15/2024	1.....
	36205C	WR 7		.06/01/2009	SCHEDULED REDEMPTION..		86	86	89	88	0	(2)	0	(2)	0	86	0	0	0	3	06/15/2024	1.....
	36205D	B5 6		.06/01/2009	SCHEDULED REDEMPTION..		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	10/15/2025	1.....
	36205D	K2 3		.06/01/2009	SCHEDULED REDEMPTION..		274	274	287	309	0	(36)	0	(36)	0	274	0	0	0	9	08/15/2028	1.....
	36205D	KW 7		.06/01/2009	SCHEDULED REDEMPTION..		28	28	29	32	0	(4)	0	(4)	0	28	0	0	0	1	03/15/2028	1.....
	36205F	B2 8		.06/01/2009	SCHEDULED REDEMPTION..		65	65	67	68	0	(2)	0	(2)	0	65	0	0	0	2	12/15/2025	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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 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	NAIC Desig- nation or Market Indicator (a)
QE053	36205F	FD 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		244	244	261	286	0	(42)	0	(42)	0	244	0	0	0	9	06/15/2024	1.....
	36205F	G5 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		94	94	96	97	0	(2)	0	(2)	0	94	0	0	0	3	04/15/2028	1.....
	36205F	GR 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		184	184	184	185	0	(1)	0	(1)	0	184	0	0	0	6	03/15/2028	1.....
	36205F	HD 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		129	129	135	148	0	(19)	0	(19)	0	129	0	0	0	4	05/15/2028	1.....
	36205F	J7 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		316	316	338	370	0	(54)	0	(54)	0	316	0	0	0	11	02/15/2024	1.....
	36205G	BF 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		74	74	73	73	0	0	0	0	0	74	0	0	0	3	08/15/2024	1.....
	36205G	XV 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		682	682	702	707	0	(25)	0	(25)	0	682	0	0	0	24	01/15/2026	1.....
	36205H	6M 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		250	250	250	249	0	1	0	1	0	250	0	0	0	9	05/15/2024	1.....
	36205H	PY 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		51	51	50	50	0	1	0	1	0	51	0	0	0	2	03/15/2028	1.....
	36205H	QP 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		343	343	344	346	0	(2)	0	(2)	0	343	0	0	0	11	03/15/2028	1.....
	36205J	SW 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		35	35	37	41	0	(6)	0	(6)	0	35	0	0	0	1	04/15/2024	1.....
	36205K	2W 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		66	66	68	70	0	(3)	0	(3)	0	66	0	0	0	2	01/15/2027	1.....
	36205K	6K 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		245	245	258	293	0	(48)	0	(48)	0	245	0	0	0	9	02/15/2027	1.....
	36205K	HT 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		100	100	105	110	0	(10)	0	(10)	0	100	0	0	0	4	11/15/2024	1.....
	36205K	WR 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		442	442	471	523	0	(81)	0	(81)	0	442	0	0	0	16	06/15/2024	1.....
	36205K	ZR 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		85	85	89	96	0	(11)	0	(11)	0	85	0	0	0	3	01/15/2027	1.....
	36205L	5P 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		27	27	28	29	0	(1)	0	(1)	0	27	0	0	0	1	09/15/2025	1.....
	36205N	LX 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	04/15/2028	1.....
	36205N	MH 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		20,799	20,799	20,873	20,969	0	(170)	0	(170)	0	20,799	0	0	0	484	05/15/2028	1.....
	36205N	NS 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		215	215	218	221	0	(5)	0	(5)	0	215	0	0	0	7	07/15/2028	1.....
	36205P	4V 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		73	73	72	72	0	0	0	0	0	73	0	0	0	3	06/15/2024	1.....
	36205P	7G 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		139	139	148	155	0	(16)	0	(16)	0	139	0	0	0	5	09/15/2027	1.....
	36205R	4A 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		56	56	60	68	0	(12)	0	(12)	0	56	0	0	0	2	06/15/2026	1.....
	36205R	XM 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		26	26	28	31	0	(4)	0	(4)	0	26	0	0	0	1	06/15/2029	1.....
	36205R	YC 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		9	9	10	11	0	(1)	0	(1)	0	9	0	0	0	0	04/15/2026	1.....
	36205S	MU 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		19	19	21	24	0	(4)	0	(4)	0	19	0	0	0	1	03/15/2027	1.....
	36205S	MW 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		184	184	190	199	0	(14)	0	(14)	0	184	0	0	0	7	03/15/2027	1.....
	36205S	QK 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		14	14	15	17	0	(3)	0	(3)	0	14	0	0	0	1	04/15/2027	1.....
	36205T	E8 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	02/15/2026	1.....
	36205T	HH 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		21	21	21	21	0	(0)	0	(0)	0	21	0	0	0	1	04/15/2026	1.....
	36205T	PT 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	12/15/2027	1.....
	36205U	5K 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		97	97	100	107	0	(9)	0	(9)	0	97	0	0	0	3	05/15/2027	1.....
	36205W	3C 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		7	7	7	8	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2024	1.....
	36205X	2M 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		5	5	5	6	0	(1)	0	(1)	0	5	0	0	0	0	04/15/2025	1.....
	36205X	2V 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		55	55	57	57	0	(2)	0	(2)	0	55	0	0	0	2	05/15/2025	1.....
	36205Y	LU 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		124	124	126	127	0	(3)	0	(3)	0	124	0	0	0	4	07/15/2028	1.....
	36206A	QM 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	01/15/2026	1.....
	36206B	Z8 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		200	200	207	209	0	(9)	0	(9)	0	200	0	0	0	7	09/15/2025	1.....
	36206C	SC 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		63	63	65	66	0	(3)	0	(3)	0	63	0	0	0	2	05/15/2025	1.....
	36206C	US 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	1	06/15/2025	1.....
	36206D	CT 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		731	731	733	734	0	(3)	0	(3)	0	731	0	0	0	24	09/15/2025	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	NAIC Desig- nation or Market Indicator (a)
36206D EQ 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,233	1,233	1,245	1,278	0	(.45)	0	(.45)	0	1,233	0	0	0	42	09/15/2028	1.....
36206D LD 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2,150	2,150	2,297	2,467	0	(.318)	0	(.318)	0	2,150	0	0	0	69	10/15/2025	1.....
36206D LS 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		220	220	228	239	0	(.19)	0	(.19)	0	220	0	0	0	8	11/15/2025	1.....
36206E B8 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		5	5	5	5	0	(.1)	0	(.1)	0	5	0	0	0	0	09/15/2025	1.....
36206E FK 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		172	172	178	189	0	(.17)	0	(.17)	0	172	0	0	0	6	12/15/2025	1.....
36206E JG 1	GOVERNMENT NATNL MTGE ASSOC.....		.04/01/2009	SCHEDULED REDEMPTION..		14	14	14	14	0	0	0	0	0	14	0	0	0	0	11/15/2024	1.....
36206F 3R 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		17	17	18	19	0	(.2)	0	(.2)	0	17	0	0	0	1	08/15/2027	1.....
36206F 5F 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		26	26	26	27	0	(.1)	0	(.1)	0	26	0	0	0	1	02/15/2028	1.....
36206F 5Q 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,127	1,127	1,143	1,224	0	(.97)	0	(.97)	0	1,127	0	0	0	39	03/15/2028	1.....
36206F 5Z 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		53	53	53	54	0	(.1)	0	(.1)	0	53	0	0	0	2	04/15/2028	1.....
36206F LJ 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2,942	2,942	3,143	3,516	0	(.574)	0	(.574)	0	2,942	0	0	0	110	08/15/2025	1.....
36206F R2 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		414	414	416	418	0	(.4)	0	(.4)	0	414	0	0	0	14	09/15/2025	1.....
36206F SK 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,458	1,458	1,552	1,733	0	(.275)	0	(.275)	0	1,458	0	0	0	47	10/15/2025	1.....
36206F VA 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		85	85	89	97	0	(.12)	0	(.12)	0	85	0	0	0	3	11/15/2025	1.....
36206F X9 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		245	245	255	276	0	(.31)	0	(.31)	0	245	0	0	0	9	12/15/2025	1.....
36206F XD 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		281	281	293	308	0	(.27)	0	(.27)	0	281	0	0	0	10	08/15/2025	1.....
36206G C2 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		61	61	65	80	0	(.20)	0	(.20)	0	61	0	0	0	2	06/15/2026	1.....
36206G LU 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		3,148	3,148	3,260	3,414	0	(.266)	0	(.266)	0	3,148	0	0	0	118	11/15/2025	1.....
36206G V3 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2,840	2,840	2,915	2,923	0	(.83)	0	(.83)	0	2,840	0	0	0	84	10/15/2025	1.....
36206H C9 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	0	0	0	0	2	0	0	0	0	10/15/2025	1.....
36206H EP 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,182	1,182	1,227	1,275	0	(.93)	0	(.93)	0	1,182	0	0	0	42	12/15/2025	1.....
36206H ML 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		104	104	107	115	0	(.11)	0	(.11)	0	104	0	0	0	4	05/15/2027	1.....
36206J 4D 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		10	10	10	10	0	(.0)	0	(.0)	0	10	0	0	0	0	09/15/2025	1.....
36206J FT 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		15	15	15	16	0	(.1)	0	(.1)	0	15	0	0	0	1	08/15/2025	1.....
36206J HF 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2,943	2,943	3,090	3,277	0	(.334)	0	(.334)	0	2,943	0	0	0	95	12/15/2025	1.....
36206J K4 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		784	784	836	926	0	(.142)	0	(.142)	0	784	0	0	0	29	06/15/2026	1.....
36206J KQ 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		221	221	236	261	0	(.40)	0	(.40)	0	221	0	0	0	8	05/15/2026	1.....
36206J YC 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		207	207	207	208	0	(.1)	0	(.1)	0	207	0	0	0	7	08/15/2025	1.....
36206J YD 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		29	29	30	32	0	(.2)	0	(.2)	0	29	0	0	0	1	08/15/2025	1.....
36206K NM 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		5	5	5	6	0	(.1)	0	(.1)	0	5	0	0	0	0	01/15/2026	1.....
36206K SJ 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		7	7	7	8	0	(.1)	0	(.1)	0	7	0	0	0	0	12/15/2025	1.....
36206L CD 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		95	95	102	101	0	(.6)	0	(.6)	0	95	0	0	0	3	09/15/2025	1.....
36206L LW 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		10	10	11	11	0	(.1)	0	(.1)	0	10	0	0	0	0	10/15/2025	1.....
36206L SZ 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2,678	2,678	2,826	3,084	0	(.406)	0	(.406)	0	2,678	0	0	0	100	10/15/2025	1.....
36206L V5 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,499	1,499	1,558	1,672	0	(.172)	0	(.172)	0	1,499	0	0	0	56	11/15/2025	1.....
36206L ZD 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		84	84	88	94	0	(.10)	0	(.10)	0	84	0	0	0	3	12/15/2025	1.....
36206M DT 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		92	92	96	104	0	(.12)	0	(.12)	0	92	0	0	0	3	02/15/2026	1.....
36206M MD 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,312	1,312	1,317	1,326	0	(.14)	0	(.14)	0	1,312	0	0	0	49	09/15/2029	1.....
36206M NA 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		7	7	7	9	0	(.2)	0	(.2)	0	7	0	0	0	0	09/15/2029	1.....
36206M S9 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		120	120	128	138	0	(.18)	0	(.18)	0	120	0	0	0	4	08/15/2027	1.....
36206M TD 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		12	12	12	13	0	(.1)	0	(.1)	0	12	0	0	0	0	09/15/2027	1.....

QE054

SCHEDULE D - PART 4

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

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	22 NAIC Desig- nation or Market Indicator (a)
											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.							
CUSIP Identification	Description																					
QE055	36206N	2A	2	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	13	13	13	12	0	0	0	0	0	13	0	0	0	1	10/15/2026	1.....
	36206N	4P	7	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	130	130	135	137	0	(7)	0	(7)	0	130	0	0	0	5	05/15/2026	1.....
	36206N	DQ	5	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	247	247	255	265	0	(18)	0	(18)	0	247	0	0	0	9	10/15/2025	1.....
	36206N	X2	6	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	87	87	88	88	0	(1)	0	(1)	0	87	0	0	0	3	07/15/2028	1.....
	36206N	XQ	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	101	101	103	104	0	(2)	0	(2)	0	101	0	0	0	3	06/15/2028	1.....
	36206N	YE	9	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	55	55	56	57	0	(1)	0	(1)	0	55	0	0	0	2	07/15/2028	1.....
	36206N	YH	2	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	30	30	30	30	0	(0)	0	(0)	0	30	0	0	0	1	08/15/2028	1.....
	36206P	NK	2	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	12	12	13	16	0	(4)	0	(4)	0	12	0	0	0	0	12/15/2025	1.....
	36206P	S5	0	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	102	102	108	125	0	(24)	0	(24)	0	102	0	0	0	4	04/15/2026	1.....
	36206P	TZ	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	296	296	316	340	0	(44)	0	(44)	0	296	0	0	0	11	04/15/2026	1.....
	36206P	UQ	1	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	460	460	488	525	0	(65)	0	(65)	0	460	0	0	0	16	05/15/2026	1.....
	36206P	VT	4	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	905	905	965	1,069	0	(164)	0	(164)	0	905	0	0	0	29	05/15/2026	1.....
	36206Q	BB	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	269	269	267	265	0	4	0	4	0	269	0	0	0	9	02/15/2028	1.....
	36206Q	VP	0	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	8	8	9	9	0	(1)	0	(1)	0	8	0	0	0	0	06/15/2026	1.....
	36206Q	VZ	8	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	383	383	395	430	0	(46)	0	(46)	0	383	0	0	0	14	10/15/2025	1.....
	36206R	K2	1	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	93	93	99	109	0	(16)	0	(16)	0	93	0	0	0	3	06/15/2027	1.....
	36206S	DG	6	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1.....
	36206S	LA	0	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	308	308	309	311	0	(3)	0	(3)	0	308	0	0	0	11	10/15/2025	1.....
	36206S	MK	7	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	902	902	948	1,022	0	(120)	0	(120)	0	902	0	0	0	32	11/15/2025	1.....
	36206T	YY	2	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	170	170	181	202	0	(32)	0	(32)	0	170	0	0	0	6	04/15/2027	1.....
	36206U	PY	9	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	156	156	167	184	0	(28)	0	(28)	0	156	0	0	0	5	06/15/2026	1.....
	36206U	Q9	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	03/15/2026	1.....
	36206V	GV	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	27	27	27	27	0	(0)	0	(0)	0	27	0	0	0	1	01/15/2026	1.....
	36206V	MD	6	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	1,073	1,073	1,120	1,198	0	(125)	0	(125)	0	1,073	0	0	0	38	04/15/2026	1.....
	36206V	S7	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	05/15/2026	1.....
	36206W	2H	7	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	4,145	4,145	4,306	4,583	0	(438)	0	(438)	0	4,145	0	0	0	154	07/15/2026	1.....
	36206W	3P	8	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	26	26	28	31	0	(5)	0	(5)	0	26	0	0	0	1	07/15/2026	1.....
	36206W	AM	7	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	113	113	121	122	0	(9)	0	(9)	0	113	0	0	0	4	09/15/2027	1.....
	36206W	K5	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	114	114	122	135	0	(21)	0	(21)	0	114	0	0	0	4	12/15/2025	1.....
	36206W	NM	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	272	272	281	297	0	(25)	0	(25)	0	272	0	0	0	10	02/15/2026	1.....
	36206X	6C	2	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	371	371	395	415	0	(45)	0	(45)	0	371	0	0	0	13	10/15/2027	1.....
	36206X	6R	9	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	01/15/2028	1.....
	36206X	P6	4	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	127	127	135	147	0	(20)	0	(20)	0	127	0	0	0	4	08/15/2027	1.....
	36206Y	GF	2	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	36	36	39	41	0	(4)	0	(4)	0	36	0	0	0	1	03/15/2026	1.....
	36206Y	GQ	8	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	141	141	142	143	0	(2)	0	(2)	0	141	0	0	0	5	04/15/2026	1.....
	36207A	7H	9	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	46	46	49	55	0	(8)	0	(8)	0	46	0	0	0	2	05/15/2028	1.....
	36207A	A9	3	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	177	177	180	183	0	(6)	0	(6)	0	177	0	0	0	6	01/15/2028	1.....
	36207A	HR	6	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	5	5	5	5	0	(1)	0	(1)	0	5	0	0	0	0	04/15/2026	1.....
	36207A	YW	6	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	12/15/2027	1.....
	36207A	Z3	9	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	146	146	145	144	0	2	0	2	0	146	0	0	0	5	03/15/2028	1.....
	36207B	3U	2	GOVERNMENT NATNL MTGE ASSOC.....	06/01/2009	SCHEDULED REDEMPTION..	18	18	19	20	0	(2)	0	(2)	0	18	0	0	0	1	04/15/2026	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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 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	NAIC Desig- nation or Market Indicator (a)
QE056	36207B	4L 1		06/01/2009	SCHEDULED REDEMPTION..		40	40	41	42	0	(2)	0	(2)	0	40	0	0	0	1	03/15/2028	1.....
	36207B	AF 7		06/01/2009	SCHEDULED REDEMPTION..		11	11	11	12	0	(1)	0	(1)	0	11	0	0	0	0	08/15/2028	1.....
	36207B	BL 3		06/01/2009	SCHEDULED REDEMPTION..		26	26	28	31	0	(5)	0	(5)	0	26	0	0	0	1	09/15/2029	1.....
	36207B	R6 9		06/01/2009	SCHEDULED REDEMPTION..		408	408	409	412	0	(4)	0	(4)	0	408	0	0	0	14	01/15/2028	1.....
	36207B	S3 5		06/01/2009	SCHEDULED REDEMPTION..		2,087	2,087	2,095	2,121	0	(34)	0	(34)	0	2,087	0	0	0	73	01/15/2028	1.....
	36207B	SD 3		06/01/2009	SCHEDULED REDEMPTION..		837	837	848	846	0	(9)	0	(9)	0	837	0	0	0	34	01/15/2028	1.....
	36207C	EH 7		06/01/2009	SCHEDULED REDEMPTION..		393	393	394	397	0	(4)	0	(4)	0	393	0	0	0	13	11/15/2027	1.....
	36207C	F2 9		06/01/2009	SCHEDULED REDEMPTION..		73	73	74	74	0	(1)	0	(1)	0	73	0	0	0	2	11/15/2027	1.....
	36207C	F9 4		06/01/2009	SCHEDULED REDEMPTION..		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	12/15/2027	1.....
	36207C	FC 7		06/01/2009	SCHEDULED REDEMPTION..		3,959	3,959	4,100	4,231	0	(272)	0	(272)	0	3,959	0	0	0	124	11/15/2027	1.....
	36207C	GB 8		06/01/2009	SCHEDULED REDEMPTION..		1,395	1,395	1,400	1,408	0	(13)	0	(13)	0	1,395	0	0	0	41	01/15/2028	1.....
	36207C	MX 3		06/01/2009	SCHEDULED REDEMPTION..		4	4	5	5	0	(1)	0	(1)	0	4	0	0	0	0	12/15/2026	1.....
	36207D	NQ 5		06/01/2009	SCHEDULED REDEMPTION..		38	38	40	42	0	(4)	0	(4)	0	38	0	0	0	1	12/15/2026	1.....
	36207E	2N 3		06/01/2009	SCHEDULED REDEMPTION..		250	250	258	264	0	(14)	0	(14)	0	250	0	0	0	9	01/15/2027	1.....
	36207F	CV 1		06/01/2009	SCHEDULED REDEMPTION..		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	08/15/2026	1.....
	36207F	KF 7		06/01/2009	SCHEDULED REDEMPTION..		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	02/15/2028	1.....
	36207F	KY 6		06/01/2009	SCHEDULED REDEMPTION..		225	225	225	227	0	(2)	0	(2)	0	225	0	0	0	7	03/15/2028	1.....
	36207F	LJ 8		06/01/2009	SCHEDULED REDEMPTION..		394	394	399	410	0	(16)	0	(16)	0	394	0	0	0	14	03/15/2028	1.....
	36207G	F9 5		06/01/2009	SCHEDULED REDEMPTION..		3	3	3	3	0	0	0	0	0	3	0	0	0	0	09/15/2026	1.....
	36207H	2G 1		06/01/2009	SCHEDULED REDEMPTION..		96	96	100	105	0	(9)	0	(9)	0	96	0	0	0	3	06/15/2026	1.....
	36207H	4Q 7		06/01/2009	SCHEDULED REDEMPTION..		157	157	163	175	0	(17)	0	(17)	0	157	0	0	0	6	08/15/2026	1.....
	36207H	BH 9		06/01/2009	SCHEDULED REDEMPTION..		119	119	127	165	0	(46)	0	(46)	0	119	0	0	0	4	10/15/2026	1.....
	36207H	SH 1		06/01/2009	SCHEDULED REDEMPTION..		136	136	145	155	0	(19)	0	(19)	0	136	0	0	0	5	01/15/2027	1.....
	36207J	2V 4		06/01/2009	SCHEDULED REDEMPTION..		45	45	45	45	0	(0)	0	(0)	0	45	0	0	0	1	05/15/2028	1.....
	36207J	4R 1		06/01/2009	SCHEDULED REDEMPTION..		193	193	194	195	0	(2)	0	(2)	0	193	0	0	0	6	06/15/2028	1.....
	36207J	5S 8		06/01/2009	SCHEDULED REDEMPTION..		168	168	173	174	0	(6)	0	(6)	0	168	0	0	0	6	06/15/2028	1.....
	36207J	F4 0		06/01/2009	SCHEDULED REDEMPTION..		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	1	12/15/2027	1.....
	36207J	RH 8		06/01/2009	SCHEDULED REDEMPTION..		107	107	107	108	0	(1)	0	(1)	0	107	0	0	0	4	03/15/2027	1.....
	36207J	T4 5		06/01/2009	SCHEDULED REDEMPTION..		216	216	227	247	0	(31)	0	(31)	0	216	0	0	0	7	02/15/2028	1.....
	36207J	TX 1		06/01/2009	SCHEDULED REDEMPTION..		1,235	1,235	1,239	1,247	0	(12)	0	(12)	0	1,235	0	0	0	43	01/15/2028	1.....
	36207J	U7 6		06/01/2009	SCHEDULED REDEMPTION..		60	60	61	63	0	(2)	0	(2)	0	60	0	0	0	2	02/15/2028	1.....
	36207J	VU 4		06/01/2009	SCHEDULED REDEMPTION..		481	481	479	473	0	8	0	8	0	481	0	0	0	17	02/15/2028	1.....
	36207J	W6 6		06/01/2009	SCHEDULED REDEMPTION..		114	114	119	133	0	(19)	0	(19)	0	114	0	0	0	4	03/15/2028	1.....
	36207J	YB 3		06/01/2009	SCHEDULED REDEMPTION..		126	126	133	148	0	(22)	0	(22)	0	126	0	0	0	4	04/15/2028	1.....
	36207K	3Y 4		06/01/2009	SCHEDULED REDEMPTION..		34	34	34	34	0	(0)	0	(0)	0	34	0	0	0	1	02/15/2030	1.....
	36207K	3Z 1		06/01/2009	SCHEDULED REDEMPTION..		26	26	26	26	0	(0)	0	(0)	0	26	0	0	0	1	02/15/2030	1.....
	36207K	A9 1		04/01/2009	SCHEDULED REDEMPTION..		12,667	12,667	13,319	15,344	0	(2,677)	0	(2,677)	0	12,667	0	0	0	295	08/15/2028	1.....
	36207K	CG 3		06/01/2009	SCHEDULED REDEMPTION..		18	18	19	22	0	(4)	0	(4)	0	18	0	0	0	1	08/15/2028	1.....
	36207K	CR 9		06/01/2009	SCHEDULED REDEMPTION..		20	20	21	21	0	(1)	0	(1)	0	20	0	0	0	1	09/15/2028	1.....
	36207K	DA 5		06/01/2009	SCHEDULED REDEMPTION..		148	148	158	174	0	(26)	0	(26)	0	148	0	0	0	5	09/15/2028	1.....
	36207K	PE 4		06/01/2009	SCHEDULED REDEMPTION..		10	10	11	12	0	(2)	0	(2)	0	10	0	0	0	0	04/15/2029	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	NAIC Desig- nation or Market Indicator (a)
36207K QW 3	GOVERNMENT NATNL MTGE ASSOC.....	3	.06/01/2009	SCHEDULED REDEMPTION..		112	112	120	127	0	(14)	0	(14)	0	112	0	0	0	4	05/15/2029	1.....
36207K R2 8	GOVERNMENT NATNL MTGE ASSOC.....	8	.06/01/2009	SCHEDULED REDEMPTION..		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	06/15/2029	1.....
36207K RC 6	GOVERNMENT NATNL MTGE ASSOC.....	6	.06/01/2009	SCHEDULED REDEMPTION..		47	47	50	52	0	(6)	0	(6)	0	47	0	0	0	2	06/15/2029	1.....
36207K S8 4	GOVERNMENT NATNL MTGE ASSOC.....	4	.06/01/2009	SCHEDULED REDEMPTION..		12	12	13	14	0	(2)	0	(2)	0	12	0	0	0	1	07/15/2029	1.....
36207K SB 7	GOVERNMENT NATNL MTGE ASSOC.....	7	.06/01/2009	SCHEDULED REDEMPTION..		23	23	24	25	0	(2)	0	(2)	0	23	0	0	0	1	07/15/2029	1.....
36207K SP 6	GOVERNMENT NATNL MTGE ASSOC.....	6	.06/01/2009	SCHEDULED REDEMPTION..		122	122	123	124	0	(1)	0	(1)	0	122	0	0	0	4	07/15/2029	1.....
36207K T4 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	1	08/15/2029	1.....
36207K TU 4	GOVERNMENT NATNL MTGE ASSOC.....	4	.06/01/2009	SCHEDULED REDEMPTION..		156	156	156	157	0	(1)	0	(1)	0	156	0	0	0	5	07/15/2029	1.....
36207K U6 5	GOVERNMENT NATNL MTGE ASSOC.....	5	.06/01/2009	SCHEDULED REDEMPTION..		610	610	649	728	0	(118)	0	(118)	0	610	0	0	0	23	08/15/2029	1.....
36207K UH 1	GOVERNMENT NATNL MTGE ASSOC.....	1	.06/01/2009	SCHEDULED REDEMPTION..		46	46	49	55	0	(9)	0	(9)	0	46	0	0	0	2	08/15/2029	1.....
36207K UU 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		43	43	46	52	0	(9)	0	(9)	0	43	0	0	0	2	08/15/2029	1.....
36207K WL 0	GOVERNMENT NATNL MTGE ASSOC.....	0	.06/01/2009	SCHEDULED REDEMPTION..		85	85	85	84	0	1	0	1	0	85	0	0	0	3	10/15/2029	1.....
36207K XD 7	GOVERNMENT NATNL MTGE ASSOC.....	7	.06/01/2009	SCHEDULED REDEMPTION..		128	128	136	141	0	(13)	0	(13)	0	128	0	0	0	5	10/15/2029	1.....
36207K XG 0	GOVERNMENT NATNL MTGE ASSOC.....	0	.06/01/2009	SCHEDULED REDEMPTION..		4	4	4	5	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2029	1.....
36207K XQ 8	GOVERNMENT NATNL MTGE ASSOC.....	8	.06/01/2009	SCHEDULED REDEMPTION..		44	44	44	45	0	(0)	0	(0)	0	44	0	0	0	2	11/15/2029	1.....
36207K YJ 3	GOVERNMENT NATNL MTGE ASSOC.....	3	.06/01/2009	SCHEDULED REDEMPTION..		253	253	269	278	0	(25)	0	(25)	0	253	0	0	0	9	11/15/2029	1.....
36207M 6U 5	GOVERNMENT NATNL MTGE ASSOC.....	5	.06/01/2009	SCHEDULED REDEMPTION..		10	10	10	9	0	0	0	0	0	10	0	0	0	0	12/15/2026	1.....
36207M M5 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		30	30	30	31	0	(1)	0	(1)	0	30	0	0	0	1	01/15/2028	1.....
36207M MQ 6	GOVERNMENT NATNL MTGE ASSOC.....	6	.06/01/2009	SCHEDULED REDEMPTION..		328	328	329	331	0	(3)	0	(3)	0	328	0	0	0	11	01/15/2028	1.....
36207M NF 9	GOVERNMENT NATNL MTGE ASSOC.....	9	.06/01/2009	SCHEDULED REDEMPTION..		118	118	119	122	0	(4)	0	(4)	0	118	0	0	0	4	01/15/2028	1.....
36207M QC 3	GOVERNMENT NATNL MTGE ASSOC.....	3	.06/01/2009	SCHEDULED REDEMPTION..		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	2	01/15/2028	1.....
36207M RT 5	GOVERNMENT NATNL MTGE ASSOC.....	5	.06/01/2009	SCHEDULED REDEMPTION..		445	445	469	530	0	(85)	0	(85)	0	445	0	0	0	13	02/15/2028	1.....
36207M RU 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		1,519	1,519	1,518	1,516	0	3	0	3	0	1,519	0	0	0	53	02/15/2028	1.....
36207M TV 8	GOVERNMENT NATNL MTGE ASSOC.....	8	.06/01/2009	SCHEDULED REDEMPTION..		153	153	152	152	0	1	0	1	0	153	0	0	0	5	03/15/2028	1.....
36207M XE 1	GOVERNMENT NATNL MTGE ASSOC.....	1	.06/01/2009	SCHEDULED REDEMPTION..		205	205	218	233	0	(28)	0	(28)	0	205	0	0	0	7	04/15/2027	1.....
36207N QX 5	GOVERNMENT NATNL MTGE ASSOC.....	5	.06/01/2009	SCHEDULED REDEMPTION..		1,395	1,395	1,487	1,565	0	(169)	0	(169)	0	1,395	0	0	0	49	08/15/2027	1.....
36207P VK 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		67	67	67	67	0	(1)	0	(1)	0	67	0	0	0	2	05/15/2028	1.....
36207P WH 8	GOVERNMENT NATNL MTGE ASSOC.....	8	.06/01/2009	SCHEDULED REDEMPTION..		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	2	06/15/2028	1.....
36207P XB 0	GOVERNMENT NATNL MTGE ASSOC.....	0	.06/01/2009	SCHEDULED REDEMPTION..		90	90	93	96	0	(7)	0	(7)	0	90	0	0	0	3	09/15/2027	1.....
36207Q 6U 6	GOVERNMENT NATNL MTGE ASSOC.....	6	.06/01/2009	SCHEDULED REDEMPTION..		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	03/15/2027	1.....
36207Q AK 3	GOVERNMENT NATNL MTGE ASSOC.....	3	.06/01/2009	SCHEDULED REDEMPTION..		56	56	57	58	0	(1)	0	(1)	0	56	0	0	0	2	01/15/2028	1.....
36207Q K2 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		10,571	10,571	11,265	11,962	0	(1,392)	0	(1,392)	0	10,571	0	0	0	396	04/15/2027	1.....
36207Q L8 8	GOVERNMENT NATNL MTGE ASSOC.....	8	.06/01/2009	SCHEDULED REDEMPTION..		19,750	19,750	19,803	19,830	0	(80)	0	(80)	0	19,750	0	0	0	691	09/15/2028	1.....
36207Q RG 4	GOVERNMENT NATNL MTGE ASSOC.....	4	.06/01/2009	SCHEDULED REDEMPTION..		440	440	461	495	0	(55)	0	(55)	0	440	0	0	0	16	04/15/2027	1.....
36207R 4E 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		5	5	5	6	0	(1)	0	(1)	0	5	0	0	0	0	02/15/2027	1.....
36207R FC 4	GOVERNMENT NATNL MTGE ASSOC.....	4	.06/01/2009	SCHEDULED REDEMPTION..		746	746	743	740	0	7	0	7	0	746	0	0	0	25	12/15/2026	1.....
36207R GE 9	GOVERNMENT NATNL MTGE ASSOC.....	9	.06/01/2009	SCHEDULED REDEMPTION..		26	26	27	31	0	(6)	0	(6)	0	26	0	0	0	1	02/15/2027	1.....
36207R JB 2	GOVERNMENT NATNL MTGE ASSOC.....	2	.06/01/2009	SCHEDULED REDEMPTION..		5,357	5,357	5,576	6,001	0	(644)	0	(644)	0	5,357	0	0	0	170	05/15/2027	1.....
36207R N6 8	GOVERNMENT NATNL MTGE ASSOC.....	8	.06/01/2009	SCHEDULED REDEMPTION..		3,031	3,031	3,043	3,067	0	(35)	0	(35)	0	3,031	0	0	0	106	02/15/2028	1.....
36207S CK 7	GOVERNMENT NATNL MTGE ASSOC.....	7	.06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	03/15/2027	1.....
36207S D7 5	GOVERNMENT NATNL MTGE ASSOC.....	5	.06/01/2009	SCHEDULED REDEMPTION..		34	34	34	34	0	(0)	0	(0)	0	34	0	0	0	1	03/15/2027	1.....

QE05.7

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Desig- nation or Market Indicator (a)
QE058	36207S	DE	0		06/01/2009	SCHEDULED REDEMPTION..		49	49	53	60	0	(10)	0	(10)	0	49	0	0	0	2	04/15/2027	1.....
	36207S	L5	0		06/01/2009	SCHEDULED REDEMPTION..		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	02/15/2027	1.....
	36207S	MC	4		06/01/2009	SCHEDULED REDEMPTION..		28	28	29	32	0	(5)	0	(5)	0	28	0	0	0	1	02/15/2027	1.....
	36207S	NX	7		06/01/2009	SCHEDULED REDEMPTION..		1,184	1,184	1,262	1,274	0	(90)	0	(90)	0	1,184	0	0	0	42	04/15/2027	1.....
	36207T	RM	5		06/01/2009	SCHEDULED REDEMPTION..		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	10/15/2029	1.....
	36207T	SC	6		06/01/2009	SCHEDULED REDEMPTION..		265	265	282	297	0	(32)	0	(32)	0	265	0	0	0	9	11/15/2029	1.....
	36207T	SS	1		06/01/2009	SCHEDULED REDEMPTION..		142	142	142	143	0	(1)	0	(1)	0	142	0	0	0	5	11/15/2029	1.....
	36207T	X3	0		06/01/2009	SCHEDULED REDEMPTION..		129	129	137	146	0	(17)	0	(17)	0	129	0	0	0	5	03/15/2027	1.....
	36207U	GA	0		06/01/2009	SCHEDULED REDEMPTION..		1,765	1,765	1,837	1,989	0	(224)	0	(224)	0	1,765	0	0	0	56	12/15/2026	1.....
	36207U	LV	8		06/01/2009	SCHEDULED REDEMPTION..		80	80	81	81	0	(1)	0	(1)	0	80	0	0	0	3	04/15/2028	1.....
	36207U	MP	0		06/01/2009	SCHEDULED REDEMPTION..		382	382	387	396	0	(13)	0	(13)	0	382	0	0	0	13	04/15/2028	1.....
	36207U	QE	1		06/01/2009	SCHEDULED REDEMPTION..		309	309	313	322	0	(13)	0	(13)	0	309	0	0	0	10	05/15/2028	1.....
	36207U	QQ	4		06/01/2009	SCHEDULED REDEMPTION..		239	239	240	242	0	(3)	0	(3)	0	239	0	0	0	8	03/15/2027	1.....
	36207U	QW	1		06/01/2009	SCHEDULED REDEMPTION..		536	536	563	578	0	(42)	0	(42)	0	536	0	0	0	19	03/15/2027	1.....
	36207U	R4	2		06/01/2009	SCHEDULED REDEMPTION..		94	94	97	103	0	(9)	0	(9)	0	94	0	0	0	3	04/15/2027	1.....
	36207U	S8	2		06/01/2009	SCHEDULED REDEMPTION..		10	10	11	12	0	(2)	0	(2)	0	10	0	0	0	0	05/15/2027	1.....
	36207V	5E	2		06/01/2009	SCHEDULED REDEMPTION..		4,482	4,482	4,534	4,615	0	(133)	0	(133)	0	4,482	0	0	0	156	07/15/2028	1.....
	36207V	6R	2		06/01/2009	SCHEDULED REDEMPTION..		23	23	23	23	0	(0)	0	(0)	0	23	0	0	0	1	12/15/2027	1.....
	36207V	7G	5		06/01/2009	SCHEDULED REDEMPTION..		30	30	30	30	0	(1)	0	(1)	0	30	0	0	0	1	12/15/2027	1.....
	36207V	FW	1		06/01/2009	SCHEDULED REDEMPTION..		79	79	82	87	0	(8)	0	(8)	0	79	0	0	0	3	04/15/2027	1.....
	36207V	GB	6		06/01/2009	SCHEDULED REDEMPTION..		82	82	82	83	0	(1)	0	(1)	0	82	0	0	0	3	05/15/2027	1.....
	36207V	SH	0		06/01/2009	SCHEDULED REDEMPTION..		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	02/15/2027	1.....
	36207V	UJ	3		06/01/2009	SCHEDULED REDEMPTION..		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	1	04/15/2027	1.....
	36207W	4D	3		06/01/2009	SCHEDULED REDEMPTION..		126	126	125	124	0	2	0	2	0	126	0	0	0	4	05/15/2028	1.....
	36207W	DZ	4		06/01/2009	SCHEDULED REDEMPTION..		56	56	60	67	0	(11)	0	(11)	0	56	0	0	0	2	06/15/2027	1.....
	36207W	EN	0		06/01/2009	SCHEDULED REDEMPTION..		124	124	129	137	0	(13)	0	(13)	0	124	0	0	0	4	04/15/2027	1.....
	36207W	U3	6		06/01/2009	SCHEDULED REDEMPTION..		174	174	186	201	0	(26)	0	(26)	0	174	0	0	0	6	06/15/2027	1.....
	36207W	UF	9		06/01/2009	SCHEDULED REDEMPTION..		89	89	95	104	0	(15)	0	(15)	0	89	0	0	0	3	05/15/2027	1.....
	36207X	2U	5		06/01/2009	SCHEDULED REDEMPTION..		166	166	171	172	0	(6)	0	(6)	0	166	0	0	0	6	01/15/2028	1.....
	36207X	4G	4		06/01/2009	SCHEDULED REDEMPTION..		124	124	125	125	0	(1)	0	(1)	0	124	0	0	0	4	10/15/2027	1.....
	36207X	4X	7		06/01/2009	SCHEDULED REDEMPTION..		417	417	445	451	0	(34)	0	(34)	0	417	0	0	0	15	10/15/2027	1.....
	36207X	QL	9		06/01/2009	SCHEDULED REDEMPTION..		201	201	201	203	0	(2)	0	(2)	0	201	0	0	0	7	06/15/2028	1.....
	36207X	Y9	7		06/01/2009	SCHEDULED REDEMPTION..		86	86	92	105	0	(19)	0	(19)	0	86	0	0	0	3	04/15/2027	1.....
	36207X	YE	6		06/01/2009	SCHEDULED REDEMPTION..		5,798	5,798	5,820	5,861	0	(62)	0	(62)	0	5,798	0	0	0	203	02/15/2027	1.....
	36207X	ZP	0		06/01/2009	SCHEDULED REDEMPTION..		112	112	116	124	0	(11)	0	(11)	0	112	0	0	0	4	04/15/2027	1.....
	36207Y	AJ	9		06/01/2009	SCHEDULED REDEMPTION..		60	60	60	62	0	(2)	0	(2)	0	60	0	0	0	2	01/15/2028	1.....
	36207Y	CC	2		06/01/2009	SCHEDULED REDEMPTION..		76	76	79	83	0	(7)	0	(7)	0	76	0	0	0	3	08/15/2027	1.....
	36207Y	NX	4		06/01/2009	SCHEDULED REDEMPTION..		216	216	218	219	0	(3)	0	(3)	0	216	0	0	0	7	08/15/2028	1.....
	36207Y	QQ	6		06/01/2009	SCHEDULED REDEMPTION..		46	46	47	47	0	(1)	0	(1)	0	46	0	0	0	2	01/15/2028	1.....
	36207Y	R6	9		06/01/2009	SCHEDULED REDEMPTION..		88	88	88	89	0	(0)	0	(0)	0	88	0	0	0	3	01/15/2028	1.....
	36207Y	SH	4		06/01/2009	SCHEDULED REDEMPTION..		104	104	105	106	0	(1)	0	(1)	0	104	0	0	0	4	02/15/2028	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Desig- nation or Market Indicator (a)
36208C 6H 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		467	467	490	524	0	(57)	0	(57)	0	467	0	0	0	17	07/15/2027	1.....
36208C G9 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		41	41	41	43	0	(2)	0	(2)	0	41	0	0	0	1	09/15/2028	1.....
36208C HC 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	09/15/2028	1.....
36208C HK 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		31	31	31	32	0	(1)	0	(1)	0	31	0	0	0	1	09/15/2028	1.....
36208C KY 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		8	8	9	10	0	(2)	0	(2)	0	8	0	0	0	0	06/15/2027	1.....
36208C LL 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/15/2027	1.....
36208C SB 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		80	80	85	94	0	(14)	0	(14)	0	80	0	0	0	3	05/15/2027	1.....
36208C VD 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		42	42	45	46	0	(3)	0	(3)	0	42	0	0	0	2	05/15/2027	1.....
36208C WV 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		58	58	62	69	0	(11)	0	(11)	0	58	0	0	0	2	05/15/2027	1.....
36208C Y9 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		20	20	22	26	0	(5)	0	(5)	0	20	0	0	0	1	06/15/2027	1.....
36208D DK 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,364	1,364	1,431	1,512	0	(147)	0	(147)	0	1,364	0	0	0	49	04/15/2027	1.....
36208D G9 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		130	130	134	139	0	(9)	0	(9)	0	130	0	0	0	5	06/15/2027	1.....
36208D H4 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		144	144	152	171	0	(26)	0	(26)	0	144	0	0	0	5	06/15/2027	1.....
36208D LG 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		173	173	185	190	0	(17)	0	(17)	0	173	0	0	0	6	06/15/2027	1.....
36208D LH 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		31,963	31,963	34,064	38,683	0	(6,721)	0	(6,721)	0	31,963	0	0	0	1,197	06/15/2027	1.....
36208D MA 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		124	124	132	150	0	(25)	0	(25)	0	124	0	0	0	4	07/15/2027	1.....
36208D RW 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		80	80	81	81	0	(1)	0	(1)	0	80	0	0	0	3	11/15/2027	1.....
36208D UD 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		628	628	629	629	0	(1)	0	(1)	0	628	0	0	0	21	06/15/2028	1.....
36208D UE 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		40	40	43	47	0	(6)	0	(6)	0	40	0	0	0	1	06/15/2028	1.....
36208D UH 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		278	278	292	327	0	(49)	0	(49)	0	278	0	0	0	9	06/15/2028	1.....
36208D UJ 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2,590	2,590	2,600	2,619	0	(30)	0	(30)	0	2,590	0	0	0	90	06/15/2028	1.....
36208D UK 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		348	348	364	393	0	(45)	0	(45)	0	348	0	0	0	11	06/15/2028	1.....
36208D V3 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,350	1,350	1,439	1,560	0	(209)	0	(209)	0	1,350	0	0	0	51	05/15/2027	1.....
36208D WS 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		114	114	115	116	0	(2)	0	(2)	0	114	0	0	0	4	03/15/2028	1.....
36208D XC 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		56	56	57	58	0	(2)	0	(2)	0	56	0	0	0	2	05/15/2028	1.....
36208D XS 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/15/2028	1.....
36208D Z4 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		335	335	336	337	0	(2)	0	(2)	0	335	0	0	0	11	02/15/2028	1.....
36208E 6T 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		76	76	77	77	0	(1)	0	(1)	0	76	0	0	0	2	10/15/2027	1.....
36208E 6Z 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	10/15/2027	1.....
36208E H3 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		453	453	483	506	0	(53)	0	(53)	0	453	0	0	0	16	05/15/2027	1.....
36208E LC 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		71	71	71	71	0	0	0	0	0	71	0	0	0	3	07/15/2027	1.....
36208E LT 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		59	59	63	70	0	(11)	0	(11)	0	59	0	0	0	2	08/15/2027	1.....
36208E NC 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,412	1,412	1,504	1,659	0	(248)	0	(248)	0	1,412	0	0	0	44	09/15/2027	1.....
36208E W2 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		57	57	60	68	0	(12)	0	(12)	0	57	0	0	0	2	08/15/2027	1.....
36208E WU 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		265	265	275	297	0	(32)	0	(32)	0	265	0	0	0	9	08/15/2027	1.....
36208E X3 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		167	167	171	180	0	(13)	0	(13)	0	167	0	0	0	5	06/15/2028	1.....
36208E YB 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		37	37	40	44	0	(6)	0	(6)	0	37	0	0	0	1	08/15/2027	1.....
36208E YJ 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		21	21	23	25	0	(3)	0	(3)	0	21	0	0	0	1	09/15/2027	1.....
36208E ZC 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		137	137	137	138	0	(1)	0	(1)	0	137	0	0	0	4	06/15/2028	1.....
36208E ZT 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		77	77	80	85	0	(8)	0	(8)	0	77	0	0	0	3	10/15/2027	1.....
36208F AY 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		325	325	326	328	0	(3)	0	(3)	0	325	0	0	0	11	01/15/2028	1.....

