



# QUARTERLY STATEMENT

As of June 30, 2010  
of the Condition and Affairs of the

## Great-West Life & Annuity Insurance Company

NAIC Group Code.....769, (Current Period) (Prior Period) 769	NAIC Company Code..... 68322	Employer's ID Number..... 84-0467907
Organized under the Laws of Colorado	State of Domicile or Port of Entry Colorado	Country of Domicile United States
Incorporated/Organized..... March 28, 1907	Commenced Business..... April 24, 1907	
Statutory Home Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... 80111 <i>(Street and Number) (City or Town, State and Zip Code)</i>	
Main Administrative Office	8515 East Orchard Road..... Greenwood Village ..... CO ..... 80111 <i>(Street and Number) (City or Town, State and Zip Code)</i>	303-737-3000 <i>(Area Code) (Telephone Number)</i>
Mail Address	8515 East Orchard Road..... Greenwood Village ..... CO ..... 80111 <i>(Street and Number or P. O. Box) (City or Town, State and Zip Code)</i>	
Primary Location of Books and Records	8515 East Orchard Road..... Greenwood Village ..... CO ..... 80111 <i>(Street and Number) (City or Town, State and Zip Code)</i>	303-737-3000 <i>(Area Code) (Telephone Number)</i>
Internet Web Site Address	www.greatwest.com	
Statutory Statement Contact	Robert Leif Onstad <i>(Name)</i> gwlcomments@gwl.com <i>(E-Mail Address)</i>	303-737-3000 <i>(Area Code) (Telephone Number) (Extension)</i> 303-737-5376 <i>