QE05.9

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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 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	NAIC Desig- nation or Market Indicator (a)
QE05.10	36208F	CE 8		06/01/2009	SCHEDULED REDEMPTION..		277	277	277	279	0	(2)	0	(2)	0	277	0	0	0	9	02/15/2028	1.....
	36208F	CU 2		06/01/2009	SCHEDULED REDEMPTION..		71	71	75	88	0	(17)	0	(17)	0	71	0	0	0	2	02/15/2028	1.....
	36208F	H4 5		06/01/2009	SCHEDULED REDEMPTION..		146	146	156	169	0	(23)	0	(23)	0	146	0	0	0	5	08/15/2027	1.....
	36208F	HS 2		06/01/2009	SCHEDULED REDEMPTION..		193	193	205	219	0	(27)	0	(27)	0	193	0	0	0	7	08/15/2027	1.....
	36208F	K6 6		06/01/2009	SCHEDULED REDEMPTION..		37	37	38	38	0	(1)	0	(1)	0	37	0	0	0	1	03/15/2028	1.....
	36208F	KL 3		06/01/2009	SCHEDULED REDEMPTION..		1,117	1,117	1,121	1,126	0	(9)	0	(9)	0	1,117	0	0	0	37	01/15/2028	1.....
	36208F	LU 2		06/01/2009	SCHEDULED REDEMPTION..		618	618	625	638	0	(20)	0	(20)	0	618	0	0	0	20	07/15/2028	1.....
	36208F	MC 1		06/01/2009	SCHEDULED REDEMPTION..		5,008	5,008	5,073	5,170	0	(163)	0	(163)	0	5,008	0	0	0	147	06/15/2028	1.....
	36208F	WW 6		06/01/2009	SCHEDULED REDEMPTION..		250	250	250	249	0	0	0	0	0	250	0	0	0	8	06/15/2028	1.....
	36208F	YX 2		06/01/2009	SCHEDULED REDEMPTION..		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	06/15/2028	1.....
	36208G	3F 3		06/01/2009	SCHEDULED REDEMPTION..		516	516	543	579	0	(64)	0	(64)	0	516	0	0	0	17	06/15/2028	1.....
	36208G	4Y 1		06/01/2009	SCHEDULED REDEMPTION..		197	197	207	227	0	(31)	0	(31)	0	197	0	0	0	6	07/15/2028	1.....
	36208G	LW 6		06/01/2009	SCHEDULED REDEMPTION..		902	902	905	909	0	(7)	0	(7)	0	902	0	0	0	30	11/15/2027	1.....
	36208G	MK 1		06/01/2009	SCHEDULED REDEMPTION..		20	20	20	20	0	(1)	0	(1)	0	20	0	0	0	1	03/15/2028	1.....
	36208G	QG 6		06/01/2009	SCHEDULED REDEMPTION..		217	217	223	236	0	(19)	0	(19)	0	217	0	0	0	8	10/15/2027	1.....
	36208H	2R 6		06/01/2009	SCHEDULED REDEMPTION..		84	84	89	101	0	(17)	0	(17)	0	84	0	0	0	3	06/15/2027	1.....
	36208H	6S 0		06/01/2009	SCHEDULED REDEMPTION..		413	413	435	468	0	(55)	0	(55)	0	413	0	0	0	13	07/15/2028	1.....
	36208H	PZ 3		06/01/2009	SCHEDULED REDEMPTION..		271	271	270	268	0	3	0	3	0	271	0	0	0	11	09/15/2027	1.....
	36208H	QA 7		06/01/2009	SCHEDULED REDEMPTION..		109	109	117	135	0	(25)	0	(25)	0	109	0	0	0	4	09/15/2027	1.....
	36208H	QL 3		06/01/2009	SCHEDULED REDEMPTION..		37	37	39	46	0	(9)	0	(9)	0	37	0	0	0	1	09/15/2027	1.....
	36208H	SM 9		06/01/2009	SCHEDULED REDEMPTION..		66	66	66	67	0	(1)	0	(1)	0	66	0	0	0	2	10/15/2027	1.....
	36208H	UP 9		06/01/2009	SCHEDULED REDEMPTION..		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	1	09/15/2027	1.....
	36208J	2J 0		06/01/2009	SCHEDULED REDEMPTION..		31	31	31	32	0	(0)	0	(0)	0	31	0	0	0	1	11/15/2027	1.....
	36208J	5P 3		06/01/2009	SCHEDULED REDEMPTION..		495	495	500	504	0	(10)	0	(10)	0	495	0	0	0	15	01/15/2028	1.....
	36208J	AF 9		06/01/2009	SCHEDULED REDEMPTION..		42	42	45	47	0	(4)	0	(4)	0	42	0	0	0	2	07/15/2027	1.....
	36208J	AY 8		06/01/2009	SCHEDULED REDEMPTION..		34	34	35	38	0	(4)	0	(4)	0	34	0	0	0	1	09/15/2027	1.....
	36208J	R5 3		06/01/2009	SCHEDULED REDEMPTION..		190	190	202	217	0	(27)	0	(27)	0	190	0	0	0	7	09/15/2027	1.....
	36208J	RB 0		06/01/2009	SCHEDULED REDEMPTION..		131	131	140	144	0	(13)	0	(13)	0	131	0	0	0	5	09/15/2027	1.....
	36208J	YF 3		06/01/2009	SCHEDULED REDEMPTION..		132	132	133	134	0	(2)	0	(2)	0	132	0	0	0	4	10/15/2027	1.....
	36208K	5K 1		06/01/2009	SCHEDULED REDEMPTION..		756	756	759	760	0	(4)	0	(4)	0	756	0	0	0	25	10/15/2027	1.....
	36208K	7B 9		06/01/2009	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	09/15/2027	1.....
	36208K	HE 2		06/01/2009	SCHEDULED REDEMPTION..		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	1	08/15/2029	1.....
	36208K	K4 0		06/01/2009	SCHEDULED REDEMPTION..		90	90	95	115	0	(25)	0	(25)	0	90	0	0	0	3	08/15/2028	1.....
	36208L	6G 7		06/01/2009	SCHEDULED REDEMPTION..		2,480	2,480	2,509	2,566	0	(86)	0	(86)	0	2,480	0	0	0	74	06/15/2028	1.....
	36208L	FV 4		06/01/2009	SCHEDULED REDEMPTION..		177	177	177	178	0	(2)	0	(2)	0	177	0	0	0	6	10/15/2027	1.....
	36208L	JB 4		06/01/2009	SCHEDULED REDEMPTION..		99	99	105	119	0	(20)	0	(20)	0	99	0	0	0	4	08/15/2027	1.....
	36208L	QT 7		06/01/2009	SCHEDULED REDEMPTION..		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	05/15/2028	1.....
	36208L	QZ 3		06/01/2009	SCHEDULED REDEMPTION..		216	216	218	228	0	(13)	0	(13)	0	216	0	0	0	7	06/15/2028	1.....
	36208L	RM 1		06/01/2009	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2028	1.....
	36208L	RP 4		06/01/2009	SCHEDULED REDEMPTION..		7,806	7,806	7,909	8,139	0	(332)	0	(332)	0	7,806	0	0	0	229	07/15/2028	1.....
	36208L	RQ 2		06/01/2009	SCHEDULED REDEMPTION..		432	432	437	448	0	(16)	0	(16)	0	432	0	0	0	14	08/15/2028	1.....
	36208L	WM 5		06/01/2009	SCHEDULED REDEMPTION..		281	281	282	285	0	(3)	0	(3)	0	281	0	0	0	9	12/15/2027	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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 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	NAIC Desig- nation or Market Indicator (a)
QE05.11	36208L	XC 6		.06/01/2009	SCHEDULED REDEMPTION..		77	77	77	78	0	(1)	0	(1)	0	77	0	0	0	3	03/15/2028	1.....
	36208L	XP 7		.06/01/2009	SCHEDULED REDEMPTION..		136	136	136	137	0	(1)	0	(1)	0	136	0	0	0	5	04/15/2028	1.....
	36208M	3M 5		.06/01/2009	SCHEDULED REDEMPTION..		269	269	283	288	0	(19)	0	(19)	0	269	0	0	0	10	08/15/2027	1.....
	36208M	4P 7		.06/01/2009	SCHEDULED REDEMPTION..		116	116	123	135	0	(19)	0	(19)	0	116	0	0	0	4	08/15/2027	1.....
	36208M	5F 8		.06/01/2009	SCHEDULED REDEMPTION..		66	66	66	67	0	(1)	0	(1)	0	66	0	0	0	2	08/15/2027	1.....
	36208M	LG 8		.06/01/2009	SCHEDULED REDEMPTION..		36	36	37	37	0	(1)	0	(1)	0	36	0	0	0	1	12/15/2027	1.....
	36208M	RS 6		.06/01/2009	SCHEDULED REDEMPTION..		22	22	22	22	0	(1)	0	(1)	0	22	0	0	0	1	02/15/2028	1.....
	36208M	YT 6		.06/01/2009	SCHEDULED REDEMPTION..		1,289	1,289	1,373	1,490	0	(202)	0	(202)	0	1,289	0	0	0	45	10/15/2027	1.....
	36208N	3M 3		.06/01/2009	SCHEDULED REDEMPTION..		185	185	186	187	0	(2)	0	(2)	0	185	0	0	0	6	11/15/2027	1.....
	36208N	6G 3		.06/01/2009	SCHEDULED REDEMPTION..		273	273	275	276	0	(4)	0	(4)	0	273	0	0	0	9	02/15/2028	1.....
	36208N	JX 2		.06/01/2009	SCHEDULED REDEMPTION..		12	12	12	13	0	(2)	0	(2)	0	12	0	0	0	0	09/15/2027	1.....
	36208N	N5 8		.06/01/2009	SCHEDULED REDEMPTION..		35	35	38	40	0	(4)	0	(4)	0	35	0	0	0	1	12/15/2027	1.....
	36208N	N8 2		.06/01/2009	SCHEDULED REDEMPTION..		30	30	30	30	0	(1)	0	(1)	0	30	0	0	0	1	12/15/2027	1.....
	36208N	QN 6		.06/01/2009	SCHEDULED REDEMPTION..		158	158	158	159	0	(2)	0	(2)	0	158	0	0	0	5	03/15/2028	1.....
	36208N	V7 5		.06/01/2009	SCHEDULED REDEMPTION..		189	189	198	218	0	(29)	0	(29)	0	189	0	0	0	6	03/15/2028	1.....
	36208N	WL 3		.06/01/2009	SCHEDULED REDEMPTION..		210	210	211	212	0	(2)	0	(2)	0	210	0	0	0	7	03/15/2028	1.....
	36208N	XX 6		.06/01/2009	SCHEDULED REDEMPTION..		33	33	34	37	0	(5)	0	(5)	0	33	0	0	0	1	06/15/2028	1.....
	36208N	ZQ 9		.06/01/2009	SCHEDULED REDEMPTION..		51	51	51	51	0	(1)	0	(1)	0	51	0	0	0	2	04/15/2028	1.....
	36208P	EN 4		.06/01/2009	SCHEDULED REDEMPTION..		99	99	106	120	0	(21)	0	(21)	0	99	0	0	0	4	09/15/2027	1.....
	36208P	EQ 7		.06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	08/15/2027	1.....
	36208P	GW 2		.06/01/2009	SCHEDULED REDEMPTION..		3,063	3,063	3,264	3,591	0	(529)	0	(529)	0	3,063	0	0	0	115	09/15/2027	1.....
	36208P	GZ 5		.06/01/2009	SCHEDULED REDEMPTION..		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	09/15/2027	1.....
	36208P	NH 7		.06/01/2009	SCHEDULED REDEMPTION..		33	33	33	34	0	(0)	0	(0)	0	33	0	0	0	1	04/15/2028	1.....
	36208P	NX 2		.06/01/2009	SCHEDULED REDEMPTION..		27	27	27	27	0	(0)	0	(0)	0	27	0	0	0	1	04/15/2028	1.....
	36208P	PD 4		.06/01/2009	SCHEDULED REDEMPTION..		98	98	99	102	0	(4)	0	(4)	0	98	0	0	0	3	04/15/2028	1.....
	36208P	QH 4		.06/01/2009	SCHEDULED REDEMPTION..		311	311	309	308	0	4	0	4	0	311	0	0	0	10	03/15/2029	1.....
	36208P	QR 2		.06/01/2009	SCHEDULED REDEMPTION..		68	68	71	78	0	(9)	0	(9)	0	68	0	0	0	2	05/15/2028	1.....
	36208P	RE 0		.06/01/2009	SCHEDULED REDEMPTION..		82	82	82	81	0	2	0	2	0	82	0	0	0	3	05/15/2028	1.....
	36208P	TD 0		.06/01/2009	SCHEDULED REDEMPTION..		47	47	47	49	0	(2)	0	(2)	0	47	0	0	0	2	06/15/2028	1.....
	36208P	VN 5		.06/01/2009	SCHEDULED REDEMPTION..		167	167	172	174	0	(6)	0	(6)	0	167	0	0	0	6	06/15/2028	1.....
	36208P	VQ 8		.06/01/2009	SCHEDULED REDEMPTION..		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	06/15/2028	1.....
	36208Q	AA 4		.06/01/2009	SCHEDULED REDEMPTION..		659	659	668	688	0	(29)	0	(29)	0	659	0	0	0	23	02/15/2028	1.....
	36208Q	B9 6		.06/01/2009	SCHEDULED REDEMPTION..		156	156	157	158	0	(2)	0	(2)	0	156	0	0	0	5	01/15/2028	1.....
	36208Q	CA 2		.06/01/2009	SCHEDULED REDEMPTION..		251	251	253	255	0	(4)	0	(4)	0	251	0	0	0	8	01/15/2028	1.....
	36208Q	GC 4		.06/01/2009	SCHEDULED REDEMPTION..		121	121	128	146	0	(25)	0	(25)	0	121	0	0	0	4	11/15/2027	1.....
	36208Q	JB 3		.06/01/2009	SCHEDULED REDEMPTION..		268	268	269	269	0	(2)	0	(2)	0	268	0	0	0	9	12/15/2027	1.....
	36208Q	JD 9		.06/01/2009	SCHEDULED REDEMPTION..		1,473	1,473	1,570	1,653	0	(180)	0	(180)	0	1,473	0	0	0	54	12/15/2027	1.....
	36208Q	RP 3		.06/01/2009	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2028	1.....
	36208Q	SG 2		.06/01/2009	SCHEDULED REDEMPTION..		274	274	278	282	0	(8)	0	(8)	0	274	0	0	0	9	09/15/2028	1.....
	36208Q	UD 6		.06/01/2009	SCHEDULED REDEMPTION..		362	362	366	370	0	(8)	0	(8)	0	362	0	0	0	12	08/15/2028	1.....
	36208Q	XR 2		.06/01/2009	SCHEDULED REDEMPTION..		319	319	321	322	0	(2)	0	(2)	0	319	0	0	0	11	01/15/2029	1.....

SCHEDULE D - PART 4

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

1	2	3 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	22 NAIC Desig- nation or Market Indicator (a)
										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.							
CUSIP Identification	Description																				
36208R ER 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	548	548	584	650	0	(102)	0	(102)	0	548	0	0	0	20	11/15/2027	1.....	
36208R FZ 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	106	106	107	108	0	(1)	0	(1)	0	106	0	0	0	4	02/15/2028	1.....	
36208R G6 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	46	46	49	54	0	(8)	0	(8)	0	46	0	0	0	2	10/15/2027	1.....	
36208R RW 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	76	76	76	77	0	(1)	0	(1)	0	76	0	0	0	3	11/15/2027	1.....	
36208R SP 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	87	87	87	88	0	(1)	0	(1)	0	87	0	0	0	3	12/15/2027	1.....	
36208R V5 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	428	428	429	431	0	(3)	0	(3)	0	428	0	0	0	15	03/15/2028	1.....	
36208R W9 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	8	8	8	9	0	(1)	0	(1)	0	8	0	0	0	0	03/15/2028	1.....	
36208R X7 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	1,982	1,982	2,060	2,206	0	(224)	0	(224)	0	1,982	0	0	0	58	07/15/2028	1.....	
36208R XL 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	9	9	9	9	0	(1)	0	(1)	0	9	0	0	0	0	04/15/2028	1.....	
36208R XV 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	743	743	767	840	0	(97)	0	(97)	0	743	0	0	0	26	05/15/2028	1.....	
36208S 3S 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	115	115	116	116	0	(2)	0	(2)	0	115	0	0	0	4	01/15/2028	1.....	
36208S 4N 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	221	221	223	226	0	(6)	0	(6)	0	221	0	0	0	7	02/15/2028	1.....	
36208S 7E 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	78	78	79	80	0	(2)	0	(2)	0	78	0	0	0	3	02/15/2028	1.....	
36208S EA 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	64	64	68	72	0	(9)	0	(9)	0	64	0	0	0	2	10/15/2029	1.....	
36208S UD 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	03/15/2028	1.....	
36208S YM 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	50	50	53	60	0	(10)	0	(10)	0	50	0	0	0	2	08/15/2029	1.....	
36208T 4P 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	3,050	3,050	3,213	3,546	0	(496)	0	(496)	0	3,050	0	0	0	106	05/15/2028	1.....	
36208T 4W 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	13	13	13	12	0	0	0	0	0	13	0	0	0	0	06/15/2028	1.....	
36208T AD 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	36	36	36	37	0	(1)	0	(1)	0	36	0	0	0	1	03/15/2028	1.....	
36208T AT 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	85	85	85	86	0	(1)	0	(1)	0	85	0	0	0	3	03/15/2028	1.....	
36208T BS 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	69	69	70	71	0	(2)	0	(2)	0	69	0	0	0	2	04/15/2028	1.....	
36208T C6 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	19	19	19	19	0	0	0	0	0	19	0	0	0	1	11/15/2027	1.....	
36208T CE 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	79	79	79	81	0	(3)	0	(3)	0	79	0	0	0	3	05/15/2028	1.....	
36208T K7 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	129	129	129	130	0	(2)	0	(2)	0	129	0	0	0	4	04/15/2028	1.....	
36208T SY 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	2,554	2,554	2,581	2,602	0	(48)	0	(48)	0	2,554	0	0	0	89	01/15/2028	1.....	
36208T TJ 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	72	72	73	74	0	(1)	0	(1)	0	72	0	0	0	2	02/15/2028	1.....	
36208T VE 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	7,576	7,576	7,603	7,656	0	(80)	0	(80)	0	7,576	0	0	0	265	12/15/2027	1.....	
36208T XT 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	67	67	68	70	0	(2)	0	(2)	0	67	0	0	0	2	01/15/2028	1.....	
36208U BK 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	48	48	51	56	0	(8)	0	(8)	0	48	0	0	0	2	11/15/2027	1.....	
36208U CT 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	78	78	78	79	0	(1)	0	(1)	0	78	0	0	0	3	11/15/2027	1.....	
36208U D9 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	27	27	27	27	0	(0)	0	(0)	0	27	0	0	0	1	11/15/2027	1.....	
36208U HK 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	27	27	28	29	0	(3)	0	(3)	0	27	0	0	0	1	12/15/2027	1.....	
36208U JW 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	129	129	129	130	0	(2)	0	(2)	0	129	0	0	0	4	12/15/2027	1.....	
36208U K6 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	36	36	36	36	0	(0)	0	(0)	0	36	0	0	0	1	01/15/2028	1.....	
36208U KA 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	144	144	146	149	0	(5)	0	(5)	0	144	0	0	0	5	01/15/2028	1.....	
36208U KV 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	1	01/15/2028	1.....	
36208U TS 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	34	34	34	33	0	1	0	1	0	34	0	0	0	1	06/15/2028	1.....	
36208U TV 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	9,133	9,133	9,074	8,980	0	153	0	153	0	9,133	0	0	0	319	07/15/2028	1.....	
36208V 6S 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	17	17	17	18	0	(0)	0	(0)	0	17	0	0	0	1	04/15/2028	1.....	
36208V 7A 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	30	30	30	30	0	(0)	0	(0)	0	30	0	0	0	1	04/15/2028	1.....	
36208V A3 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..	23	23	23	24	0	(1)	0	(1)	0	23	0	0	0	1	12/15/2027	1.....	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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	NAIC Desig- nation or Market Indicator (a)
36208V EV 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	1	03/15/2028	1.....
36208V GA 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	07/15/2028	1.....
36208V HV 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		15	15	15	15	0	0	0	0	0	15	0	0	0	1	03/15/2028	1.....
36208V N2 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		440	440	441	442	0	(2)	0	(2)	0	440	0	0	0	15	07/15/2028	1.....
36208V RS 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		40	40	40	40	0	(0)	0	(0)	0	40	0	0	0	1	07/15/2028	1.....
36208V TV 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		51	51	51	52	0	(2)	0	(2)	0	51	0	0	0	2	11/15/2027	1.....
36208V UB 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		74	74	74	74	0	0	0	0	0	74	0	0	0	3	11/15/2027	1.....
36208V UC 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		788	788	839	947	0	(159)	0	(159)	0	788	0	0	0	28	11/15/2027	1.....
36208V UH 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		700	700	702	707	0	(8)	0	(8)	0	700	0	0	0	21	11/15/2027	1.....
36208V X4 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	01/15/2028	1.....
36208V XJ 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		181	181	182	183	0	(2)	0	(2)	0	181	0	0	0	6	01/15/2028	1.....
36208V XM 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		43	43	43	44	0	(1)	0	(1)	0	43	0	0	0	2	01/15/2028	1.....
36208V XY 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		516	516	518	523	0	(7)	0	(7)	0	516	0	0	0	16	01/15/2028	1.....
36208V ZK 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/15/2028	1.....
36208V ZM 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		69	69	69	70	0	(1)	0	(1)	0	69	0	0	0	2	02/15/2028	1.....
36208W D8 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		164	164	166	167	0	(3)	0	(3)	0	164	0	0	0	5	07/15/2028	1.....
36208W G7 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		77	77	81	88	0	(11)	0	(11)	0	77	0	0	0	3	06/15/2028	1.....
36208W M3 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		110	110	110	111	0	(1)	0	(1)	0	110	0	0	0	4	01/15/2028	1.....
36208W M7 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		82	82	83	83	0	(1)	0	(1)	0	82	0	0	0	3	02/15/2028	1.....
36208W ZD 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		31	31	31	32	0	(1)	0	(1)	0	31	0	0	0	1	01/15/2028	1.....
36208X 3R 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		138	138	139	139	0	(1)	0	(1)	0	138	0	0	0	5	12/15/2028	1.....
36208X CF 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		281	281	293	313	0	(32)	0	(32)	0	281	0	0	0	9	03/15/2028	1.....
36208X CJ 8	GOVERNMENT NATNL MTGE ASSOC.....		.05/01/2009	SCHEDULED REDEMPTION..		37,737	37,737	37,892	37,972	0	(236)	0	(236)	0	37,737	0	0	0	1,099	03/15/2028	1.....
36208X FG 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		27	27	27	28	0	(1)	0	(1)	0	27	0	0	0	1	04/15/2028	1.....
36208X G5 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		38	38	38	39	0	(0)	0	(0)	0	38	0	0	0	1	04/15/2028	1.....
36208X L5 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		35	35	36	36	0	(1)	0	(1)	0	35	0	0	0	1	06/15/2028	1.....
36208X L8 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		369	369	374	380	0	(11)	0	(11)	0	369	0	0	0	12	06/15/2028	1.....
36208Y 3X 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		239	239	242	249	0	(9)	0	(9)	0	239	0	0	0	8	05/15/2028	1.....
36208Y 6A 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		187	187	186	184	0	3	0	3	0	187	0	0	0	6	08/15/2028	1.....
36208Y D3 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		175	175	176	176	0	(1)	0	(1)	0	175	0	0	0	6	02/15/2029	1.....
36208Y EV 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	12/15/2027	1.....
36208Y JD 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		232	232	231	228	0	4	0	4	0	232	0	0	0	8	08/15/2028	1.....
36208Y LH 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/15/2028	1.....
36208Y MC 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		126	126	126	128	0	(2)	0	(2)	0	126	0	0	0	4	09/15/2028	1.....
36208Y QT 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		100	100	100	101	0	(1)	0	(1)	0	100	0	0	0	3	07/15/2028	1.....
36208Y TR 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	1	05/15/2028	1.....
36208Y TS 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	05/15/2028	1.....
36208Y UY 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		671	671	707	749	0	(78)	0	(78)	0	671	0	0	0	22	05/15/2028	1.....
36208Y ZT 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		8,305	8,305	8,330	8,371	0	(66)	0	(66)	0	8,305	0	0	0	311	04/15/2029	1.....
36209A 2D 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		57	57	57	58	0	(1)	0	(1)	0	57	0	0	0	2	09/15/2029	1.....
36209A 3A 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		102	102	102	103	0	(1)	0	(1)	0	102	0	0	0	4	10/15/2029	1.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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	NAIC Desig- nation or Market Indicator (a)
36209A EX 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		129	129	135	148	0	(20)	0	(20)	0	129	0	0	0	4	08/15/2028	1.....
36209A HF 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		47	47	48	49	0	(1)	0	(1)	0	47	0	0	0	2	01/15/2028	1.....
36209A MY 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	03/15/2028	1.....
36209A QT 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	05/15/2028	1.....
36209A RU 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,501	1,501	1,520	1,554	0	(53)	0	(53)	0	1,501	0	0	0	49	01/15/2028	1.....
36209A TF 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		78	78	79	80	0	(3)	0	(3)	0	78	0	0	0	3	02/15/2028	1.....
36209A TV 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		131	131	132	132	0	(1)	0	(1)	0	131	0	0	0	4	03/15/2028	1.....
36209A UP 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		75	75	75	76	0	(1)	0	(1)	0	75	0	0	0	3	03/15/2028	1.....
36209A WM 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		28	28	28	28	0	(1)	0	(1)	0	28	0	0	0	1	09/15/2028	1.....
36209A XH 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		198	198	208	222	0	(25)	0	(25)	0	198	0	0	0	7	10/15/2028	1.....
36209A ZK 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		280	280	281	282	0	(2)	0	(2)	0	280	0	0	0	10	07/15/2029	1.....
36209B A2 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		138	138	145	154	0	(16)	0	(16)	0	138	0	0	0	5	01/15/2028	1.....
36209B E5 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		363	363	387	386	0	(23)	0	(23)	0	363	0	0	0	13	02/15/2029	1.....
36209B EP 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		859	859	861	862	0	(3)	0	(3)	0	859	0	0	0	31	02/15/2029	1.....
36209B HR 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		76	76	79	89	0	(13)	0	(13)	0	76	0	0	0	3	02/15/2029	1.....
36209B R2 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		195	195	205	221	0	(26)	0	(26)	0	195	0	0	0	6	04/15/2028	1.....
36209B R7 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		6,282	6,282	6,357	6,492	0	(210)	0	(210)	0	6,282	0	0	0	185	05/15/2028	1.....
36209B WL 8	GOVERNMENT NATNL MTGE ASSOC.....		.04/01/2009	SCHEDULED REDEMPTION..		7,183	7,183	7,297	7,598	0	(415)	0	(415)	0	7,183	0	0	0	167	04/15/2028	1.....
36209B YV 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		406	406	410	413	0	(7)	0	(7)	0	406	0	0	0	13	05/15/2028	1.....
36209C 5E 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		112	112	112	113	0	(1)	0	(1)	0	112	0	0	0	4	07/15/2028	1.....
36209C QX 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		155	155	155	156	0	(1)	0	(1)	0	155	0	0	0	5	02/15/2028	1.....
36209C T8 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		58	58	59	59	0	(1)	0	(1)	0	58	0	0	0	2	01/15/2028	1.....
36209C VU 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		353	353	370	389	0	(36)	0	(36)	0	353	0	0	0	12	07/15/2028	1.....
36209D 5Q 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		110	110	111	111	0	(1)	0	(1)	0	110	0	0	0	4	05/15/2028	1.....
36209D BN 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		101	101	106	115	0	(14)	0	(14)	0	101	0	0	0	3	08/15/2028	1.....
36209D CM 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		107	107	113	131	0	(24)	0	(24)	0	107	0	0	0	4	08/15/2028	1.....
36209D E5 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		215	215	226	242	0	(27)	0	(27)	0	215	0	0	0	7	09/15/2028	1.....
36209D EN 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		102	102	102	103	0	(1)	0	(1)	0	102	0	0	0	3	09/15/2028	1.....
36209D UF 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		112	112	115	116	0	(4)	0	(4)	0	112	0	0	0	4	01/15/2028	1.....
36209D UT 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		88	88	89	91	0	(3)	0	(3)	0	88	0	0	0	3	02/15/2028	1.....
36209D WT 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		87	87	88	88	0	(2)	0	(2)	0	87	0	0	0	3	03/15/2028	1.....
36209E AL 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		188	188	190	193	0	(5)	0	(5)	0	188	0	0	0	6	01/15/2028	1.....
36209E DY 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		28	28	30	33	0	(5)	0	(5)	0	28	0	0	0	1	02/15/2028	1.....
36209E E3 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		11	11	11	12	0	(1)	0	(1)	0	11	0	0	0	0	03/15/2028	1.....
36209E FY 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		88	88	89	91	0	(3)	0	(3)	0	88	0	0	0	3	03/15/2028	1.....
36209E HA 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		185	185	187	190	0	(5)	0	(5)	0	185	0	0	0	6	03/15/2028	1.....
36209E NR 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		8	8	8	8	0	0	0	0	0	8	0	0	0	0	03/15/2028	1.....
36209E NS 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		75	75	75	74	0	1	0	1	0	75	0	0	0	2	03/15/2028	1.....
36209E UE 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		176	176	175	174	0	2	0	2	0	176	0	0	0	6	09/15/2028	1.....
36209E VS 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		65	65	64	63	0	1	0	1	0	65	0	0	0	2	10/15/2028	1.....
36209E WL 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		54	54	57	63	0	(9)	0	(9)	0	54	0	0	0	2	10/15/2028	1.....

QE05.14

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Desig- nation or Market Indicator (a)
QE05.15	36209F	2J 7			GOVERNMENT NATNL MTGE ASSOC.....		89	89	93	99	0	(9)	0	(9)	0	89	0	0	0	3	07/15/2029	1.....
	36209F	7D 5			GOVERNMENT NATNL MTGE ASSOC.....		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	08/15/2029	1.....
	36209F	A3 3			GOVERNMENT NATNL MTGE ASSOC.....		146	146	146	147	0	(2)	0	(2)	0	146	0	0	0	5	01/15/2029	1.....
	36209F	BB 4			GOVERNMENT NATNL MTGE ASSOC.....		73	73	74	74	0	(0)	0	(0)	0	73	0	0	0	3	01/15/2029	1.....
	36209F	D3 0			GOVERNMENT NATNL MTGE ASSOC.....		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	1	02/15/2029	1.....
	36209F	FE 4			GOVERNMENT NATNL MTGE ASSOC.....		19	19	19	19	0	0	0	0	0	19	0	0	0	1	02/15/2029	1.....
	36209F	G5 2			GOVERNMENT NATNL MTGE ASSOC.....		265	265	264	261	0	4	0	4	0	265	0	0	0	8	03/15/2029	1.....
	36209F	H3 6			GOVERNMENT NATNL MTGE ASSOC.....		53	53	56	63	0	(10)	0	(10)	0	53	0	0	0	2	03/15/2029	1.....
	36209F	H4 4			GOVERNMENT NATNL MTGE ASSOC.....		69	69	73	81	0	(12)	0	(12)	0	69	0	0	0	2	03/15/2029	1.....
	36209F	HG 7			GOVERNMENT NATNL MTGE ASSOC.....		918	918	913	901	0	17	0	17	0	918	0	0	0	29	03/15/2029	1.....
	36209F	HR 3			GOVERNMENT NATNL MTGE ASSOC.....		15,600	15,600	15,522	15,373	0	228	0	228	0	15,600	0	0	0	423	03/15/2029	1.....
	36209F	JG 5			GOVERNMENT NATNL MTGE ASSOC.....		58	58	58	59	0	(1)	0	(1)	0	58	0	0	0	2	03/15/2029	1.....
	36209F	P2 9			GOVERNMENT NATNL MTGE ASSOC.....		22	22	24	25	0	(2)	0	(2)	0	22	0	0	0	1	05/15/2029	1.....
	36209F	PY 9			GOVERNMENT NATNL MTGE ASSOC.....		101	101	102	102	0	(1)	0	(1)	0	101	0	0	0	4	05/15/2029	1.....
	36209F	VG 1			GOVERNMENT NATNL MTGE ASSOC.....		199	199	210	231	0	(31)	0	(31)	0	199	0	0	0	7	06/15/2029	1.....
	36209G	2A 4			GOVERNMENT NATNL MTGE ASSOC.....		177	177	179	182	0	(5)	0	(5)	0	177	0	0	0	6	08/15/2028	1.....
	36209G	2C 0			GOVERNMENT NATNL MTGE ASSOC.....		229	229	241	261	0	(33)	0	(33)	0	229	0	0	0	8	08/15/2028	1.....
	36209G	6H 5			GOVERNMENT NATNL MTGE ASSOC.....		225	225	226	227	0	(3)	0	(3)	0	225	0	0	0	8	04/15/2028	1.....
	36209G	6M 4			GOVERNMENT NATNL MTGE ASSOC.....		1,060	1,060	1,074	1,095	0	(35)	0	(35)	0	1,060	0	0	0	37	04/15/2028	1.....
	36209G	6W 2			GOVERNMENT NATNL MTGE ASSOC.....		389	389	394	402	0	(13)	0	(13)	0	389	0	0	0	13	05/15/2028	1.....
	36209G	7C 5			GOVERNMENT NATNL MTGE ASSOC.....		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	05/15/2028	1.....
	36209G	AD 9			GOVERNMENT NATNL MTGE ASSOC.....		119	119	127	142	0	(22)	0	(22)	0	119	0	0	0	4	08/15/2029	1.....
	36209G	AE 7			GOVERNMENT NATNL MTGE ASSOC.....		6	6	7	7	0	(0)	0	(0)	0	6	0	0	0	0	08/15/2029	1.....
	36209G	AF 4			GOVERNMENT NATNL MTGE ASSOC.....		4,280	4,280	4,553	5,002	0	(722)	0	(722)	0	4,280	0	0	0	134	08/15/2029	1.....
	36209G	J8 1			GOVERNMENT NATNL MTGE ASSOC.....		334	334	352	370	0	(36)	0	(36)	0	334	0	0	0	11	08/15/2028	1.....
	36209G	JA 6			GOVERNMENT NATNL MTGE ASSOC.....		594	594	592	591	0	3	0	3	0	594	0	0	0	22	06/15/2028	1.....
	36209G	JH 1			GOVERNMENT NATNL MTGE ASSOC.....		87	87	90	90	0	(3)	0	(3)	0	87	0	0	0	3	06/15/2028	1.....
	36209G	L4 7			GOVERNMENT NATNL MTGE ASSOC.....		133	133	134	135	0	(1)	0	(1)	0	133	0	0	0	4	03/15/2028	1.....
	36209G	NA 1			GOVERNMENT NATNL MTGE ASSOC.....		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	1	04/15/2028	1.....
	36209G	PU 5			GOVERNMENT NATNL MTGE ASSOC.....		365	365	385	433	0	(67)	0	(67)	0	365	0	0	0	12	06/15/2028	1.....
	36209G	Q4 2			GOVERNMENT NATNL MTGE ASSOC.....		401	401	422	448	0	(46)	0	(46)	0	401	0	0	0	13	05/15/2028	1.....
	36209G	QQ 3			GOVERNMENT NATNL MTGE ASSOC.....		22	22	22	22	0	(1)	0	(1)	0	22	0	0	0	1	05/15/2028	1.....
	36209G	YV 3			GOVERNMENT NATNL MTGE ASSOC.....		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	08/15/2028	1.....
	36209G	ZT 7			GOVERNMENT NATNL MTGE ASSOC.....		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	1	04/15/2029	1.....
	36209H	5L 5			GOVERNMENT NATNL MTGE ASSOC.....		66	66	66	67	0	(1)	0	(1)	0	66	0	0	0	2	05/15/2028	1.....
	36209H	E6 8			GOVERNMENT NATNL MTGE ASSOC.....		106	106	106	107	0	(1)	0	(1)	0	106	0	0	0	4	04/15/2028	1.....
	36209H	GJ 8			GOVERNMENT NATNL MTGE ASSOC.....		52	52	52	52	0	(1)	0	(1)	0	52	0	0	0	2	05/15/2028	1.....
	36209H	GZ 2			GOVERNMENT NATNL MTGE ASSOC.....		63	63	64	64	0	(0)	0	(0)	0	63	0	0	0	2	05/15/2028	1.....
	36209H	HQ 1			GOVERNMENT NATNL MTGE ASSOC.....		141	141	148	156	0	(15)	0	(15)	0	141	0	0	0	5	06/15/2028	1.....
	36209H	JW 6			GOVERNMENT NATNL MTGE ASSOC.....		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	07/15/2028	1.....
	36209H	PH 2			GOVERNMENT NATNL MTGE ASSOC.....		153	153	154	154	0	(1)	0	(1)	0	153	0	0	0	5	04/15/2028	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP 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	NAIC Desig- nation or Market Indicator (a)
QE05.16	36209H	RX	5		06/01/2009	SCHEDULED REDEMPTION..		355	355	372	390	0	(36)	0	(36)	0	355	0	0	0	12	09/15/2028	1.....
	36209H	U7	8		06/01/2009	SCHEDULED REDEMPTION..		97	97	102	107	0	(10)	0	(10)	0	97	0	0	0	3	06/15/2028	1.....
	36209J	5K	3		06/01/2009	SCHEDULED REDEMPTION..		54	54	54	55	0	(1)	0	(1)	0	54	0	0	0	2	07/15/2028	1.....
	36209J	7C	9		06/01/2009	SCHEDULED REDEMPTION..		6,851	6,851	6,874	6,910	0	(59)	0	(59)	0	6,851	0	0	0	236	04/15/2028	1.....
	36209J	HD	6		06/01/2009	SCHEDULED REDEMPTION..		2,089	2,089	2,076	2,051	0	38	0	38	0	2,089	0	0	0	73	12/15/2028	1.....
	36209J	LC	3		06/01/2009	SCHEDULED REDEMPTION..		74	74	75	75	0	(1)	0	(1)	0	74	0	0	0	3	11/15/2029	1.....
	36209J	LZ	2		06/01/2009	SCHEDULED REDEMPTION..		52	52	55	60	0	(9)	0	(9)	0	52	0	0	0	2	05/15/2029	1.....
	36209J	R2	9		06/01/2009	SCHEDULED REDEMPTION..		224	224	223	220	0	4	0	4	0	224	0	0	0	7	04/15/2028	1.....
	36209J	RS	2		06/01/2009	SCHEDULED REDEMPTION..		63	63	64	64	0	(1)	0	(1)	0	63	0	0	0	2	03/15/2028	1.....
	36209J	X3	0		06/01/2009	SCHEDULED REDEMPTION..		98	98	99	100	0	(3)	0	(3)	0	98	0	0	0	3	05/15/2028	1.....
	36209J	YE	5		06/01/2009	SCHEDULED REDEMPTION..		245	245	258	285	0	(40)	0	(40)	0	245	0	0	0	8	06/15/2028	1.....
	36209K	A3	2		06/01/2009	SCHEDULED REDEMPTION..		57	57	57	58	0	(1)	0	(1)	0	57	0	0	0	2	04/15/2028	1.....
	36209K	AY	4		06/01/2009	SCHEDULED REDEMPTION..		83	83	84	86	0	(3)	0	(3)	0	83	0	0	0	3	04/15/2028	1.....
	36209K	BL	1		06/01/2009	SCHEDULED REDEMPTION..		8,558	8,558	9,013	9,836	0	(1,278)	0	(1,278)	0	8,558	0	0	0	299	04/15/2028	1.....
	36209K	BN	7		06/01/2009	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	04/15/2028	1.....
	36209K	CT	3		06/01/2009	SCHEDULED REDEMPTION..		98	98	103	111	0	(13)	0	(13)	0	98	0	0	0	3	06/15/2028	1.....
	36209K	GK	8		06/01/2009	SCHEDULED REDEMPTION..		222	222	223	224	0	(2)	0	(2)	0	222	0	0	0	8	07/15/2029	1.....
	36209K	GW	2		04/01/2009	SCHEDULED REDEMPTION..		1,770	1,770	1,776	1,781	0	(11)	0	(11)	0	1,770	0	0	0	44	09/15/2029	1.....
	36209K	MD	7		06/01/2009	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	09/15/2028	1.....
	36209K	UL	0		06/01/2009	SCHEDULED REDEMPTION..		67	67	68	70	0	(2)	0	(2)	0	67	0	0	0	2	04/15/2028	1.....
	36209L	NL	6		06/01/2009	SCHEDULED REDEMPTION..		31	31	33	36	0	(5)	0	(5)	0	31	0	0	0	1	07/15/2028	1.....
	36209L	VX	1		06/01/2009	SCHEDULED REDEMPTION..		143	143	144	146	0	(3)	0	(3)	0	143	0	0	0	5	07/15/2028	1.....
	36209L	WX	0		06/01/2009	SCHEDULED REDEMPTION..		74	74	73	72	0	2	0	2	0	74	0	0	0	2	07/15/2028	1.....
	36209M	4B	7		06/01/2009	SCHEDULED REDEMPTION..		68	68	71	76	0	(8)	0	(8)	0	68	0	0	0	2	07/15/2028	1.....
	36209M	4C	5		06/01/2009	SCHEDULED REDEMPTION..		120	120	121	122	0	(1)	0	(1)	0	120	0	0	0	4	07/15/2028	1.....
	36209M	ES	9		06/01/2009	SCHEDULED REDEMPTION..		207	207	218	239	0	(32)	0	(32)	0	207	0	0	0	7	07/15/2028	1.....
	36209M	EY	6		06/01/2009	SCHEDULED REDEMPTION..		34	34	34	36	0	(2)	0	(2)	0	34	0	0	0	1	07/15/2028	1.....
	36209M	HV	9		06/01/2009	SCHEDULED REDEMPTION..		459	459	484	506	0	(47)	0	(47)	0	459	0	0	0	15	08/15/2028	1.....
	36209M	RZ	9		06/01/2009	SCHEDULED REDEMPTION..		7	7	7	8	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2028	1.....
	36209M	TB	0		06/01/2009	SCHEDULED REDEMPTION..		223	223	225	228	0	(5)	0	(5)	0	223	0	0	0	7	06/15/2028	1.....
	36209M	U9	3		06/01/2009	SCHEDULED REDEMPTION..		54	54	54	55	0	(1)	0	(1)	0	54	0	0	0	2	07/15/2028	1.....
	36209M	Z4	9		06/01/2009	SCHEDULED REDEMPTION..		51	51	52	54	0	(2)	0	(2)	0	51	0	0	0	2	06/15/2028	1.....
	36209M	ZJ	6		06/01/2009	SCHEDULED REDEMPTION..		17	17	18	18	0	(1)	0	(1)	0	17	0	0	0	1	06/15/2028	1.....
	36209N	3Z	3		06/01/2009	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	11/15/2029	1.....
	36209N	4M	1		06/01/2009	SCHEDULED REDEMPTION..		383	383	383	383	0	0	0	0	0	383	0	0	0	14	02/15/2030	1.....
	36209N	CN	0		06/01/2009	SCHEDULED REDEMPTION..		6	6	6	6	0	0	0	0	0	6	0	0	0	0	05/15/2028	1.....
	36209N	CP	5		06/01/2009	SCHEDULED REDEMPTION..		24	24	24	24	0	(1)	0	(1)	0	24	0	0	0	1	05/15/2028	1.....
	36209N	D2	5		06/01/2009	SCHEDULED REDEMPTION..		689	689	726	771	0	(82)	0	(82)	0	689	0	0	0	23	06/15/2028	1.....
	36209N	EP	3		06/01/2009	SCHEDULED REDEMPTION..		147	147	149	154	0	(6)	0	(6)	0	147	0	0	0	5	06/15/2028	1.....
	36209N	FE	7		06/01/2009	SCHEDULED REDEMPTION..		59	59	59	60	0	(1)	0	(1)	0	59	0	0	0	2	06/15/2028	1.....
	36209N	H8	8		06/01/2009	SCHEDULED REDEMPTION..		179	179	181	182	0	(3)	0	(3)	0	179	0	0	0	6	07/15/2028	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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	NAIC Desig- nation or Market Indicator (a)
QE05.17	36209N	HH 8		06/01/2009	SCHEDULED REDEMPTION..		174	174	175	176	0	(2)	0	(2)	0	174	0	0	0	6	06/15/2028	1
	36209N	KY 7		06/01/2009	SCHEDULED REDEMPTION..		215	215	218	223	0	(8)	0	(8)	0	215	0	0	0	7	06/15/2028	1
	36209N	PR 7		06/01/2009	SCHEDULED REDEMPTION..		134	134	134	133	0	1	0	1	0	134	0	0	0	4	09/15/2028	1
	36209N	T2 8		06/01/2009	SCHEDULED REDEMPTION..		7,709	7,709	8,120	8,267	0	(557)	0	(557)	0	7,709	0	0	0	269	08/15/2028	1
	36209N	ZH 8		06/01/2009	SCHEDULED REDEMPTION..		24	24	25	30	0	(6)	0	(6)	0	24	0	0	0	1	06/15/2029	1
	36209P	BT 3		06/01/2009	SCHEDULED REDEMPTION..		49	49	50	51	0	(2)	0	(2)	0	49	0	0	0	2	07/15/2028	1
	36209P	CK 1		06/01/2009	SCHEDULED REDEMPTION..		54	54	54	53	0	1	0	1	0	54	0	0	0	2	07/15/2028	1
	36209P	CX 3		06/01/2009	SCHEDULED REDEMPTION..		20	20	20	21	0	(1)	0	(1)	0	20	0	0	0	1	07/15/2028	1
	36209P	DF 1		06/01/2009	SCHEDULED REDEMPTION..		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	08/15/2028	1
	36209P	N4 5		06/01/2009	SCHEDULED REDEMPTION..		69	69	72	83	0	(14)	0	(14)	0	69	0	0	0	2	10/15/2028	1
	36209P	NE 3		06/01/2009	SCHEDULED REDEMPTION..		30	30	30	32	0	(3)	0	(3)	0	30	0	0	0	1	10/15/2028	1
	36209P	R4 1		06/01/2009	SCHEDULED REDEMPTION..		297	297	308	328	0	(31)	0	(31)	0	297	0	0	0	10	06/15/2028	1
	36209Q	3M 5		06/01/2009	SCHEDULED REDEMPTION..		29	29	31	38	0	(9)	0	(9)	0	29	0	0	0	1	10/15/2029	1
	36209Q	6N 0		06/01/2009	SCHEDULED REDEMPTION..		202	202	214	230	0	(28)	0	(28)	0	202	0	0	0	7	11/15/2029	1
	36209Q	6T 7		06/01/2009	SCHEDULED REDEMPTION..		37	37	37	37	0	(0)	0	(0)	0	37	0	0	0	1	11/15/2029	1
	36209Q	7M 1		06/01/2009	SCHEDULED REDEMPTION..		7	7	7	8	0	(0)	0	(0)	0	7	0	0	0	0	11/15/2029	1
	36209Q	CT 0		06/01/2009	SCHEDULED REDEMPTION..		84	84	84	85	0	(1)	0	(1)	0	84	0	0	0	3	05/15/2028	1
	36209Q	DQ 5		06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	05/15/2028	1
	36209Q	E8 4		06/01/2009	SCHEDULED REDEMPTION..		460	460	484	509	0	(49)	0	(49)	0	460	0	0	0	15	06/15/2028	1
	36209Q	F8 3		06/01/2009	SCHEDULED REDEMPTION..		159	159	167	179	0	(21)	0	(21)	0	159	0	0	0	5	06/15/2028	1
	36209Q	FL 4		06/01/2009	SCHEDULED REDEMPTION..		243	243	255	291	0	(49)	0	(49)	0	243	0	0	0	8	06/15/2028	1
	36209Q	GH 2		06/01/2009	SCHEDULED REDEMPTION..		25	25	25	26	0	(1)	0	(1)	0	25	0	0	0	1	06/15/2028	1
	36209Q	J9 7		06/01/2009	SCHEDULED REDEMPTION..		180	180	190	202	0	(22)	0	(22)	0	180	0	0	0	6	06/15/2028	1
	36209Q	L4 5		06/01/2009	SCHEDULED REDEMPTION..		349	349	353	360	0	(12)	0	(12)	0	349	0	0	0	11	09/15/2028	1
	36209Q	LQ 6		06/01/2009	SCHEDULED REDEMPTION..		605	605	603	601	0	4	0	4	0	605	0	0	0	23	07/15/2028	1
	36209Q	QZ 1		06/01/2009	SCHEDULED REDEMPTION..		54	54	54	54	0	(0)	0	(0)	0	54	0	0	0	2	12/15/2029	1
	36209Q	RP 2		06/01/2009	SCHEDULED REDEMPTION..		1,286	1,286	1,302	1,348	0	(62)	0	(62)	0	1,286	0	0	0	42	07/15/2028	1
	36209Q	X9 1		06/01/2009	SCHEDULED REDEMPTION..		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	1	09/15/2029	1
	36209Q	YD 1		06/01/2009	SCHEDULED REDEMPTION..		76	76	81	94	0	(18)	0	(18)	0	76	0	0	0	3	09/15/2029	1
	36209Q	YE 9		06/01/2009	SCHEDULED REDEMPTION..		50	50	53	61	0	(11)	0	(11)	0	50	0	0	0	2	09/15/2029	1
	36209R	B5 1		06/01/2009	SCHEDULED REDEMPTION..		92	92	93	94	0	(1)	0	(1)	0	92	0	0	0	3	12/15/2029	1
	36209R	C5 0		06/01/2009	SCHEDULED REDEMPTION..		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	12/15/2029	1
	36209R	CB 7		06/01/2009	SCHEDULED REDEMPTION..		27	27	27	27	0	0	0	0	0	27	0	0	0	1	12/15/2029	1
	36209R	TA 1		06/01/2009	SCHEDULED REDEMPTION..		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	1	07/15/2030	1
	36209S	3V 1		06/01/2009	SCHEDULED REDEMPTION..		57	57	57	57	0	(0)	0	(0)	0	57	0	0	0	2	10/15/2028	1
	36209S	HH 7		06/01/2009	SCHEDULED REDEMPTION..		65	65	69	74	0	(9)	0	(9)	0	65	0	0	0	2	06/15/2028	1
	36209S	TJ 0		06/01/2009	SCHEDULED REDEMPTION..		369	369	388	428	0	(60)	0	(60)	0	369	0	0	0	13	06/15/2028	1
	36209S	UX 7		06/01/2009	SCHEDULED REDEMPTION..		277	277	291	319	0	(42)	0	(42)	0	277	0	0	0	9	07/15/2028	1
	36209S	W2 3		06/01/2009	SCHEDULED REDEMPTION..		83	83	87	98	0	(15)	0	(15)	0	83	0	0	0	3	07/15/2028	1
	36209S	WA 5		06/01/2009	SCHEDULED REDEMPTION..		51	51	54	59	0	(8)	0	(8)	0	51	0	0	0	2	08/15/2028	1
	36209S	Y4 7		06/01/2009	SCHEDULED REDEMPTION..		21	21	21	21	0	(0)	0	(0)	0	21	0	0	0	1	04/15/2029	1

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Desig- nation or Market Indicator (a)
QE05.18	36209T	2E 8			GOVERNMENT NATNL MTGE ASSOC.....		29	29	30	33	0	(4)	0	(4)	0	29	0	0	0	1	08/15/2028	1.....
	36209T	2H 1			GOVERNMENT NATNL MTGE ASSOC.....		14,246	14,246	14,414	14,824	0	(578)	0	(578)	0	14,246	0	0	0	498	08/15/2028	1.....
	36209T	4L 0			GOVERNMENT NATNL MTGE ASSOC.....		23	23	23	23	0	(0)	0	(0)	0	23	0	0	0	1	09/15/2028	1.....
	36209T	6R 5			GOVERNMENT NATNL MTGE ASSOC.....		82	82	82	82	0	(1)	0	(1)	0	82	0	0	0	3	10/15/2028	1.....
	36209T	BF 5			GOVERNMENT NATNL MTGE ASSOC.....		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	1	12/15/2028	1.....
	36209T	EZ 8			GOVERNMENT NATNL MTGE ASSOC.....		265	265	275	287	0	(22)	0	(22)	0	265	0	0	0	9	07/15/2028	1.....
	36209T	GU 7			GOVERNMENT NATNL MTGE ASSOC.....		1,277	1,277	1,345	1,372	0	(95)	0	(95)	0	1,277	0	0	0	43	08/15/2028	1.....
	36209T	LM 9			GOVERNMENT NATNL MTGE ASSOC.....		263	263	266	279	0	(16)	0	(16)	0	263	0	0	0	9	09/15/2028	1.....
	36209T	PS 2			GOVERNMENT NATNL MTGE ASSOC.....		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	07/15/2028	1.....
	36209T	RN 1			GOVERNMENT NATNL MTGE ASSOC.....		25	25	26	27	0	(1)	0	(1)	0	25	0	0	0	1	09/15/2028	1.....
	36209T	U2 3			GOVERNMENT NATNL MTGE ASSOC.....		79	79	83	95	0	(17)	0	(17)	0	79	0	0	0	3	08/15/2028	1.....
	36209T	U4 9			GOVERNMENT NATNL MTGE ASSOC.....		1,297	1,297	1,327	1,373	0	(75)	0	(75)	0	1,297	0	0	0	43	08/15/2028	1.....
	36209T	VT 3			GOVERNMENT NATNL MTGE ASSOC.....		538	538	543	549	0	(11)	0	(11)	0	538	0	0	0	18	09/15/2028	1.....
	36209U	A4 8			GOVERNMENT NATNL MTGE ASSOC.....		8	8	8	9	0	(0)	0	(0)	0	8	0	0	0	0	08/15/2029	1.....
	36209U	AD 8			GOVERNMENT NATNL MTGE ASSOC.....		109	109	116	126	0	(17)	0	(17)	0	109	0	0	0	4	07/15/2029	1.....
	36209U	AU 0			GOVERNMENT NATNL MTGE ASSOC.....		4,829	4,829	5,037	5,325	0	(495)	0	(495)	0	4,829	0	0	0	152	08/15/2029	1.....
	36209U	AX 4			GOVERNMENT NATNL MTGE ASSOC.....		84	84	90	103	0	(19)	0	(19)	0	84	0	0	0	3	08/15/2029	1.....
	36209U	F2 7			GOVERNMENT NATNL MTGE ASSOC.....		1,590	1,590	1,610	1,663	0	(73)	0	(73)	0	1,590	0	0	0	37	07/15/2028	1.....
	36209U	FQ 4			GOVERNMENT NATNL MTGE ASSOC.....		48	48	51	53	0	(4)	0	(4)	0	48	0	0	0	1	07/15/2028	1.....
	36209U	GU 4			GOVERNMENT NATNL MTGE ASSOC.....		5,163	5,163	5,181	5,210	0	(46)	0	(46)	0	5,163	0	0	0	151	07/15/2028	1.....
	36209U	K4 7			GOVERNMENT NATNL MTGE ASSOC.....		108	108	110	113	0	(5)	0	(5)	0	108	0	0	0	4	07/15/2028	1.....
	36209U	KK 1			GOVERNMENT NATNL MTGE ASSOC.....		10	10	10	11	0	(0)	0	(0)	0	10	0	0	0	0	07/15/2028	1.....
	36209U	R4 0			GOVERNMENT NATNL MTGE ASSOC.....		174	174	183	205	0	(31)	0	(31)	0	174	0	0	0	6	08/15/2028	1.....
	36209V	7K 4			GOVERNMENT NATNL MTGE ASSOC.....		32	32	34	40	0	(8)	0	(8)	0	32	0	0	0	1	05/15/2029	1.....
	36209V	UU 6			GOVERNMENT NATNL MTGE ASSOC.....		356	356	357	358	0	(2)	0	(2)	0	356	0	0	0	13	01/15/2029	1.....
	36209V	V4 3			GOVERNMENT NATNL MTGE ASSOC.....		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	0	09/15/2028	1.....
	36209V	VP 6			GOVERNMENT NATNL MTGE ASSOC.....		36,128	36,128	38,051	40,705	0	(4,577)	0	(4,577)	0	36,128	0	0	0	1,264	08/15/2028	1.....
	36209V	W9 1			GOVERNMENT NATNL MTGE ASSOC.....		35	35	36	41	0	(7)	0	(7)	0	35	0	0	0	1	09/15/2028	1.....
	36209V	WV 2			GOVERNMENT NATNL MTGE ASSOC.....		172	172	174	177	0	(5)	0	(5)	0	172	0	0	0	6	09/15/2028	1.....
	36209W	2L 5			GOVERNMENT NATNL MTGE ASSOC.....		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	08/15/2028	1.....
	36209W	4K 5			GOVERNMENT NATNL MTGE ASSOC.....		167	167	176	198	0	(31)	0	(31)	0	167	0	0	0	6	08/15/2028	1.....
	36209W	FR 8			GOVERNMENT NATNL MTGE ASSOC.....		52,229	52,229	52,284	52,485	0	(256)	0	(256)	0	52,229	0	0	0	1,955	04/15/2029	1.....
	36209W	H5 4			GOVERNMENT NATNL MTGE ASSOC.....		154	154	154	156	0	(2)	0	(2)	0	154	0	0	0	5	10/15/2028	1.....
	36209W	Z2 1			GOVERNMENT NATNL MTGE ASSOC.....		53	53	53	54	0	(1)	0	(1)	0	53	0	0	0	2	04/15/2029	1.....
	36209X	B2 5			GOVERNMENT NATNL MTGE ASSOC.....		49	49	49	49	0	(1)	0	(1)	0	49	0	0	0	2	09/15/2028	1.....
	36210A	2B 2			GOVERNMENT NATNL MTGE ASSOC.....		63	63	64	67	0	(4)	0	(4)	0	63	0	0	0	2	01/15/2029	1.....
	36210A	4W 4			GOVERNMENT NATNL MTGE ASSOC.....		115	115	115	116	0	(1)	0	(1)	0	115	0	0	0	3	02/15/2029	1.....
	36210A	5M 5			GOVERNMENT NATNL MTGE ASSOC.....		109	109	109	110	0	(1)	0	(1)	0	109	0	0	0	4	01/15/2029	1.....
	36210A	BN 6			GOVERNMENT NATNL MTGE ASSOC.....		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	02/15/2030	1.....
	36210A	DV 6			GOVERNMENT NATNL MTGE ASSOC.....		212	212	225	239	0	(27)	0	(27)	0	212	0	0	0	7	09/15/2029	1.....
	36210A	E2 9			GOVERNMENT NATNL MTGE ASSOC.....		798	798	840	867	0	(69)	0	(69)	0	798	0	0	0	26	10/15/2028	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 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	NAIC Desig- nation or Market Indicator (a)
36210A E5 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		7,605	7,605	7,564	7,464	0	140	0	140	0	7,605	0	0	0	266	11/15/2028	1.....
36210A EH 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		60	60	60	60	0	0	0	(1)	0	60	0	0	0	2	12/15/2029	1.....
36210A J6 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		5,123	5,123	5,387	5,616	0	(494)	0	(494)	0	5,123	0	0	0	172	06/15/2029	1.....
36210A K7 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	09/15/2029	1.....
36210A MQ 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		104	104	110	122	0	(18)	0	(18)	0	104	0	0	0	3	08/15/2028	1.....
36210A MY 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		7,575	7,575	7,979	8,512	0	(936)	0	(936)	0	7,575	0	0	0	221	08/15/2028	1.....
36210A PQ 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		333	333	332	330	0	3	0	3	0	333	0	0	0	11	09/15/2028	1.....
36210A VA 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		192	192	202	216	0	(23)	0	(23)	0	192	0	0	0	6	11/15/2028	1.....
36210A VS 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		168	168	177	187	0	(19)	0	(19)	0	168	0	0	0	6	12/15/2028	1.....
36210B BE 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		1,566	1,566	1,666	1,792	0	(225)	0	(225)	0	1,566	0	0	0	59	03/15/2029	1.....
36210B D4 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		64	64	67	77	0	(13)	0	(13)	0	64	0	0	0	2	04/15/2029	1.....
36210B DR 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		78	78	78	79	0	(1)	0	(1)	0	78	0	0	0	3	04/15/2029	1.....
36210B U5 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		317	317	318	319	0	(2)	0	(2)	0	317	0	0	0	11	05/15/2029	1.....
36210B V5 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		113	113	120	132	0	(19)	0	(19)	0	113	0	0	0	4	08/15/2029	1.....
36210C CG 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		90	90	91	92	0	(2)	0	(2)	0	90	0	0	0	3	09/15/2028	1.....
36210C PQ 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		228	228	227	225	0	3	0	3	0	228	0	0	0	8	01/15/2029	1.....
36210D HA 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		144	144	145	146	0	(1)	0	(1)	0	144	0	0	0	5	07/15/2029	1.....
36210D J5 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		180	180	189	216	0	(35)	0	(35)	0	180	0	0	0	6	05/15/2029	1.....
36210D JU 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		56	56	56	56	0	(0)	0	(0)	0	56	0	0	0	2	04/15/2029	1.....
36210D KM 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		234	234	235	236	0	(2)	0	(2)	0	234	0	0	0	8	07/15/2029	1.....
36210E MK 2	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		232	232	233	233	0	(1)	0	(1)	0	232	0	0	0	8	03/15/2029	1.....
36210E SS 9	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		34	34	36	40	0	(6)	0	(6)	0	34	0	0	0	1	08/15/2029	1.....
36210F 6P 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		239	239	239	241	0	(2)	0	(2)	0	239	0	0	0	9	06/15/2029	1.....
36210F JB 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		17	17	17	16	0	0	0	0	0	17	0	0	0	1	11/15/2028	1.....
36210F VX 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		362	362	364	365	0	(2)	0	(2)	0	362	0	0	0	13	02/15/2029	1.....
36210G EE 0	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		104	104	104	105	0	(1)	0	(1)	0	104	0	0	0	4	07/15/2029	1.....
36210H D4 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		183	183	195	202	0	(18)	0	(18)	0	183	0	0	0	6	06/15/2029	1.....
36210H DA 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		286	286	287	288	0	(2)	0	(2)	0	286	0	0	0	10	04/15/2029	1.....
36210H SZ 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		67	67	67	67	0	(1)	0	(1)	0	67	0	0	0	2	11/15/2028	1.....
36210J PK 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	0	09/15/2029	1.....
36210J PM 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		410	410	436	490	0	(80)	0	(80)	0	410	0	0	0	15	10/15/2029	1.....
36210J US 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		49	49	50	50	0	(0)	0	(0)	0	49	0	0	0	2	04/15/2029	1.....
36210J XH 6	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		99	99	105	129	0	(30)	0	(30)	0	99	0	0	0	3	06/15/2029	1.....
36210J Y2 8	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		25	25	25	25	0	(0)	0	(0)	0	25	0	0	0	1	07/15/2029	1.....
36210J ZL 5	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	08/15/2029	1.....
36210K XC 4	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		144	144	144	145	0	(1)	0	(1)	0	144	0	0	0	5	08/15/2029	1.....
36210L 3Y 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		63	63	63	63	0	(1)	0	(1)	0	63	0	0	0	2	01/15/2029	1.....
36210L 5M 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		470	470	488	519	0	(49)	0	(49)	0	470	0	0	0	16	02/15/2029	1.....
36210L RY 1	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		62	62	66	71	0	(10)	0	(10)	0	62	0	0	0	2	05/15/2029	1.....
36210L S5 3	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		54	54	57	63	0	(9)	0	(9)	0	54	0	0	0	2	07/15/2029	1.....
36210L SH 7	GOVERNMENT NATNL MTGE ASSOC.....		.06/01/2009	SCHEDULED REDEMPTION..		46	46	49	52	0	(5)	0	(5)	0	46	0	0	0	2	06/15/2029	1.....

QE05.19

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Desig- nation or Market Indicator (a)
QE05.20	36210L	TK 9		06/01/2009	SCHEDULED REDEMPTION..		22	22	23	26	0	(4)	0	(4)	0	22	0	0	0	1	07/15/2029	1.....
	36210L	XA 6		06/01/2009	SCHEDULED REDEMPTION..		107	107	113	123	0	(16)	0	(16)	0	107	0	0	0	4	12/15/2028	1.....
	36210M	7L 9		06/01/2009	SCHEDULED REDEMPTION..		135	135	143	154	0	(20)	0	(20)	0	135	0	0	0	5	05/15/2029	1.....
	36210M	T3 5		06/01/2009	SCHEDULED REDEMPTION..		22	22	23	23	0	(0)	0	(0)	0	22	0	0	0	1	03/15/2029	1.....
	36210M	T6 8		06/01/2009	SCHEDULED REDEMPTION..		36	36	36	36	0	(0)	0	(0)	0	36	0	0	0	1	03/15/2029	1.....
	36210M	VZ 1		06/01/2009	SCHEDULED REDEMPTION..		72	72	71	71	0	1	0	1	0	72	0	0	0	2	12/15/2028	1.....
	36210N	QR 3		06/01/2009	SCHEDULED REDEMPTION..		25	25	25	25	0	(0)	0	(0)	0	25	0	0	0	1	12/15/2028	1.....
	36210N	SK 6		06/01/2009	SCHEDULED REDEMPTION..		35	35	37	42	0	(7)	0	(7)	0	35	0	0	0	1	01/15/2029	1.....
	36210N	YZ 6		06/01/2009	SCHEDULED REDEMPTION..		31	31	33	35	0	(4)	0	(4)	0	31	0	0	0	1	02/15/2029	1.....
	36210P	K7 8		06/01/2009	SCHEDULED REDEMPTION..		1	1	1	1	0	0	0	0	0	1	0	0	0	0	08/15/2029	1.....
	36210Q	SZ 1		06/01/2009	SCHEDULED REDEMPTION..		167	167	166	164	0	3	0	3	0	167	0	0	0	6	02/15/2029	1.....
	36210Q	6B 3		06/01/2009	SCHEDULED REDEMPTION..		335	335	352	371	0	(37)	0	(37)	0	335	0	0	0	11	01/15/2029	1.....
	36210Q	7K 2		06/01/2009	SCHEDULED REDEMPTION..		525	525	527	527	0	(2)	0	(2)	0	525	0	0	0	19	02/15/2029	1.....
	36210Q	AR 3		06/01/2009	SCHEDULED REDEMPTION..		27	27	29	34	0	(7)	0	(7)	0	27	0	0	0	1	05/15/2029	1.....
	36210Q	E5 7		06/01/2009	SCHEDULED REDEMPTION..		70	70	75	99	0	(29)	0	(29)	0	70	0	0	0	3	08/15/2029	1.....
	36210Q	RJ 3		06/01/2009	SCHEDULED REDEMPTION..		311	311	312	312	0	(2)	0	(2)	0	311	0	0	0	11	04/15/2029	1.....
	36210Q	V3 3		06/01/2009	SCHEDULED REDEMPTION..		186	186	196	223	0	(37)	0	(37)	0	186	0	0	0	6	12/15/2028	1.....
	36210Q	WA 6		06/01/2009	SCHEDULED REDEMPTION..		17,420	17,420	17,485	17,575	0	(155)	0	(155)	0	17,420	0	0	0	653	01/15/2029	1.....
	36210Q	X4 9		06/01/2009	SCHEDULED REDEMPTION..		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	07/15/2029	1.....
	36210Q	Y5 5		06/01/2009	SCHEDULED REDEMPTION..		117	117	124	138	0	(21)	0	(21)	0	117	0	0	0	4	04/15/2029	1.....
	36210Q	YP 1		06/01/2009	SCHEDULED REDEMPTION..		61	61	64	73	0	(12)	0	(12)	0	61	0	0	0	2	02/15/2029	1.....
	36210R	CA 6		06/01/2009	SCHEDULED REDEMPTION..		111	111	111	112	0	(1)	0	(1)	0	111	0	0	0	4	02/15/2029	1.....
	36210R	E7 1		06/01/2009	SCHEDULED REDEMPTION..		7,499	7,499	7,489	7,482	0	17	0	17	0	7,499	0	0	0	281	09/15/2030	1.....
	36210R	M4 9		06/01/2009	SCHEDULED REDEMPTION..		63	63	67	70	0	(8)	0	(8)	0	63	0	0	0	2	09/15/2029	1.....
	36210R	P2 0		06/01/2009	SCHEDULED REDEMPTION..		49	49	52	55	0	(6)	0	(6)	0	49	0	0	0	2	07/15/2029	1.....
	36210R	P8 7		06/01/2009	SCHEDULED REDEMPTION..		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	4	07/15/2029	1.....
	36210R	PP 9		06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	05/15/2029	1.....
	36210R	PW 4		06/01/2009	SCHEDULED REDEMPTION..		444	444	467	483	0	(39)	0	(39)	0	444	0	0	0	15	06/15/2029	1.....
	36210R	PX 2		06/01/2009	SCHEDULED REDEMPTION..		506	506	538	548	0	(42)	0	(42)	0	506	0	0	0	18	06/15/2029	1.....
	36210R	T6 7		06/01/2009	SCHEDULED REDEMPTION..		1,170	1,170	1,245	1,441	0	(270)	0	(270)	0	1,170	0	0	0	37	12/15/2029	1.....
	36210R	TV 2		06/01/2009	SCHEDULED REDEMPTION..		25	25	25	25	0	(0)	0	(0)	0	25	0	0	0	1	11/15/2029	1.....
	36210S	GU 6		06/01/2009	SCHEDULED REDEMPTION..		94	94	100	108	0	(13)	0	(13)	0	94	0	0	0	3	10/15/2029	1.....
	36210S	PM 4		06/01/2009	SCHEDULED REDEMPTION..		19	19	19	19	0	(0)	0	(0)	0	19	0	0	0	1	05/15/2029	1.....
	36210S	Q2 7		06/01/2009	SCHEDULED REDEMPTION..		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	1	11/15/2029	1.....
	36210T	SH 0		06/01/2009	SCHEDULED REDEMPTION..		285	285	286	287	0	(2)	0	(2)	0	285	0	0	0	10	05/15/2029	1.....
	36210T	SU 1		06/01/2009	SCHEDULED REDEMPTION..		203	203	216	228	0	(25)	0	(25)	0	203	0	0	0	7	06/15/2029	1.....
	36210T	WH 5		06/01/2009	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	07/15/2029	1.....
	36210T	YN 0		06/01/2009	SCHEDULED REDEMPTION..		78	78	79	79	0	(1)	0	(1)	0	78	0	0	0	3	08/15/2029	1.....
	36210T	ZA 7		06/01/2009	SCHEDULED REDEMPTION..		26	26	28	31	0	(5)	0	(5)	0	26	0	0	0	1	03/15/2029	1.....
	36210U	4M 2		06/01/2009	SCHEDULED REDEMPTION..		148	148	158	168	0	(19)	0	(19)	0	148	0	0	0	5	10/15/2029	1.....
	36210U	P2 3		06/01/2009	SCHEDULED REDEMPTION..		65	65	69	78	0	(13)	0	(13)	0	65	0	0	0	2	08/15/2029	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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	NAIC Desig- nation or Market Indicator (a)
QE05.21	36210U Q6 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		14	14	14	14	0	(0)	0	(0)	0	14	0	0	0	1	09/15/2029	1.....
	36210U QE 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		273	273	291	308	0	(35)	0	(35)	0	273	0	0	0	10	08/15/2029	1.....
	36210U SV 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		67	67	67	67	0	(1)	0	(1)	0	67	0	0	0	2	11/15/2029	1.....
	36210V 2A 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		57	57	57	57	0	(0)	0	(0)	0	57	0	0	0	2	08/15/2029	1.....
	36210V 2Q 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		1,913	1,913	1,919	1,924	0	(11)	0	(11)	0	1,913	0	0	0	72	09/15/2029	1.....
	36210V HT 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		97	97	103	112	0	(15)	0	(15)	0	97	0	0	0	3	04/15/2029	1.....
	36210V MC 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		90	90	96	109	0	(18)	0	(18)	0	90	0	0	0	3	03/15/2029	1.....
	36210V NW 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		166	166	166	167	0	(1)	0	(1)	0	166	0	0	0	6	04/15/2029	1.....
	36210V NX 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		643	643	684	725	0	(82)	0	(82)	0	643	0	0	0	24	04/15/2029	1.....
	36210V QS 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		227	227	228	228	0	(1)	0	(1)	0	227	0	0	0	8	04/15/2029	1.....
	36210W D6 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		111	111	118	126	0	(15)	0	(15)	0	111	0	0	0	4	06/15/2029	1.....
	36210W DQ 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		5,669	5,669	5,682	5,690	0	(21)	0	(21)	0	5,669	0	0	0	178	06/15/2029	1.....
	36210W EN 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		176	176	177	178	0	(1)	0	(1)	0	176	0	0	0	6	03/15/2029	1.....
	36210W LB 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		94	94	99	107	0	(13)	0	(13)	0	94	0	0	0	3	06/15/2029	1.....
	36210W QE 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		1,089	1,089	1,093	1,100	0	(10)	0	(10)	0	1,089	0	0	0	34	09/15/2029	1.....
	36210W QV 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		2	2	2	2	0	0	0	0	0	2	0	0	0	0	09/15/2029	1.....
	36210W RC 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		42	42	45	55	0	(13)	0	(13)	0	42	0	0	0	2	10/15/2029	1.....
	36210X 2G 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	07/15/2029	1.....
	36210X 3F 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		70	70	70	71	0	(1)	0	(1)	0	70	0	0	0	3	08/15/2029	1.....
	36210X 4L 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	09/15/2029	1.....
	36210X 4S 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		24	24	24	24	0	(0)	0	(0)	0	24	0	0	0	1	09/15/2029	1.....
	36210X A2 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		31	31	32	32	0	(0)	0	(0)	0	31	0	0	0	1	06/15/2029	1.....
	36210X C9 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		138	138	139	140	0	(1)	0	(1)	0	138	0	0	0	5	06/15/2029	1.....
	36210X CG 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		19	19	20	23	0	(4)	0	(4)	0	19	0	0	0	1	07/15/2029	1.....
	36210X D6 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		72	72	77	83	0	(11)	0	(11)	0	72	0	0	0	3	08/15/2029	1.....
	36210X EM 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		156	156	166	176	0	(20)	0	(20)	0	156	0	0	0	6	09/15/2029	1.....
	36210X FG 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		170	170	170	171	0	(1)	0	(1)	0	170	0	0	0	6	09/15/2029	1.....
	36210X KW 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		8	8	8	9	0	(2)	0	(2)	0	8	0	0	0	0	12/15/2029	1.....
	36210X WV 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		260	260	261	261	0	(1)	0	(1)	0	260	0	0	0	9	05/15/2029	1.....
	36210X YN 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		97	97	102	117	0	(20)	0	(20)	0	97	0	0	0	3	06/15/2029	1.....
	36210X ZT 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		63	63	67	76	0	(13)	0	(13)	0	63	0	0	0	2	07/15/2029	1.....
	36210Y 2S 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		277	277	278	279	0	(2)	0	(2)	0	277	0	0	0	10	04/15/2029	1.....
	36210Y 7F 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		78	78	78	78	0	(0)	0	(0)	0	78	0	0	0	3	07/15/2029	1.....
	36210Y BS 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		431	431	430	430	0	1	0	1	0	431	0	0	0	16	09/15/2029	1.....
	36210Y BW 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		244	244	259	267	0	(24)	0	(24)	0	244	0	0	0	9	09/15/2029	1.....
	36210Y C6 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	10/15/2029	1.....
	36210Y CC 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		84	84	84	85	0	(1)	0	(1)	0	84	0	0	0	3	09/15/2029	1.....
	36210Y F4 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		56	56	60	66	0	(9)	0	(9)	0	56	0	0	0	2	12/15/2029	1.....
	36210Y FR 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	11/15/2029	1.....
	36210Y G7 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		85	85	85	86	0	(1)	0	(1)	0	85	0	0	0	3	12/15/2029	1.....
	36210Y LX 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		6	6	6	6	0	0	0	0	0	6	0	0	0	0	06/15/2030	1.....
	36210Y MM 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		356	356	375	390	0	(33)	0	(33)	0	356	0	0	0	12	03/15/2029	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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	NAIC Desig- nation or Market Indicator (a)
QE05.22	36210Y S9 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	04/15/2029	1.....
	36210Y XP 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		13	13	14	15	0	(3)	0	(3)	0	13	0	0	0	1	06/15/2029	1.....
	36210Y Y3 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		195	195	208	226	0	(31)	0	(31)	0	195	0	0	0	7	03/15/2029	1.....
	36210Y ZD 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		33	33	33	33	0	(0)	0	(0)	0	33	0	0	0	1	04/15/2029	1.....
	36211A 5R 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		24	24	26	28	0	(4)	0	(4)	0	24	0	0	0	1	09/15/2029	1.....
	36211A 5W 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		113	113	114	114	0	(1)	0	(1)	0	113	0	0	0	4	11/15/2029	1.....
	36211A 5X 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		65	65	66	66	0	(1)	0	(1)	0	65	0	0	0	2	11/15/2029	1.....
	36211A AP 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	09/15/2029	1.....
	36211A AW 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		242	242	242	244	0	(2)	0	(2)	0	242	0	0	0	9	12/15/2029	1.....
	36211A D8 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		49	49	51	60	0	(11)	0	(11)	0	49	0	0	0	2	06/15/2029	1.....
	36211A E9 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		513	513	540	581	0	(68)	0	(68)	0	513	0	0	0	17	06/15/2029	1.....
	36211A GP 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		108	108	115	125	0	(17)	0	(17)	0	108	0	0	0	4	07/15/2029	1.....
	36211A KV 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		234	234	235	237	0	(3)	0	(3)	0	234	0	0	0	8	11/15/2029	1.....
	36211A P4 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		243	243	243	245	0	(2)	0	(2)	0	243	0	0	0	8	12/15/2029	1.....
	36211A UA 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		340	340	362	382	0	(42)	0	(42)	0	340	0	0	0	12	08/15/2029	1.....
	36211A Y2 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		71	71	71	71	0	(1)	0	(1)	0	71	0	0	0	3	07/15/2029	1.....
	36211A Z4 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		57	57	57	57	0	(1)	0	(1)	0	57	0	0	0	2	08/15/2029	1.....
	36211B BF 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		33	33	35	38	0	(5)	0	(5)	0	33	0	0	0	1	04/15/2029	1.....
	36211B KG 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		170	170	181	189	0	(19)	0	(19)	0	170	0	0	0	6	05/15/2029	1.....
	36211B KH 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		325	325	326	326	0	(2)	0	(2)	0	325	0	0	0	12	05/15/2029	1.....
	36211C 4V 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		223	223	224	226	0	(2)	0	(2)	0	223	0	0	0	8	12/15/2029	1.....
	36211C AR 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		33	33	33	33	0	(0)	0	(0)	0	33	0	0	0	1	11/15/2029	1.....
	36211C GQ 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		264	264	264	265	0	(2)	0	(2)	0	264	0	0	0	9	09/15/2029	1.....
	36211C HE 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		95	95	101	111	0	(17)	0	(17)	0	95	0	0	0	3	09/15/2029	1.....
	36211C J9 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		3,435	3,435	3,444	3,459	0	(25)	0	(25)	0	3,435	0	0	0	129	10/15/2029	1.....
	36211C LV 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		15	15	16	19	0	(4)	0	(4)	0	15	0	0	0	1	08/15/2029	1.....
	36211C M4 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		86	86	87	87	0	(1)	0	(1)	0	86	0	0	0	3	11/15/2029	1.....
	36211C MF 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		57	57	57	57	0	(1)	0	(1)	0	57	0	0	0	2	09/15/2029	1.....
	36211C R9 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		47	47	48	48	0	(0)	0	(0)	0	47	0	0	0	2	08/15/2029	1.....
	36211C RC 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		544	544	542	540	0	4	0	4	0	544	0	0	0	21	12/15/2029	1.....
	36211C WR 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		371	371	372	372	0	(2)	0	(2)	0	371	0	0	0	13	11/15/2029	1.....
	36211C Z7 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		33	33	35	40	0	(7)	0	(7)	0	33	0	0	0	1	07/15/2029	1.....
	36211D 3H 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		217	217	231	261	0	(44)	0	(44)	0	217	0	0	0	8	08/15/2029	1.....
	36211D 3J 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		19	19	20	25	0	(5)	0	(5)	0	19	0	0	0	1	08/15/2029	1.....
	36211D AA 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		122	122	123	124	0	(1)	0	(1)	0	122	0	0	0	4	12/15/2029	1.....
	36211D CA 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		31	31	33	36	0	(5)	0	(5)	0	31	0	0	0	1	06/15/2029	1.....
	36211D D3 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		251	251	267	281	0	(30)	0	(30)	0	251	0	0	0	9	07/15/2029	1.....
	36211D DA 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		32	32	32	33	0	(0)	0	(0)	0	32	0	0	0	1	06/15/2029	1.....
	36211D HA 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		207	207	208	209	0	(2)	0	(2)	0	207	0	0	0	7	08/15/2029	1.....
	36211D JV 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		60	60	64	72	0	(12)	0	(12)	0	60	0	0	0	2	09/15/2029	1.....
	36211D JW 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC....		84	84	89	105	0	(22)	0	(22)	0	84	0	0	0	3	09/15/2029	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 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	NAIC Desig- nation or Market Indicator (a)
QE05.23	36211D K2 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		12	12	12	12	0	(0)	0	(0)	0	12	0	0	0	0	09/15/2029	1.....
	36211D QD 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		159	159	169	185	0	(26)	0	(26)	0	159	0	0	0	6	06/15/2029	1.....
	36211E E6 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		17	17	18	19	0	(2)	0	(2)	0	17	0	0	0	1	10/15/2029	1.....
	36211E EE 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		495	495	526	587	0	(92)	0	(92)	0	495	0	0	0	18	10/15/2029	1.....
	36211E KS 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		2,955	2,955	2,966	2,992	0	(37)	0	(37)	0	2,955	0	0	0	102	11/15/2029	1.....
	36211E KX 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		27	27	28	27	0	(0)	0	(0)	0	27	0	0	0	1	11/15/2029	1.....
	36211E KZ 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		73	73	73	73	0	(1)	0	(1)	0	73	0	0	0	3	11/15/2029	1.....
	36211E P6 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	1	12/15/2029	1.....
	36211E PY 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		85	85	85	86	0	(1)	0	(1)	0	85	0	0	0	3	12/15/2029	1.....
	36211E QP 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		49	49	52	56	0	(7)	0	(7)	0	49	0	0	0	2	12/15/2029	1.....
	36211E SU 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		100	100	106	116	0	(16)	0	(16)	0	100	0	0	0	4	06/15/2029	1.....
	36211E TM 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		6,466	6,466	6,878	7,807	0	(1,342)	0	(1,342)	0	6,466	0	0	0	242	05/15/2029	1.....
	36211E UR 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		22	22	22	22	0	(0)	0	(0)	0	22	0	0	0	1	06/15/2029	1.....
	36211F 4J 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		123	123	124	124	0	(1)	0	(1)	0	123	0	0	0	5	09/15/2029	1.....
	36211F W2 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		5,570	5,570	5,925	6,227	0	(657)	0	(657)	0	5,570	0	0	0	209	09/15/2029	1.....
	36211G BX 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		12	12	12	12	0	0	0	0	0	12	0	0	0	1	12/15/2029	1.....
	36211G MA 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		9	9	9	9	0	(0)	0	(0)	0	9	0	0	0	0	10/15/2029	1.....
	36211G MY 6		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		6,268	6,268	6,668	7,170	0	(902)	0	(902)	0	6,268	0	0	0	210	10/15/2029	1.....
	36211G PC 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	1	06/15/2029	1.....
	36211G WG 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		105	105	112	119	0	(14)	0	(14)	0	105	0	0	0	4	06/15/2029	1.....
	36211G XT 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		62	62	66	72	0	(10)	0	(10)	0	62	0	0	0	2	07/15/2029	1.....
	36211G YC 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		50	50	53	58	0	(8)	0	(8)	0	50	0	0	0	2	07/15/2029	1.....
	36211G Z7 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		37	37	39	44	0	(7)	0	(7)	0	37	0	0	0	1	07/15/2029	1.....
	36211H F7 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	08/15/2029	1.....
	36211H G2 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		252	252	253	255	0	(3)	0	(3)	0	252	0	0	0	9	08/15/2029	1.....
	36211H J7 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		12	12	12	13	0	(0)	0	(0)	0	12	0	0	0	1	09/15/2029	1.....
	36211H LB 5		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		9	9	10	10	0	(0)	0	(0)	0	9	0	0	0	0	10/15/2029	1.....
	36211H LW 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		57	57	57	57	0	(0)	0	(0)	0	57	0	0	0	2	10/15/2029	1.....
	36211H ML 2		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		48	48	48	48	0	(0)	0	(0)	0	48	0	0	0	2	10/15/2029	1.....
	36211H NL 1		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		44	44	44	44	0	(1)	0	(1)	0	44	0	0	0	2	11/15/2029	1.....
	36211H P3 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		51,895	51,895	52,052	52,098	0	(203)	0	(203)	0	51,895	0	0	0	1,944	09/15/2029	1.....
	36211H QJ 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		199	199	200	200	0	(1)	0	(1)	0	199	0	0	0	7	12/15/2029	1.....
	36211H RC 7		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		20	20	20	20	0	(0)	0	(0)	0	20	0	0	0	1	05/15/2030	1.....
	36211H U3 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		17	17	18	21	0	(4)	0	(4)	0	17	0	0	0	1	06/15/2029	1.....
	36211H UE 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		153	153	160	169	0	(16)	0	(16)	0	153	0	0	0	5	06/15/2029	1.....
	36211J HX 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		254	254	252	250	0	3	0	3	0	254	0	0	0	8	06/15/2029	1.....
	36211J KC 0		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		272	272	273	274	0	(2)	0	(2)	0	272	0	0	0	10	07/15/2029	1.....
	36211J KQ 9		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		354	354	355	357	0	(3)	0	(3)	0	354	0	0	0	12	07/15/2029	1.....
	36211J KX 4		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		67	67	67	67	0	(1)	0	(1)	0	67	0	0	0	2	07/15/2029	1.....
	36211J LA 3		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		988	988	991	995	0	(7)	0	(7)	0	988	0	0	0	35	07/15/2029	1.....
	36211J LQ 8		06/01/2009	GOVERNMENT NATNL MTGE ASSOC.....		92	92	93	93	0	(1)	0	(1)	0	92	0	0	0	3	07/15/2029	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 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	NAIC Desig- nation or Market Indicator (a)
QE05.24	36211J LS 4		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2029	1.....
	36211J NL 7		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	20	20	21	25	0	(5)	0	(5)	0	20	0	0	0	1	08/15/2029	1.....
	36211J NZ 6		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	55	55	59	63	0	(8)	0	(8)	0	55	0	0	0	2	08/15/2029	1.....
	36211J PK 7		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	97	97	98	98	0	(1)	0	(1)	0	97	0	0	0	3	08/15/2029	1.....
	36211J Q4 2		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	25	25	27	30	0	(5)	0	(5)	0	25	0	0	0	1	09/15/2029	1.....
	36211J QW 0		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	14	14	15	15	0	(0)	0	(0)	0	14	0	0	0	1	09/15/2029	1.....
	36211J ZS 9		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	553	553	555	554	0	(1)	0	(1)	0	553	0	0	0	20	12/15/2029	1.....
	36211K KW 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	26	26	27	28	0	(2)	0	(2)	0	26	0	0	0	1	08/15/2030	1.....
	36211L 7G 1		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	57	57	57	57	0	(1)	0	(1)	0	57	0	0	0	2	08/15/2029	1.....
	36211L ER 9		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	51	51	54	57	0	(6)	0	(6)	0	51	0	0	0	2	09/15/2029	1.....
	36211L J6 0		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	98	98	103	113	0	(15)	0	(15)	0	98	0	0	0	3	10/15/2029	1.....
	36211L J7 8		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	127	127	127	127	0	1	0	1	0	127	0	0	0	5	10/15/2029	1.....
	36211L L3 4		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	94	94	100	107	0	(13)	0	(13)	0	94	0	0	0	3	12/15/2029	1.....
	36211L LA 8		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	230	230	231	232	0	(2)	0	(2)	0	230	0	0	0	8	12/15/2029	1.....
	36211L LN 0		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	47	47	50	59	0	(12)	0	(12)	0	47	0	0	0	2	09/15/2029	1.....
	36211L TZ 5		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	08/15/2029	1.....
	36211L YM 8		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	85	85	85	85	0	(0)	0	(0)	0	85	0	0	0	3	04/15/2030	1.....
	36211L ZL 9		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	59,526	59,526	59,687	59,757	0	(230)	0	(230)	0	59,526	0	0	0	1,724	09/15/2029	1.....
	36211M BA 7		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	874	874	877	886	0	(12)	0	(12)	0	874	0	0	0	27	09/15/2029	1.....
	36211M BG 4		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2029	1.....
	36211M BL 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	19	19	19	20	0	(0)	0	(0)	0	19	0	0	0	1	09/15/2029	1.....
	36211M C5 7		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	139	139	140	140	0	(1)	0	(1)	0	139	0	0	0	5	08/15/2029	1.....
	36211M KH 2		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	19,328	19,328	19,378	19,440	0	(112)	0	(112)	0	19,328	0	0	0	724	09/15/2029	1.....
	36211M KS 8		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	09/15/2029	1.....
	36211M N7 1		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	28	28	28	28	0	(0)	0	(0)	0	28	0	0	0	1	09/15/2029	1.....
	36211M P7 9		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	633	633	635	636	0	(4)	0	(4)	0	633	0	0	0	22	10/15/2029	1.....
	36211M P8 7		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	47	47	47	47	0	(0)	0	(0)	0	47	0	0	0	2	10/15/2029	1.....
	36211M QU 7		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	33	33	33	33	0	(0)	0	(0)	0	33	0	0	0	1	11/15/2029	1.....
	36211M R9 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	95	95	101	111	0	(16)	0	(16)	0	95	0	0	0	3	11/15/2029	1.....
	36211M RU 6		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	62	62	62	63	0	(1)	0	(1)	0	62	0	0	0	2	10/15/2029	1.....
	36211M SU 5		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	32	32	34	37	0	(5)	0	(5)	0	32	0	0	0	1	12/15/2029	1.....
	36211M TZ 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	56	56	56	56	0	(1)	0	(1)	0	56	0	0	0	2	02/15/2030	1.....
	36211M VB 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	08/15/2029	1.....
	36211N 3G 1		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	165	165	165	166	0	(1)	0	(1)	0	165	0	0	0	6	09/15/2029	1.....
	36211N 4X 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	21	21	21	21	0	0	0	0	0	21	0	0	0	1	09/15/2029	1.....
	36211N 5U 8		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	326	326	328	328	0	(2)	0	(2)	0	326	0	0	0	12	09/15/2029	1.....
	36211N 6E 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/15/2029	1.....
	36211N 6T 0		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	129	129	130	130	0	(1)	0	(1)	0	129	0	0	0	5	09/15/2029	1.....
	36211N GL 6		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	114	114	114	115	0	(1)	0	(1)	0	114	0	0	0	4	08/15/2029	1.....
	36211N H3 5		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	2,442	2,442	2,450	2,457	0	(15)	0	(15)	0	2,442	0	0	0	86	09/15/2029	1.....
	36211N HD 3		GOVERNMENT NATNL MTGE ASSOC....	06/01/2009	SCHEDULED REDEMPTION..	129	129	129	129	0	(1)	0	(1)	0	129	0	0	0	5	08/15/2029	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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 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	NAIC Desig- nation or Market Indicator (a)
QE05.25	36211N	HP 6		06/01/2009	SCHEDULED REDEMPTION..		4	4	4	4	0	0	0	0	0	4	0	0	0	0	09/15/2029	1.....
	36211N	JQ 2		06/01/2009	SCHEDULED REDEMPTION..		194	194	206	218	0	(24)	0	(24)	0	194	0	0	0	7	09/15/2029	1.....
	36211N	K2 3		06/01/2009	SCHEDULED REDEMPTION..		178	178	190	201	0	(23)	0	(23)	0	178	0	0	0	6	10/15/2029	1.....
	36211N	KN 7		06/01/2009	SCHEDULED REDEMPTION..		321	321	341	353	0	(32)	0	(32)	0	321	0	0	0	11	09/15/2029	1.....
	36211N	M6 2		06/01/2009	SCHEDULED REDEMPTION..		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	11/15/2029	1.....
	36211N	M7 0		06/01/2009	SCHEDULED REDEMPTION..		254	254	255	256	0	(2)	0	(2)	0	254	0	0	0	9	11/15/2029	1.....
	36211N	N4 6		06/01/2009	SCHEDULED REDEMPTION..		129	129	129	129	0	(1)	0	(1)	0	129	0	0	0	5	11/15/2029	1.....
	36211N	N5 3		06/01/2009	SCHEDULED REDEMPTION..		6,441	6,441	6,852	7,492	0	(1,051)	0	(1,051)	0	6,441	0	0	0	202	11/15/2029	1.....
	36211N	PP 7		06/01/2009	SCHEDULED REDEMPTION..		70	70	71	72	0	(2)	0	(2)	0	70	0	0	0	3	11/15/2029	1.....
	36211N	R7 5		06/01/2009	SCHEDULED REDEMPTION..		39	39	41	46	0	(7)	0	(7)	0	39	0	0	0	1	09/15/2029	1.....
	36211N	RG 5		06/01/2009	SCHEDULED REDEMPTION..		122	122	122	123	0	(1)	0	(1)	0	122	0	0	0	4	09/15/2029	1.....
	36211N	RH 3		06/01/2009	SCHEDULED REDEMPTION..		3,763	3,763	4,003	4,407	0	(643)	0	(643)	0	3,763	0	0	0	141	09/15/2029	1.....
	36211N	T2 4		06/01/2009	SCHEDULED REDEMPTION..		110	110	110	110	0	(1)	0	(1)	0	110	0	0	0	4	10/15/2029	1.....
	36211P	BG 7		06/01/2009	SCHEDULED REDEMPTION..		71	71	71	72	0	(1)	0	(1)	0	71	0	0	0	3	10/15/2029	1.....
	36211P	BR 3		06/01/2009	SCHEDULED REDEMPTION..		127	127	136	146	0	(19)	0	(19)	0	127	0	0	0	5	10/15/2029	1.....
	36211P	DC 4		06/01/2009	SCHEDULED REDEMPTION..		14	14	15	18	0	(3)	0	(3)	0	14	0	0	0	1	11/15/2029	1.....
	36211P	DK 6		06/01/2009	SCHEDULED REDEMPTION..		7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	11/15/2029	1.....
	36211P	F2 4		06/01/2009	SCHEDULED REDEMPTION..		79	79	79	80	0	(1)	0	(1)	0	79	0	0	0	3	12/15/2029	1.....
	36211P	FL 2		06/01/2009	SCHEDULED REDEMPTION..		141	141	140	141	0	0	0	0	0	141	0	0	0	5	12/15/2029	1.....
	36211P	FQ 1		06/01/2009	SCHEDULED REDEMPTION..		673	673	675	680	0	(7)	0	(7)	0	673	0	0	0	21	12/15/2029	1.....
	36211P	GW 7		06/01/2009	SCHEDULED REDEMPTION..		142	142	143	144	0	(2)	0	(2)	0	142	0	0	0	5	12/15/2029	1.....
	36211Q	J3 6		06/01/2009	SCHEDULED REDEMPTION..		15,258	15,258	15,321	15,391	0	(133)	0	(133)	0	15,258	0	0	0	477	09/15/2029	1.....
	36211Q	JP 7		04/01/2009	SCHEDULED REDEMPTION..		16,371	16,371	16,423	16,512	0	(142)	0	(142)	0	16,371	0	0	0	354	09/15/2029	1.....
	36211Q	LQ 2		06/01/2009	SCHEDULED REDEMPTION..		18	18	18	18	0	(0)	0	(0)	0	18	0	0	0	1	10/15/2029	1.....
	36211Q	LW 9		06/01/2009	SCHEDULED REDEMPTION..		190	190	190	191	0	(1)	0	(1)	0	190	0	0	0	7	10/15/2029	1.....
	36211R	MY 2		06/01/2009	SCHEDULED REDEMPTION..		15	15	15	15	0	(0)	0	(0)	0	15	0	0	0	1	02/15/2030	1.....
	36211S	K8 9		06/01/2009	SCHEDULED REDEMPTION..		36	36	38	47	0	(12)	0	(12)	0	36	0	0	0	1	09/15/2029	1.....
	36211S	NQ 6		06/01/2009	SCHEDULED REDEMPTION..		36	36	36	36	0	(0)	0	(0)	0	36	0	0	0	1	11/15/2029	1.....
	36211S	QL 4		06/01/2009	SCHEDULED REDEMPTION..		19	19	21	24	0	(5)	0	(5)	0	19	0	0	0	1	11/15/2029	1.....
	36211S	QM 2		06/01/2009	SCHEDULED REDEMPTION..		292	292	293	295	0	(2)	0	(2)	0	292	0	0	0	10	11/15/2029	1.....
	36211S	R3 3		06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	12/15/2029	1.....
	36211S	SB 4		06/01/2009	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	12/15/2029	1.....
	36211S	T5 6		06/01/2009	SCHEDULED REDEMPTION..		14	14	15	18	0	(4)	0	(4)	0	14	0	0	0	1	01/15/2030	1.....
	36211S	VW 4		06/01/2009	SCHEDULED REDEMPTION..		65	65	66	68	0	(3)	0	(3)	0	65	0	0	0	3	05/15/2030	1.....
	36211S	YX 9		04/01/2009	SCHEDULED REDEMPTION..		506	506	539	595	0	(89)	0	(89)	0	506	0	0	0	6	12/15/2029	1.....
	36211S	YZ 4		06/01/2009	SCHEDULED REDEMPTION..		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	12/15/2029	1.....
	36211T	SR 7		06/01/2009	SCHEDULED REDEMPTION..		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	02/15/2030	1.....
	36211U	DJ 8		06/01/2009	SCHEDULED REDEMPTION..		69	69	70	70	0	(1)	0	(1)	0	69	0	0	0	2	11/15/2030	1.....
	36211U	KR 2		06/01/2009	SCHEDULED REDEMPTION..		2,363	2,363	2,370	2,384	0	(21)	0	(21)	0	2,363	0	0	0	74	12/15/2029	1.....
	36211U	ML 3		06/01/2009	SCHEDULED REDEMPTION..		40	40	40	40	0	0	0	0	0	40	0	0	0	1	01/15/2030	1.....
	36211U	VX 7		06/01/2009	SCHEDULED REDEMPTION..		89	89	94	101	0	(12)	0	(12)	0	89	0	0	0	3	11/15/2029	1.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Desig- nation or Market Indicator (a)
QE05.26	36211U	WB	4		06/01/2009	SCHEDULED REDEMPTION..		46	46	48	57	0	(11)	0	(11)	0	46	0	0	0	2	11/15/2029	1.....
	36211U	XU	1		06/01/2009	SCHEDULED REDEMPTION..		82	82	82	83	0	(1)	0	(1)	0	82	0	0	0	3	12/15/2029	1.....
	36211U	XZ	0		06/01/2009	SCHEDULED REDEMPTION..		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	12/15/2029	1.....
	36211U	YB	2		06/01/2009	SCHEDULED REDEMPTION..		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	12/15/2029	1.....
	36211V	3H	1		06/01/2009	SCHEDULED REDEMPTION..		68	68	68	68	0	(0)	0	(0)	0	68	0	0	0	2	12/15/2029	1.....
	36211V	LP	3		06/01/2009	SCHEDULED REDEMPTION..		4,635	4,635	4,650	4,679	0	(44)	0	(44)	0	4,635	0	0	0	173	10/15/2029	1.....
	36211V	PL	8		06/01/2009	SCHEDULED REDEMPTION..		19	19	20	21	0	(2)	0	(2)	0	19	0	0	0	1	12/15/2029	1.....
	36211X	S9	8		06/01/2009	SCHEDULED REDEMPTION..		85	85	90	100	0	(15)	0	(15)	0	85	0	0	0	3	03/15/2030	1.....
	36212B	HH	9		06/01/2009	SCHEDULED REDEMPTION..		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	02/15/2030	1.....
	36212C	GD	7		06/01/2009	SCHEDULED REDEMPTION..		54	54	53	53	0	0	0	0	0	54	0	0	0	2	08/15/2030	1.....
	36212F	H8	0		06/01/2009	SCHEDULED REDEMPTION..		13	13	14	17	0	(3)	0	(3)	0	13	0	0	0	1	05/15/2030	1.....
	36212F	KE	3		06/01/2009	SCHEDULED REDEMPTION..		16	16	17	17	0	(1)	0	(1)	0	16	0	0	0	1	06/15/2030	1.....
	36212F	YQ	1		06/01/2009	SCHEDULED REDEMPTION..		268	268	287	324	0	(56)	0	(56)	0	268	0	0	0	11	07/15/2030	1.....
	36212M	EV	7		06/01/2009	SCHEDULED REDEMPTION..		26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	07/15/2030	1.....
	362161	M6	5		06/01/2009	SCHEDULED REDEMPTION..		12	12	13	14	0	(2)	0	(2)	0	12	0	0	0	0	09/15/2023	1.....
	362162	DZ	9		06/01/2009	SCHEDULED REDEMPTION..		11	11	11	11	0	(0)	0	(0)	0	11	0	0	0	1	11/15/2016	1.....
	362162	EJ	4		06/01/2009	SCHEDULED REDEMPTION..		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	01/15/2017	1.....
	362165	3J	9		06/01/2009	SCHEDULED REDEMPTION..		19	19	20	20	0	(0)	0	(0)	0	19	0	0	0	1	05/15/2017	1.....
	362169	UF	9		06/01/2009	SCHEDULED REDEMPTION..		27	27	26	26	0	0	0	0	0	27	0	0	0	1	10/15/2029	1.....
	36216A	JC	6		06/01/2009	SCHEDULED REDEMPTION..		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	06/15/2028	1.....
	36216P	D3	9		06/01/2009	SCHEDULED REDEMPTION..		1,335	1,335	1,379	1,375	0	(40)	0	(40)	0	1,335	0	0	0	47	10/15/2016	1.....
	36216U	WA	1		06/01/2009	SCHEDULED REDEMPTION..		66	66	67	67	0	(0)	0	(0)	0	66	0	0	0	2	04/15/2029	1.....
	362170	EL	2		06/01/2009	SCHEDULED REDEMPTION..		696	696	744	736	0	(40)	0	(40)	0	696	0	0	0	25	04/15/2017	1.....
	362173	UZ	7		06/01/2009	SCHEDULED REDEMPTION..		45	45	45	45	0	(0)	0	(0)	0	45	0	0	0	2	05/15/2017	1.....
	36217C	GL	4		06/01/2009	SCHEDULED REDEMPTION..		185	185	184	184	0	1	0	1	0	185	0	0	0	7	05/15/2017	1.....
	36217M	QW	7		06/01/2009	SCHEDULED REDEMPTION..		37	37	38	38	0	(0)	0	(0)	0	37	0	0	0	2	01/15/2017	1.....
	36218S	XN	5		06/01/2009	SCHEDULED REDEMPTION..		36	36	36	36	0	(0)	0	(0)	0	36	0	0	0	1	07/15/2017	1.....
	36218T	E7	9		06/01/2009	SCHEDULED REDEMPTION..		9	9	9	10	0	(1)	0	(1)	0	9	0	0	0	0	04/15/2024	1.....
	36219S	SD	2		06/01/2009	SCHEDULED REDEMPTION..		44	44	45	46	0	(2)	0	(2)	0	44	0	0	0	1	01/15/2028	1.....
	36220B	EZ	2		06/01/2009	SCHEDULED REDEMPTION..		10	10	10	10	0	(0)	0	(0)	0	10	0	0	0	0	10/15/2029	1.....
	36223C	AH	1		06/01/2009	SCHEDULED REDEMPTION..		1,769	1,769	1,815	1,827	0	(59)	0	(59)	0	1,769	0	0	0	55	10/15/2027	1.....
	36223M	CL	8		06/01/2009	SCHEDULED REDEMPTION..		46	46	49	54	0	(8)	0	(8)	0	46	0	0	0	2	02/15/2023	1.....
	36223W	KB	9		06/01/2009	SCHEDULED REDEMPTION..		36	36	38	39	0	(3)	0	(3)	0	36	0	0	0	1	06/15/2023	1.....
	36223W	R7	1		06/01/2009	SCHEDULED REDEMPTION..		152	152	163	167	0	(14)	0	(14)	0	152	0	0	0	5	02/15/2022	1.....
	36223X	PY	2		06/01/2009	SCHEDULED REDEMPTION..		59	59	63	69	0	(10)	0	(10)	0	59	0	0	0	2	04/15/2022	1.....
	36224D	QJ	7		05/01/2009	SCHEDULED REDEMPTION..		10,687	10,687	10,632	10,607	0	80	0	80	0	10,687	0	0	0	355	04/15/2022	1.....
	36224D	T9	6		06/01/2009	SCHEDULED REDEMPTION..		31	31	31	31	0	(1)	0	(1)	0	31	0	0	0	1	06/15/2028	1.....
	36224E	TB	9		06/01/2009	SCHEDULED REDEMPTION..		263	263	282	292	0	(29)	0	(29)	0	263	0	0	0	8	07/15/2023	1.....
	36224F	GA	2		06/01/2009	SCHEDULED REDEMPTION..		18	18	20	21	0	(2)	0	(2)	0	18	0	0	0	1	05/15/2023	1.....
	36224J	3E	0		06/01/2009	SCHEDULED REDEMPTION..		80,241	80,241	85,959	89,875	0	(9,633)	0	(9,633)	0	80,241	0	0	0	2,839	08/15/2023	1.....
	36224M	J4	8		06/01/2009	SCHEDULED REDEMPTION..		333	333	357	364	0	(31)	0	(31)	0	333	0	0	0	12	12/15/2022	1.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP 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 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	NAIC Desig- nation or Market Indicator (a)
QE05.27	36224N	TP 8			GOVERNMENT NATNL MTGE ASSOC.....		120	120	129	140	0	(20)	0	(20)	0	120	0	0	0	4	01/15/2023	1.....
	36224Q	DJ 2			GOVERNMENT NATNL MTGE ASSOC.....		519	519	538	556	0	(38)	0	(38)	0	519	0	0	0	18	11/15/2022	1.....
	36224S	B4 3			GOVERNMENT NATNL MTGE ASSOC.....		54	54	57	60	0	(6)	0	(6)	0	54	0	0	0	2	10/15/2022	1.....
	36224S	U7 5			GOVERNMENT NATNL MTGE ASSOC.....		15	15	16	18	0	(3)	0	(3)	0	15	0	0	0	1	03/15/2023	1.....
	36224S	US 9			GOVERNMENT NATNL MTGE ASSOC.....		4,847	4,847	5,192	5,563	0	(716)	0	(716)	0	4,847	0	0	0	163	01/15/2023	1.....
	36224S	YA 4			GOVERNMENT NATNL MTGE ASSOC.....		345	345	366	398	0	(53)	0	(53)	0	345	0	0	0	12	05/15/2023	1.....
	36224S	YC 0			GOVERNMENT NATNL MTGE ASSOC.....		28	28	28	28	0	0	0	0	0	28	0	0	0	1	05/15/2023	1.....
	36224S	YF 3			GOVERNMENT NATNL MTGE ASSOC.....		3,764	3,764	3,904	4,093	0	(328)	0	(328)	0	3,764	0	0	0	141	05/15/2023	1.....
	36224T	UX 6			GOVERNMENT NATNL MTGE ASSOC.....		50	50	53	56	0	(6)	0	(6)	0	50	0	0	0	2	02/15/2023	1.....
	36224U	QT 7			GOVERNMENT NATNL MTGE ASSOC.....		27	27	29	33	0	(5)	0	(5)	0	27	0	0	0	1	05/15/2023	1.....
	36224V	5D 3			GOVERNMENT NATNL MTGE ASSOC.....		27	27	29	31	0	(4)	0	(4)	0	27	0	0	0	1	01/15/2023	1.....
	36224X	QZ 7			GOVERNMENT NATNL MTGE ASSOC.....		992	992	1,063	1,137	0	(145)	0	(145)	0	992	0	0	0	35	01/15/2023	1.....
	36224Y	PL 7			GOVERNMENT NATNL MTGE ASSOC.....		519	519	556	598	0	(79)	0	(79)	0	519	0	0	0	19	02/15/2023	1.....
	36225A	3B 4			GOVERNMENT NATNL MTGE ASSOC.....		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	05/15/2028	1.....
	36225A	4Z 0			GOVERNMENT NATNL MTGE ASSOC.....		5,132	5,132	5,275	5,426	0	(294)	0	(294)	0	5,132	0	0	0	187	07/20/2028	1.....
	36225A	7H 7			GOVERNMENT NATNL MTGE ASSOC.....		174	174	180	189	0	(15)	0	(15)	0	174	0	0	0	6	11/15/2028	1.....
	36225A	E4 8			GOVERNMENT NATNL MTGE ASSOC.....		1,210	1,210	1,263	1,316	0	(106)	0	(106)	0	1,210	0	0	0	43	06/15/2025	1.....
	36225A	F8 8			GOVERNMENT NATNL MTGE ASSOC.....		47	47	49	51	0	(4)	0	(4)	0	47	0	0	0	2	07/15/2025	1.....
	36225A	GB 0			GOVERNMENT NATNL MTGE ASSOC.....		1,317	1,317	1,365	1,421	0	(104)	0	(104)	0	1,317	0	0	0	47	07/15/2025	1.....
	36225A	GV 6			GOVERNMENT NATNL MTGE ASSOC.....		32	32	33	34	0	(2)	0	(2)	0	32	0	0	0	1	08/15/2025	1.....
	36225A	HF 0			GOVERNMENT NATNL MTGE ASSOC.....		5,454	5,454	5,842	6,177	0	(724)	0	(724)	0	5,454	0	0	0	198	12/15/2022	1.....
	36225A	N5 5			GOVERNMENT NATNL MTGE ASSOC.....		6,509	6,509	6,769	7,166	0	(656)	0	(656)	0	6,509	0	0	0	236	08/15/2026	1.....
	36225A	NQ 9			GOVERNMENT NATNL MTGE ASSOC.....		8,902	8,902	9,288	9,898	0	(996)	0	(996)	0	8,902	0	0	0	309	07/15/2026	1.....
	36225A	QL 7			GOVERNMENT NATNL MTGE ASSOC.....		492	492	494	497	0	(5)	0	(5)	0	492	0	0	0	16	11/15/2026	1.....
	36225A	RE 2			GOVERNMENT NATNL MTGE ASSOC.....		274	274	275	277	0	(3)	0	(3)	0	274	0	0	0	9	12/15/2026	1.....
	36225A	RU 6			GOVERNMENT NATNL MTGE ASSOC.....		60	60	60	61	0	(1)	0	(1)	0	60	0	0	0	2	01/15/2027	1.....
	36225A	ST 8			GOVERNMENT NATNL MTGE ASSOC.....		483	483	515	571	0	(87)	0	(87)	0	483	0	0	0	16	03/15/2027	1.....
	36225A	TB 6			GOVERNMENT NATNL MTGE ASSOC.....		6,282	6,282	6,690	7,355	0	(1,073)	0	(1,073)	0	6,282	0	0	0	222	04/15/2027	1.....
	36225A	U2 4			GOVERNMENT NATNL MTGE ASSOC.....		2,293	2,293	2,302	2,316	0	(23)	0	(23)	0	2,293	0	0	0	75	07/15/2027	1.....
	36225A	UD 0			GOVERNMENT NATNL MTGE ASSOC.....		5,292	5,292	5,640	6,327	0	(1,035)	0	(1,035)	0	5,292	0	0	0	188	06/15/2027	1.....
	36225A	UM 0			GOVERNMENT NATNL MTGE ASSOC.....		787	787	790	795	0	(8)	0	(8)	0	787	0	0	0	26	06/15/2027	1.....
	36225A	WL 0			GOVERNMENT NATNL MTGE ASSOC.....		482	482	484	487	0	(5)	0	(5)	0	482	0	0	0	16	10/15/2027	1.....
	36225A	Y5 3			GOVERNMENT NATNL MTGE ASSOC.....		976	976	1,028	1,131	0	(155)	0	(155)	0	976	0	0	0	32	03/15/2028	1.....
	36225A	YN 4			GOVERNMENT NATNL MTGE ASSOC.....		728	728	738	754	0	(26)	0	(26)	0	728	0	0	0	25	02/15/2028	1.....
	36225A	ZP 8			GOVERNMENT NATNL MTGE ASSOC.....		1,118	1,118	1,113	1,106	0	11	0	11	0	1,118	0	0	0	43	12/15/2027	1.....
	36225B	DE 5			GOVERNMENT NATNL MTGE ASSOC.....		1,186	1,186	1,262	1,392	0	(205)	0	(205)	0	1,186	0	0	0	40	03/15/2029	1.....
	36225B	F6 0			GOVERNMENT NATNL MTGE ASSOC.....		917	917	975	1,101	0	(184)	0	(184)	0	917	0	0	0	31	09/15/2029	1.....
	36225B	FV 5			GOVERNMENT NATNL MTGE ASSOC.....		202	202	203	204	0	(2)	0	(2)	0	202	0	0	0	7	08/15/2029	1.....
	912803	BB 8			STRIP PRINC.....		135,589,500	250,000,000	142,183,000	0	0	1,050,381	(213,130)	1,263,511	0	143,233,381	0	(7,643,881)	(7,643,881)	0	02/15/2023	1.....
	912810	PX 0			US TREASURY N/B.....		14,346,094	14,000,000	14,447,344	0	0	(238)	0	(238)	0	14,447,106	0	(101,012)	(101,012)	327,811	05/15/2038	1.....
	912810	QA 9			US TREASURY N/B.....		61,324,522	72,450,000	60,831,979	0	0	1,189	0	1,189	0	60,833,167	0	491,355	491,355	890,178	02/15/2039	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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	NAIC Desig- nation or Market Indicator (a)
912828 KJ 8	US TREASURY N/B.....	...	.04/29/2009	CREDIT SUISSE.....		29,763,281	30,000,000	29,839,844	0	0	61	0	61	0	29,839,905	0	(76,623)	(76,623)	42,555	03/31/2014	1.....
912828 KN 9	US TREASURY N/B.....	...	.05/29/2009	Various.....		74,639,703	75,600,000	74,976,234	0	0	3,245	0	3,245	0	74,979,479	0	(339,776)	(339,776)	56,056	04/30/2014	1.....
912828 KQ 2	US TREASURY N/B.....	...	.06/29/2009	Various.....		147,888,488	154,240,000	148,359,241	0	0	8,878	0	8,878	0	148,368,118	0	(479,631)	(479,631)	343,888	05/15/2019	1.....
912828 KV 1	US TREASURY N/B.....	...	.06/25/2009	Various.....		74,713,516	76,000,000	74,740,000	0	0	5,537	0	5,537	0	74,745,537	0	(32,022)	(32,022)	70,082	05/31/2014	1.....
912828 KY 5	US TREASURY N/B.....	...	.06/29/2009	Various.....		15,061,328	15,000,000	15,014,063	0	0	0	0	0	0	15,014,063	0	47,266	47,266	0	06/30/2014	1.....
912828 KD 1	WI TREASURY N/B.....	...	.05/11/2009	Various.....		48,250,563	50,200,000	48,705,563	0	0	911	0	911	0	48,706,474	0	(455,911)	(455,911)	311,859	02/15/2019	1.....
912828 KZ 2	WI TREASURY N/B.....	...	.06/30/2009	Various.....		553,230,069	550,000,000	548,860,517	0	0	(68)	0	(68)	0	548,860,449	0	4,369,620	4,369,620	22,079	06/30/2016	1.....
0399999.	Total - Bonds - U.S. Government.....					1,366,844,566	1,494,924,598	1,369,874,057	20,329,882	0	805,682	(213,130)	1,018,811	0	1,370,891,358	0	(4,046,791)	(4,046,791)	2,822,694	XXX....	..XXX...
Bonds - All Other Government																					
13509P BQ 5	CANADA HOUSING TRUST.....	C.	.04/14/2009	TORONTO DOMINION SECUR.....		82,152,193	100,000,000	100,000,000	0	0	0	0	0	0	81,692,672	0	459,521	459,521	158,700	03/15/2014	1FE.....
13509P BR 3	CANADA HOUSING TRUST.....	C.	.04/06/2009	Various.....		129,395,568	150,000,000	158,463,000	0	0	(79,245)	(1,880,300)	1,801,055	0	129,387,922	0	7,646	7,646	1,887,123	12/15/2018	1FE.....
1099999.	Total - Bonds - All Other Government.....					211,547,761	250,000,000	258,463,000	0	0	(79,245)	(1,880,300)	1,801,055	0	211,080,594	0	467,167	467,167	2,045,823	XXX....	..XXX...
Bonds - U.S. Special Revenue and Special Assessment																					
343575 GG 5	FLOYD CNTY GA HOSP AUTH REV.....	...	.06/24/2009	RAYMOND JAMES.....		2,500,000	2,500,000	2,481,825	0	0	0	0	0	0	2,481,825	0	18,175	18,175	0	07/01/2039	1FE.....
041083 TD 8	ARKANSAS ST DEV FIN AUTH.....	...	.04/01/2009	CALLED.....		310,000	310,000	316,975	0	0	(70)	0	(70)	0	316,905	0	(6,905)	(6,905)	4,418	07/01/2028	1FE.....
041083 TE 6	ARKANSAS ST DEV FIN AUTH.....	...	.04/01/2009	CALLED.....		650,000	650,000	650,000	650,000	0	0	0	0	0	650,000	0	0	0	25,564	07/01/2038	1FE.....
041150 CX 9	ARKANSAS ST STUDENT LN AUTH REV.....	...	.06/01/2009	CALLED.....		5,900,000	5,900,000	5,896,401	5,896,570	0	100	0	100	0	5,896,670	0	3,330	3,330	47,891	12/01/2038	1FE.....
13057N AD 6	CALIF RURAL HOME MTG FIN AUTH.....	...	.06/01/2009	CALLED.....		215,000	215,000	214,731	0	0	3	0	3	0	214,734	0	266	266	5,805	12/01/2036	1FE.....
130178 RV 0	CALIFORNIA EDL FACS AUTH REV.....	...	.06/18/2009	JEFFERIES & CO.....		30,734,700	30,000,000	30,111,000	0	0	(2,118)	0	(2,118)	0	30,108,882	0	625,818	625,818	367,500	10/01/2038	1FE.....
130178 SB 3	CALIFORNIA EDL FACS AUTH REV.....	...	.06/17/2009	JEFFERIES & CO.....		10,000,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	0	0	162,500	10/01/2038	1FE.....
130178 SC 1	CALIFORNIA EDL FACS AUTH REV.....	...	.06/17/2009	JEFFERIES & CO.....		10,245,000	10,000,000	10,264,900	0	0	(6,968)	0	(6,968)	0	10,257,932	0	(12,932)	(12,932)	170,625	10/01/2039	1FE.....
13062R GD 4	CALIFORNIA ST.....	...	.05/28/2009	GOLDMAN SACHS.....		8,413,900	10,000,000	9,710,200	9,736,239	0	3,250	0	3,250	0	9,739,490	0	(1,325,590)	(1,325,590)	271,076	05/01/2029	1FE.....
13062R GE 2	CALIFORNIA ST.....	...	.06/02/2009	Various.....		2,997,545	3,500,000	3,386,495	3,395,988	0	1,187	0	1,187	0	3,397,174	0	(399,629)	(399,629)	94,941	05/01/2030	1FE.....
13063A 5G 5	CALIFORNIA ST.....	...	.04/22/2009	Various.....		26,246,600	25,000,000	25,344,000	0	0	0	0	0	0	25,344,000	0	902,600	902,600	0	04/01/2039	1FE.....
650264 RM 8	NEWARK CALIF UNI SCH DIST.....	...	.06/03/2009	STONE & YOUNGBERG.....		1,427,325	4,265,000	1,389,452	1,682,623	0	38,172	0	38,172	0	1,720,795	0	(293,470)	(293,470)	0	02/01/2027	1FE.....
786005 PM 4	SACRAMENTO CALIF MUN UTIL.....	...	.05/05/2009	GOLDMAN SACHS.....		5,066,350	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	66,350	66,350	0	05/15/2036	1FE.....
038681 3B 6	ARAPAHOE CNTY COLO SCH DIST.....	...	.05/20/2009	SEATTLE-NORTHWEST SEC.....		3,479,394	3,390,000	3,361,355	0	0	456	0	456	0	3,361,811	0	117,583	117,583	39,927	12/15/2022	1FE.....
239427 AG 2	DAWSON RIDGE MET DIST NO 1 COLO.....	...	.05/06/2009	MORGAN STANLEY & CO.....		11,374,200	20,000,000	8,888,400	8,990,893	0	190,806	0	190,806	0	9,181,699	0	2,192,501	2,192,501	0	10/01/2022	1FE.....
20772G Y6 9	CONNECTICUT ST.....	...	.04/14/2009	BEAL (M.R.) & CO.....		6,881,420	6,500,000	6,865,625	0	0	(4,127)	0	(4,127)	0	6,861,498	0	19,922	19,922	46,042	02/15/2026	1FE.....
235241 LS 3	DALLAS TEX AREA RAPID TRAN.....	...	.06/24/2009	GOLDMAN SACHS.....		7,006,160	7,000,000	7,000,000	0	0	0	0	0	0	7,000,000	0	6,160	6,160	4,666	12/01/2044	1FE.....
246395 QN 0	DELAWARE ST HSG AUTH REV.....	...	.04/03/2009	Various.....		13,026,000	13,000,000	12,772,855	12,775,107	0	7,225	0	7,225	0	12,782,332	0	243,668	243,668	559,378	07/01/2039	1FE.....
796253 T9 3	SAN ANTONIO TEX ELEC & GAS.....	...	.06/03/2009	GOLDMAN SACHS.....		8,118,640	8,000,000	8,000,000	0	0	0	0	0	0	8,000,000	0	118,640	118,640	0	02/01/2039	1FE.....
91523N FP 6	UNIVERSITY WASH UNIV REVS.....	...	.06/16/2009	BARCLAYS CAPITAL.....		5,062,400	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	62,400	62,400	0	07/01/2039	1FE.....
34073M 5X 6	FL HFC CAB-HMOWNR-4 -FL.....	...	.04/01/2009	CALLED.....		18,734	80,000	15,457	18,933	0	193	0	193	0	19,126	0	(392)	(392)	0	07/01/2030	1FE.....
340640 AF 8	FLORIDA EDL LN MARKETING CORP.....	...	.06/01/2009	CALLED.....		3,050,000	3,050,000	3,046,950	3,046,998	0	32	0	32	0	3,047,030	0	2,970	2,970	20,556	12/01/2036	1FE.....
34073N 2J 8	FLORIDA HSG FIN CORP REV.....	...	.06/23/2009	Various.....		8,666,050	9,060,000	8,475,177	0	0	3,734	0	3,734	0	8,478,911	0	187,139	187,139	223,671	07/01/2038	1FE.....
34073N L6 5	FLORIDA HSG FIN CORP REV.....	...	.04/01/2009	CALLED.....		50,000	50,000	44,756	0	0	7	0	7	0	44,762	0	5,238	5,238	619	07/01/2037	1FE.....
34160W EF 7	FLORIDA ST DEPT ENVIRONMENTAL.....	...	.06/16/2009	MORGAN STANLEY & CO.....		9,442,785	9,060,000	9,821,221	9,663,034	0	(68,238)	0	(68,238)	0	9,594,796	0	(152,011)	(152,011)	484,270	07/01/2016	1FE.....
34160W JN 5	FLORIDA ST DEPT ENVIRONMENTAL.....	...	.06/24/2009	BEAL (M.R.) & CO.....		1,062,290	1,000,000	1,152,880	1,079,651	0	(8,225)	0	(8,225)	0	1,071,427	0	(9,137)	(9,137)	49,722	07/01/2013	1FE.....
373588 BG 6	GEORGIA RFA (H&FA) 84A.....	...	.06/01/2009	CALLED.....		154,017	350,000	10,143	146,600	0	6,871	0	6,871	0	153,470	0	546	546	0	12/01/2016	1FE.....
373384 JH 0	GEORGIA ST.....	...	.05/20/2009	BEAL (M.R.) & CO.....		14,173,257	12,995,000	14,110,751	0	0	(28,170)	0	(28,170)	0	14,082,581	0	90,676	90,676	166,047	01/01/2019	1FE.....

QE05.28

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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 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	NAIC Desig- nation or Market Indicator (a)
QE05.31	31371N	U8 6		04/01/2009	Various		(20,009)	0	0	0	0	(17,616)	0	(17,616)	0	(15,510)	0	(4,499)	(4,499)	125,359	05/01/2038	1
	31405X	YB 3		06/01/2009	SCHEDULED REDEMPTION..		14,970	14,970	15,080	15,053	0	(83)	0	(83)	0	14,970	0	0	0	307	08/01/2034	1
	31407B	5K 1		06/01/2009	SCHEDULED REDEMPTION..		1,657	1,657	1,685	1,681	0	(24)	0	(24)	0	1,657	0	0	0	51	07/01/2035	1
	31407T	JS 0		06/01/2009	SCHEDULED REDEMPTION..		3,295	3,295	3,350	3,340	0	(46)	0	(46)	0	3,295	0	0	0	101	10/01/2035	1
	31409J	PD 6		06/01/2009	SCHEDULED REDEMPTION..		212,365	212,365	215,393	212,233	0	132	0	132	0	212,365	0	0	0	5,621	06/01/2036	1
	31409X	VP 1		06/01/2009	SCHEDULED REDEMPTION..		5,613	5,613	5,710	5,677	0	(63)	0	(63)	0	5,613	0	0	0	172	04/01/2036	1
	31410K	XE 9		06/01/2009	Various		5,729,682	5,801,336	5,962,232	0	0	(238,143)	0	(238,143)	0	5,748,342	0	(18,660)	(18,660)	483,097	10/01/2038	1
	31411S	6C 5		06/01/2009	SCHEDULED REDEMPTION..		40,744	40,744	38,903	39,004	0	1,741	0	1,741	0	40,744	0	0	0	969	04/01/2037	1
	31411U	G9 6		06/01/2009	SCHEDULED REDEMPTION..		39,309	39,309	38,790	38,816	0	493	0	493	0	39,309	0	0	0	1,022	04/01/2037	1
	31412P	MQ 1		06/01/2009	SCHEDULED REDEMPTION..		259,724	259,724	263,458	0	0	(3,734)	0	(3,734)	0	259,724	0	0	0	866	05/01/2024	1
	31412U	H3 7		06/01/2009	SCHEDULED REDEMPTION..		724,203	724,203	744,232	0	0	(20,029)	0	(20,029)	0	724,203	0	0	0	3,018	03/01/2039	1
	31414P	4S 5		06/01/2009	SCHEDULED REDEMPTION..		3,188	3,188	3,110	3,115	0	73	0	73	0	3,188	0	0	0	68	02/01/2038	1
	31415P	ZH 4		06/01/2009	SCHEDULED REDEMPTION..		725,899	725,899	744,727	0	0	(18,828)	0	(18,828)	0	725,899	0	0	0	9,892	06/01/2038	1
	31416B	5U 8		04/01/2009	ACCOUNTING		(20,670)	0	0	0	0	(17,600)	0	(17,600)	0	(15,579)	0	(5,091)	(5,091)	154,458	01/01/2049	1
	31416M	YT 5		04/07/2009	DEUTSCHE BANK SECURITIE		71,222,280	70,000,014	71,575,014	0	0	0	0	0	0	71,575,014	0	(352,734)	(352,734)	105,000	04/01/2039	1
	31416P	VF 1		06/01/2009	SCHEDULED REDEMPTION..		349,446	349,446	355,698	0	0	(6,252)	0	(6,252)	0	349,446	0	0	0	1,310	05/01/2039	1
	31416Q	6B 6		06/01/2009	SCHEDULED REDEMPTION..		413,099	413,099	420,458	0	0	(7,358)	0	(7,358)	0	413,099	0	0	0	1,549	05/01/2039	1
	31359V	SW 4		06/01/2009	SCHEDULED REDEMPTION..		786,159	786,159	825,958	820,746	0	(34,587)	0	(34,587)	0	786,159	0	0	0	23,451	04/25/2029	1FE
	31392B	AN 6		06/01/2009	SCHEDULED REDEMPTION..		797,984	797,984	827,752	817,829	0	(19,845)	0	(19,845)	0	797,984	0	0	0	22,383	07/25/2031	1FE
	31392C	R3 0		06/01/2009	SCHEDULED REDEMPTION..		122,374	122,374	130,998	134,411	0	(12,037)	0	(12,037)	0	122,374	0	0	0	4,129	01/25/2048	1FE
	31392G	EK 7		06/01/2009	SCHEDULED REDEMPTION..		609,122	609,122	654,687	688,139	0	(79,017)	0	(79,017)	0	609,122	0	0	0	18,823	06/25/2042	1FE
	31393C	EY 5		06/01/2009	SCHEDULED REDEMPTION..		598,919	598,919	616,289	641,711	0	(42,792)	0	(42,792)	0	598,919	0	0	0	16,521	04/25/2043	1FE
	31393C	HN 6		06/01/2009	SCHEDULED REDEMPTION..		1,441,050	1,441,050	1,476,176	1,446,505	0	(5,455)	0	(5,455)	0	1,441,050	0	0	0	30,605	05/25/2015	1FE
	31393U	CU 5		04/14/2009	Various		10,793,937	10,655,255	10,681,893	10,671,226	0	(1,800)	0	(1,800)	0	10,669,426	0	124,511	124,511	177,507	08/25/2027	1FE
	31394A	F3 5		06/01/2009	SCHEDULED REDEMPTION..		590,225	590,225	592,991	0	0	(2,767)	0	(2,767)	0	590,225	0	0	0	12,525	06/25/2018	1FE
	31396V	KJ 6		06/01/2009	SCHEDULED REDEMPTION..		3,332,503	3,332,503	3,399,674	3,397,002	0	(64,499)	0	(64,499)	0	3,332,503	0	0	0	93,617	01/25/2033	1FE
	31396W	D5 2		06/01/2009	SCHEDULED REDEMPTION..		3,100,100	3,100,100	3,134,976	3,131,827	0	(31,728)	0	(31,728)	0	3,100,100	0	0	0	80,004	10/25/2026	1FE
	31397L	PX 1		06/01/2009	SCHEDULED REDEMPTION..		516,695	516,695	518,794	518,740	0	(2,045)	0	(2,045)	0	516,695	0	0	0	10,977	06/25/2022	1FE
	31397M	CG 0		04/17/2009	MIZUHO SECURITIES USA INC		8,297,057	8,434,111	8,223,258	0	0	27,601	0	27,601	0	8,250,859	0	46,197	46,197	38,333	07/25/2048	1FE
	31397M	CH 8		06/01/2009	SCHEDULED REDEMPTION..		2,760,987	2,760,987	2,796,794	0	0	(35,807)	0	(35,807)	0	2,760,987	0	0	0	65,615	02/25/2022	1FE
	31397M	FT 9		06/01/2009	SCHEDULED REDEMPTION..		3,607,910	3,607,910	3,654,700	0	0	(46,790)	0	(46,790)	0	3,607,910	0	0	0	85,092	08/25/2021	1FE
	31393U	4N 0		06/01/2009	FANNIE MAE WHOLE LOAN W1		3,083,262	3,083,262	3,266,331	3,318,135	0	(234,873)	0	(234,873)	0	3,083,262	0	0	0	95,022	12/25/2043	1FE
	31393X	7B 7		06/01/2009	FANNIEMAE GRANTOR 2004-T21 A2		1,866,701	1,866,701	2,000,972	2,017,248	0	(150,547)	0	(150,547)	0	1,866,701	0	0	0	57,662	11/25/2043	1FE
	31392A	7B 8		06/01/2009	FANNIEMAE GRANTOR TRUST		122,471	122,471	131,235	132,131	0	(9,661)	0	(9,661)	0	122,471	0	0	0	3,967	11/25/2031	1FE
	31393X	7A 9		06/01/2009	FANNIEMAE GRANTOR TRUST		2,365,848	2,365,848	2,477,141	2,494,571	0	(128,723)	0	(128,723)	0	2,365,848	0	0	0	67,407	11/25/2043	1FE
	31393Y	U6 0		06/01/2009	FANNIEMAE GRANTOR TRUST		1,341,330	1,341,330	1,433,546	1,447,728	0	(106,398)	0	(106,398)	0	1,341,330	0	0	0	41,128	02/25/2044	1FE
	31392G	VX 0		06/01/2009	FANNIEMAE WHOLE LOAN		668,299	668,299	709,260	695,329	0	(27,029)	0	(27,029)	0	668,299	0	0	0	20,535	12/25/2042	1FE
	31392J	YE 3		06/01/2009	FANNIEMAE WHOLE LOAN		1,137,165	1,137,165	1,195,445	1,204,583	0	(67,418)	0	(67,418)	0	1,137,165	0	0	0	35,041	08/25/2042	1FE
	31393B	U9 4		06/01/2009	FANNIEMAE WHOLE LOAN		809,008	809,008	850,469	856,460	0	(47,453)	0	(47,453)	0	809,008	0	0	0	25,285	09/25/2042	1FE
	31393X	FT 9		06/01/2009	FANNIEMAE WHOLE LOAN		629,540	629,540	668,591	661,271	0	(31,731)	0	(31,731)	0	629,540	0	0	0	19,589	01/25/2044	1FE
	31393X	GP 6		06/01/2009	FANNIEMAE WHOLE LOAN		427,284	427,284	455,114	459,612	0	(32,328)	0	(32,328)	0	427,284	0	0	0	13,155	02/25/2044	1FE

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Desig- nation or Market Indicator (a)
QE05.32	3133TD	BK 1		06/01/2009	SCHEDULED REDEMPTION..		16,084	16,084	16,203	16,165	0	(81)	0	(81)	0	16,084	0	0	0	521	03/15/2028	1FE.....
	3133TD	HG 4		06/01/2009	SCHEDULED REDEMPTION..		127,616	127,616	127,019	127,224	0	392	0	392	0	127,616	0	0	0	4,029	04/15/2028	1FE.....
	3133TD	ML 7		06/01/2009	SCHEDULED REDEMPTION..		35,111	35,111	34,892	34,896	0	215	0	215	0	35,111	0	0	0	1,073	04/15/2028	1FE.....
	3133TD	VT 0		06/01/2009	SCHEDULED REDEMPTION..		55,385	55,385	54,967	55,142	0	243	0	243	0	55,385	0	0	0	1,666	05/15/2028	1FE.....
	31294K	S8 9		06/01/2009	SCHEDULED REDEMPTION..		301,326	301,326	296,430	297,996	0	3,330	0	3,330	0	301,326	0	0	0	5,084	07/01/2018	1.....
	3133TC	HE 1		06/01/2009	SCHEDULED REDEMPTION..		235,041	235,041	229,095	232,164	0	2,877	0	2,877	0	235,041	0	0	0	7,119	01/15/2028	1FE.....
	31371G	TR 1		06/01/2009	SCHEDULED REDEMPTION..		3,396	3,396	3,381	3,380	0	16	0	16	0	3,396	0	0	0	95	06/01/2013	1.....
	31371J	TF 1		06/01/2009	SCHEDULED REDEMPTION..		4,558	4,558	4,656	4,688	0	(129)	0	(129)	0	4,558	0	0	0	183	08/01/2030	1.....
	31379D	SV 2		06/01/2009	SCHEDULED REDEMPTION..		973	973	1,025	1,016	0	(43)	0	(43)	0	973	0	0	0	28	03/01/2013	1.....
	31379L	DD 0		06/01/2009	SCHEDULED REDEMPTION..		2,630	2,630	2,768	2,724	0	(94)	0	(94)	0	2,630	0	0	0	75	05/01/2013	1.....
	31379N	4F 1		06/01/2009	SCHEDULED REDEMPTION..		4,838	4,838	4,815	4,815	0	22	0	22	0	4,838	0	0	0	141	04/01/2013	1.....
	31379N	Y4 3		06/01/2009	SCHEDULED REDEMPTION..		564	564	561	562	0	2	0	2	0	564	0	0	0	16	04/01/2013	1.....
	31379P	CD 2		06/01/2009	SCHEDULED REDEMPTION..		982	982	976	974	0	8	0	8	0	982	0	0	0	28	05/01/2013	1.....
	31384V	ZF 2		06/01/2009	SCHEDULED REDEMPTION..		4,049	4,049	4,385	4,608	0	(559)	0	(559)	0	4,049	0	0	0	163	06/01/2030	1.....
	31384W	7G 9		06/01/2009	SCHEDULED REDEMPTION..		568	568	611	611	0	(43)	0	(43)	0	568	0	0	0	23	04/01/2030	1.....
	31385W	BN 8		06/01/2009	SCHEDULED REDEMPTION..		26	26	27	28	0	(2)	0	(2)	0	26	0	0	0	1	11/01/2030	1.....
	31400H	LX 9		06/01/2009	SCHEDULED REDEMPTION..		39,582	39,582	40,120	40,097	0	(514)	0	(514)	0	39,582	0	0	0	939	03/01/2018	1.....
	31345F	XD 2		06/01/2009	SCHEDULED REDEMPTION..		1,643	1,643	1,591	1,577	0	66	0	66	0	1,643	0	0	0	66	07/01/2018	1.....
	31290K	SR 1		06/01/2009	SCHEDULED REDEMPTION..		3,373	3,373	3,248	3,256	0	116	0	116	0	3,373	0	0	0	135	07/01/2020	1.....
	31340Y	3C 1		06/15/2009	SCHEDULED REDEMPTION..		18,306	18,306	17,253	18,306	0	0	0	0	0	18,306	0	0	0	617	10/15/2020	1FE.....
	32051D	5M 0		06/01/2009	SCHEDULED REDEMPTION..		3,751,013	3,751,013	3,842,444	3,849,964	0	(98,951)	0	(98,951)	0	3,751,013	0	0	0	106,686	10/25/2032	1FE.....
	32051G	MB 8		06/01/2009	SCHEDULED REDEMPTION..		4,924,089	4,924,089	4,960,360	4,945,822	0	(21,733)	0	(21,733)	0	4,924,089	0	0	0	119,094	06/25/2035	1FE.....
	32051G	Y2 5		06/01/2009	SCHEDULED REDEMPTION..		535,997	535,997	533,233	533,308	0	2,689	0	2,689	0	535,997	0	0	0	15,499	05/25/2036	2FE.....
	31368J	BF 5		06/01/2009	SCHEDULED REDEMPTION..		845	845	883	849	0	(4)	0	(4)	0	845	0	0	0	21	07/01/2009	1.....
	31373T	LW 8		06/01/2009	SCHEDULED REDEMPTION..		3,832	3,832	3,917	3,841	0	(9)	0	(9)	0	3,832	0	0	0	136	10/01/2009	1.....
	01F040	45 3		05/05/2009	UBS WARBURG LLC.....		50,703,125	50,000,000	50,585,938	0	0	0	0	0	0	50,585,938	0	117,188	117,188	94,444	12/25/2023	1.....
	01F042	65 7		05/04/2009	Various.....		173,082,423	170,000,000	172,613,672	0	0	0	0	0	0	172,613,672	0	468,751	468,751	233,750	02/25/2039	1.....
	31359H	MJ 0		06/01/2009	SCHEDULED REDEMPTION..		396,283	396,283	433,725	396,283	0	0	0	0	0	396,283	0	0	0	12,209	12/25/2023	1FE.....
	31371J	JL 9		06/01/2009	SCHEDULED REDEMPTION..		264	264	268	269	0	(5)	0	(5)	0	264	0	0	0	11	05/01/2030	1.....
	31371J	KQ 6		06/01/2009	SCHEDULED REDEMPTION..		15,926	15,926	16,096	16,121	0	(194)	0	(194)	0	15,926	0	0	0	577	05/01/2015	1.....
	3128M5	TF 7		04/01/2009	ACCOUNTING.....		(30,925)	0	0	0	0	(25,798)	0	(25,798)	0	(23,644)	0	(7,282)	(7,282)	131,115	02/01/2038	1.....
	3128QJ	ZR 0		06/01/2009	SCHEDULED REDEMPTION..		482,166	482,166	485,707	485,675	0	(3,509)	0	(3,509)	0	482,166	0	0	0	14,614	04/01/2037	1.....
	3128UN	CQ 3		06/01/2009	SCHEDULED REDEMPTION..		2,216,101	2,216,101	2,211,254	2,211,318	0	4,784	0	4,784	0	2,216,101	0	0	0	58,059	06/01/2037	1.....
	31292H	2H 6		06/01/2009	SCHEDULED REDEMPTION..		79,030	79,030	81,858	82,274	0	(3,243)	0	(3,243)	0	79,030	0	0	0	2,230	11/01/2033	1.....
	31297P	RD 5		04/01/2009	ACCOUNTING.....		(603)	8,674,840	9,046,232	9,097,446	0	2,899	0	2,899	0	(578)	0	(25)	(25)	204,526	02/01/2035	1.....
	31339L	AG 5		06/01/2009	SCHEDULED REDEMPTION..		224,911	224,911	216,056	221,507	0	3,404	0	3,404	0	224,911	0	0	0	5,856	11/15/2016	1FE.....
	3133T3	WY 0		06/01/2009	SCHEDULED REDEMPTION..		439,486	439,486	474,095	458,993	0	(19,508)	0	(19,508)	0	439,486	0	0	0	14,283	01/15/2024	1FE.....
	31393N	AD 1		06/01/2009	SCHEDULED REDEMPTION..		5,924,636	5,924,636	5,970,923	5,968,769	0	(44,133)	0	(44,133)	0	5,924,636	0	0	0	139,261	02/15/2029	1FE.....
	31394M	NL 0		04/20/2009	Various.....		35,912,565	35,122,318	34,760,119	34,826,178	0	9,417	0	9,417	0	34,835,595	0	1,076,970	1,076,970	623,418	12/15/2018	1FE.....
	31396E	VJ 2		06/01/2009	SCHEDULED REDEMPTION..		2,557,462	2,557,462	2,602,218	2,600,859	0	(43,397)	0	(43,397)	0	2,557,462	0	0	0	66,630	04/15/2031	1FE.....
	31396E	VY 9		06/01/2009	SCHEDULED REDEMPTION..		1,147,462	1,147,462	1,166,825	1,166,326	0	(18,865)	0	(18,865)	0	1,147,462	0	0	0	29,895	04/15/2031	1FE.....
	31396F	QJ 5		06/01/2009	SCHEDULED REDEMPTION..		794,516	794,516	808,917	808,522	0	(14,006)	0	(14,006)	0	794,516	0	0	0	20,524	03/15/2032	1FE.....

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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	NAIC Desig- nation or Market Indicator (a)
31396G LW 9	FEDERAL HOME LOAN MTGE CORP.....	...	.06/01/2009	SCHEDULED REDEMPTION..		616,586	616,586	627,762	627,530	0	(10,944)	0	(10,944)	0	616,586	0	0	0	0	16,018	08/15/2023	1FE.....	
31397F HX 3	FEDERAL HOME LOAN MTGE CORP.....	...	.06/01/2009	SCHEDULED REDEMPTION..		4,317,342	4,317,342	4,398,292	4,396,905	0	(79,563)	0	(79,563)	0	4,317,342	0	0	0	0	106,776	02/15/2034	1FE.....	
31397W U5 2	FEDERAL HOME LOAN MTGE CORP.....	...	.06/01/2009	SCHEDULED REDEMPTION..		2,340,768	2,340,768	2,371,124	2,370,443	0	(29,676)	0	(29,676)	0	2,340,768	0	0	0	0	54,382	09/15/2021	1FE.....	
31397Y YS 4	FEDERAL HOME LOAN MTGE CORP.....	...	.05/01/2009	Various.....		11,996,343	11,663,075	11,896,337	0	0	(26,853)	0	(26,853)	0	11,869,484	0	126,859	126,859	96,224	03/15/2032	1FE.....		
31395F KK 9	FEDERAL HOME LOAN MTGE CORP.....	...	.06/01/2009	SCHEDULED REDEMPTION..		0	5,237	5,237	5,237	0	0	0	0	0	0	0	0	0	0	388	03/15/2024	1FE.....	
3837H0 WQ 2	GOVERNMENT NATNL MTGE ASSOC.....	...	.06/02/2009	SCHEDULED REDEMPTION..		56,501	56,501	55,225	55,399	0	1,101	0	1,101	0	56,501	0	0	0	0	1,955	09/16/2026	1.....	
3837H0 PQ 0	GOVERNMENT NATNL MTGE ASSOC.....	...	.06/01/2009	SCHEDULED REDEMPTION..		10,277	10,277	9,991	10,069	0	208	0	208	0	10,277	0	0	0	0	362	05/16/2026	1FE.....	
38373M J7 6	GOVERNMENT NATNL MTGE ASSOC.....	...	.06/01/2009	SCHEDULED REDEMPTION..		4,890,003	4,890,003	4,862,688	4,859,933	0	30,070	0	30,070	0	4,890,003	0	0	0	0	105,702	07/16/2040	1FE.....	
3837H1 PL 9	GOVERNMENT NATNL MTGE ASSOC.....	...	.06/01/2009	SCHEDULED REDEMPTION..		132,284	132,284	136,008	136,373	0	(4,090)	0	(4,090)	0	132,284	0	0	0	0	3,986	06/20/2028	1FE.....	
917542 PJ 5	UTAH ST.....	...	.05/14/2009	CITIGROUP GLOBAL MARKET		17,260,650	15,000,000	16,682,250	0	0	(26,383)	0	(26,383)	0	16,655,867	0	604,783	604,783	129,167	07/01/2020	1FE.....		
917542 PK 2	UTAH ST.....	...	.05/14/2009	CITIGROUP GLOBAL MARKET		17,068,950	15,000,000	16,446,000	0	0	(22,473)	0	(22,473)	0	16,423,527	0	645,423	645,423	129,167	07/01/2021	1FE.....		
917565 LB 7	UTAH TRAN AUTH SALES TAX REV.....	...	.05/14/2009	MORGAN STANLEY & CO.....		5,048,200	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	48,200	48,200	0	06/15/2039	1FE.....		
303823 HG 6	FAIRFAX CNTY VA INDL DEV AUTH.....	...	.04/13/2009	CITIGROUP GLOBAL MARKET		4,958,650	5,000,000	4,898,000	0	0	0	0	0	0	4,898,000	0	60,650	60,650	0	05/15/2035	1FE.....		
915217 QT 3	UNIVERSITY VA UNIV REVS.....	...	.06/26/2009	CABRERA CAPITAL MARKETS		18,845,839	18,535,000	18,684,021	0	0	(4,454)	0	(4,454)	0	18,679,567	0	166,271	166,271	538,104	06/01/2040	1FE.....		
928109 MQ 7	VIRGINIA ST.....	...	.04/03/2009	MORGAN KEEGAN & CO.....		86,400	80,000	84,310	82,618	0	(281)	0	(281)	0	82,336	0	4,064	4,064	1,411	06/01/2011	1FE.....		
86386N AC 6	STUDENT LN FIN ASSN.....	...	.06/01/2009	CALLED.....		1,900,000	1,900,000	1,898,100	1,898,142	0	24	0	24	0	1,898,166	0	1,834	1,834	12,712	12/01/2032	1FE.....		
86386N AP 7	STUDENT LN FIN ASSN.....	...	.06/01/2009	CALLED.....		800,000	800,000	799,200	799,212	0	10	0	10	0	799,222	0	778	778	4,716	06/01/2037	1FE.....		
86386N AZ 5	STUDENT LN FIN ASSN.....	...	.06/01/2009	CALLED.....		2,100,000	2,100,000	2,099,118	2,099,133	0	10	0	10	0	2,099,143	0	857	857	12,493	06/01/2038	1FE.....		
93978T FJ 3	WASHINGTON ST HSG FIN COMMN.....	...	.06/01/2009	CALLED.....		10,000	10,000	9,464	9,469	0	2	0	2	0	9,471	0	529	529	250	06/01/2048	1FE.....		
25477G AV 7	DISTRICT COLUMBIA INCOME TAX.....	...	.04/03/2009	CABRERA CAPITAL MARKETS		20,267,000	20,000,000	19,803,400	0	0	210	0	210	0	19,803,610	0	463,390	463,390	55,417	12/01/2034	1FE.....		
95662M XG 0	WEST VIRGINIA ST HSG DEV FD.....	...	.05/01/2009	CALLED.....		1,045,000	1,045,000	1,055,450	1,054,286	0	(907)	0	(907)	0	1,053,379	0	(8,379)	(8,379)	28,738	11/01/2036	1FE.....		
95662M XX 3	WEST VIRGINIA ST HSG DEV FD.....	...	.05/01/2009	CALLED.....		485,000	485,000	499,550	498,265	0	(1,003)	0	(1,003)	0	497,262	0	(12,262)	(12,262)	14,550	11/01/2037	1FE.....		
95662M YP 9	WEST VIRGINIA ST HSG DEV FD.....	...	.05/13/2009	Various.....		1,965,000	2,000,000	1,951,800	1,952,859	0	373	0	373	0	1,953,232	0	11,768	11,768	55,236	11/01/2032	1FE.....		
95662M YQ 7	WEST VIRGINIA ST HSG DEV FD.....	...	.05/01/2009	CALLED.....		55,000	55,000	54,176	54,190	0	5	0	5	0	54,195	0	806	806	1,444	05/01/2038	1FE.....		
95662M YR 5	WEST VIRGINIA ST HSG DEV FD.....	...	.05/01/2009	CALLED.....		345,000	345,000	350,865	350,367	0	(388)	0	(388)	0	349,979	0	(4,979)	(4,979)	9,919	11/01/2037	1FE.....		
88880L AA 1	FEDERAL NATIONAL MTGE ASSOC.....	...	.06/01/2009	CALLED.....		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	0	17,734	06/01/2047	2FE.....	
977100 CA 2	WISCONSIN ST GEN REV.....	...	.04/02/2009	BARCLAYS CAPITAL.....		56,088,885	54,845,000	54,922,014	0	0	0	0	0	0	54,922,014	0	1,166,871	1,166,871	0	05/01/2036	1FE.....		
31395F KK 9	FEDERAL HOME LOAN MTGE CORP.....	...	.06/01/2009	SCHEDULED REDEMPTION..		5,237	24,517	0	40,281	0	0	0	0	0	5,237	0	0	0	0	0	03/15/2024	1FE.....	
61910R AB 7	MORTGAGE EQUITY CONVERSION AS.....	...	.06/01/2009	EILEEN BERMINGHAM.....		184,085	6,077,500	0	4,288,321	0	0	0	0	0	184,085	0	0	0	0	0	08/20/2036	1FE.....	
3199999.	Total - Bonds - U.S. Special Revenue & Assessment.....							...1,390,764,662	...1,367,225,850	...1,381,688,757	...455,302,108	0	(2,443,406)	0	(2,443,406)	0	...1,369,817,730	0	..20,946,932	..20,946,932	20,476,242	XXX....	...XXX....
Bonds - Industrial and Miscellaneous																							
00081T A* 9	ACCO BRANDS CORP.....	...	.06/16/2009	BANK DEBT PRINC PAYDOWN		4,257	4,257	4,257	3,385	873	0	0	0	873	0	4,257	0	0	0	0	08/17/2012	4FE.....	
00437N AA 0	ACCREDITED MORTGAGE LOAN.....	...	.04/29/2009	CALLED.....		82,169	82,169	81,655	82,105	0	64	0	64	0	82,169	0	0	0	36	09/25/2036	1FE.....		
00440E AM 9	ACE INA HOLDINGS.....	...	.06/03/2009	MORGAN STANLEY & CO.....		9,952,100	10,000,000	9,904,600	0	0	0	0	0	0	9,904,600	0	47,500	47,500	0	06/15/2019	1FE.....		
00441Q AB 5	ACE SECURITIES CORP.....	...	.06/25/2009	SCHEDULED REDEMPTION..		937,889	937,889	917,959	937,889	0	0	0	0	0	937,889	0	0	0	0	2,145	07/25/2036	1FE.....	
004421 SK 0	ACE SECURITIES CORP.....	...	.06/25/2009	SCHEDULED REDEMPTION..		1,193,120	1,193,120	1,169,258	1,189,319	0	3,801	0	3,801	0	1,193,120	0	0	0	0	3,985	10/25/2035	1FE.....	
007034 AA 9	ADJUSTABLE RATE MORTGAGE TRUST..	...	.06/01/2009	SCHEDULED REDEMPTION..		908,799	908,799	897,475	897,763	0	11,037	0	11,037	0	908,799	0	0	0	0	24,643	05/25/2036	2FE.....	
00764M AJ 6	AEGIS ASSET BACKED SECURITIES.....	...	.06/25/2009	SCHEDULED REDEMPTION..		566,001	566,001	352,058	267,444	78,348	220,209	0	298,557	0	566,001	0	0	0	0	7,569	11/25/2033	3FE.....	
00764M AX 5	AEGIS ASSET BACKED SECURITIES.....	...	.06/25/2009	SCHEDULED REDEMPTION..		237,475	237,475	152,553	145,617	5,472	86,386	0	91,858	0	237,475	0	0	0	0	3,641	01/25/2034	4FE.....	
00764M CG 0	AEGIS ASSET BACKED SECURITIES.....	...	.06/25/2009	SCHEDULED REDEMPTION..		143,104	143,104	144,848	143,839	0	(735)	0	(735)	0	143,104	0	0	0	0	1,151	09/25/2034	2FE.....	
013817 AS 0	ALCOA INC.....	...	.06/23/2009	BANC OF AMERICA SECURIT		4,325,000	5,000,000	4,984,200	4,984,721	0	566	0	566	0	4,985,287	0	(660,287)	(660,287)	319,688	07/15/2018	2FE.....		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	NAIC Desig- nation or Market Indicator (a)
019645 AC 4	ALLIS-CHALMERS ENERGY IN.....	...	.04/29/2009	BARCLAYS CAPITAL.....		1,732,500	3,500,000	1,619,215	1,855,000	1,604,595	18,268	0	1,622,863	0	1,644,216	0	88,284	88,284	252,875	01/15/2014	4FE.....
019645 AE 0	ALLIS-CHALMERS ENERGY IN.....	...	.05/05/2009	JEFFERIES & CO.....		2,275,000	5,000,000	2,162,243	2,500,000	2,275,000	12,802	0	2,287,802	0	2,175,302	0	99,698	99,698	291,597	03/01/2017	4FE.....
LN3522 96 5	ALLISON TRANSMISSION INC.....	...	.06/30/2009	BANK DEBT PRINC PAYDOWN.....		62,924	62,924	61,823	35,462	26,513	68	0	26,580	0	62,042	0	881	881	0	08/07/2014	4FE.....
00166@ AA 6	AMC ENTERTAINMENT INC USD.....	...	.04/27/2009	Various.....		4,455,136	4,837,500	4,300,199	3,536,213	1,301,288	8,338	537,301	772,324	0	4,308,537	0	146,599	146,599	33,099	01/26/2013	3FE.....
030096 AF 8	AMER STORES CO.....	...	.06/02/2009	RBC CAPITAL MARKETS.....		4,493,750	5,000,000	5,823,550	3,125,000	1,742,735	1,488	0	1,744,223	0	4,869,223	0	(375,473)	(375,473)	204,444	06/01/2026	3FE.....
02378J AR 9	AMERICAN AIRLINE.....	...	.05/23/2009	SCHEDULED REDEMPTION..		535,627	535,627	498,928	267,813	234,703	33,111	0	267,813	0	535,627	0	0	0	18,685	05/23/2021	4FE.....
LN2629 50 6	AMERICAN AIRLINES INC TERM 2.....	...	.06/17/2009	BANK DEBT PRINC PAYDOWN.....		22,799	22,799	22,799	16,187	6,612	0	0	6,612	0	22,799	0	0	0	0	12/17/2010	4FE.....
026074 AA 2	AMERICAN FINANCIAL GROUP.....	...	.06/10/2009	BANC OF AMERICA SECURIT.....		5,050,000	5,000,000	5,000,000	0	0	0	0	0	0	5,000,000	0	50,000	50,000	0	06/15/2019	2FE.....
026929 AJ 8	AMERICAN HOME MTGE INVESTMENT.....	...	.06/01/2009	SCHEDULED REDEMPTION..		421,145	421,145	274,797	280,303	0	140,842	0	140,842	0	421,145	0	0	0	11,658	12/25/2036	5FE.....
00183# AA 3	AMERICAN NATL PWR B (ANP).....	...	.06/25/2009	BANC OF AMERICA SECURIT.....		14,849,350	15,000,000	15,011,032	13,200,000	1,809,000	(2,401)	0	1,806,599	0	15,006,599	0	(157,249)	(157,249)	0	09/28/2010	5Z.....
02944# AC 5	AMERICAN SEAFOODS GROUP LLC.....	...	.04/07/2009	BANC OF AMERICA SECURIT.....		2,357,922	2,619,913	2,357,922	2,240,026	379,887	1,054	0	380,942	0	2,358,976	0	(1,054)	(1,054)	14,418	09/30/2012	3FE.....
02944# AD 3	AMERICAN SEAFOODS GROUP LLC.....	...	.04/07/2009	BANC OF AMERICA SECURIT.....		1,292,722	1,436,358	1,292,722	1,228,086	208,272	582	0	208,854	0	1,293,304	0	(582)	(582)	7,905	09/30/2012	3FE.....
EH8554 57 6	AMERIPRISE FINANCIAL INC.....	...	.06/03/2009	J.P. MORGAN SEC. INC.....		10,072,700	10,000,000	9,997,100	0	0	0	0	0	0	9,997,100	0	75,600	75,600	0	06/28/2019	1FE.....
03072S KS 3	AMERIQUEST MTGE SECURITIES.....	...	.06/25/2009	SCHEDULED REDEMPTION..		32,994	32,994	33,505	33,283	0	(289)	0	(289)	0	32,994	0	0	0	318	12/25/2033	1FE.....
03072S LZ 6	AMERIQUEST MTGE SECURITIES.....	...	.06/25/2009	SCHEDULED REDEMPTION..		108,152	108,152	57,495	56,619	0	51,533	0	51,533	0	108,152	0	0	0	1,242	01/25/2034	1FE.....
031162 BA 7	AMGEN INC.....	...	.04/24/2009	BBT CAPITAL MARKETS.....		3,072,720	3,000,000	2,985,990	0	0	45	0	45	0	2,986,035	0	86,685	86,685	54,933	02/01/2039	1FE.....
032511 BF 3	ANADARKO PETROLEUM CORP.....	...	.06/09/2009	CREDIT SUISSE.....		5,033,600	5,000,000	4,944,050	0	0	0	0	0	0	4,944,050	0	89,550	89,550	0	06/15/2019	2FE.....
032654 AE 5	ANALOG DEVICES.....	...	.06/26/2009	CREDIT SUISSE.....		5,010,700	5,000,000	4,978,800	0	0	10	0	10	0	4,978,810	0	31,890	31,890	694	07/01/2014	2FE.....
03879@ AA 8	ARBY'S RESTAURANT GRP TLB USD....	...	.06/30/2009	BANK DEBT PRINC PAYDOWN.....		1,867,835	1,867,835	1,837,457	1,202,419	641,630	2,857	0	644,487	0	1,846,906	0	20,929	20,929	19,663	07/25/2012	3FE.....
040104 GT 2	ARGENT SECURITIES INC.....	...	.06/25/2009	SCHEDULED REDEMPTION..		1,438,799	1,438,799	1,446,334	1,446,453	0	(7,654)	0	(7,654)	0	1,438,799	0	0	0	10,180	05/25/2034	1FE.....
040104 SQ 5	ARGENT SECURITIES INC.....	...	.06/25/2009	SCHEDULED REDEMPTION..		3,248,235	3,248,235	3,150,788	3,162,345	0	85,890	0	85,890	0	3,248,235	0	0	0	8,583	04/25/2036	1FE.....
043353 AC 5	ARVINMERITOR.....	...	.05/26/2009	GOLDMAN SACHS.....		1,360,000	4,000,000	1,385,000	1,800,000	1,660,000	21,354	0	1,681,354	0	1,341,354	0	18,647	18,647	229,306	09/15/2015	5FE.....
044209 AC 8	ASHLAND INC.....	...	.05/27/2009	GOLDMAN SACHS.....		2,534,375	2,500,000	2,414,425	0	0	77	0	77	0	2,414,502	0	119,873	119,873	2,535	06/01/2017	3FE.....
00075V AC 5	ASSET BACKED FUNDING CERT.....	...	.06/25/2009	SCHEDULED REDEMPTION..		368,215	368,215	357,629	363,974	0	4,241	0	4,241	0	368,215	0	0	0	871	11/25/2036	1FE.....
00075W AB 5	ASSET BACKED FUNDING CERT.....	...	.06/25/2009	SCHEDULED REDEMPTION..		887,329	887,329	875,266	885,570	0	1,758	0	1,758	0	887,329	0	0	0	2,097	01/25/2037	1FE.....
04541G QU 9	ASSET BACKED SECURITIES CORP.....	...	.06/25/2009	SCHEDULED REDEMPTION..		1,582,266	1,582,266	1,459,640	1,462,336	0	119,929	0	119,929	0	1,582,266	0	0	0	6,538	04/25/2035	1FE.....
053332 AK 8	AUTOZONE INC.....	...	.06/29/2009	BANC OF AMERICA SECURIT.....		10,024,100	10,000,000	9,995,900	0	0	0	0	0	0	9,995,900	0	28,200	28,200	0	01/15/2015	2FE.....
05454R AE 0	AXCAN INTERMEDIATE HOLD.....	...	.04/20/2009	STERNE AGEE & LEACH.....		2,000,000	2,000,000	1,976,975	1,680,000	297,043	871	0	297,914	0	1,977,914	0	22,086	22,086	119,222	03/01/2015	3FE.....
05454R AG 5	AXCAN INTERMEDIATE HOLD.....	...	.06/23/2009	BANC OF AMERICA SECURIT.....		3,030,000	3,000,000	2,966,947	2,520,000	447,017	1,422	0	448,440	0	2,968,440	0	61,560	61,560	313,438	03/01/2016	4FE.....
87203R AC 6	BAE SYSTEMS CAN.....	F.....	.06/24/2009	Various.....		265,407	265,407	276,068	265,407	0	0	0	0	0	265,407	0	0	0	9,544	12/15/2011	2FE.....
057741 A@ 9	BALDOR ELECTRIC CO.....	...	.04/03/2009	GOLDMAN SACHS-BANK DEB.....		2,840,344	3,148,141	2,860,724	2,678,532	451,225	988	0	452,213	0	2,865,066	0	(24,722)	(24,722)	53,321	01/31/2014	3.....
05949A MA 5	BANC OF AMERICA ALT LOAN.....	...	.06/01/2009	SCHEDULED REDEMPTION..		692,084	692,084	697,274	697,658	0	(5,574)	0	(5,574)	0	692,084	0	0	0	19,725	08/25/2035	1FE.....
05949A ZW 3	BANC OF AMERICA ALT LOAN.....	...	.06/01/2009	SCHEDULED REDEMPTION..		1,465,608	1,465,608	1,505,340	1,507,500	0	(41,892)	0	(41,892)	0	1,465,608	0	0	0	42,416	01/25/2034	1FE.....
05947U XM 5	BANC OF AMERICA COMMERCIAL.....	...	.06/01/2009	SCHEDULED REDEMPTION..		1,280,027	1,280,027	1,286,433	1,280,945	0	(918)	0	(918)	0	1,280,027	0	0	0	26,576	11/10/2041	1FE.....
05946X ND 1	BANC OF AMERICA FUNDING CORP.....	...	.06/01/2009	SCHEDULED REDEMPTION..		33,347	33,347	33,138	33,140	0	207	0	207	0	33,347	0	0	0	795	01/25/2035	1FE.....
05953L AJ 8	BANC OF AMERICA FUNDING CORP.....	...	.06/01/2009	SCHEDULED REDEMPTION..		835,248	835,248	643,141	400,397	247,129	187,722	0	434,851	0	835,248	0	0	0	23,901	08/25/2037	3FE.....
060506 7M 8	BANC OF AMERICA MTGE SECURITIES.....	...	.06/01/2009	SCHEDULED REDEMPTION..		174,277	174,277	172,317	172,347	0	1,930	0	1,930	0	174,277	0	0	0	4,270	04/25/2033	1FE.....
05949A TN 0	BANC OF AMERICA MTGE SECURITIES.....	...	.06/01/2009	SCHEDULED REDEMPTION..		1,961,589	1,961,589	2,029,632	2,050,784	0	(89,195)	0	(89,195)	0	1,961,589	0	0	0	57,505	05/25/2032	1FE.....
06406H BM 0	BANK OF NEW YORK MELLON.....	...	.05/06/2009	BANC OF AMERICA SECURIT.....		5,013,750	5,000,000	4,993,500	0	0	0	0	0	0	4,993,500	0	20,250	20,250	0	05/15/2019	1FE.....
067901 AB 4	BARRICK GOLD CORP.....	...	.04/02/2009	DEUTSCHE BANK SECURITIE.....		1,504,830	1,500,000	1,477,395	0	0	56	0	56	0	1,477,451	0	27,379	27,379	3,765	04/01/2019	1FE.....
06849R AB 8	BARRICK NA FINANCE LLC.....	...	.04/02/2009	J.P. MORGAN SEC. INC.....		2,098,800	2,120,000	2,115,103	2,115,209	0	94	0	94	0	2,115,303	0	(16,503)	(16,503)	82,492	09/15/2018	1FE.....

QE05.34

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	NAIC Desig- nation or Market Indicator (a)
07324M AB 1	BAYVIEW COMMERCIAL ASSET TRUST		..06/25/2009	SCHEDULED REDEMPTION..		374,901	374,901	334,776	245,756	0	40,125	0	40,125	0	374,901	0	0	0	1,199	04/25/2036	1FE.....
07326J AC 4	BAYVIEW COMMERCIAL ASSET TRUST		..06/25/2009	SCHEDULED REDEMPTION..		4,422,783	4,422,783	4,409,948	4,411,543	0	11,240	0	11,240	0	4,422,783	0	0	0	56,863	05/25/2038	1FE.....
07389R AA 4	BEAR STEARNS ASSET BACKED SEC...		..06/25/2009	SCHEDULED REDEMPTION..		1,820,926	1,820,926	1,779,955	1,820,926	0	0	0	0	0	1,820,926	0	0	0	4,782	12/25/2036	1FE.....
073877 BK 7	BEAR STEARNS ASSET BACKED SEC...		..06/25/2009	SCHEDULED REDEMPTION..		112,373	112,373	108,888	110,127	0	2,246	0	2,246	0	112,373	0	0	0	1,213	03/25/2035	1FE.....
073877 BL 5	BEAR STEARNS ASSET BACKED SEC...		..06/25/2009	SCHEDULED REDEMPTION..		64,213	64,213	37,158	37,850	0	26,363	0	26,363	0	64,213	0	0	0	863	03/25/2035	1FE.....
07820Q AF 2	BELLA VISTA MORTGAGE TRUST.....		..06/01/2009	SCHEDULED REDEMPTION..		1,390,279	1,390,279	1,377,246	1,379,178	0	11,102	0	11,102	0	1,390,279	0	0	0	33,016	11/20/2034	1FE.....
LN3286 03 3	BERRY PLASTICS HOLDING CORP C....		..06/30/2009	BANK DEBT PRINC PAYDOWN		32,613	32,613	32,366	21,056	11,347	13	0	11,360	0	32,416	0	197	197	0	04/03/2015	4FE.....
LN2390 43 0	BLOCKBUSTER INC.....		..06/26/2009	CITIBANK NA BANK DEBT....		1,906,844	2,500,000	1,807,743	0	0	0	0	0	0	1,807,743	0	99,101	99,101	0	08/20/2011	4FE.....
LN3102 01 6	BOSTON GENERATING B.....		..06/30/2009	Various.....		7,409,916	11,019,752	7,464,118	1,811,851	559,146	43,967	0	603,113	0	7,526,084	0	(116,168)	(116,168)	35,278	12/20/2013	5FE.....
105667 AA 7	BRAVO MORTGAGE ASSET TRUST.....		..06/25/2009	SCHEDULED REDEMPTION..		535,421	535,421	529,397	529,214	0	6,207	0	6,207	0	535,421	0	0	0	1,425	07/25/2036	1FE.....
116663 AC 9	BRUCE MANSFIELD UNIT 1 2.....		..06/01/2009	CALLED.....		83,000	83,000	83,000	83,000	0	0	0	0	0	83,000	0	0	0	2,843	06/01/2034	2FE.....
121579 A@ 5	BURLINGTON COAT FACTORY_TLB.....		..06/30/2009	Various.....		1,546,753	2,020,378	2,020,378	897,937	1,122,441	0	0	1,122,441	0	2,020,378	0	(473,625)	(473,625)	14,197	04/13/2013	4FE.....
13134Y AA 5	CALPINE CONSTRUCTION FIN.....		..06/18/2009	Various.....		20,519,712	20,000,000	21,572,027	16,600,000	4,557,613	(276,076)	0	4,281,537	0	20,881,537	0	(361,825)	(361,825)	1,677,166	08/26/2011	3FE.....
13134Y AD 9	CALPINE CONSTRUCTION FIN.....		..06/29/2009	MORGAN STANLEY & CO.....		3,825,000	4,000,000	3,819,520	0	0	1,510	0	1,510	0	3,821,030	0	3,970	3,970	25,778	06/01/2016	4FE.....
13643E AF 2	CANADIAN OIL SANDS.....	A....	..05/06/2009	BANC OF AMERICA SECURIT		5,032,700	5,000,000	4,989,600	0	0	0	0	0	0	4,989,600	0	43,100	43,100	0	05/15/2019	1.....
140420 MV 9	CAPITAL ONE BANK USA NA.....		..06/18/2009	Various.....		15,096,900	15,000,000	14,994,300	0	0	0	0	0	0	14,994,300	0	102,600	102,600	0	07/15/2019	2FE.....
14040H AS 4	CAPITAL ONE FINANCIAL CO.....		..05/20/2009	Various.....		10,162,250	10,000,000	9,951,100	0	0	91	0	91	0	9,951,191	0	211,059	211,059	8,194	05/23/2014	2FE.....
140725 AA 0	CAPTEC FRANCHISE TRUST.....		..06/01/2009	SCHEDULED REDEMPTION..		151,398	151,398	154,170	152,029	0	(631)	0	(631)	0	151,398	0	0	0	6,089	10/15/2010	2FE.....
LN2115 66 2	CARMIKE CINEMAS INC.....		..06/30/2009	BANK DEBT PRINC PAYDOWN		13,129	13,129	13,129	9,388	3,742	0	0	3,742	0	13,129	0	0	0	0	05/19/2012	4FE.....
LN2115 62 1	CARMIKE CINEMAS INC TERM.....		..06/30/2009	BANK DEBT PRINC PAYDOWN		136,195	136,195	136,195	97,379	38,816	0	0	38,816	0	136,195	0	0	0	2,087	05/19/2012	4FE.....
14453M AA 2	CARRINGTON MORTGAGE LOAN.....		..06/25/2009	SCHEDULED REDEMPTION..		282,024	282,024	279,537	282,024	0	0	0	0	0	282,024	0	0	0	670	10/25/2036	1FE.....
14743R AB 9	CASE CORP.....		..04/09/2009	CANTOR FITZGERALD & CO.....		2,642,500	3,500,000	2,390,334	2,432,500	271,869	21,473	0	293,342	0	2,725,842	0	(83,342)	(83,342)	190,313	01/15/2016	3FE.....
147446 AM 0	CASE NEW HOLLAND INC.....		..04/30/2009	J.P. MORGAN SEC. INC.....		4,350,000	5,000,000	4,400,000	0	0	0	0	0	0	4,400,000	0	(50,000)	(50,000)	63,333	03/01/2014	3FE.....
14987B AA 1	CC HOLDINGS GS V LLC/CRO.....		..04/17/2009	Various.....		2,992,500	3,000,000	2,912,760	0	0	0	0	0	0	2,912,760	0	79,740	79,740	0	05/01/2017	3FE.....
150185 B* 6	CEDAR FAIR -LP.....		..06/25/2009	Various.....		24,433,778	26,125,019	25,812,726	16,633,016	9,236,366	26,640	0	9,263,006	0	25,896,021	0	(1,462,244)	(1,462,244)	252,140	08/30/2012	3FE.....
LN3239 26 3	CELANESE HOLDINGS LLC.....		..04/23/2009	Various.....		20,114,272	22,669,208	19,192,233	15,585,080	6,525,399	53,349	2,834,891	3,743,857	0	19,328,937	0	785,335	785,335	488,824	03/30/2014	3FE.....
LN2777 67 7	CEQUEL COMMUNICATIONS LLC.....		..06/30/2009	Various.....		4,650,831	5,077,308	5,068,697	3,244,704	1,800,870	2,543	0	1,803,413	0	5,048,118	0	(397,287)	(397,287)	140,997	10/15/2013	4FE.....
268484 A@ 1	CEVA GROUP PLC_EGL.....		..06/30/2009	BANK DEBT PRINC PAYDOWN		6,711	6,711	6,441	3,657	2,785	32	0	2,816	0	6,474	0	237	237	40	08/02/2012	5Z.....
54603# AA 2	CEVA US TERM (FORMERLY TNT).....		..06/30/2009	BANK DEBT PRINC PAYDOWN		10,496	10,496	10,076	5,720	4,356	35	0	4,391	0	10,111	0	385	385	60	11/14/2013	5Z.....
15941R AF 7	CHAPARRAL ENERGY INC.....		..05/06/2009	Various.....		4,504,750	11,525,000	2,268,603	2,305,000	0	0	0	0	0	2,305,000	0	2,199,750	2,199,750	785,283	02/01/2017	6FE.....
160762 AE 0	CHARLIE MAC.....		..06/01/2009	SCHEDULED REDEMPTION..		5,045,789	5,045,789	5,079,944	5,064,245	0	(18,456)	0	(18,456)	0	5,045,789	0	0	0	127,816	08/25/2034	1FE.....
160762 AW 0	CHARLIE MAC.....		..06/01/2009	SCHEDULED REDEMPTION..		1,082,638	1,082,638	1,097,016	1,095,415	0	(12,777)	0	(12,777)	0	1,082,638	0	0	0	32,301	10/25/2034	1FE.....
16119* AK 0	CHARTER COMM TRM.....		..06/30/2009	Various.....		17,404,018	20,108,117	20,037,912	14,880,007	5,167,510	4,150	0	5,171,660	0	20,051,667	0	(2,647,649)	(2,647,649)	302,507	10/13/2014	4FE.....
16162W FC 8	CHASE MORTGAGE FINANCE CORP.....		..06/01/2009	SCHEDULED REDEMPTION..		3,395,350	3,395,350	3,458,597	3,481,787	0	(86,436)	0	(86,436)	0	3,395,350	0	0	0	96,990	01/25/2034	1FE.....
16162W KN 8	CHASE MORTGAGE FINANCE CORP.....		..06/01/2009	SCHEDULED REDEMPTION..		1,729,649	1,729,649	1,755,323	1,743,316	0	(13,667)	0	(13,667)	0	1,729,649	0	0	0	44,037	05/25/2035	1FE.....
16165T AD 5	CHASEFLEX TRUST.....		..06/01/2009	SCHEDULED REDEMPTION..		2,076,403	2,076,403	2,133,179	2,136,797	0	(60,394)	0	(60,394)	0	2,076,403	0	0	0	59,851	02/25/2035	1FE.....
16165T AR 4	CHASEFLEX TRUST.....		..06/01/2009	SCHEDULED REDEMPTION..		23,737	23,737	5,872	9,235	0	10,950	0	10,950	0	23,737	0	0	0	687	02/25/2035	1FE.....
16165V AK 4	CHASEFLEX TRUST.....		..06/01/2009	SCHEDULED REDEMPTION..		3,686,354	3,686,354	3,197,912	1,934,520	1,291,285	460,549	0	1,751,834	0	3,686,354	0	0	0	103,661	02/25/2037	4FE.....
165167 BY 2	CHESAPEAKE ENERGY CORP.....		..05/06/2009	Various.....		9,385,000	10,000,000	9,826,600	8,600,000	1,277,679	8,129	0	1,285,808	0	9,885,808	0	(500,808)	(500,808)	622,497	07/15/2013	3FE.....
166754 AG 6	CHEVRON PHILLIPS CHEMICA.....		..06/03/2009	RBS Securities.....		10,071,550	10,000,000	9,996,300	0	0	3	0	3	0	9,996,303	0	75,247	75,247	2,917	06/15/2014	2FE.....
170032 AQ 9	CHIQUITA BRANDS INTL.....		..06/12/2009	Various.....		5,242,500	6,000,000	4,880,000	4,080,000	852,509	60,663	0	913,173	0	4,993,173	0	249,327	249,327	281,875	11/01/2014	5FE.....

QE05.35

SCHEDULE D - PART 4

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

1			2		3 F o r e i g n	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21		22					
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		NAIC Desig- nation or Market Indicator (a)
LN3411	40	9	CHS COMMUNITY HEALTH SYSTEMS...	...	06/17/2009	Various.....		30,156,926	32,971,367	31,858,637	25,833,066	6,105,058	57,075	0	6,162,133	0	31,995,199	0	(1,838,274)	(1,838,274)	614,247	07/02/2014	3FE.....																			
LN4307	33	3	CHS COMMUNITY HEALTH SYSTEMS...	...	06/17/2009	Various.....		1,538,987	1,682,612	1,682,612	437,239	120,820	0	0	120,820	0	1,682,612	0	(143,624)	(143,624)	21,272	12/29/2015	3FE.....																			
172441	AR	8	CINEMARK USA INC.....	...	06/16/2009	BARCLAYS CAPITAL.....		2,962,500	3,000,000	2,926,800	0	0	0	0	2,926,800	0	2,926,800	0	35,700	35,700	0	06/15/2019	1.....																			
17314B	AD	2	CITICORP MORTGAGE SECURITIES.....	...	06/01/2009	SCHEDULED REDEMPTION..		1,613,224	1,613,224	1,484,166	1,490,636	0	122,588	0	1,613,224	0	1,613,224	0	0	0	44,308	01/25/2023	4FE.....																			
172973	S5	9	CITICORP MTGE SECURITIES.....	...	06/01/2009	SCHEDULED REDEMPTION..		6,707,304	6,707,304	6,802,159	6,752,575	0	(45,270)	0	(45,270)	0	6,707,304	0	0	0	164,552	04/25/2035	1FE.....																			
17310N	AB	4	CITICORP RESIDENTIAL MTGE SEC.....	...	06/01/2009	SCHEDULED REDEMPTION..		7,224,893	7,224,893	7,147,244	7,118,753	0	106,140	0	106,140	0	7,224,893	0	0	0	182,835	11/25/2036	1FE.....																			
17307G	AM	0	CITIGROUP MORTGAGE LOAN TRUST..	...	06/01/2009	SCHEDULED REDEMPTION..		738	738	757	773	0	(35)	0	(35)	0	738	0	0	0	20	12/25/2018	1FE.....																			
17313F	AA	0	CITIGROUP MORTGAGE LOAN TRUST..	...	06/01/2009	SCHEDULED REDEMPTION..		4,726,103	4,726,103	4,700,441	4,703,555	0	22,548	0	22,548	0	4,726,103	0	0	0	129,052	08/25/2047	3FE.....																			
17312Y	AD	4	CITIGROUP MORTGAGE LOAN TRUST..	...	06/01/2009	SCHEDULED REDEMPTION..		843,370	843,370	510,239	372,571	150,261	320,538	0	470,799	0	843,370	0	0	0	23,852	05/25/2047	6FE.....																			
17312Y	AF	9	CITIGROUP MORTGAGE LOAN TRUST..	...	06/01/2009	SCHEDULED REDEMPTION..		321,102	321,102	178,212	143,296	34,915	142,890	0	177,806	0	321,102	0	0	0	9,598	06/25/2037	6FE.....																			
17307G	FT	0	CITIGROUP MORTGAGE LOAN TRUST..	...	06/01/2009	SCHEDULED REDEMPTION..		920,174	920,174	918,880	918,698	0	1,476	0	1,476	0	920,174	0	0	0	25,910	07/25/2034	1FE.....																			
17307G	FW	3	CITIGROUP MORTGAGE LOAN TRUST..	...	06/01/2009	SCHEDULED REDEMPTION..		172,002	172,002	174,186	172,066	0	(64)	0	(64)	0	172,002	0	0	0	4,750	07/25/2034	1FE.....																			
12566X	AK	4	CITIMORTGAGE ALTERNATIVE LOAN...	...	06/25/2009	SCHEDULED REDEMPTION..		2,490,514	2,490,514	1,109,939	682,252	1,758,686	1,369,445	0	3,128,130	0	2,490,514	0	0	0	9,805	07/25/2037	5FE.....																			
17309V	AQ	6	CITIMORTGAGE ALTERNATIVE LOAN...	...	06/01/2009	SCHEDULED REDEMPTION..		795,198	795,198	614,658	715,266	76,739	(178,590)	0	(101,851)	0	795,198	0	0	0	22,154	08/25/2021	5FE.....																			
LN3246	74	8	CLARKE AMERICAN CORP B.....	...	06/30/2009	BANK DEBT PRINC PAYDOWN.....		86,844	86,844	81,416	43,596	36,952	459	0	37,411	0	81,006	0	5,837	5,837	402	05/01/2014	4FE.....																			
184502	AV	4	CLEAR CHANNEL COMMUNICAT.....	...	04/01/2009	CITIGROUP GLOBAL MARKET.....		5,206,744	33,865,000	4,830,784	4,063,800	0	0	0	4,063,800	0	4,063,800	0	1,142,944	1,142,944	1,039,938	09/15/2014	6FE.....																			
18538R	AA	1	CLEARWATER PAPER CORP.....	...	06/11/2009	GOLDMAN SACHS.....		3,045,000	3,000,000	2,963,760	0	0	48	0	48	0	2,963,808	0	81,192	81,192	4,427	06/15/2016	3FE.....																			
125896	BC	3	CMS ENERGY CORP.....	...	06/10/2009	CANTOR FITZGERALD & CO.....		506,250	500,000	491,870	0	0	0	0	491,870	0	491,870	0	14,380	14,380	0	06/15/2019	3FE.....																			
12613Y	AB	5	CNL FUNDING.....	...	06/25/2009	SCHEDULED REDEMPTION..		300,733	300,733	300,733	300,733	0	0	0	0	300,733	0	0	0	10,910	04/25/2017	4FE.....																				
191219	BU	7	COCA-COLA ENTERPRISES.....	...	05/28/2009	BARCLAYS CAPITAL.....		10,271,500	10,000,000	9,981,200	0	0	1,673	0	1,673	0	9,982,873	0	288,627	288,627	106,250	03/01/2012	1FE.....																			
20047P	AB	3	COMMERCIAL MTGE PASS-THROUGH..	...	06/01/2009	Various.....		158,646	158,646	155,423	0	0	4,478	0	4,478	0	158,646	0	0	0	2,736	05/10/2043	1FE.....																			
20825C	AQ	7	CONOCOPHILLIPS.....	...	05/29/2009	BTIG, LLC.....		5,093,700	5,000,000	4,928,000	0	0	259	0	259	0	4,928,259	0	165,441	165,441	106,528	02/01/2039	1FE.....																			
20825C	AR	5	CONOCOPHILLIPS.....	...	05/15/2009	BTIG, LLC.....		5,108,350	5,000,000	4,966,300	0	0	738	0	738	0	4,967,038	0	141,312	141,312	83,854	02/01/2019	1FE.....																			
210805	DF	1	CONTINENTAL AIRLINES INC.....	...	04/02/2009	SCHEDULED REDEMPTION..		132,911	132,911	113,715	82,405	32,758	17,748	0	50,506	0	132,911	0	0	0	5,520	04/02/2018	4FE.....																			
210805	DK	0	CONTINENTAL AIRLINES INC.....	...	06/15/2009	SCHEDULED REDEMPTION..		90,736	90,736	84,979	52,627	32,895	5,214	0	38,109	0	90,736	0	0	0	3,345	12/15/2015	3FE.....																			
210805	CY	1	CONTL AIR PAS-TR.....	...	05/01/2009	SCHEDULED REDEMPTION..		598,091	598,091	600,474	600,010	0	(1,919)	0	(1,919)	0	598,091	0	0	0	24,067	11/01/2020	2FE.....																			
210805	DA	2	CONTL AIR PAS-TR.....	...	05/01/2009	SCHEDULED REDEMPTION..		276,715	276,715	254,309	163,262	92,697	20,756	0	113,453	0	276,715	0	0	0	11,605	11/01/2020	4FE.....																			
12612W	AB	0	CON-WAY INC.....	...	06/12/2009	BANC OF AMERICA SECURIT.....		6,275,000	10,000,000	6,184,200	9,555,700	0	6,068	0	6,068	0	6,115,968	0	159,032	159,032	420,611	05/01/2034	2FE.....																			
LN2550	82	7	COOPER-STANDARD AUTOMOTIVE D...	...	06/30/2009	BANK DEBT PRINC PAYDOWN.....		5,000	5,000	5,000	2,125	2,875	0	0	2,875	0	5,000	0	0	0	47	02/28/2010	6FE.....																			
219350	AS	4	CORNING INC.....	...	05/07/2009	J.P. MORGAN SEC. INC.....		4,001,720	4,000,000	3,999,680	0	0	0	0	0	3,999,680	0	2,040	2,040	0	05/15/2019	2FE.....																				
219868	BN	5	CORP ANDINA DE FOMENTO.....	F..	05/29/2009	Various.....		10,150,000	10,000,000	9,982,500	0	0	0	0	0	9,982,500	0	167,500	167,500	0	06/04/2019	1FE.....																				
22025Y	AK	6	CORRECTIONS CORP OF AMER.....	...	06/30/2009	BARCLAYS CAPITAL.....		4,912,500	5,000,000	4,855,800	0	0	1,200	0	1,200	0	4,857,000	0	55,500	55,500	35,521	06/01/2017	3FE.....																			
02150J	AB	8	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		2,223,026	2,223,026	1,544,784	1,527,453	0	695,573	0	695,573	0	2,223,026	0	0	0	62,391	05/25/2037	2FE.....																			
12667F	RY	3	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		8,127,306	8,127,306	8,297,565	8,336,449	0	(209,143)	0	(209,143)	0	8,127,306	0	0	0	229,611	10/25/2034	1FE.....																			
02148F	AF	2	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		1,750,219	1,750,219	1,429,782	1,756,179	0	321,533	0	321,533	0	1,750,219	0	0	0	47,435	04/25/2037	5FE.....																			
02148H	AQ	4	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		1,111,305	1,111,305	952,249	956,210	0	155,095	0	155,095	0	1,111,305	0	0	0	31,295	11/25/2036	5FE.....																			
12667F	AG	0	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		1,228,495	1,228,495	1,226,576	1,227,615	0	881	0	881	0	1,228,495	0	0	0	24,416	03/25/2034	1FE.....																			
12667F	DB	8	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		621,532	621,532	637,750	643,021	0	(21,489)	0	(21,489)	0	621,532	0	0	0	17,089	05/25/2034	1FE.....																			
12667F	PE	9	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		1,964,043	1,964,043	2,010,076	2,022,721	0	(58,678)	0	(58,678)	0	1,964,043	0	0	0	55,355	09/25/2034	1FE.....																			
12667F	QU	2	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		2,235,984	2,235,984	2,291,185	2,316,070	0	(80,086)	0	(80,086)	0	2,235,984	0	0	0	65,895	09/25/2034	1FE.....																			
12667F	RZ	0	COUNTRYWIDE ALTERNATIVE LOAN....	...	06/01/2009	SCHEDULED REDEMPTION..		1,201,000	1,201,000	1,239,221	1,256,933	0	(55,933)	0	(55,933)	0	1,201,000	0	0	0	34,125	10/25/2034	1FE.....																			

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
12667F SK 2	COUNTRYWIDE ALTERNATIVE LOAN.....		.06/01/2009	SCHEDULED REDEMPTION..		951,150	951,150	982,062	1,005,576	0	(54,426)	0	(54,426)	0	951,150	0	0	0	28,427	01/25/2032	1FE.....
12667F U2 9	COUNTRYWIDE ALTERNATIVE LOAN.....		.06/01/2009	SCHEDULED REDEMPTION..		3,054,695	3,054,695	3,129,631	3,140,539	0	(85,844)	0	(85,844)	0	3,054,695	0	0	0	94,172	08/25/2032	2FE.....
12667F XL 4	COUNTRYWIDE ALTERNATIVE LOAN.....		.06/01/2009	SCHEDULED REDEMPTION..		1,132,494	1,132,494	1,161,514	1,156,732	0	(24,238)	0	(24,238)	0	1,132,494	0	0	0	27,143	11/25/2019	1FE.....
12668B WW 9	COUNTRYWIDE ALTERNATIVE LOAN.....		.06/01/2009	SCHEDULED REDEMPTION..		589,328	589,328	489,142	350,427	142,929	95,972	0	238,901	0	589,328	0	0	0	16,332	05/25/2036	5FE.....
23242T AJ 5	COUNTRYWIDE ASSET-BACKED CERT.....		.04/17/2009	DEUTSCHE BANK SECURITIE		551,565	12,978,000	1,400,254	12,978,000	0	0	0	0	0	1,427,580	0	(876,015)	(876,015)	42,726	11/25/2036	1FE.....
23242T AK 2	COUNTRYWIDE ASSET-BACKED CERT.....		.04/17/2009	DEUTSCHE BANK SECURITIE		327,775	9,365,000	370,192	374,600	0	0	0	0	0	374,600	0	(46,825)	(46,825)	33,875	11/25/2036	1FE.....
126671 4B 9	COUNTRYWIDE ASSET-BACKED CERT.....		.06/25/2009	SCHEDULED REDEMPTION..		41,830	41,830	42,122	41,915	0	(86)	0	(86)	0	41,830	0	0	0	262	04/25/2034	1FE.....
126671 4D 5	COUNTRYWIDE ASSET-BACKED CERT.....		.06/25/2009	SCHEDULED REDEMPTION..		48,802	48,802	32,401	32,101	0	16,701	0	16,701	0	48,802	0	0	0	396	02/25/2034	2FE.....
12668H AB 6	COUNTRYWIDE ASSET-BACKED CERT.....		.06/25/2009	SCHEDULED REDEMPTION..		120,377	120,377	115,412	116,222	0	4,156	0	4,156	0	120,377	0	0	0	299	06/25/2037	1FE.....
12543T AV 7	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		1,342,350	1,342,350	1,359,339	1,351,732	0	(9,382)	0	(9,382)	0	1,342,350	0	0	0	39,389	09/25/2036	2FE.....
12545E AA 4	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		2,246,646	2,246,646	1,832,421	1,369,050	477,071	400,525	0	877,596	0	2,246,646	0	0	0	63,211	07/25/2037	5FE.....
126694 CR 7	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		2,192,236	2,192,236	2,210,048	2,202,827	0	(10,591)	0	(10,591)	0	2,192,236	0	0	0	56,118	10/25/2035	2FE.....
126694 FA 1	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		2,665,499	2,665,499	2,673,829	2,670,407	0	(4,908)	0	(4,908)	0	2,665,499	0	0	0	65,359	10/25/2035	1FE.....
126694 FX 1	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		135,177	135,177	35,579	90,250	0	99,588	0	99,588	0	135,177	0	0	0	3,176	11/20/2035	6FE.....
12669D GL 6	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		4,062,158	4,062,158	4,180,850	4,118,122	0	(55,963)	0	(55,963)	0	4,062,158	0	0	0	103,662	12/25/2032	1FE.....
12669D YD 4	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		11,099,859	11,099,859	11,116,769	11,109,791	0	(9,931)	0	(9,931)	0	11,099,859	0	0	0	256,052	03/25/2033	1FE.....
12669E 3D 6	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		6,024,318	6,024,318	5,813,466	5,822,874	0	201,444	0	201,444	0	6,024,318	0	0	0	133,996	01/19/2034	1FE.....
12669G 5X 5	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		4,370,490	4,370,490	4,418,162	4,400,076	0	(29,586)	0	(29,586)	0	4,370,490	0	0	0	112,247	09/25/2035	1FE.....
12669G U8 2	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		1,952,840	1,952,840	1,984,726	1,969,752	0	(16,912)	0	(16,912)	0	1,952,840	0	0	0	50,094	08/25/2035	3FE.....
12669Y AC 6	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		125,391	125,391	126,478	126,071	0	(680)	0	(680)	0	125,391	0	0	0	3,693	09/25/2036	4FE.....
12670A AC 5	COUNTRYWIDE HOME LOANS.....		.06/01/2009	SCHEDULED REDEMPTION..		1,460,502	1,460,502	1,467,804	1,463,767	0	(3,266)	0	(3,266)	0	1,460,502	0	0	0	43,036	09/25/2036	2FE.....
225470 F3 2	CREDIT SUISSE MORTGAGE CAPITAL..		.06/01/2009	SCHEDULED REDEMPTION..		875,959	875,959	855,600	864,508	0	11,451	0	11,451	0	875,959	0	0	0	18,072	02/15/2039	1FE.....
22942J AR 4	CREDIT SUISSE MORTGAGE CAPITAL..		.06/01/2009	SCHEDULED REDEMPTION..		483,176	483,176	293,282	293,273	0	189,903	0	189,903	0	483,176	0	0	0	15,000	07/25/2036	5FE.....
22546Q AA 5	CREDIT SUISSE NEW YORK.....	F...	.04/28/2009	CREDIT SUISSE.....		10,030,700	10,000,000	9,989,700	0	0	0	0	0	0	9,989,700	0	41,000	41,000	0	05/01/2014	1FE.....
226566 AJ 6	CRICKET COMMUNICATIONS I.....		.06/05/2009	DEUTSCHE BANK SECURITIE		1,940,000	2,000,000	1,922,680	0	0	110	0	110	0	1,922,790	0	17,210	17,210	2,153	05/15/2016	4FE.....
22818T AA 0	CROWN AMERICAS LLC.....		.05/06/2009	WACHOVIA CORPORATION..		1,980,000	2,000,000	1,941,840	0	0	42	0	42	0	1,941,882	0	38,118	38,118	1,271	05/15/2017	4FE.....
225458 Y6 9	CS FIRST BOSTON 2005-8 3A9.....		.06/01/2009	SCHEDULED REDEMPTION..		1,915,450	1,915,450	1,928,319	1,923,433	0	(7,983)	0	(7,983)	0	1,915,450	0	0	0	49,612	09/25/2035	2FE.....
225458 5R 5	CS FIRST BOSTON 2005-9 2A1.....		.06/01/2009	SCHEDULED REDEMPTION..		826,466	826,466	822,075	822,553	0	3,913	0	3,913	0	826,466	0	0	0	21,774	10/25/2035	2FE.....
22541Q WZ 1	CS FIRST BOSTON MTGE SECURITIES..		.06/01/2009	SCHEDULED REDEMPTION..		555,885	555,885	562,834	564,215	0	(8,329)	0	(8,329)	0	555,885	0	0	0	15,833	09/25/2033	1FE.....
225458 KP 2	CS FIRST BOSTON MTGE SECURITIES..		.06/01/2009	SCHEDULED REDEMPTION..		15,304,159	15,304,159	15,498,019	15,433,572	0	(129,413)	0	(129,413)	0	15,304,159	0	0	0	391,682	07/25/2035	1FE.....
225458 QL 5	CS FIRST BOSTON MTGE SECURITIES..		.06/01/2009	SCHEDULED REDEMPTION..		7,154,787	7,154,787	7,268,148	7,224,156	0	(69,369)	0	(69,369)	0	7,154,787	0	0	0	182,648	06/25/2035	1FE.....
126304 A@ 3	CSC INCRAMEN TRM (CABLEVISION)....		.06/30/2009	Various.....		21,576,418	22,536,569	22,295,579	19,334,573	3,029,908	21,526	0	3,051,433	0	22,386,007	0	(809,589)	(809,589)	72,842	03/29/2013	3.....
LN4748 11 4	CSC INCREMENTAL B-2 EXTENDED.....		.06/18/2009	GOLDMAN SACHS-BANK DEB		10,365,736	11,000,000	10,770,939	0	0	1,912	0	1,912	0	10,772,851	0	(407,115)	(407,115)	19,787	03/29/2016	3FE.....
LN2574 32 2	CSC-CABLEVISION A-1.....		.06/11/2009	BANC OF AMERICA SECURIT		20,388,257	21,688,783	20,853,842	0	0	0	0	0	0	20,853,842	0	(465,585)	(465,585)	0	02/24/2012	2FE.....
126410 LN 7	CSX TRANSPORTATION INC.....		.04/15/2009	SCHEDULED REDEMPTION..		155,852	155,852	169,291	169,234	0	(13,382)	0	(13,382)	0	155,852	0	0	0	6,200	10/15/2014	1FE.....
126650 BL 3	CVS CAREMARK CORP.....		.06/10/2009	SCHEDULED REDEMPTION..		52,848	52,848	52,848	52,848	0	0	0	0	0	52,848	0	0	0	1,733	01/10/2030	2FE.....
247025 AE 9	DELL INC.....		.04/07/2009	MORGAN STANLEY & CO.....		1,848,000	2,100,000	1,582,749	1,583,330	0	2,575	0	2,575	0	1,585,904	0	262,096	262,096	73,722	04/15/2028	1FE.....
247907 AC 2	DELTA PETROLEUM CORP.....		.05/07/2009	Various.....		3,250,000	9,250,000	2,178,430	1,850,000	0	0	0	0	0	1,850,000	0	1,400,000	1,400,000	387,188	04/01/2015	6FE.....
251510 AB 9	DEUTSCHE ALT-A SECURITIES INC.....		.06/01/2009	SCHEDULED REDEMPTION..		2,874,441	2,874,441	2,895,999	2,900,234	0	(25,793)	0	(25,793)	0	2,874,441	0	0	0	72,354	09/25/2033	1FE.....
LN3907 27 3	DEX MEDIA WEST LLC.....		.06/30/2009	BANK DEBT PRINC PAYDOWN		559,878	559,878	543,081	244,947	299,593	1,080	0	300,673	0	545,620	0	14,258	14,258	1,670	10/24/2014	6FE.....
256605 A# 3	DOLE FOOD COMPANY B.....		.06/30/2009	Various.....		1,905,676	1,927,983	1,917,077	1,355,218	553,485	1,595	0	555,081	0	1,910,298	0	(4,622)	(4,622)	49,180	04/12/2013	4FE.....

QE05.37

SCHEDULE D - PART 4

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

1	2		3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description			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 During Year	Maturity Date	NAIC Desig- nation or Market Indicator (a)
QE05.38	G6747# AD 6	DOLE FOOD COMPANY C.....		..06/30/2009	Various.....		7,060,981	7,144,081	7,106,199	5,021,717	..2,050,923	5,864	0	2,056,786	0	7,078,504	0	(17,523)	(17,523)	21,597	04/12/2013	4FE.....
	LN2649 23 1	DOLE FOOD COMPANY CR LINK DEP.....		..05/29/2009	DEUTSCHE BANK SECURITIE.....		1,064,523	1,077,240	1,072,588	757,214	316,907	269	0	317,176	0	1,074,389	0	(9,867)	(9,867)	18,669	04/12/2013	4FE.....
	260543 BX 0	DOW CHEMICAL CO/THE.....		..05/08/2009	BANC OF AMERICA SECURIT.....		9,971,400	10,000,000	9,979,400	0	0	0	0	0	0	9,979,400	0	(8,000)	(8,000)	0	05/15/2019	2FE.....
	260543 BY 8	DOW CHEMICAL CO/THE.....		..05/08/2009	BANC OF AMERICA SECURIT.....		6,999,930	7,000,000	6,969,340	0	0	0	0	0	0	6,969,340	0	30,590	30,590	0	05/15/2039	2FE.....
	260543 BW 2	DOW CHEMICAL COMPANY.....		..05/08/2009	BANC OF AMERICA SECURIT.....		14,974,050	15,000,000	14,953,200	0	0	0	0	0	0	14,953,200	0	20,850	20,850	0	05/15/2014	2FE.....
	23334B AA 2	DTE ENERGY CENTER LLC.....		..04/30/2009	SCHEDULED REDEMPTION..		62,400	62,400	62,400	60,574	0	1,826	0	1,826	0	62,400	0	0	0	2,327	04/30/2024	3FE.....
	26658Q A* 3	DURATEK INC TERM.....		..04/29/2009	Various.....		414,215	454,120	454,120	326,966	127,154	0	0	127,154	0	454,120	0	(39,905)	(39,905)	4,763	12/16/2009	3Z.....
	26816L AG 7	DYNEGY HLDGS INC.....		..06/02/2009	BARCLAYS CAPITAL.....		6,790,000	7,000,000	6,509,118	6,160,000	..604,394	28,251	0	632,645	0	6,792,645	0	(2,645)	(2,645)	493,403	02/15/2012	4FE.....
	27876G AY 4	ECHOSTAR DBS CORP.....		..04/20/2009	GOLDMAN SACHS.....		1,835,000	2,000,000	1,620,000	1,631,457	0	14,574	0	14,574	0	1,646,031	0	188,969	188,969	74,347	10/01/2014	3FE.....
	LN3358 41 0	EDGEN MURRAY 1st Lien.....		..06/30/2009	BANK DEBT PRINC PAYDOWN.....		16,364	16,364	9,816	0	0	91	0	91	0	9,906	0	6,457	6,457	12	05/11/2015	5FE.....
	283695 BK 9	EL PASO NAT GAS.....		..04/17/2009	MORGAN STANLEY & CO.....		16,649,000	17,000,000	16,417,034	16,440,140	0	1,571	0	1,571	0	16,441,711	0	207,289	207,289	491,101	06/15/2032	2FE.....
	292505 AH 7	ENCANA CORP.....		..04/29/2009	BANC OF AMERICA SECURIT.....		2,032,760	2,000,000	1,996,440	0	0	0	0	0	0	1,996,440	0	36,320	36,320	0	05/15/2019	1Z.....
	LN3634 69 5	ENERGY FUTURE HOLDINGS.....		..06/30/2009	BANK DEBT PRINC PAYDOWN.....		110,182	110,182	109,907	76,898	33,043	16	0	33,060	0	109,958	0	224	224	11	10/10/2014	4FE.....
	LN2779 39 2	ENERGY SOL TR/SYN_TERM.....		..04/29/2009	CITIBANK NA BANK DEBT.....		57,366	62,893	62,893	1	62,892	0	0	62,892	0	62,892	0	(5,527)	(5,527)	588	06/07/2013	6*.....
	LN3281 32 3	ENERGY SOLUTIONS SYNTH A.....		..04/29/2009	CITIBANK NA BANK DEBT.....		105,928	125,786	125,786	90,566	35,220	0	0	35,220	0	125,786	0	(19,858)	(19,858)	1,181	06/07/2013	3FE.....
	29276K AC 5	ENERGY XXI GULF COAST IN.....		..04/27/2009	JEFFERIES & CO.....		2,462,500	5,000,000	2,169,280	2,200,000	0	0	0	0	0	2,200,000	0	262,500	262,500	187,500	06/15/2013	6FE.....
	LN2777 23 0	ENERGYSOLUTIONS_TLB.....		..04/29/2009	Various.....		863,351	946,526	946,526	681,499	265,027	0	0	265,027	0	946,526	0	(83,175)	(83,175)	9,928	06/07/2013	3FE.....
	LN3334 66 8	ENTEGRA TC LLC 2ND LIEN.....		..06/18/2009	Various.....		3,971,389	5,000,000	3,853,666	3,210,000	701,781	59,524	0	761,305	0	3,971,305	0	84	84	0	04/19/2014	4FE.....
	26875P AD 3	EOG RESOURCES INC.....		..05/19/2009	BARCLAYS CAPITAL.....		15,146,100	15,000,000	14,972,400	0	0	6	0	6	0	14,972,406	0	173,694	173,694	2,344	06/01/2019	1FE.....
	LN2440 10 2	EPL FINANCE CORP.....		..05/22/2009	BANK DEBT PRINC PAYDOWN.....		4,753,771	4,753,771	4,753,771	2,947,338	..1,806,433	0	0	1,806,433	0	4,753,771	0	0	0	67,148	11/18/2011	4FE.....
	30212P AC 9	EXPEDIA INC.....		..06/17/2009	CITIGROUP GLOBAL MARKET.....		4,825,000	5,000,000	4,928,600	3,725,000	..1,206,887	3,142	0	1,210,029	0	4,935,029	0	(110,029)	(110,029)	422,639	07/01/2016	3FE.....
	305560 AF 1	FAIRPOINT COMMUNICATIONS.....		..04/01/2009	MANDATORY EXCHANGE.....		570,503	3,000,000	563,493	1,440,000	..1,432,331	1,676	0	1,434,007	0	570,000	0	503	503	196,875	04/01/2018	4FE.....
	LN3764 54 2	FEDERAL MOGUL B.....		..06/30/2009	Various.....		6,217,469	11,220,234	5,439,281	1,458,907	0	(0)	0	(0)	0	5,449,579	0	767,890	767,890	67,399	12/27/2014	4FE.....
	LN3764 58 3	FEDERAL MOGUL C.....		..06/30/2009	Various.....		3,173,709	5,724,609	2,776,215	744,340	0	0	0	0	0	2,780,705	0	393,004	393,004	28,004	12/27/2015	4FE.....
	317350 AU 0	FINANCE AMERICA MORTGAGE LOAN..		..06/25/2009	SCHEDULED REDEMPTION..		1,038,245	1,038,245	756,732	1,040,030	0	288,326	0	288,326	0	1,038,245	0	0	0	10,216	06/25/2034	3FE.....
	LN3610 56 2	FIRST DATA CORPORATION.....		..06/30/2009	BANK DEBT PRINC PAYDOWN.....		101,394	101,394	96,958	65,725	31,786	265	0	32,051	0	97,775	0	3,619	3,619	201	09/24/2014	4FE.....
	30247D AF 8	FIRST FRANKLIN MTG LOAN.....		..04/17/2009	MORGAN STANLEY & CO.....		711,562	46,000,000	1,280,585	2,245,472	..11,811,158	0	0	11,811,158	0	1,029,094	0	(317,531)	(317,531)	112,508	10/25/2036	6FE.....
	32027N FE 6	FIRST FRANKLIN MTG LOAN.....		..06/25/2009	SCHEDULED REDEMPTION..		615,184	615,184	519,501	513,222	0	101,961	0	101,961	0	615,184	0	0	0	7,628	03/25/2034	4FE.....
	32027N JD 4	FIRST FRANKLIN MTG LOAN.....		..04/17/2009	CITIGROUP GLOBAL MARKET.....		29,745	1,956,938	60,092	153,002	407,629	0	0	407,629	0	48,569	0	(18,823)	(18,823)	14,354	06/25/2034	6FE.....
	32028G AC 9	FIRST FRANKLIN MTG LOAN.....		..06/25/2009	SCHEDULED REDEMPTION..		404,420	404,420	385,210	388,451	0	15,970	0	15,970	0	404,420	0	0	0	936	11/25/2036	1FE.....
	LN3032 49 4	FORD MOTOR COMPANY_TLB.....		..06/15/2009	BANK DEBT PRINC PAYDOWN.....		312,128	312,128	312,128	127,192	184,936	0	0	184,936	0	312,128	0	0	0	0	12/15/2013	5FE.....
	302569 AA 6	FPL ENERGY VA.....		..06/30/2009	SCHEDULED REDEMPTION..		181,609	181,609	181,609	181,609	0	0	0	0	0	181,609	0	0	0	13,657	06/30/2019	3FE.....
	302570 BD 7	FPL GROUP CAPITAL INC.....		..04/28/2009	MIZUHO SECURITIES USA INC.....		15,405,750	15,000,000	14,993,550	0	0	69	0	69	0	14,993,619	0	412,131	412,131	130,000	03/01/2019	1FE.....
	35177P AT 4	FRANCE TELECOM.....	F..	..06/30/2009	BANC OF AMERICA SECURIT.....		7,047,390	7,000,000	6,964,160	0	0	0	0	0	0	6,964,160	0	83,230	83,230	0	07/08/2019	1FE.....
	35687M A* 8	FREESCALE SEMICONDUCTOR T1.....		..06/12/2009	Various.....		1,435,120	2,035,120	1,334,925	20,565	14,116	31	0	14,147	0	1,334,517	0	100,602	100,602	0	12/01/2013	4FE.....
	368287 AE 8	GAZ CAPITAL SA.....	F..	..05/26/2009	BANC OF AMERICA SECURIT.....		4,500,000	5,000,000	4,375,061	4,375,000	0	17,016	0	17,016	0	4,392,016	0	107,984	107,984	257,957	04/11/2018	2FE.....
	36158Y GZ 6	GE CAPITAL COMMERCIAL MORTGAGE.....		..06/01/2009	SCHEDULED REDEMPTION..		986,990	986,990	935,019	938,363	0	48,627	0	48,627	0	986,990	0	0	0	20,698	12/10/2037	1FE.....
	36962G 4C 5	GENERAL ELEC CAP CORP.....		..05/06/2009	Various.....		15,170,300	15,000,000	14,983,350	0	0	0	0	0	0	14,983,350	0	186,950	186,950	0	05/13/2014	1FE.....
	LN3026 97 5	GENERAL MOTORS CORP.....		..06/30/2009	BANK DEBT PRINC PAYDOWN.....		30,466,157	30,466,157	29,194,523	14,003,464	..15,373,102	89,270	0	15,462,372	0	29,465,836	0	1,000,321	1,000,321	1,937,343	11/29/2013	5FE.....
	LN2914 96 5	GEORGIA GULF CORP B.....		..06/30/2009	BANK DEBT PRINC PAYDOWN.....		11,760	11,760	11,760	7,850	3,910	0	0	3,910	0	11,760	0	0	0	230	08/30/2013	4FE.....
	37330# AA 7	GEORGIA-PACIFIC B 1ST LIEN.....		..05/01/2009	Various.....		15,907,130	17,314,401	15,231,305	14,226,724	..3,087,677	37,753	..2,083,096	1,042,334	0	15,269,057	0	638,072	638,072	178,990	12/20/2012	3.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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	NAIC Desig- nation or Market Indicator (a)
45660L LL 1	INDYMAC INDX MORTGAGE LOAN.....		.06/01/2009	SCHEDULED REDEMPTION..		..2,061,604	..2,061,604	..2,032,613	..2,033,679	0	..27,925	0	..27,925	0	..2,061,604	0	0	0	..52,904	06/25/2035	4FE.....
45661Y AA 8	INEOS GROUP HOLDINGS PLC.....	F..	.05/20/2009	BANC OF AMERICA SECURIT		..1,530,000	..6,000,000	..290,695	..540,000	0	0	0	0	0	..345,000	0	..1,185,000	..1,185,000	..398,083	02/15/2016	6FE.....
45687A AE 2	INGERSOLL-RAND GL HLD CO.....	F..	.04/01/2009	GOLDMAN SACHS.....		..7,140,000	..7,000,000	..6,999,440	0	0	1	0	1	0	..6,999,441	0	..140,559	..140,559	..5,542	04/15/2014	2FE.....
457030 AF 1	INGLES MARKETS INC.....		.05/01/2009	BROADPOINT CAPITAL INC...		..2,942,500	..3,000,000	..2,896,440	0	0	0	0	0	0	..2,896,440	0	..46,060	..46,060	0	05/15/2017	4FE.....
45828@ AE 3	INTELSAT B2 A.....		.04/22/2009	Various.....		..2,912,184	..3,244,326	..2,855,007	..2,433,245	..811,082	..3,864	..389,319	..425,627	0	..2,858,871	0	..53,312	..53,312	..56,334	01/03/2014	4.....
45828@ AC 7	INTELSAT B2 B.....		.04/22/2009	Various.....		..2,911,302	..3,243,343	..2,854,142	..2,432,507	..810,836	..3,863	..389,201	..425,498	0	..2,858,005	0	..53,297	..53,297	..152,864	01/03/2014	4.....
45828@ AD 5	INTELSAT B2 C.....		.04/22/2009	Various.....		..2,911,302	..3,243,343	..2,854,142	..2,432,507	..810,836	..3,863	..389,201	..425,498	0	..2,858,005	0	..53,297	..53,297	..56,317	01/03/2014	4.....
460690 BG 4	INTERPUBLIC GROUP COS.....		.06/10/2009	MORGAN STANLEY & CO.....		..3,000,000	..3,000,000	..2,938,740	0	0	0	0	0	0	..2,938,740	0	..61,260	..61,260	0	07/15/2017	4FE.....
459902 AR 3	INTL GAME TECHNOLOGY.....		.06/10/2009	BANC OF AMERICA SECURIT		..5,037,000	..5,000,000	..4,972,650	0	0	0	0	0	0	..4,972,650	0	..64,350	..64,350	0	06/15/2019	2FE.....
460146 CD 3	INTL PAPER CO.....		.05/04/2009	CITIGROUP GLOBAL MARKET		..4,918,750	..5,000,000	..4,881,700	0	0	0	0	0	0	..4,881,700	0	..37,050	..37,050	0	05/15/2019	2FE.....
46284P AL 8	IRON MOUNTAIN INC.....		.04/17/2009	J.P. MORGAN SEC. INC.....		..7,676,250	..8,000,000	..7,440,000	..6,420,000	..1,580,000	..1,673	0	..1,581,673	0	..7,441,673	0	..234,577	..234,577	..225,111	06/15/2020	4FE.....
LN3474 08 4	ISLE OF CAPRI CASINOS.....		.06/04/2009	Various.....		..9,023,806	..11,036,586	..10,815,994	..6,666,098	..4,179,884	..11,705	0	..4,191,589	0	..10,857,686	0	..(1,833,880)	..(1,833,880)	..91,478	07/26/2014	4FE.....
LN3777 61 9	ISLE OF CAPRI CASINOS.....		.06/04/2009	Various.....		..2,810,779	..3,435,950	..3,435,950	..2,075,314	..1,360,636	0	0	..1,360,636	0	..3,435,950	0	..(625,171)	..(625,171)	..28,407	01/28/2015	4FE.....
LN3544 11 8	ISLE OF CAPRI DELAYED DRAW B.....		.06/04/2009	Various.....		..3,609,522	..4,414,634	..4,326,398	..2,666,439	..1,671,767	..4,659	0	..1,676,425	0	..4,342,864	0	..(733,342)	..(733,342)	..52,679	08/24/2014	3FE.....
46627M DC 8	J.P. MORGAN ALTERNATIVE LOAN.....		.06/01/2009	SCHEDULED REDEMPTION..		..775,533	..775,533	..690,224	..694,459	0	..81,074	0	..81,074	0	..775,533	0	0	0	..22,833	03/25/2036	2FE.....
471109 AB 4	JARDEN CORP.....		.06/11/2009	BARCLAYS CAPITAL.....		..4,487,500	..5,000,000	..4,256,988	..3,412,500	..876,140	..25,782	0	..901,922	0	..4,314,422	0	..173,078	..173,078	..234,375	05/01/2017	4FE.....
471109 AC 2	JARDEN CORP.....		.06/02/2009	J.P. MORGAN SEC. INC.....		..1,960,000	..2,000,000	..1,948,020	0	0	..542	0	..542	0	..1,948,562	0	..11,438	..11,438	..15,556	05/01/2016	4FE.....
471109 A@ 7	JARDEN CORP TERM.....		.05/26/2009	Various.....		..3,854,492	..4,007,234	..4,007,234	..3,013,440	..993,794	0	0	..993,794	0	..4,007,234	0	..(152,742)	..(152,742)	..32,198	01/24/2012	3FE.....
466112 AA 7	JBS USA LLC/JBS USA FINA.....		.05/07/2009	J.P. MORGAN SEC. INC.....		..4,925,000	..5,000,000	..4,734,340	0	0	..1,529	0	..1,529	0	..4,735,869	0	..189,131	..189,131	..24,219	05/01/2014	4FE.....
472319 AF 9	JEFFERIES GROUP INC.....		.06/26/2009	JEFFERIES & CO.....		..9,909,000	..10,000,000	..9,891,400	0	0	..19	0	..19	0	..9,891,419	0	..17,581	..17,581	..2,361	07/15/2019	2FE.....
479269 A* 3	JOHNSON DIVERSEY.....		.05/19/2009	Various.....		..702,939	..747,740	..747,740	..650,534	..97,206	0	0	..97,206	0	..747,740	0	..(44,801)	..(44,801)	..15,941	12/16/2011	3FE.....
LN2131 37 0	JOHNSON DIVERSEY INC B.....		.05/28/2009	Various.....		..9,778,881	..10,433,418	..10,250,449	..9,077,073	..1,270,689	..39,822	0	..1,310,511	0	..10,387,585	0	..(608,703)	..(608,703)	..222,431	11/03/2009	3FE.....
46625M AC 3	JP MORGAN CHASE COMMERCIAL MTG		.06/01/2009	SCHEDULED REDEMPTION..		..208,682	..208,682	..224,097	..214,129	0	..(5,447)	0	..(5,447)	0	..208,682	0	0	0	..6,191	03/15/2033	1FE.....
46625Y DB 6	JP MORGAN CHASE COMMERCIAL MTG		.06/01/2009	SCHEDULED REDEMPTION..		..183,451	..183,451	..184,360	..183,605	0	..(154)	0	..(154)	0	..183,451	0	0	0	..3,632	01/12/2037	1FE.....
46625Y T9 4	JP MORGAN CHASE COMMERCIAL MTG		.06/15/2009	SCHEDULED REDEMPTION..		..480,258	..480,258	..471,254	..479,792	0	..467	0	..467	0	..480,258	0	0	0	..2,265	07/15/2019	1FE.....
46626L AR 1	JP MORGAN MORTGAGE ACQUISITION		.06/25/2009	Various.....		..386,233	..386,233	..383,095	..384,416	0	..1,817	0	..1,817	0	..386,233	0	0	0	..752	07/25/2035	1FE.....
46626L GZ 7	JP MORGAN MORTGAGE ACQUISITION		.06/25/2009	SCHEDULED REDEMPTION..		..241,605	..241,605	..237,981	..238,080	0	..3,525	0	..3,525	0	..241,605	0	0	0	..705	02/25/2036	3FE.....
46629B AP 4	JP MORGAN MORTGAGE ACQUISITION		.06/25/2009	Various.....		..1,099,007	..1,099,007	..1,080,804	..1,092,826	0	..6,181	0	..6,181	0	..1,099,007	0	0	0	..1,746	08/25/2036	1FE.....
46629N AC 7	JP MORGAN MORTGAGE ACQUISITION		.06/25/2009	SCHEDULED REDEMPTION..		..416,157	..416,157	..389,107	..393,425	0	..22,733	0	..22,733	0	..416,157	0	0	0	..1,003	08/25/2036	3FE.....
466247 EV 1	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..1,233,613	..1,233,613	..1,262,911	..1,265,598	0	..(31,985)	0	..(31,985)	0	..1,233,613	0	0	0	..35,052	09/25/2034	1FE.....
466247 FB 4	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..559,826	..559,826	..570,235	..571,943	0	..(12,117)	0	..(12,117)	0	..559,826	0	0	0	..15,120	09/25/2034	1FE.....
466247 JW 4	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..552,503	..552,503	..573,196	..582,830	0	..(30,327)	0	..(30,327)	0	..552,503	0	0	0	..15,809	11/25/2034	1FE.....
466247 PY 3	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..3,612,291	..3,612,291	..3,628,660	..3,612,291	0	0	0	0	0	..3,612,291	0	0	0	..83,593	06/25/2035	1FE.....
466247 VH 3	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..6,280,541	..6,280,541	..6,367,321	..6,352,902	0	..(72,361)	0	..(72,361)	0	..6,280,541	0	0	0	..176,684	09/25/2035	1FE.....
466247 VQ 3	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..1,127,898	..1,127,898	..1,130,292	..1,129,910	0	..(2,012)	0	..(2,012)	0	..1,127,898	0	0	0	..28,229	09/25/2020	1FE.....
46628L AL 2	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..686,856	..686,856	..683,529	..684,188	0	..2,668	0	..2,668	0	..686,856	0	0	0	..19,366	06/25/2036	4FE.....
46629A AH 4	JP MORGAN MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		..388,317	..388,317	..390,865	..387,893	0	..424	0	..424	0	..388,317	0	0	0	..10,979	08/25/2036	2FE.....
48829# AA 2	KELSON ENERGY 1ST LIEN B.....		.06/24/2009	BANC OF AMERICA SECURIT		..2,608,646	..3,000,000	..2,522,083	0	0	0	0	0	0	..2,522,083	0	..86,563	..86,563	0	03/08/2013	4Z.....
49228R AC 7	KERN RIVER FUNDG.....		.06/30/2009	SCHEDULED REDEMPTION..		..39,510	..39,510	..39,510	..39,510	0	0	0	0	0	..39,510	0	0	0	..1,245	07/31/2016	1FE.....
494368 BC 6	KIMBERLY-CLARK.....		.05/27/2009	Various.....		..11,100,900	..10,000,000	..9,894,600	..9,897,590	0	..881	0	..881	0	..9,898,471	0	..1,202,429	..1,202,429	..543,802	08/01/2037	1FE.....
50064Y AA 1	KOREA HYDRO & NUCLEAR PO.....	F..	.06/12/2009	BARCLAYS CAPITAL.....		..14,861,300	..15,000,000	..14,840,250	0	0	0	0	0	0	..14,840,250	0	..21,050	..21,050	0	06/17/2014	1FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	NAIC Desig- nation or Market Indicator (a)
LN3391 31 2	KRONOS INC/MA 2ND LIEN.....		.06/18/2009	CREDIT SUISSE-BANK DEBT.....		1,540,000	2,000,000	1,840,000	1,330,000	510,000	7,575	0	517,575	0	1,847,575	0	(307,575)	(307,575)	0	06/11/2015	5FE.....
LN2254 42 0	LA PALOMA GENERATING 2ND LIEN.....		.06/04/2009	MORGAN STANLEY & CO. INC.....		1,929,167	3,000,000	1,793,500	0	0	0	0	0	0	1,793,500	0	135,667	135,667	0	08/16/2013	5FE.....
513075 AM 3	LAMAR MEDIA CORP.....		.06/23/2009	CREDIT SUISSE.....		4,350,000	5,000,000	4,210,000	3,612,500	617,553	41,240	0	658,793	0	4,271,293	0	78,707	78,707	286,163	08/15/2015	4FE.....
52108H U3 6	LB-UBS COMMERCIAL MORTGAGE.....		.06/11/2009	SCHEDULED REDEMPTION..		205,361	205,361	206,385	205,543	0	(181)	0	(181)	0	205,361	0	0	0	4,085	12/15/2029	1FE.....
LN2660 42 8	LEAR CORP.....		.06/30/2009	BANK DEBT PRINC PAYDOWN.....		70,862	70,862	69,327	31,994	37,659	162	0	37,820	0	69,815	0	1,048	1,048	60	04/25/2012	6FE.....
52736R AV 4	LEVI STRAUSS & CO.....		.05/07/2009	JEFFERIES & CO.....		1,780,000	2,000,000	1,597,511	1,360,000	240,000	12,333	0	252,333	0	1,612,333	0	167,667	167,667	108,965	04/01/2016	4FE.....
BL4785 52 5	LIBERTY ELEC PA.....		.06/30/2009	BANK DEBT PRINC PAYDOWN.....		406,237	406,237	326,649	0	0	647	0	647	0	327,296	0	78,941	78,941	0	11/02/2014	4Z.....
534187 AX 7	LINCOLN NATIONAL CORP.....		.06/17/2009	Various.....		4,019,480	4,000,000	3,961,320	0	0	0	0	0	0	3,961,320	0	58,160	58,160	0	07/01/2019	2FE.....
542512 AB 4	LONG BEACH MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		294,197	294,197	283,992	294,197	0	0	0	0	0	294,197	0	0	0	703	12/25/2036	3FE.....
542514 DV 3	LONG BEACH MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		6,574	6,574	4,997	4,972	0	1,602	0	1,602	0	6,574	0	0	0	109	06/25/2033	2FE.....
542514 EJ 9	LONG BEACH MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		638,037	638,037	644,616	642,302	0	(4,265)	0	(4,265)	0	638,037	0	0	0	9,049	08/25/2033	2FE.....
542514 GA 6	LONG BEACH MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		59,668	59,668	60,470	59,929	0	(261)	0	(261)	0	59,668	0	0	0	528	06/25/2034	2FE.....
542514 GS 7	LONG BEACH MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		112,658	112,658	114,383	113,372	0	(715)	0	(715)	0	112,658	0	0	0	990	07/25/2034	1FE.....
542514 HX 5	LONG BEACH MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		582,712	582,712	589,723	584,012	0	(1,300)	0	(1,300)	0	582,712	0	0	0	4,435	10/25/2034	2FE.....
542514 MZ 4	LONG BEACH MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		175,359	175,359	174,154	175,341	0	18	0	18	0	175,359	0	0	0	571	08/25/2035	1FE.....
542514 TS 3	LONG BEACH MORTGAGE LOAN TRUST.....		.04/27/2009	CALLED.....		341,119	341,119	337,121	341,119	0	0	0	0	0	341,119	0	0	0	177	03/25/2046	1FE.....
EF4091 02 3	LOTTOMATICA SPA.....	D.	.06/16/2009	MERRILL LYNCH.....		1,149,799	1,381,979	1,036,484	859,179	186,588	44	0	186,632	(9,261)	1,036,549	2,491	110,759	113,251	133,946	03/31/2066	3FE.....
EF4092 26 0	LOTTOMATICA SPA.....	D.	.05/22/2009	BANC OF AMERICA SECURIT.....		4,444,800	5,756,854	4,651,893	3,436,714	1,111,532	167	0	1,111,699	103,751	4,652,164	(162,867)	(44,496)	(207,363)	505,921	03/31/2066	3FE.....
LN3196 92 7	MACH GEN LLC.....		.05/15/2009	BANC OF AMERICA SECURIT.....		3,009,291	3,000,000	2,245,313	0	0	24,808	0	24,808	0	2,270,121	0	739,170	739,170	0	02/22/2012	4FE.....
559080 AE 6	MAGELLAN MIDSTREAM PARTN.....		.06/19/2009	BANC OF AMERICA SECURIT.....		7,091,560	7,000,000	6,975,710	0	0	0	0	0	0	6,975,710	0	115,850	115,850	0	07/15/2019	2FE.....
565849 AA 4	MARATHON OIL.....		.05/27/2009	MORGAN KEEGAN & CO.....		20,859,400	20,000,000	20,591,289	20,441,047	0	(52,497)	0	(52,497)	0	20,388,549	0	470,851	470,851	864,306	03/15/2012	2FE.....
LN2100 94 6	MASONITE INTL US T/L B.....		.04/09/2009	GOLDMAN SACHS-BANK DEB.....		2,601,335	5,770,755	2,686,503	2,525,772	0	0	0	0	0	2,545,619	0	55,716	55,716	103,555	04/06/2013	4FE.....
860665 A* 9	MASONITE/STILE CAD B.....	A.	.04/09/2009	GOLDMAN SACHS-BANK DEB.....		2,565,734	5,707,792	2,656,510	2,498,193	0	0	0	0	0	2,517,845	0	47,889	47,889	109,549	04/06/2013	6FE.....
57643M FQ 2	MASTER ASSET SECURITIZATION.....		.06/01/2009	SCHEDULED REDEMPTION..		4,073,366	4,073,366	4,145,286	4,166,215	0	(92,850)	0	(92,850)	0	4,073,366	0	0	0	120,515	09/25/2034	1FE.....
57645R AA 9	MASTR ADJUSTABLE RATE MORTGAGE.....		.06/25/2009	SCHEDULED REDEMPTION..		567,287	567,287	380,082	248,763	139,707	178,817	0	318,524	0	567,287	0	0	0	1,849	05/25/2037	5FE.....
576434 LT 9	MASTR ALTERNATIVE LOANS TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		85,963	85,963	89,724	95,867	0	(9,904)	0	(9,904)	0	85,963	0	0	0	2,516	01/25/2034	1FE.....
57643L LB 0	MASTR ASSET BACKED SECURITIES.....		.06/01/2009	SCHEDULED REDEMPTION..		937,002	937,002	936,981	936,993	0	9	0	9	0	937,002	0	0	0	22,934	11/25/2035	3FE.....
55265K SQ 3	MASTR ASSET SECURITIZATION TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		165,913	165,913	169,957	168,586	0	(2,672)	0	(2,672)	0	165,913	0	0	0	4,449	04/25/2033	1FE.....
57643M BH 6	MASTR ASSET SECURITIZATION TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		2,761,774	2,761,774	2,741,924	2,746,683	0	15,092	0	15,092	0	2,761,774	0	0	0	67,017	05/25/2034	1FE.....
57643M JB 1	MASTR ASSET SECURITIZATION TRUST.....		.04/16/2009	Various.....		14,857,344	15,216,393	15,347,159	15,319,096	0	(8,639)	0	(8,639)	0	15,310,458	0	(453,114)	(453,114)	318,286	12/25/2019	1FE.....
576436 BW 8	MASTR SPECIALIZED LOAN TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		14,667	14,667	14,593	14,667	0	0	0	0	0	14,667	0	0	0	367	06/25/2043	1FE.....
576436 CN 7	MASTR SPECIALIZED LOAN TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		374,017	374,017	374,016	374,016	0	0	0	0	0	374,017	0	0	0	10,596	11/25/2035	1FE.....
57643A AA 8	MASTR SPECIALIZED LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		462,399	462,399	462,399	462,399	0	0	0	0	0	462,399	0	0	0	1,533	02/25/2036	4FE.....
55283* AE 2	MCC IOWA-MEDIACOM D2.....		.06/17/2009	CHASE SECURITIES INC-BAN.....		2,799,825	2,932,500	2,932,500	1,938,383	994,118	0	0	994,118	0	2,932,500	0	(132,675)	(132,675)	34,039	06/29/2013	3FE.....
LN3909 64 2	MEDIACOM BROADBAND E-MCC E.....		.06/17/2009	CHASE SECURITIES INC-BAN.....		2,972,331	2,977,500	2,917,950	2,501,100	420,642	3,022	0	423,664	0	2,924,764	0	47,567	47,567	89,205	11/30/2015	3FE.....
LN2685 15 1	MEDIACOM LLC C.....		.06/15/2009	CHASE SECURITIES INC-BAN.....		3,655,361	3,910,000	3,900,431	2,502,400	1,400,192	451	0	1,400,643	0	3,903,043	0	(247,681)	(247,681)	39,188	01/31/2015	3FE.....
589331 AQ 0	MERCK & CO INC.....		.06/23/2009	Various.....		10,124,900	10,000,000	9,980,200	0	0	0	0	0	0	9,980,200	0	144,700	144,700	813	06/30/2039	1FE.....
59023L AB 8	MERRILL LYNCH FIRST FRANKLIN.....		.06/25/2009	SCHEDULED REDEMPTION..		862,165	862,165	805,537	819,168	0	42,997	0	42,997	0	862,165	0	0	0	2,270	04/25/2037	3FE.....
59020U W4 3	MERRILL LYNCH MORTGAGE.....		.06/01/2009	SCHEDULED REDEMPTION..		314,419	314,419	313,265	311,355	0	3,065	0	3,065	0	314,419	0	0	0	8,604	12/25/2035	1FE.....
590210 AB 6	MERRILL LYNCH MORTGAGE.....		.06/25/2009	Various.....		246,059	246,059	243,214	319,423	0	3,454	0	3,454	0	246,059	0	0	0	688	05/25/2037	1FE.....
59170@ AC 2	METRO-GOLDWYN-MAYER INC B1.....		.06/30/2009	BANK DEBT PRINC PAYDOWN.....		17,500	17,500	17,500	7,481	10,019	0	0	10,019	0	17,500	0	0	0	107	04/08/2012	4.....

QE05.41

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 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	NAIC Desig- nation or Market Indicator (a)
53954# AA 9	METRO-GOLDWYN-MAYER INC T/L B....		.06/30/2009	BANK DEBT PRINC PAYDOWN.....		57,874	57,874	57,874	24,741	33,133	0	0	33,133	0	57,874	0	0	0	1,235	03/15/2012	4.....
552953 BB 6	MGM MIRAGE INC.....		.06/29/2009	GOLDMAN SACHS.....		1,618,750	2,500,000	1,009,375	1,612,500	765,625	15,539	0	781,164	0	903,039	0	715,711	715,711	183,741	01/15/2017	5FE.....
552953 BC 4	MGM MIRAGE INC.....		.06/29/2009	GOLDMAN SACHS.....		1,295,000	2,000,000	697,862	1,267,500	716,750	15,053	0	731,803	0	714,664	0	580,336	580,336	87,917	06/01/2016	5FE.....
59549W AC 7	MID-STATE TRUST.....		.06/15/2009	SCHEDULED REDEMPTION..		30,026	30,026	30,026	29,354	0	672	0	672	0	30,026	0	0	0	931	07/15/2038	2FE.....
60877U AC 1	MOMENTIVE PERFORMANCE.....		.06/15/2009	VOLUNTARY EXCHANGE.....		4,252,182	5,000,000	4,190,000	2,125,000	..2,086,634	41,080	0	..2,127,714	0	4,252,714	0	(532)	(532)	262,708	12/01/2014	6FE.....
60877U AR 8	MOMENTIVE PERFORMANCE.....		.06/16/2009	GOLDMAN SACHS.....		2,713,750	3,250,000	4,252,182	0	(1,970)	0	(1,970)	(1,970)	0	4,250,212	0	..(1,536,462)	..(1,536,462)	4,514	06/15/2014	6FE.....
D0854# AA 7	MOMENTIVE PERFORMANCE.....		.06/04/2009	Various.....		17,312,822	23,962,381	23,178,872	15,635,454	..7,652,802	46,405	0	..7,699,207	0	23,334,661	0	..(6,021,839)	..(6,021,839)	265,643	12/04/2013	5FE.....
61744C BX 3	MORGAN STANLEY ABS CAPITAL I.....		.06/25/2009	SCHEDULED REDEMPTION..		91,752	91,752	92,469	92,118	0	(366)	0	(366)	0	91,752	0	0	0	900	03/25/2034	1FE.....
61748H ML 2	MORGAN STANLEY MORTGAGE LOAN.....		.06/01/2009	SCHEDULED REDEMPTION..		784,702	784,702	789,790	784,702	0	0	0	0	0	784,702	0	0	0	20,281	11/25/2035	4FE.....
61910R AA 9	MORTGAGE EQUITY CONVERSION.....		.06/25/2009	SCHEDULED REDEMPTION..		2,646,469	2,646,469	2,646,469	2,636,544	0	9,924	0	9,924	0	2,646,469	0	0	0	13,518	07/25/2041	1FE.....
61911C AA 1	MORTGAGE EQUITY CONVERSION.....		.06/25/2009	SCHEDULED REDEMPTION..		507,177	507,177	507,177	505,909	0	1,268	0	1,268	0	507,177	0	0	0	3,024	02/25/2042	1FE.....
61910A AA 6	MORTGAGE EQUITY CONVERSION.....		.06/25/2009	SCHEDULED REDEMPTION..		1,188,213	1,188,213	1,188,213	1,185,242	0	2,971	0	2,971	0	1,188,213	0	0	0	7,223	02/25/2042	1FE.....
55276V AA 0	MUBADALA DEVELOPMENT CO.....	F...	.04/30/2009	RBS Securities.....		3,003,750	3,000,000	2,970,570	0	0	0	0	0	0	2,970,570	0	33,180	33,180	0	05/06/2014	1FE.....
55276V AB 8	MUBADALA DEVELOPMENT CO.....	F...	.04/30/2009	RBS Securities.....		2,025,000	2,000,000	1,985,560	0	0	0	0	0	0	1,985,560	0	39,440	39,440	0	05/06/2019	1FE.....
62544H AA 3	MULTI SECURITY ASSET TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		655,867	655,867	655,710	655,858	0	8	0	8	0	655,867	0	0	0	13,756	11/28/2035	1FE.....
629855 AN 7	NALCO CO.....		.05/06/2009	DEUTSCHE BANK SECURITIE.....		2,005,000	2,000,000	1,957,260	0	0	0	0	0	0	1,957,260	0	47,740	47,740	0	05/15/2017	3FE.....
640071 AR 7	NEENAH CORP.....		.06/05/2009	Libertas Partners LLC.....		1,140,000	6,000,000	1,745,967	3,000,000	0	0	0	0	0	1,590,000	0	(450,000)	(450,000)	536,750	01/01/2017	5FE.....
64031N AB 4	NELNET INC.....		.04/16/2009	Various.....		3,625,000	15,000,000	2,217,150	4,497,600	0	0	0	0	0	2,189,850	0	..1,435,150	..1,435,150	622,833	09/29/2036	3FE.....
64352V MS 7	NEW CENTURY HOME EQUITY LOAN....		.06/25/2009	SCHEDULED REDEMPTION..		204,056	204,056	201,442	201,763	0	2,293	0	2,293	0	204,056	0	0	0	689	09/25/2035	1FE.....
670667 AB 0	NEW YORK CITY TAX LIEN.....		.06/10/2009	SCHEDULED REDEMPTION..		5,328	5,328	5,327	5,328	0	0	0	0	0	5,328	0	0	0	134	12/10/2018	1FE.....
649603 AN 7	NEW YORK MORTGAGE TRUST.....		.06/01/2009	SCHEDULED REDEMPTION..		4,390,511	4,390,511	4,379,391	4,369,901	0	20,610	0	20,610	0	4,390,511	0	0	0	118,298	05/25/2036	1FE.....
BL4830 25 5	NIELSEN FINANCE.....		.06/30/2009	BANK DEBT PRINC PAYDOWN.....		35,608	35,608	35,192	0	0	1	0	1	0	35,193	0	415	415	0	05/02/2016	3FE.....
65504R AC 8	NOBLE GROUP LTD.....	F...	.05/13/2009	DEUTSCHE BANK SECURITIE.....		1,380,000	1,500,000	1,152,500	1,035,000	129,421	20,862	0	150,282	0	1,185,282	0	194,718	194,718	59,500	05/30/2013	3FE.....
62951M AY 6	NOMURA ASSET ACCEPT 2004-R3 A1....		.06/01/2009	SCHEDULED REDEMPTION..		401,831	401,831	419,119	420,387	0	(18,556)	0	(18,556)	0	401,831	0	0	0	12,066	02/25/2035	1FE.....
655356 JF 1	NOMURA ASSET SECURITIES CORP....		.06/11/2009	SCHEDULED REDEMPTION..		277,177	277,177	277,900	277,452	0	(275)	0	(275)	0	277,177	0	0	0	8,170	03/15/2030	1FE.....
65537F AB 7	NOMURA HOME EQUITY LOAN INC.....		.06/25/2009	SCHEDULED REDEMPTION..		1,740,810	1,740,810	1,642,889	1,716,777	0	24,032	0	24,032	0	1,740,810	0	0	0	4,191	07/25/2036	2FE.....
656569 AD 2	NORTEL NETWORKS LIMITED.....	A...	.06/11/2009	DEUTSCHE BANK SECURITIE.....		3,060,000	9,000,000	1,670,000	1,325,000	0	0	0	0	0	1,670,000	0	..1,390,000	..1,390,000	0	07/15/2016	6FE.....
656569 AG 5	NORTEL NETWORKS LIMITED.....	A...	.06/11/2009	DEUTSCHE BANK SECURITIE.....		670,000	2,000,000	355,305	530,000	0	0	0	0	0	375,000	0	295,000	295,000	0	07/15/2013	6FE.....
656569 AL 4	NORTEL NETWORKS LIMITED.....	A...	.06/05/2009	MANDATORY EXCHANGE.....		720,000	4,000,000	718,613	1,060,000	0	0	0	0	0	720,000	0	0	0	0	07/15/2016	6FE.....
665815 AH 9	NORTHERN TELECOM LTD.....		.06/11/2009	DEUTSCHE BANK SECURITIE.....		1,097,800	9,980,000	491,234	1,921,150	0	0	0	0	0	798,400	0	299,400	299,400	0	09/01/2023	6FE.....
666807 AW 2	NORTHROP GRUMMAN.....		.05/05/2009	BBT CAPITAL MARKETS.....		4,749,800	4,000,000	4,424,320	4,384,785	0	(2,680)	0	(2,680)	0	4,382,105	0	367,695	367,695	226,472	02/15/2031	2FE.....
667294 BE 1	NORTHWEST AIRLINES INC.....		.05/01/2009	SCHEDULED REDEMPTION..		53,227	53,227	53,227	53,227	0	0	0	0	0	53,227	0	0	0	1,870	11/01/2019	2FE.....
LN2669 44 5	NORWOD PROM PRD A.....		.04/01/2009	ACCOUNTING.....		0	0	0	0	0	0	0	0	0	2,898	0	(2,898)	(2,898)	0	08/17/2016	5FE.....
66989H AA 6	NOVARTIS CAPITAL CORP.....		.06/16/2009	Various.....		25,553,400	25,000,000	24,974,250	0	0	1,538	0	1,538	0	24,975,788	0	577,612	577,612	338,365	02/10/2014	1FE.....
66987X CX 1	NOVASTAR HOME EQUITY LOAN.....		.06/25/2009	SCHEDULED REDEMPTION..		27,227	27,227	27,591	27,287	0	(165)	0	(165)	0	27,227	0	0	0	528	12/25/2033	1FE.....
669884 AC 2	NOVASTAR HOME EQUITY LOAN.....		.06/25/2009	SCHEDULED REDEMPTION..		1,502,587	1,502,587	1,491,318	1,502,587	0	0	0	0	0	1,502,587	0	0	0	3,887	05/25/2036	1FE.....
669971 AB 9	NOVASTAR HOME EQUITY LOAN.....		.06/25/2009	SCHEDULED REDEMPTION..		1,405,042	1,405,042	1,327,764	1,390,740	0	14,302	0	14,302	0	1,405,042	0	0	0	3,616	03/25/2037	1FE.....
629360 B* 8	NPC GROUP 2ND LN.....		.05/18/2009	Various.....		1,351,333	4,000,000	1,215,333	1,700,000	0	0	(400,000)	400,000	0	1,200,000	0	151,333	151,333	188,471	05/03/2013	4FE.....
LN2672 76 1	NPC INTERNATIONAL INC.....		.04/24/2009	BANK DEBT PRINC PAYDOWN.....		487,169	487,169	485,030	331,275	154,404	93	0	154,497	0	485,773	0	1,397	1,397	0	05/03/2013	4FE.....
68400D AC 8	OPTION ONE MORTGAGE LOAN TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		322,123	322,123	311,654	317,509	0	4,615	0	4,615	0	322,123	0	0	0	1,146	01/25/2037	1FE.....
68389X AH 8	ORACLE CORP.....		.06/30/2009	WACHOVIA CORPORATION.....		9,941,600	10,000,000	9,933,400	0	0	0	0	0	0	9,933,400	0	8,200	8,200	0	07/08/2039	1.....
69073T AM 5	OWENS-BROCKWAY.....		.06/16/2009	J.P. MORGAN SEC. INC.....		1,945,000	2,000,000	1,934,480	0	0	693	0	693	0	1,935,173	0	9,827	9,827	15,160	05/15/2016	3FE.....

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SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		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	NAIC Desig- nation or Market Indicator (a)
694308	GQ 4		05/21/2009	JEFFERIES & CO.....		5,160,650	5,000,000	4,938,050	0	0	160	0	160	0	4,938,210	0	222,440	222,440	70,313	03/01/2039	1FE.....
694475	AA 2		06/16/2009	Various.....		10,134,500	10,000,000	9,995,200	0	0	0	0	0	0	9,995,200	0	139,300	139,300	0	06/15/2039	1FE.....
707569	B* 9		04/22/2009	Various.....		25,059,707	27,059,903	24,133,330	21,993,748	4,844,297	50,993	2,675,895	2,219,395	0	24,213,143	0	846,563	846,563	255,284	10/03/2012	3FE.....
707882	AB 2		06/11/2009	J.P. MORGAN SEC. INC.....		1,995,000	2,000,000	1,940,060	0	0	16	0	16	0	1,940,076	0	54,924	54,924	576	06/15/2016	4FE.....
71085P	BK 8		06/25/2009	SCHEDULED REDEMPTION..		844,411	844,411	806,413	809,062	0	35,349	0	35,349	0	844,411	0	0	0	3,738	01/25/2035	1FE.....
69337M	AA 8		06/25/2009	SCHEDULED REDEMPTION..		1,448,436	1,448,436	1,299,971	1,201,448	129,718	117,270	0	246,988	0	1,448,436	0	0	0	3,737	07/25/2037	4FE.....
72347Q	AC 7		06/12/2009	WACHOVIA CORPORATION..		2,767,500	3,000,000	2,356,224	1,935,000	827,830	20,750	0	848,581	0	2,399,313	0	368,187	368,187	197,333	04/01/2015	5FE.....
72347Q	AD 5		04/30/2009	WACHOVIA CORPORATION..		2,995,000	4,000,000	2,775,317	2,160,000	1,508,890	12,480	0	1,521,369	0	2,806,927	0	188,073	188,073	252,639	04/01/2017	5FE.....
72650R	AU 6		04/15/2009	UBS WARBURG LLC.....		7,140,700	7,000,000	6,999,580	0	0	0	0	0	0	6,999,580	0	141,120	141,120	0	05/01/2019	2FE.....
73102Q	AA 4		06/19/2009	BTIG, LLC.....		4,717,500	5,000,000	4,730,850	4,737,934	0	2,715	0	2,715	0	4,740,650	0	(23,150)	(23,150)	183,489	05/10/2037	1FE.....
LN3477	47 5		04/03/2009	BANK DEBT PRINC PAYDOWN		25,019	25,019	25,019	14,761	10,258	0	0	10,258	0	25,019	0	0	0	0	07/03/2014	3FE.....
736508	BQ 4		05/21/2009	WACHOVIA CORPORATION..		5,190,900	5,000,000	4,996,300	0	0	31	0	31	0	4,996,331	0	194,569	194,569	34,736	04/15/2019	2FE.....
73755L	AF 4		04/28/2009	BANC OF AMERICA SECURIT		5,138,850	5,000,000	4,995,800	0	0	0	0	0	0	4,995,800	0	143,050	143,050	0	05/15/2019	2FE.....
74160M	DK 5		06/01/2009	SCHEDULED REDEMPTION..		1,770,507	1,770,507	1,814,770	1,840,177	0	(69,670)	0	(69,670)	0	1,770,507	0	0	0	49,267	02/25/2034	1FE.....
74161Y	AT 2		06/01/2009	SCHEDULED REDEMPTION..		1,542,072	1,542,072	1,532,916	1,528,100	0	13,972	0	13,972	0	1,542,072	0	0	0	41,756	11/25/2021	4FE.....
74251V	AD 4		05/19/2009	CREDIT SUISSE.....		10,117,400	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	117,400	117,400	2,465	05/15/2019	1Z.....
743873	BJ 9		06/01/2009	SCHEDULED REDEMPTION..		822,786	822,786	804,852	806,268	0	16,518	0	16,518	0	822,786	0	0	0	17,225	05/25/2035	1FE.....
69363Y	AC 5		05/01/2009	SCHEDULED REDEMPTION..		1,516,989	1,516,989	1,516,423	1,516,820	0	169	0	169	0	1,516,989	0	0	0	49,150	05/01/2015	1FE.....
LN3775	21 7		06/08/2009	Various.....		5,705,278	6,000,000	5,880,000	4,860,000	1,093,436	33,894	0	1,127,330	0	5,987,330	0	(282,052)	(282,052)	49,405	07/17/2009	4FE.....
74837N	AC 7		05/21/2009	MORGAN STANLEY & CO.....		1,920,000	3,000,000	1,114,035	967,500	1,605,000	19,622	0	1,124,622	0	1,159,622	0	760,379	760,379	127,188	04/15/2015	5FE.....
76112B	QY 9		06/01/2009	SCHEDULED REDEMPTION..		5,714,640	5,714,640	5,941,887	5,970,959	0	(256,318)	0	(256,318)	0	5,714,640	0	0	0	183,690	09/25/2034	1FE.....
LN4016	47 0		06/12/2009	CITIBANK NA BANK DEBT....		1,026,000	1,064,000	1,053,360	909,720	144,364	648	0	145,011	0	1,054,731	0	(28,731)	(28,731)	36,137	07/01/2014	3FE.....
LN4016	43 9		06/12/2009	CITIBANK NA BANK DEBT....		15,849,000	16,436,000	16,271,640	14,052,780	2,230,037	10,026	0	2,240,063	0	16,292,843	0	(443,843)	(443,843)	558,218	07/01/2014	3FE.....
LN3209	47 2		06/04/2009	CREDIT SUISSE-BANK DEBT		1,976,157	7,852,281	1,929,260	2,709,037	5,081,286	45,807	0	5,127,093	0	2,001,828	0	(25,671)	(25,671)	119,187	03/02/2014	5FE.....
75902A	AA 6		04/01/2009	ACCOUNTING.....		(16,917)	0	(8,198)	24,435	1,833	32,987	0	34,820	0	(16,917)	0	0	0	2,825	03/15/2030	6FE.....
75970J	AD 8		06/01/2009	SCHEDULED REDEMPTION..		1,211,378	1,211,378	1,211,366	1,211,376	0	2	0	2	0	1,211,378	0	0	0	31,319	04/25/2037	1FE.....
75971#	AA 1		06/30/2009	BANK DEBT PRINC PAYDOWN		133,372	133,372	133,372	0	0	133,372	0	133,372	0	133,372	0	0	0	0	10/06/2012	4Z.....
759686	A@ 7		06/30/2009	BANK DEBT PRINC PAYDOWN		12,429	12,429	12,347	5,593	6,778	6	0	6,783	0	12,376	0	53	53	0	03/08/2013	4FE.....
74951Q	AA 4		06/15/2009	SCHEDULED REDEMPTION..		18,758	18,758	536	987	0	18,737	0	18,737	0	18,758	0	0	0	108	04/15/2039	5FE.....
74922K	AM 7		06/01/2009	SCHEDULED REDEMPTION..		867,539	867,539	607,278	440,220	174,695	252,625	0	427,320	0	867,539	0	0	0	23,535	01/25/2037	5FE.....
76110H	T8 2		05/01/2009	SCHEDULED REDEMPTION..		549,707	549,707	275,326	271,632	0	278,075	0	278,075	0	549,707	0	0	0	13,649	02/25/2035	3FE.....
760985	6C 0		06/01/2009	SCHEDULED REDEMPTION..		748,822	748,822	775,966	783,770	0	(34,948)	0	(34,948)	0	748,822	0	0	0	25,084	10/25/2031	1FE.....
760985	ZP 9		06/25/2009	SCHEDULED REDEMPTION..		306,054	306,054	134,561	308,079	0	174,908	0	174,908	0	306,054	0	0	0	4,429	09/25/2033	2FE.....
45660N	KH 7		06/01/2009	SCHEDULED REDEMPTION..		730,197	730,197	750,620	751,454	0	(21,257)	0	(21,257)	0	730,197	0	0	0	21,194	01/25/2033	1FE.....
761128	AJ 6		06/01/2009	SCHEDULED REDEMPTION..		873,288	873,288	563,416	556,721	305,010	308,876	0	613,886	0	873,288	0	0	0	25,403	08/25/2022	4FE.....
749577	AK 8		06/01/2009	SCHEDULED REDEMPTION..		2,568,123	2,568,123	2,597,817	2,591,206	0	(23,082)	0	(23,082)	0	2,568,123	0	0	0	75,567	09/25/2036	3FE.....
74957V	AJ 4		06/01/2009	SCHEDULED REDEMPTION..		2,054,976	2,054,976	2,069,248	2,060,919	0	(5,943)	0	(5,943)	0	2,054,976	0	0	0	58,145	07/25/2036	2FE.....
74958X	AE 4		05/01/2009	SCHEDULED REDEMPTION..		64,453	64,453	54,544	38,672	16,464	9,318	0	25,781	0	64,453	0	0	0	1,897	04/25/2037	5FE.....
76154@	AB 8		06/18/2009	Various.....		1,954,346	2,289,425	2,289,425	1,396,549	892,876	0	0	892,876	0	2,289,425	0	(335,078)	(335,078)	39,875	12/21/2014	4FE.....
74956E	C@ 5		06/30/2009	BANK DEBT PRINC PAYDOWN		399,401	399,401	386,238	232,983	156,812	1,476	0	158,288	0	391,271	0	8,131	8,131	100	06/30/2011	6FE.....
LN2670	06 2		06/30/2009	BANK DEBT PRINC PAYDOWN		283,432	283,432	279,877	162,973	118,077	367	0	118,444	0	281,417	0	2,015	2,015	4,159	06/30/2011	6FE.....

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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	NAIC Desig- nation or Market Indicator (a)
767201 AF 3	RIO TINTO FINANCE PLC.....	F...	.05/19/2009	CANTOR FITZGERALD & CO.....		10,506,250	10,000,000	9,880,500	0	0	1,836	0	1,836	0	9,882,336	0	623,914	623,914	87,014	05/01/2014	2FE.....
LN3539 28 2	RJ TOWER-TOWER AUTOMOTIVE.....		.05/06/2009	Various.....		.975,911	2,768,226	.965,859	28	...1,591,702	15,096	0	...1,606,798	0	983,975	0	(8,064)	(8,064)	74,095	07/31/2013	6*.....
LN2508 40 3	ROCKWOOD SPECIALTIES GROUP E....		.04/02/2009	CREDIT SUISSE-BANK DEBT.....		7,702,805	8,655,856	7,615,965	7,026,738	...1,313,830	19,582	0	...1,333,412	0	7,704,380	0	(1,575)	(1,575)	255,049	07/30/2012	3FE.....
776696 AB 2	ROPER INDUSTRIES INC.....		.04/09/2009	BANC OF AMERICA SECURIT.....		20,156,600	20,000,000	19,995,200	19,995,534	0	242	0	242	0	19,995,776	0	160,824	160,824	923,819	08/15/2013	2FE.....
769422 AA 4	RVMLT 2007-1 A.....		.06/25/2009	SCHEDULED REDEMPTION..		396,791	396,791	396,171	396,291	0	500	0	500	0	396,791	0	0	0	2,448	05/25/2047	1FE.....
78375P AH 0	RYERSON INC.....		.04/09/2009	VOLUNTARY EXCHANGE.....		2,071,222	4,000,000	2,070,072	2,640,000	0	3,259	0	3,259	0	2,073,259	0	(2,037)	(2,037)	174,808	11/01/2014	5FE.....
78375P AK 3	RYERSON INC.....		.04/30/2009	JEFFERIES & CO.....		2,000,000	4,000,000	2,071,222	0	0	11,878	0	11,878	0	2,083,101	0	(83,101)	(83,101)	88,235	11/01/2014	5FE.....
786514 BA 6	SAFEWAY INC.....		.04/27/2009	J.P. MORGAN SEC. INC.....		19,025,300	17,500,000	18,864,645	18,303,326	0	(5,312)	0	(5,312)	0	18,298,015	0	727,285	727,285	948,038	02/01/2031	2FE.....
870757 AB 7	SAINT ACQUISITION CORP.....		.04/24/2009	GOLDMAN SACHS.....		1,627,500	5,250,000	470,302	479,063	0	0	0	0	0	479,063	0	1,148,438	1,148,438	298,958	05/15/2017	5FE.....
803895 AE 1	SATELITES MEXICANOS.....	F...	.06/19/2009	DEUTSCHE BANK SECURITIE.....		1,600,000	2,000,000	1,996,875	1,060,000	937,475	354	0	937,829	0	1,997,829	0	(397,829)	(397,829)	162,074	11/30/2011	5*.....
81211K AN 0	SEALED AIR CORP.....		.06/15/2009	STERNE AGEE & LEACH.....		2,951,250	3,000,000	2,935,110	0	0	0	0	0	0	2,935,110	0	16,140	16,140	0	06/15/2017	3FE.....
812141 C* 8	SEALY MATTRESS CO E.....		.05/29/2009	BANK DEBT PRINC PAYDOWN.....		13,822,285	14,132,855	13,994,754	11,200,287	...2,818,887	11,309	0	...2,830,196	0	14,030,484	0	(208,198)	(208,198)	360,502	08/25/2012	3FE.....
81377A AB 8	SECURITIZED ASSET BACKED REC.....		.06/25/2009	SCHEDULED REDEMPTION..		421,544	421,544	417,592	421,544	0	0	0	0	0	421,544	0	0	0	981	07/25/2036	1FE.....
816196 A* 0	SELECT MEDICAL CORP B.....		.06/30/2009	Various.....		3,483,054	3,667,530	3,473,516	2,562,686	884,792	31,607	0	916,399	0	3,479,085	0	3,969	3,969	42	02/24/2012	4FE.....
81725@ AA 0	SENSATA TECHNOLOGIES BV.....	F...	.06/30/2009	BANK DEBT PRINC PAYDOWN.....		15,000	15,000	15,000	7,725	7,275	0	0	7,275	0	15,000	0	0	0	0	04/27/2013	4FE.....
LN3497 50 7	SERVICEMASTER CLOSING DATE.....		.06/30/2009	Various.....		1,501,937	1,834,133	1,441,068	0	0	199	0	199	0	1,441,267	0	60,670	60,670	10	07/24/2014	4FE.....
LN4337 36 3	SERVICEMASTER DELAYED DRAW.....		.06/30/2009	Various.....		153,141	186,223	146,314	0	0	22	0	22	0	146,337	0	6,804	6,804	0	07/24/2014	4Z.....
81879M AU 3	SG MORTGAGE SECURITIES TRUST.....		.06/25/2009	SCHEDULED REDEMPTION..		103,536	103,536	101,595	103,536	0	0	0	0	0	103,536	0	0	0	221	02/25/2036	1FE.....
819475 AA 2	SHARPS CDO.....		.06/01/2009	SCHEDULED REDEMPTION..		132,640	132,640	77,495	31,735	42,019	58,885	0	100,904	0	132,640	0	0	0	3,366	05/08/2046	6FE.....
827048 AL 3	SILGAN HOLDINGS INC.....		.05/05/2009	BANC OF AMERICA SECURIT.....		2,450,000	2,500,000	2,432,000	0	0	0	0	0	0	2,432,000	0	18,000	18,000	0	08/15/2016	3FE.....
83238P AB 0	SMITHS GROUP PLC.....	F...	.05/11/2009	BARCLAYS CAPITAL.....		9,840,300	10,000,000	9,988,000	0	0	0	0	0	0	9,988,000	0	(147,700)	(147,700)	0	05/15/2019	2FE.....
LN4447 36 0	SMURFIT STONE CONTAINER.....		.05/05/2009	BANK DEBT PRINC PAYDOWN.....		408	408	271	0	0	2	0	2	0	273	0	135	135	10	01/26/2016	6Z.....
83611D AA 6	SOUNDVIEW HOME EQUITY LOAN.....		.06/25/2009	SCHEDULED REDEMPTION..		572,656	572,656	537,938	546,850	0	25,806	0	25,806	0	572,656	0	0	0	1,352	11/25/2036	2FE.....
84649P AA 3	SPANSION LLC.....		.06/11/2009	BTIG, LLC.....		880,000	4,000,000	73,692	280,000	0	0	0	0	0	90,000	0	790,000	790,000	0	01/15/2016	6FE.....
84649P AF 2	SPANSION LLC.....		.06/23/2009	OPPENHEIMER & CO.....		2,833,125	4,500,000	832,500	810,000	0	0	0	0	0	810,000	0	2,023,125	2,023,125	0	06/01/2013	6FE.....
852060 AD 4	SPRINT CAP CORP.....		.05/04/2009	Various.....		14,137,500	20,000,000	14,075,500	11,900,000	...2,247,152	32,424	0	...2,279,576	0	14,179,576	0	(42,076)	(42,076)	656,944	11/15/2028	3FE.....
852591 AA 4	STALLION OILFIELD SVCS.....		.06/12/2009	BROADPOINT CAPITAL INC.....		372,500	1,000,000	380,000	0	0	0	0	0	0	380,000	0	(7,500)	(7,500)	36,833	02/01/2015	6FE.....
861642 AG 1	STONE ENERGY CORP.....		.05/08/2009	BARCLAYS CAPITAL.....		1,585,000	4,000,000	1,600,080	1,960,000	0	0	0	0	0	1,580,000	0	5,000	5,000	110,250	12/15/2014	5FE.....
863579 FQ 6	STRUCTURED ADJUSTABLE RATE.....		.06/01/2009	SCHEDULED REDEMPTION..		772,386	772,386	769,655	769,781	0	2,606	0	2,606	0	772,386	0	0	0	18,781	12/25/2034	3FE.....
863579 P8 5	STRUCTURED ADJUSTABLE RATE.....		.06/01/2009	SCHEDULED REDEMPTION..		1,375,509	1,375,509	1,306,733	1,311,884	0	63,625	0	63,625	0	1,375,509	0	0	0	34,770	02/25/2036	1FE.....
86362Q AA 1	STRUCTURED ASSET SECURITIES.....		.06/25/2009	SCHEDULED REDEMPTION..		1,184,893	1,184,893	1,119,724	1,135,224	0	49,670	0	49,670	0	1,184,893	0	0	0	3,070	01/25/2037	3FE.....
864248 AA 7	SU CASITA.....	F...	.06/26/2009	SCHEDULED REDEMPTION..		1,137,112	1,137,112	1,085,417	1,085,417	0	51,695	0	51,695	0	1,137,112	0	0	0	5,280	08/26/2035	2FE.....
LN4771 10 8	SUNGARD DATA SYSTEMS INC.....		.06/30/2009	BANK DEBT PRINC PAYDOWN.....		24,553	24,553	24,159	0	0	3	0	3	0	24,162	0	390	390	0	02/28/2016	3Z.....
867363 A# 0	SUNGARD DATA SYSTEMS-SOLAR.....		.06/30/2009	Various.....		9,492,858	9,646,663	9,584,043	6,665,844	...2,928,949	3,664	0	...2,932,613	0	9,598,456	0	(105,599)	(105,599)	141,740	02/28/2014	3.....
LN2713 24 3	SUPERVALU INC B.....		.06/30/2009	Various.....		11,350,519	12,010,519	12,010,519	9,401,955	...2,593,552	1,468	0	...2,595,020	0	11,996,975	0	(646,455)	(646,455)	181	06/02/2012	3FE.....
86959L AA 1	SVENSKA HANDELSBANKEN AB.....	F...	.06/08/2009	CREDIT SUISSE.....		9,805,200	10,000,000	9,972,800	0	0	13	0	13	0	9,972,813	0	(167,613)	(167,613)	1,354	06/10/2014	1FE.....
87425E AL 7	TALISMAN ENERGY.....	A...	.05/27/2009	BANC OF AMERICA SECURIT.....		7,087,290	7,000,000	6,971,720	0	0	0	0	0	0	6,971,720	0	115,570	115,570	0	06/01/2019	2FE.....
878742 AG 0	TECK RESOURCES LIMITED.....		.05/06/2009	CREDIT SUISSE.....		2,537,500	2,500,000	2,381,750	0	0	145	0	145	0	2,381,895	0	155,605	155,605	2,031	05/15/2014	3FE.....
879246 AB 2	TELE N L PARTICIPACOES.....	F...	.04/17/2009	J.P. MORGAN SEC. INC.....		2,376,000	2,376,000	2,149,598	2,229,454	0	7,296	0	7,296	0	2,236,750	0	139,250	139,250	65,472	12/18/2013	2FE.....
872456 AA 6	TELECOM ITALIA CAPITAL.....	F...	.06/16/2009	GOLDMAN SACHS.....		10,120,000	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	120,000	120,000	1,993	06/18/2019	2FE.....
87927V AU 2	TELECOM ITALIA CAPITAL.....	F...	.06/15/2009	J.P. MORGAN SEC. INC.....		10,114,800	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	114,800	114,800	377,168	06/04/2018	2FE.....

QE05.44

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
												11	12	13	14	15							
CUSIP Identification	Description			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 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	NAIC Desig- nation or Market Indicator (a)
QE05.45	87938W	AH	6		..06/23/2009	MORGAN STANLEY & CO.....		10,100,800	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	100,800	100,800	0	07/15/2019	2FE.....
	87938W	AJ	2		F..06/23/2009	GOLDMAN SACHS.....		10,078,200	10,000,000	10,000,000	0	0	0	0	0	0	10,000,000	0	78,200	78,200	0	01/15/2015	2FE.....
	88033G	BA	7		06/15/2009	TENDER.....		5,820,000	6,000,000	5,488,209	4,830,000	676,190	29,960	0	706,150	0	5,536,150	0	283,850	283,850	746,167	07/01/2014	5FE.....
	88033G	BH	2		06/16/2009	WACHOVIA CORPORATION..		1,511,250	1,500,000	1,428,435	0	0	47	0	47	0	1,428,482	0	82,768	82,768	1,479	07/01/2019	3FE.....
	880451	AW	9		04/01/2009	MORGAN STANLEY & CO.....		6,895,000	7,000,000	6,992,230	6,992,745	0	27	0	27	0	6,992,772	0	(97,772)	(97,772)	180,760	06/15/2032	2FE.....
	88732J	AU	2		06/24/2009	BANC OF AMERICA SECURIT		4,889,050	5,000,000	4,856,550	0	0	0	0	0	0	4,856,550	0	32,500	32,500	0	06/15/2039	2FE.....
	889478	AC	7		..05/28/2009	CALLED.....		10,000,000	10,000,000	9,487,500	9,200,000	417,870	68,969	0	486,840	0	9,686,840	0	313,160	313,160	680,625	02/01/2011	3FE.....
	LN3133	06	0		06/30/2009	CITIBANK NA BANK DEBT...		840,340	3,000,000	810,359	0	0	0	0	0	0	810,359	0	29,981	29,981	0	12/31/2049	1Z.....
	97263#	AA	2		..05/13/2009	CREDIT SUISSE-BANK DEBT		950,625	3,250,000	877,517	0	0	0	0	0	0	877,517	0	73,108	73,108	0	01/03/2012	6Z.....
	LN3331	09	4		06/15/2009	MORGAN STANLEY & CO. INC		1,728,954	1,965,000	1,915,302	1,318,515	604,975	2,931	0	607,907	0	1,926,422	0	(197,467)	(197,467)	39,344	05/09/2014	4FE.....
	904677	AG	6		04/03/2009	TENDER.....		93,000	93,000	76,260	54,870	21,390	507	0	21,897	0	76,767	0	16,233	16,233	4,100	05/15/2014	5FE.....
	909214	BJ	6		05/07/2009	BARCLAYS CAPITAL.....		1,100,000	2,000,000	447,014	560,000	1,348,070	21,778	0	1,369,848	0	519,362	0	580,638	580,638	92,000	10/15/2012	6FE.....
	909214	BL	1		..06/16/2009	Various.....		3,075,000	5,000,000	1,299,764	1,400,000	3,541,135	17,101	0	3,558,236	0	1,322,050	0	1,752,950	1,752,950	579,861	01/15/2016	6FE.....
	911312	AL	0		04/01/2009	BANC OF AMERICA SECURIT		5,062,400	5,000,000	4,988,900	0	0	67	0	67	0	4,988,967	0	73,433	73,433	6,458	04/01/2014	1FE.....
	90320L	AC	1		F..05/21/2009	MORGAN STANLEY & CO.....		965,000	1,000,000	924,270	0	0	0	0	0	0	924,270	0	40,730	40,730	0	04/15/2018	1.....
	EF0335	39	0		D..04/30/2009	VOLUNTARY EXCHANGE.....		9,157,978	11,042,532	8,996,696	8,295,264	656,046	95,804	0	751,850	110,864	9,157,978	(0)	0	(0)	648,301	01/15/2014	4FE.....
	EF0335	51	5		D..04/30/2009	VOLUNTARY EXCHANGE.....		7,411,364	8,759,600	7,286,301	6,621,961	419,197	69,291	0	488,488	298,123	7,408,572	2,792	0	2,792	504,768	01/15/2014	4FE.....
	903293	AR	9		06/02/2009	RBC CAPITAL MARKETS.....		7,375,000	10,000,000	9,191,572	6,125,000	2,908,900	38,187	0	2,947,087	0	9,072,087	0	(1,697,087)	(1,697,087)	349,125	11/15/2016	4FE.....
	91802M	AA	8		..04/01/2009	SCHEDULED REDEMPTION..		234,812	234,812	234,683	234,812	0	0	0	0	0	234,812	0	0	0	9,327	10/01/2016	2FE.....
	918866	A@	3		06/30/2009	Various.....		3,668,835	3,965,534	3,938,964	1,962,939	1,980,644	1,594	0	1,982,238	0	3,945,177	0	(276,342)	(276,342)	19,461	03/02/2014	4.....
	LN3229	06	6		06/30/2009	Various.....		1,216,558	1,314,945	1,314,945	650,898	664,047	0	0	664,047	0	1,314,945	0	(98,387)	(98,387)	3,371	03/02/2014	4FE.....
	91911X	AH	7		06/04/2009	GOLDMAN SACHS.....		1,987,500	2,000,000	1,935,940	0	0	0	0	0	0	1,935,940	0	51,560	51,560	0	06/15/2016	4FE.....
	920355	AF	1		06/16/2009	BANC OF AMERICA SECURIT		5,009,200	5,000,000	4,978,700	0	0	0	0	0	0	4,978,700	0	30,500	30,500	0	06/15/2019	2FE.....
	918242	AB	4		F..06/05/2009	BANC OF AMERICA SECURIT		2,655,000	3,000,000	3,000,000	1,620,000	1,380,000	0	0	1,380,000	0	3,000,000	0	(345,000)	(345,000)	167,292	04/30/2018	3FE.....
	92769V	AA	7		F..05/29/2009	MF Global.....		1,950,000	2,000,000	1,911,480	0	0	0	0	0	0	1,911,480	0	38,520	38,520	0	08/15/2016	4FE.....
	LN2798	AA	3		F..05/11/2009	DEUTSCHE BANK SECURITIE		1,335,922	1,470,200	1,407,717	1,139,405	268,312	3,888	0	272,199	0	1,411,604	0	(75,683)	(75,683)	33,404	10/04/2013	3FE.....
	LN2849	00	5		06/23/2009	Various.....		17,554,783	17,721,350	17,632,743	12,061,505	5,595,553	5,591	0	5,601,145	0	17,662,650	0	(107,867)	(107,867)	1,795	08/09/2013	3FE.....
	92857W	AR	1		F..05/20/2009	MIZUHO SECURITIES USA INC		10,512,600	10,000,000	10,026,000	10,019,314	0	(2,294)	0	(2,294)	0	10,017,019	0	495,581	495,581	399,764	02/27/2012	1FE.....
	EH8552	73	7		F..06/04/2009	HSBC SECURITIES.....		9,928,600	10,000,000	9,974,100	0	0	0	0	0	0	9,974,100	0	(45,500)	(45,500)	0	06/10/2019	2FE.....
	933631	AB	9		..06/25/2009	SCHEDULED REDEMPTION..		778,632	778,632	725,101	732,453	0	46,179	0	46,179	0	778,632	0	0	0	1,800	01/25/2037	3FE.....
	929227	L9	5		..06/01/2009	SCHEDULED REDEMPTION..		393,736	393,736	388,814	388,909	0	4,827	0	4,827	0	393,736	0	0	0	7,860	05/25/2033	1FE.....
	929227	ZT	6		..06/01/2009	SCHEDULED REDEMPTION..		85,061	85,061	84,456	84,464	0	596	0	596	0	85,061	0	0	0	1,857	02/25/2033	1FE.....
	93443#	AA	4		..06/30/2009	BANK DEBT PRINC PAYDOWN		15,869	15,869	15,869	13,147	2,722	0	0	2,722	0	15,869	0	0	0	37	01/18/2012	3FE.....
	93443M	A*	2		..06/30/2009	BANK DEBT PRINC PAYDOWN		5,624	5,624	5,624	4,659	964	0	0	964	0	5,624	0	0	0	24	01/18/2012	3FE.....
	LN1564	80	3		..05/29/2009	BANK DEBT PRINC PAYDOWN		26,326,232	26,639,906	26,256,628	20,512,728	5,856,838	49,952	0	5,906,790	0	26,419,517	0	(93,285)	(93,285)	477,916	02/08/2011	3FE.....
	92922F	6W	3		..06/01/2009	SCHEDULED REDEMPTION..		2,087,953	2,087,953	2,075,106	2,078,130	0	9,823	0	9,823	0	2,087,953	0	0	0	48,915	12/25/2035	1FE.....
	92925G	AC	7		..06/01/2009	SCHEDULED REDEMPTION..		3,226,816	3,226,816	3,195,287	3,198,311	0	28,506	0	28,506	0	3,226,816	0	0	0	86,006	12/25/2036	3FE.....
	93363P	AJ	9		..06/01/2009	SCHEDULED REDEMPTION..		1,401,183	1,401,183	1,396,848	1,393,702	0	7,481	0	7,481	0	1,401,183	0	0	0	37,283	11/25/2036	3FE.....
	94106L	AE	9		..05/15/2009	MATURED.....		5,535,000	5,535,000	4,940,473	5,495,708	0	39,292	0	39,292	0	5,535,000	0	0	0	190,266	05/15/2009	2FE.....
	94356*	AA	1		..04/01/2009	ACCOUNTING.....		(318,910)	615,973	615,973	1,550,856	0	0	0	0	0	(318,910)	0	0	0	59,703	08/01/2011	2FE.....
	94982N	AC	8		..06/01/2009	SCHEDULED REDEMPTION..		4,366,896	4,366,896	4,362,858	4,358,287	0	8,608	0	8,608	0	4,366,896	0	0	0	99,908	04/25/2035	1FE.....

SCHEDULE D - PART 4

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

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description		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 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	NAIC Desig- nation or Market Indicator (a)
98973A 10 4	ZIONS BANCORP.....		.05/27/2009	KEEFE BRUYETTE & WOODS	400,000.000	3,859,901	0.00	2,846,000	3,460,000	..6,396,000	0	0	..6,396,000	0	2,796,000	0	..1,063,901	..1,063,901	...100,000	XXX....	P4LFE..
8499999.	Total - Preferred Stocks - Industrial & Miscellaneous.....					141,956,920	XXX.....	92,686,524	84,301,900	..70,386,620	0	0	..70,386,620	0	91,962,610	0	..49,994,310	..49,994,310	..5,270,044	XXX....	..XXX...
8999997.	Total - Preferred Stocks - Part 4.....					141,956,920	XXX.....	92,686,524	84,301,900	..70,386,620	0	0	..70,386,620	0	91,962,610	0	..49,994,310	..49,994,310	..5,270,044	XXX....	..XXX...
8999999.	Total - Preferred Stocks.....					141,956,920	XXX.....	92,686,524	84,301,900	..70,386,620	0	0	..70,386,620	0	91,962,610	0	..49,994,310	..49,994,310	..5,270,044	XXX....	..XXX...
Common Stocks - Industrial and Miscellaneous																					
060505 10 4	BANK OF AMERICA CORP.....		.06/29/2009	Various.....	7,589,020.000	91,401,914	XXX.....	89,772,217	0	0	0	0	0	0	89,772,217	0	...1,629,697	...1,629,697	0	XXX....	U.....
118230 10 1	BUCKEYE PARTNERS LP.....		.04/21/2009	Various.....	95,000.000	3,420,043	XXX.....	3,021,808	3,063,750	(41,943)	0	0	(41,943)	0	3,021,808	0	398,236	398,236	84,313	XXX....	U.....
159109 10 7	CHANG-ON INTERNATIONAL INC.....	F..	.04/20/2009	J.P. MORGAN CHASE.....	82,812.000	828	XXX.....	1,324,992	1,863	2,277	0	0	2,277	0	4,141	0	(3,313)	(3,313)	0	XXX....	U.....
21038E 10 1	CONSTELLATION ENERGY PARTNER....		.05/08/2009	MORGAN STANLEY & CO.....	51,700.000	219,140	XXX.....	81,169	143,726	0	0	0	0	0	81,169	0	137,971	137,971	13,442	XXX....	U.....
257457 10 1	DOMINION MINING.....	D..	.04/27/2009	GOLDMAN SACHS.....	400,000.000	1,503,262	XXX.....	157,902	1,011,732	..(1,026,489)	0	0	..(1,026,489)	101,059	86,302	(6,415)	..1,423,375	..1,416,960	16,592	XXX....	U.....
283702 10 8	EL PASO PIPELINE PARTNERS LP.....		.06/03/2009	Various.....	222,400.000	4,264,957	XXX.....	3,363,269	3,469,440	(106,171)	0	0	(106,171)	0	3,363,269	0	901,688	901,688	124,306	XXX....	U.....
29273V 10 0	ENERGY TRANSFER EQUITY LP.....		.04/16/2009	Various.....	240,812.000	5,385,252	XXX.....	3,903,563	2,129,378	0	0	0	0	0	3,903,563	0	...1,481,690	...1,481,690	66,995	XXX....	U.....
293792 10 7	ENTERPRISE PRODUCTS PARTNERS...		.04/21/2009	Various.....	125,000.000	2,828,000	XXX.....	2,589,650	2,591,250	(1,600)	0	0	(1,600)	0	2,589,650	0	238,350	238,350	66,250	XXX....	U.....
371927 10 4	GENESIS ENERGY L.P.....		.04/09/2009	Various.....	187,600.000	2,068,052	XXX.....	1,629,869	1,629,869	0	0	0	0	0	1,629,869	0	438,183	438,183	61,908	XXX....	U.....
49455U 10 0	KINDER MORGAN MANAGEMENT LLC..		.05/29/2009	PRINCIPAL PAYMENT.....	0.450	17	XXX.....	18	18	0	0	0	0	0	18	0	(1)	(1)	0	XXX....	U.....
55907R 10 8	MAGELLAN MIDSTREAM HOLDINGS.....		.04/24/2009	JEFFERIES & CO.....	158,200.000	3,033,141	XXX.....	2,194,234	2,194,234	0	0	0	0	0	2,194,234	0	838,907	838,907	56,794	XXX....	U.....
68268N 10 3	ONEOK PARTNERS LP.....		.04/17/2009	Various.....	90,000.000	3,944,045	XXX.....	3,658,500	4,099,500	0	0	0	0	0	3,658,500	0	285,545	285,545	97,200	XXX....	U.....
74839G 10 6	QUICKSILVER GAS SERVICES LP.....		.04/09/2009	INSTINET GROUP.....	72,000.000	880,872	XXX.....	682,560	682,560	0	0	0	0	0	682,560	0	198,312	198,312	26,640	XXX....	U.....
84756N 10 9	SPECTRA ENERGY PARTNERS LP.....		.05/08/2009	JEFFERIES & CO.....	174,546.000	3,881,877	XXX.....	3,250,870	3,452,520	(201,650)	0	0	(201,650)	0	3,250,870	0	631,008	631,008	85,683	XXX....	U.....
872384 10 2	TEPPCO PARTNERS LP.....		.04/17/2009	Various.....	105,000.000	2,559,816	XXX.....	2,312,112	0	0	0	0	0	0	2,312,112	0	247,704	247,704	54,375	XXX....	U.....
89376V 10 0	TRANSMONTAIGNE PARTNERS LP.....		.04/09/2009	Various.....	292,000.000	4,966,225	XXX.....	3,893,452	3,883,600	0	0	0	0	0	3,883,600	0	...1,082,625	...1,082,625	172,280	XXX....	U.....
96950K 10 3	WILLIAMS PIPELINE PARTNERS L.....		.05/14/2009	Various.....	310,805.000	5,659,413	XXX.....	4,338,838	4,404,107	(65,269)	0	0	(65,269)	0	4,338,838	0	...1,320,575	...1,320,575	113,109	XXX....	U.....
9099999.	Total - Common Stocks - Industrial & Miscellaneous.....					136,016,853	XXX.....	126,175,021	32,757,547	..(1,440,845)	0	0	..(1,440,845)	101,059	124,772,717	(6,415)	..11,250,551	..11,244,136	..1,039,885	XXX....	..XXX...
9799997	Total - Common Stocks - Part 4.....					136,016,853	XXX.....	126,175,021	32,757,547	..(1,440,845)	0	0	..(1,440,845)	101,059	124,772,717	(6,415)	..11,250,551	..11,244,136	..1,039,885	XXX....	..XXX...
9799999.	Total - Common Stocks.....					136,016,853	XXX.....	126,175,021	32,757,547	..(1,440,845)	0	0	..(1,440,845)	101,059	124,772,717	(6,415)	..11,250,551	..11,244,136	..1,039,885	XXX....	..XXX...
9899999.	Total - Preferred and Common Stocks.....					277,973,773	XXX.....	218,861,545	117,059,447	..68,945,775	0	0	..68,945,775	101,059	216,735,327	(6,415)	..61,244,861	..61,238,446	..6,309,929	XXX....	..XXX...
9999999.	Total - Bonds, Preferred and Common Stocks.....					...5,176,383,546	XXX.....	...5,146,464,444	...1,724,083,623	316,934,139	4,856,895	...8,549,284	..313,241,750	...604,535	...5,093,979,900	..(163,999)	..82,567,646	..82,403,647	80,461,916	XXX....	..XXX...

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....17.

QE05.47

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Acquisition	Exchange or Counterparty	Cost/ Option Premium	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income

NONE

QE06

SCHEDULE DB - PART B - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14
Description	Number of Contracts or Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index	Date of Issuance/ Purchase	Exchange or Counterparty	Consideration Received	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis	Other Investment/ Miscellaneous Income

NONE

SCHEDULE DB - PART C - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
Swaps - Hedging Transactions														
CREDIT DEFAULT SWAP VERIZON COMMUN.....	20,000,000	.03/20/2014..	PAY FIXED 0.97	02/29/2008...	MORGAN STANLEY.....	0	0		(253,181)	(253,181)	0	0	(98,078)	217,331
CREDIT DEFAULT SWAP VERIZON COMMUN.....	10,000,000	.06/20/2013..	PAY FIXED 1.09	03/10/2008...	MORGAN STANLEY.....	0	0		(172,607)	(172,607)	0	0	(55,106)	99,691
CREDIT DEFAULT SWAP CITIZENS COMMUN.....	5,000,000	.09/20/2013..	PAY FIXED 3.20	06/11/2008...	JP MORGAN.....	0	0		11,482	11,482	0	0	(80,889)	51,402
CREDIT DEFAULT SWAP LEXMARK INTERNA.....	15,000,000	.09/20/2013..	PAY FIXED 1.25	07/21/2008...	JP MORGAN.....	0	0		(4,331)	(4,331)	0	0	(94,792)	154,205
CREDIT DEFAULT SWAP EXPEDIA INC.....	10,000,000	.12/20/2013..	PAY FIXED 3.70	10/08/2008...	GOLDMAN SACHS.....	0	0		(602,859)	(602,859)	0	0	(187,056)	105,791
CREDIT DEFAULT SWAP AETNA INC.....	10,000,000	.12/20/2013..	PAY FIXED 1.00	10/16/2008...	UBS.....	0	0		(77,201)	(77,201)	0	0	(50,556)	105,791
CREDIT DEFAULT SWAP AETNA INC.....	10,000,000	.12/20/2013..	PAY FIXED 1.00	10/17/2008...	BANK OF AMERICA.....	0	0		(116,580)	(116,580)	0	0	(50,556)	105,791
CREDIT DEFAULT SWAP ERAC USA FINANC.....	5,000,000	.12/20/2013..	PAY FIXED 6.00	10/21/2008...	JP MORGAN.....	0	0		(558,880)	(558,880)	0	0	(151,667)	52,896
CREDIT DEFAULT SWAP SPRINT NEXTEL CO.....	5,000,000	.12/20/2013..	PAY FIXED 5.60	10/23/2008...	JP MORGAN.....	0	0		(354,267)	(354,267)	0	0	(141,556)	52,896
CREDIT DEFAULT SWAP ABU DHABI NATION.....	10,000,000	.11/20/2013..	PAY FIXED 4.50	10/23/2008...	BARCLAYS CAPITAL PLC.....	0	0		(838,251)	(838,251)	0	0	(260,000)	104,816
CREDIT DEFAULT SWAP AETNA INC.....	5,000,000	.12/20/2013..	PAY FIXED 1.05	10/23/2008...	UBS.....	0	0		(49,167)	(49,167)	0	0	(26,542)	52,896
CREDIT DEFAULT SWAP AETNA INC.....	5,000,000	.12/20/2013..	PAY FIXED 1.00	10/23/2008...	UBS.....	0	0		(38,601)	(38,601)	0	0	(25,278)	52,896
CREDIT DEFAULT SWAP SPRINT NEXTEL CO.....	5,000,000	.12/20/2013..	PAY FIXED 5.60	10/23/2008...	CITIGROUP.....	0	0		(328,711)	(328,711)	0	0	(141,556)	52,896
CREDIT DEFAULT SWAP VERIZON COMMUN.....	10,000,000	.12/20/2013..	PAY FIXED 1.65	10/24/2008...	BARCLAYS CAPITAL PLC.....	0	0		(402,509)	(402,509)	0	0	(83,417)	105,791
CREDIT DEFAULT SWAP ERAC USA FINANC.....	5,000,000	.12/20/2013..	PAY FIXED 6.35	10/28/2008...	GOLDMAN SACHS.....	0	0		(722,523)	(722,523)	0	0	(160,514)	52,896
CREDIT DEFAULT SWAP ERAC USA FINANC.....	5,000,000	.12/20/2013..	PAY FIXED 6.25	10/30/2008...	GOLDMAN SACHS.....	0	0		(702,767)	(702,767)	0	0	(157,986)	52,896
CREDIT DEFAULT SWAP ERAC USA FINANC.....	5,000,000	.12/20/2013..	PAY FIXED 6.00	10/30/2008...	JP MORGAN.....	0	0		(558,880)	(558,880)	0	0	(151,667)	52,896
CREDIT DEFAULT SWAP CUMMINS INC.....	10,000,000	.12/20/2013..	PAY FIXED 1.85	10/31/2008...	GOLDMAN SACHS.....	0	0		(391,823)	(391,823)	0	0	(93,528)	105,791
CREDIT DEFAULT SWAP DAIMLER FINANCE.....	10,000,000	.12/20/2013..	PAY FIXED 2.80	11/04/2008...	DEUTSCHE BANK.....	0	0		(470,588)	(470,588)	0	0	(141,556)	105,791
CREDIT DEFAULT SWAP ABU DHABI NATION.....	10,000,000	.12/20/2013..	PAY FIXED 4.125	11/14/2008...	UBS.....	0	0		(636,824)	(636,824)	0	0	(208,542)	105,791
CREDIT DEFAULT SWAP ERAC USA FINANC.....	15,000,000	.03/20/2014..	PAY FIXED 6.45	02/04/2009...	GOLDMAN SACHS.....	0	0		(2,322,973)	(2,322,973)	0	0	(368,188)	162,998
CREDIT DEFAULT SWAP ERAC USA FINANC.....	5,000,000	.03/20/2014..	PAY FIXED 6.5..	02/10/2009...	BARCLAYS CAPITAL PLC.....	0	0		(513,221)	(513,221)	0	0	(118,264)	54,333
CREDIT DEFAULT SWAP ERAC USA FINANC.....	10,000,000	.03/20/2014..	PAY FIXED 6.4..	02/11/2009...	GOLDMAN SACHS.....	0	0		(1,528,011)	(1,528,011)	0	0	(231,111)	108,666
CREDIT DEFAULT SWAP EMBARQ CORPOR.....	10,000,000	.03/20/2014..	PAY FIXED 0.97	02/19/2009...	JP MORGAN.....	0	0		67,461	67,461	0	0	(32,872)	108,666
CREDIT DEFAULT SWAP EMBARQ CORPOR.....	10,000,000	.03/20/2014..	PAY FIXED 0.98	02/19/2009...	DEUTSCHE BANK.....	0	0		(47,388)	(47,388)	0	0	(33,211)	108,666
CREDIT DEFAULT SWAP EMBARQ CORPOR.....	10,000,000	.03/20/2014..	PAY FIXED 1.....	02/19/2009...	GOLDMAN SACHS.....	0	0		(20,987)	(20,987)	0	0	(33,889)	108,666
CREDIT DEFAULT SWAP TIME WARNER INC.....	10,000,000	.06/20/2014..	PAY FIXED 1.03	03/24/2009...	DEUTSCHE BANK.....	0	0		(92,832)	(92,832)	0	0	(25,464)	111,527
CREDIT DEFAULT SWAP TIME WARNER INC.....	10,000,000	.06/20/2014..	PAY FIXED 1.05	03/24/2009...	JP MORGAN.....	0	0		(94,562)	(94,562)	0	0	(25,958)	111,527
CREDIT DEFAULT SWAP SPRINT NEXTEL CO.....	10,000,000	.06/20/2014..	PAY FIXED 5.....	04/20/2009...	DEUTSCHE BANK.....	0	0		(739,353)	(739,353)	0	0	140,653	111,527
CREDIT DEFAULT SWAP JC PENNEY CORP.....	10,000,000	.06/20/2014..	PAY FIXED 1.....	04/21/2009...	DEUTSCHE BANK.....	0	0		583,483	583,483	0	0	(707,510)	111,527
CREDIT DEFAULT SWAP FORD MOTOR CO.....	5,000,000	.06/20/2012..	PAY FIXED 5.....	04/27/2009...	JP MORGAN.....	0	0		1,135,810	1,135,810	0	0	(2,238,194)	43,123
CREDIT DEFAULT SWAP MACY'S INC.....	5,000,000	.06/20/2014..	PAY FIXED 1.....	04/28/2009...	GOLDMAN SACHS.....	0	0		591,372	591,372	0	0	(423,550)	55,764
CREDIT DEFAULT SWAP FORD MOTOR CO.....	5,000,000	.06/20/2012..	PAY FIXED 5.....	04/28/2009...	JP MORGAN.....	0	0		1,135,810	1,135,810	0	0	(2,212,500)	43,123
CREDIT DEFAULT SWAP ERAC USA FINANC.....	15,000,000	.06/20/2014..	PAY FIXED 5.....	04/29/2009...	GOLDMAN SACHS.....	0	0		(1,501,889)	(1,501,889)	0	0	(676,640)	167,291
CREDIT DEFAULT SWAP FORD MOTOR CO.....	3,000,000	.06/20/2012..	PAY FIXED 5.....	04/29/2009...	CREDIT SUISSE.....	0	0		583,909	583,909	0	0	(1,267,083)	25,874
CREDIT DEFAULT SWAP USG CORPORATIO.....	10,000,000	.06/20/2014..	PAY FIXED 5.....	04/30/2009...	GOLDMAN SACHS.....	0	0		389,901	389,901	0	0	(1,172,222)	111,527
CREDIT DEFAULT SWAP USG CORPORATIO.....	10,000,000	.06/20/2014..	PAY FIXED 5.....	05/04/2009...	GOLDMAN SACHS.....	0	0		389,901	389,901	0	0	(1,066,667)	111,527
05999999. Subtotal - Swaps - Hedging Transactions.....						0	0	XXX	(9,252,634)	(9,252,634)	0	0	(12,853,507)	3,447,480
Swaps - Other Derivative Transactions														
CREDIT DEFAULT SWAP UPC HOLDINGS BV.....	3,000,000	.06/20/2012..	RECEIVE FIXED	03/21/2007...	CREDIT SUISSE.....	0	0		(205,048)	(205,048)	0	0	75,264	25,874
CREDIT DEFAULT SWAP AMKOR TECHNOLC.....	5,000,000	.06/20/2013..	RECEIVE FIXED	04/02/2008...	JP MORGAN.....	0	0		(262,850)	(262,850)	0	0	150,908	49,846
07999999. Subtotal - Swaps - Other Derivative Transactions.....						0	0	XXX	(467,898)	(467,898)	0	0	226,172	75,719
08999999. Subtotal - Swaps.....						0	0	XXX	(9,720,532)	(9,720,532)	0	0	(12,627,335)	3,523,200
25999999. Subtotal - Hedging Transactions.....						0	0	XXX	(9,252,634)	(9,252,634)	0	0	(12,853,507)	3,447,480

QE07

SCHEDULE DB - PART C - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Description	Notional Amount	Date of Maturity, Expiry, or Settlement	Strike Price, Rate or Index Rec (Pay)	Date of Opening Position or Agreement	Exchange or Counterparty	Cost or (Consideration Received)	Book Value	*	Statement Value	Fair Value	Year to Date Increase/ (Decrease) by Adjustment	Used to Adjust Basis of Hedged Item	Other Investment/ Miscellaneous Income	Potential Exposure
27999999. Subtotal - Other Derivative Transactions.....						0	0	XXX	(467,898)	(467,898)	0	0	226,172	75,719
99999999. Total.....						0	0	XXX	(9,720,532)	(9,720,532)	0	0	(12,627,335)	3,523,200

SCHEDULE DB - PART D - SECTION 1

Showing All Futures Contracts and Insurance Futures Contracts at Current Statement Date

1	2	3	4	5	6	7	8	9	Variation Margin Information			13
									10	11	12	
Description	Number of Contracts	Maturity Date	Original Value	Current Value	Variation Margin	Date of Opening Position	Exchange or Counterparty	Cash Deposit	Recognized	Used to Adjust Basis of Hedged Item	Deferred	Potential Exposure
Short Futures Positions - Hedging Transactions												
SEPTEMBER 2009 5YR T-NOTE.....	250	10/01/2009..	28,753,283	28,679,688	73,595	06/01/2009..	CBOT.....	337,500	73,595	0	0	337,500
SEPTEMBER 2009 US 10-YR NOTE.....	300	10/01/2009..	34,997,688	34,879,689	117,999	06/03/2009..	CBOT.....	729,000	117,999	0	0	729,000
SEPTEMBER 2009 CBT T-BONDS.....	3.963	10/01/2009..	466,635,741	469,058,223	(2,422,482)	06/30/2009..	CBOT.....	17,120,160	(2,422,482)	0	0	17,120,160
05999999. Subtotal - Short Futures Positions - Hedging Transactions.....			530,386,711	532,617,599	(2,230,888)	XXX.....	XXX.....	18,186,660	(2,230,888)	0	0	18,186,660
08999999. Subtotal - Short Futures Positions.....			530,386,711	532,617,599	(2,230,888)	XXX.....	XXX.....	18,186,660	(2,230,888)	0	0	18,186,660
25999999. Subtotal - Hedging Transactions.....			530,386,711	532,617,599	(2,230,888)	XXX.....	XXX.....	18,186,660	(2,230,888)	0	0	18,186,660
99999999. Totals.....			530,386,711	532,617,599	(2,230,888)	XXX.....	XXX.....	18,186,660	(2,230,888)	0	0	18,186,660

QE07.1

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9	
					6	7	8		
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*	
Open Depositories									
Citibank London.....	London, UK.....	0.000	0	0	637,126	140,755	140,722	XXX	
Bank of America.....	Hartford, CT 06151.....	0.000	0	0	140,281	0	0	XXX	
Canada Trust.....	Toronto, Ontario, Canada M5J 2.....	0.000	0	0	0	519,971	0	XXX	
JPMorgan Chase.....	New York, NY 10081.....	0.000	0	0	23,034,628	38,868,357	10,112,259	XXX	
Mellon Bank.....	Pittsburgh, PA 19101.....	0.000	0	0	1,880,071	1,264,778	2,243,929	XXX	
Royal Bank of Canada.....	Toronto, Ontario, Canada M5J 2.....	0.000	0	0	17,769,409	22,280,399	17,632,070	XXX	
US Bank/First Star.....	Portland, OR 97208.....	0.000	0	0	1,919,072	1,940,227	3,255,477	XXX	
Wachovia Bank.....	Atlanta, GA 30383.....	0.000	0	0	801,160	886,981	2,296,724	XXX	
Wells Fargo.....	Los Angels, CA 90017.....	0.000	0	0	4,047,730	5,154,230	220,554	XXX	
0199998. Deposits in.....13 depositories that do not exceed the allowable limit in any one depository (see Instructions) - Open Depositories.....		...XXX...	...XXX...	0	0	65,411	78,223	163,140	XXX
0199999. Total Open Depositories.....		...XXX...	...XXX...	0	0	50,294,887	71,133,921	36,064,876	XXX
0399999. Total Cash on Deposit.....		...XXX...	...XXX...	0	0	50,294,887	71,133,921	36,064,876	XXX
0599999. Total Cash.....		...XXX...	...XXX...	0	0	50,294,887	71,133,921	36,064,876	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
U.S. Government Issuer Obligations							
TREASURY BILL.....		06/29/2009	0.000	09/24/2009	399,822,149	0	2,092
0199999. U.S. Government Issuer Obligations.....					399,822,149	0	2,092
0399999. Total - U.S. Government Bonds.....					399,822,149	0	2,092
Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
ABBOTT LABORATORIES.....		06/08/2009	0.000	07/02/2009	12,699,944	0	1,298
ABBOTT LABORATORIES.....		06/12/2009	0.000	07/30/2009	5,999,082	0	602
ALCON CAPITAL CORP.....		06/29/2009	0.000	08/10/2009	999,778	0	11
AMERICAN HONDA FINANCE.....		05/27/2009	0.000	07/10/2009	13,299,069	0	3,621
AMERICAN HONDA FINANCE.....		06/29/2009	0.000	07/15/2009	18,953,377	0	803
CANADA T-BILL.....		04/16/2009	0.000	07/09/2009	86,916,760	0	68,473
CANADA T-BILL.....		05/13/2009	0.000	08/06/2009	43,732,416	0	10,168
CHEVRON FUNDING CORP.....		06/23/2009	0.000	07/08/2009	999,963	0	42
CHEVRON FUNDING CORP.....		06/26/2009	0.000	07/13/2009	44,997,450	0	1,063
CONOCOPHILLIPS.....		06/29/2009	0.000	07/07/2009	11,499,595	0	1,675
EMERSON ELECTRIC CO.....		06/08/2009	0.000	08/17/2009	11,597,123	0	1,408
EMERSON ELECTRIC CO.....		06/09/2009	0.000	08/24/2009	8,104,690	0	941
FHLB DISC CORP.....		06/22/2009	0.000	07/09/2009	99,996,889	0	3,500
FHLB DISC CORP.....		06/24/2009	0.000	07/14/2009	24,383,699	0	701
FHLB DISC CORP.....		06/24/2009	0.000	07/15/2009	39,999,667	0	1,167
JOHNSON & JOHNSON.....		06/24/2009	0.000	07/31/2009	6,373,085	0	368
KOCH RESOURCES LLC.....		06/30/2009	0.000	07/06/2009	6,799,887	0	23
MEDTRONIC INC.....		06/10/2009	0.000	07/10/2009	269,988	0	28
NATIONAL CO-OP SERVICES.....		06/17/2009	0.000	07/01/2009	12,265,000	0	1,336
NESTLE CAPITAL CORP.....		06/17/2009	0.000	07/17/2009	96,547,562	0	5,632
PITNEY BOWES INC.....		06/01/2009	0.000	07/01/2009	4,000,000	0	500
PROCTER & GAMBLE INTL FN.....		06/01/2009	0.000	07/08/2009	10,681,647	0	1,513
PROCTER & GAMBLE INTL FN.....		06/22/2009	0.000	07/24/2009	30,204,526	0	1,359
SIEMENS CAPITAL CO LLC.....		06/01/2009	0.000	07/01/2009	33,100,000	0	4,689
SIEMENS CAPITAL CO LLC.....		06/26/2009	0.000	08/19/2009	24,993,535	0	660
SOUTHERN CO FUNDING CORP.....		06/08/2009	0.000	07/06/2009	9,999,708	0	1,342
SOUTHERN CO FUNDING CORP.....		06/08/2009	0.000	07/07/2009	12,999,545	0	1,744
SOUTHERN CO FUNDING CORP.....		06/08/2009	0.000	07/21/2009	16,998,017	0	2,281
SOUTHERN CO FUNDING CORP.....		06/29/2009	0.000	07/28/2009	3,350,573	0	32
SWEDISH EXPORT CREDIT.....		06/19/2009	0.000	07/06/2009	28,999,194	0	1,933
UNILEVER CAPITAL CORP.....		06/24/2009	0.000	07/09/2009	4,999,756	0	214
WELLS FARGO & COMPANY.....		06/22/2009	0.000	07/06/2009	70,369,045	0	3,519
GREETTOWN HOLDINGS LLC.....		06/30/2009	9.750	09/09/2009	11,063	0	50,617
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					797,141,633	0	173,263
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					797,141,633	0	173,263
Total							
7799999. Subtotals - Issuer Obligations.....					1,196,963,782	0	175,355
8399999. Subtotals - Bonds.....					1,196,963,782	0	175,355
8699999. Total - Cash Equivalents.....					1,196,963,782	0	175,355

QE09



Designate the type of health care
providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Physicians - Including Surgeons and Osteopaths

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....AL	0	0	300,000	1	291,241	1	1	14,337
2.	Alaska.....AK	0	0	10,237	0	(8,185)	539,561	10	156,805
3.	Arizona.....AZ	0	0	27,407	0	192,470	755,071	5	218,778
4.	Arkansas.....AR	18,866	73,595	6,972	0	801,526	1,540,625	30	1,471,221
5.	California.....CA	0	0	479,951	5	648,314	12,680,621	88	490,787
6.	Colorado.....CO	20,981,962	10,405,052	5,969,000	2	14,740,500	7,075,005	5	31,903,833
7.	Connecticut.....CT	12,393,312	6,008,527	(52,248)	5	12,925,351	17,318,898	47	17,655,662
8.	Delaware.....DE	(15,246)	1,464,941	2,477,364	4	(1,479,658)	450,020	13	4,623,804
9.	District of Columbia.....DC	0	251,542	2,886	0	124,788	236,134	4	887,532
10.	Florida.....FL	4,442,272	3,289,077	2,205,589	3	14,233,785	13,228,813	47	14,239,699
11.	Georgia.....GA	0	0	195,292	0	99,256	2,230,588	4	78,606
12.	Hawaii.....HI	0	0	49,800	0	26,548	675,300	8	1,315
13.	Idaho.....ID	2,899,447	2,292,475	299,682	44	184,245	6,589,392	65	5,890,644
14.	Illinois.....IL	3,884,263	2,103,836	615,480	0	2,916,041	5,261,779	82	6,195,070
15.	Indiana.....IN	2,403,277	1,169,385	410,002	2	4,027,434	3,379,018	27	2,031,919
16.	Iowa.....IA	0	0	50,926	0	63,492	1,818,473	4	74,660
17.	Kansas.....KS	431,172	183,297	639,879	2	1,319,119	2,038,120	23	1,495,681
18.	Kentucky.....KY	0	0	0	0	22,790	349,268	3	69,579
19.	Louisiana.....LA	693,455	343,878	135,000	3	864,605	3,274,602	57	1,756,573
20.	Maine.....ME	0	0	0	0	(1,380)	0	0	0
21.	Maryland.....MD	0	0	16,050	0	266,727	528,730	6	300,415
22.	Massachusetts.....MA	270,000	45,124	0	0	26,724	0	2	26,724
23.	Michigan.....MI	801,562	65,883	26,586	0	317,531	955,737	7	62,258
24.	Minnesota.....MN	37,849	691,072	0	0	351,698	666,269	3	2,374,955
25.	Mississippi.....MS	0	0	0	0	(1,602)	50,001	2	3,368
26.	Missouri.....MO	(16,884)	32,456	44,516	0	1,029,708	2,820,001	47	532,517
27.	Montana.....MT	0	0	0	0	(18,310)	1	1	27,758
28.	Nebraska.....NE	0	2,956	0	0	(12,699)	0	0	223,101
29.	Nevada.....NV	0	0	8,681	0	39,012	67,130	1	123,468
30.	New Hampshire.....NH	0	0	3,000	0	(1,481)	40,900	7	4,294
31.	New Jersey.....NJ	0	0	55,000	0	478,506	177,451	2	469,344
32.	New Mexico.....NM	0	0	270,000	0	269,998	0	2	0
33.	New York.....NY	773,960	383,800	74,946	0	(793,564)	1,297,980	6	1,060,166
34.	North Carolina.....NC	0	7,954	1,836,605	1	1,312,448	2,005,651	13	285,101
35.	North Dakota.....ND	0	0	69,412	0	53,098	735,799	12	11,720
36.	Ohio.....OH	387,271	300,278	119,272	0	276,856	2,702,665	13	1,913,822
37.	Oklahoma.....OK	170,397	2,241,639	194,876	3	6,941,526	7,768,804	7	5,256,349
38.	Oregon.....OR	13,241,163	16,684,193	5,761,826	119	8,314,918	39,157,734	358	28,383,034
39.	Pennsylvania.....PA	1,247,074	618,413	915,000	0	9,273,089	7,795,003	25	6,688,547
40.	Rhode Island.....RI	0	0	0	0	(231,577)	0	0	33,825
41.	South Carolina.....SC	0	0	0	0	538,395	0	0	1,885,735
42.	South Dakota.....SD	0	0	6,540	0	4,647	118,613	1	0
43.	Tennessee.....TN	0	0	0	0	(103,710)	0	1	(79,480)
44.	Texas.....TX	30	30	143,494	0	21,976,629	25,474,920	81	152,023
45.	Utah.....UT	0	0	4,427	0	62,123	962,338	10	181,769
46.	Vermont.....VT	15,540	30,347	0	0	(32,386)	0	1	182,602
47.	Virginia.....VA	0	0	9,458	0	(24,064)	300,320	3	123,754
48.	Washington.....WA	0	0	219,015	0	283,127	8,046,472	48	5,515
49.	West Virginia.....WV	0	0	383,718	0	350,054	8,257,265	74	0
50.	Wisconsin.....WI	8,324,963	3,945,684	623,241	0	3,189,521	1,551,560	29	14,914,753
51.	Wyoming.....WY	0	0	0	0	0	0	0	0
52.	American Samoa.....AS	0	0	0	0	0	0	0	0
53.	Guam.....GU	0	0	0	0	0	0	0	0
54.	Puerto Rico.....PR	(400,000)	(97,377)	0	0	648,244	619,503	25	1,104,411
55.	US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56.	Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57.	Canada.....CN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59.	Totals.....	72,985,705	52,538,057	24,608,882	194	106,777,466	191,542,136	1,310	155,508,353
DETAILS OF WRITE-INS									
5801.		0	0	0	0	0	0	0	0
5802.		0	0	0	0	0	0	0	0
5803.		0	0	0	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0



Designate the type of health care
providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Hospitals States, Etc.			1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
					3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1.	Alabama.....	AL.....0	(1,693)	0	0	66,090	550,002	3	1,838,257	
2.	Alaska.....	AK.....0	0	0	0	(2,466)	0	0	2,726	
3.	Arizona.....	AZ.....0	529,911	0	0	106,421	520,021	24	4,024,311	
4.	Arkansas.....	AR.....4,482,299	4,725,967	5,024,572	47	4,054,415	16,114,042	118	17,975,533	
5.	California.....	CA.....0	0	0	0	(950,953)	0	2	47,375	
6.	Colorado.....	CO.....0	476,245	(15,027)	0	(97,144)	773,694	8	1,572,162	
7.	Connecticut.....	CT.....0	664,672	0	0	152,340	7	7	5,790,812	
8.	Delaware.....	DE.....0	0	0	0	48,833	2	2	744,049	
9.	District of Columbia.....	DC.....0	0	0	0	(3,684)	0	0	0	
10.	Florida.....	FL.....1,482,475	669,625	1,299,548	3	54,873	1,719,429	22	6,899,355	
11.	Georgia.....	GA.....0	0	0	0	(939,388)	327,265	15	5,889,032	
12.	Hawaii.....	HI.....0	0	0	0	(21,495)	1	1	0	
13.	Idaho.....	ID.....0	0	0	0	(143,337)	0	0	8,234	
14.	Illinois.....	IL.....0	0	2,922,734	3	(799,797)	90,019	37	13,459,048	
15.	Indiana.....	IN.....603,601	357,902	526,502	26	780,874	508,013	18	2,177,775	
16.	Iowa.....	IA.....0	0	0	0	(32,398)	0	0	1,853	
17.	Kansas.....	KS.....566,568	139,964	0	0	(37,573)	141,520	8	197,768	
18.	Kentucky.....	KY.....92,000	45,622	0	0	(177,039)	0	1	934,763	
19.	Louisiana.....	LA.....120,972	78,578	0	0	(282,267)	234,171	10	1,608,236	
20.	Maine.....	ME.....0	0	0	0	(15,514)	122,502	4	205,855	
21.	Maryland.....	MD.....218,311	133,927	0	0	(252,781)	4	6	500,644	
22.	Massachusetts.....	MA.....0	0	0	0	47,377	1	3	346,075	
23.	Michigan.....	MI.....0	0	0	0	(287)	2	3	1,528	
24.	Minnesota.....	MN.....2,086,208	1,550,268	0	0	955,772	6	6	9,899,269	
25.	Mississippi.....	MS.....0	0	3,768	0	(89,890)	96,766	3	123,856	
26.	Missouri.....	MO.....13,854	4,782	18,000	0	(256,523)	539,843	8	541,153	
27.	Montana.....	MT.....0	0	0	0	0	1	1	0	
28.	Nebraska.....	NE.....0	0	0	0	(38,903)	2	2	139,711	
29.	Nevada.....	NV.....0	0	0	0	(100,041)	0	0	40,890	
30.	New Hampshire.....	NH.....0	0	0	0	(14,030)	2	2	269,469	
31.	New Jersey.....	NJ.....0	0	6,135,000	0	6,396,947	450,006	7	1,236,276	
32.	New Mexico.....	NM.....0	0	0	0	(16,912)	0	0	0	
33.	New York.....	NY.....935,750	1,195,544	2,931,134	4	2,962,089	2,005,533	42	8,537,370	
34.	North Carolina.....	NC.....0	504,824	50,000	0	(270,847)	1,098,928	15	3,061,753	
35.	North Dakota.....	ND.....0	0	0	0	(28,542)	0	0	0	
36.	Ohio.....	OH.....924,136	628,641	(2,075,000)	5	(3,047,740)	3,537,544	36	3,383,675	
37.	Oklahoma.....	OK.....991,977	1,175,013	3,020,000	3	6,020,708	5,563,728	32	2,395,364	
38.	Oregon.....	OR.....25,032	12,413	0	0	1,093	1	7	17,892	
39.	Pennsylvania.....	PA.....2	311,831	590,232	0	521,349	2,425,562	25	3,346,913	
40.	Rhode Island.....	RI.....0	0	0	0	(7,063)	3	3	584,027	
41.	South Carolina.....	SC.....4,426	1,011,676	2,056,003	2	4,179,195	2,250,515	17	8,875,603	
42.	South Dakota.....	SD.....0	0	0	0	(14,946)	0	0	15,097	
43.	Tennessee.....	TN.....0	0	0	0	(487,686)	80,016	18	4,264,830	
44.	Texas.....	TX.....136,824	239,532	0	0	136,978	200,013	15	1,432,490	
45.	Utah.....	UT.....0	0	0	26	(298,293)	75,000	1	61,252	
46.	Vermont.....	VT.....0	0	0	4	(4,024)	783,451	10	691,773	
47.	Virginia.....	VA.....(280,845)	(306,620)	0	0	(1,256,955)	300,003	5	742,126	
48.	Washington.....	WA.....0	0	0	1	(144,191)	3	1	169,532	
49.	West Virginia.....	WV.....0	0	0	0	0	0	0	0	
50.	Wisconsin.....	WI.....5,488,841	3,329,171	2,602,958	10	1,740,042	2,860,099	87	1,300,458	
51.	Wyoming.....	WY.....0	4,070	0	0	(25,051)	0	0	72,306	
52.	American Samoa.....	AS.....0	0	0	0	0	0	0	0	
53.	Guam.....	GU.....0	0	0	0	0	0	0	0	
54.	Puerto Rico.....	PR.....0	319,832	1,158,250	21	272,498	9,923,254	164	4,084,727	
55.	US Virgin Islands.....	VI.....0	0	0	0	0	0	0	0	
56.	Northern Mariana Islands.....	MP.....0	0	0	0	0	0	0	0	
57.	Canada.....	CN.....0	0	0	0	(751)	0	0	116,467	
58.	Aggregate Other Alien.....	OT.....0	0	0	0	0	0	0	0	
59.	Totals.....	17,892,431	17,801,696	26,248,674	155	18,639,383	53,290,974	799	119,629,670	
DETAILS OF WRITE-INS										
5801.		0	0	0	0	0	0	0	0	
5802.		0	0	0	0	0	0	0	0	
5803.		0	0	0	0	0	0	0	0	
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0	
5899.	Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0	0	



Designate the type of health care
providers reported on this page.

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

		1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
				3	4		6	7	
States, Etc.		Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1.	Alabama.....AL	237,082	395,198	90,405	8	(3,513,747)	468,407	21	442,900
2.	Alaska.....AK	273,268	322,992	1,475	0	42,926	48,336	11	323,611
3.	Arizona.....AZ	1,527,145	1,959,972	764,320	47	631,122	932,588	148	2,304,003
4.	Arkansas.....AR	350,477	373,799	(115,000)	4	60,729	15,011	10	437,747
5.	California.....CA	1,357,416	1,538,024	150,662	35	654,156	986,208	66	1,066,944
6.	Colorado.....CO	458,644	392,802	10,925	12	(15,917,155)	110,407	37	416,119
7.	Connecticut.....CT	154,654	166,950	9,804,051	1	(13,101,437)	255,475	14	205,081
8.	Delaware.....DE	11,431	13,413	0	0	2,013	0	8	14,610
9.	District of Columbia.....DC	271,555	289,360	3,500	9	29,382	84,786	13	332,933
10.	Florida.....FL	2,064,346	2,241,167	2,535,621	47	(15,398,933)	1,671,654	179	2,795,055
11.	Georgia.....GA	758,676	914,765	697,240	14	333,119	2,108,495	88	1,145,281
12.	Hawaii.....HI	173,392	232,313	35,806	0	(51,242)	1,686,942	20	291,874
13.	Idaho.....ID	504,696	540,769	38,128	16	6,587	214,081	25	599,562
14.	Illinois.....IL	468,747	(1,834,986)	358,236	31	(1,911,835)	1,326,024	74	542,673
15.	Indiana.....IN	49,583	85,844	0	0	(21,797,348)	80,511	17	46,920
16.	Iowa.....IA	271,594	329,718	182,500	0	557,893	1,543,007	17	367,944
17.	Kansas.....KS	211,286	240,308	40,456	2	(1,449,164)	398,880	17	284,826
18.	Kentucky.....KY	142,362	117,949	22,500	0	15,265	509,885	13	142,970
19.	Louisiana.....LA	367,780	334,173	75,000	14	(587,277)	617,130	74	399,518
20.	Maine.....ME	250,347	307,591	4,641	6	(36,881)	15,015	8	387,163
21.	Maryland.....MD	1,241,542	1,330,582	879,291	33	1,518,436	1,709,845	73	1,539,549
22.	Massachusetts.....MA	47,129	48,762	8,499	0	(4,927)	166,007	17	65,683
23.	Michigan.....MI	1,276,783	1,359,471	783,466	21	645,947	3,321,169	59	1,646,788
24.	Minnesota.....MN	441,092	451,519	55,812	15	(109,320)	581,468	23	567,958
25.	Mississippi.....MS	210,446	277,314	0	0	12,489	46,132	9	305,914
26.	Missouri.....MO	84,497	100,089	4,831	0	846	280,805	21	139,763
27.	Montana.....MT	43,180	51,575	0	0	101,444	100,005	4	60,135
28.	Nebraska.....NE	299,851	284,189	5,000	0	83,963	95,652	23	207,749
29.	Nevada.....NV	540,652	674,091	259,562	14	(3,831)	310,777	37	733,051
30.	New Hampshire.....NH	396,591	553,965	26,314	0	(16,538)	85,204	16	662,797
31.	New Jersey.....NJ	797,467	849,217	18,129	0	693,435	1,853,465	43	1,107,751
32.	New Mexico.....NM	98,062	98,560	368,500	8	333,031	242,642	16	122,456
33.	New York.....NY	2,190,692	2,317,725	912,354	31	3,111,436	5,708,254	133	2,725,694
34.	North Carolina.....NC	198,953	235,127	944	8	(71,280)	127,536	23	309,103
35.	North Dakota.....ND	120,580	117,977	5,480	0	6,551	15,001	2	88,067
36.	Ohio.....OH	525,857	484,403	1,491,883	19	(1,894,084)	1,205,251	30	507,423
37.	Oklahoma.....OK	89,918	115,066	0	0	(617,921)	212,005	12	109,230
38.	Oregon.....OR	292,887	381,594	7,102	10	(49,985)	657,058	28	142,750
39.	Pennsylvania.....PA	933,331	996,767	63,300	13	(8,072,147)	1,745,270	72	1,381,709
40.	Rhode Island.....RI	142,120	166,130	4,260	15	(296,791)	121,685	11	200,290
41.	South Carolina.....SC	24,271	50,453	1,200	0	(181,930)	121,067	10	36,560
42.	South Dakota.....SD	159,153	196,262	13,723	0	(49,402)	287,943	14	209,365
43.	Tennessee.....TN	237,138	270,772	14,561	0	154,360	705,124	28	317,787
44.	Texas.....TX	267,769	313,278	0	0	53,747	556,665	75	384,297
45.	Utah.....UT	115,594	130,631	97,000	7	(161,155)	239,359	17	158,526
46.	Vermont.....VT	19,315	25,355	0	1	(24,516)	2	2	29,835
47.	Virginia.....VA	608,446	715,417	970,468	47	(437,361)	224,774	43	959,065
48.	Washington.....WA	1,204,721	1,497,009	561,782	40	210,525	468,522	91	1,467,707
49.	West Virginia.....WV	364,945	434,614	96,602	3	132,888	2,246,399	39	471,435
50.	Wisconsin.....WI	1,028,912	1,171,507	81,621	33	(57,014)	706,975	69	1,329,599
51.	Wyoming.....WY	99,229	121,304	126,351	4	110,521	10	6	136,330
52.	American Samoa.....AS	0	0	0	0	0	0	0	0
53.	Guam.....GU	0	0	0	0	0	0	0	0
54.	Puerto Rico.....PR	647,119	647,399	30,000	4	(446,568)	917,894	25	314,219
55.	US Virgin Islands.....VI	15,913	16,176	0	0	2,038	17,501	0	17,766
56.	Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57.	Canada.....CN	0	0	0	0	0	0	0	0
58.	Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59.	Totals.....	24,668,638	25,446,423	21,588,501	572	(76,754,943)	38,150,308	1,931	31,004,085

DETAILS OF WRITE-INS								
5801.		0	0	0	0	0	0	0
5802.		0	0	0	0	0	0	0
5803.		0	0	0	0	0	0	0
5898.	Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0
5899.	Totals (Lines 5801 thru 5803 + 5898) (Line 58 above).....	0	0	0	0	0	0	0

Supplement A to Sch. T
NONE

Overflow Page
NONE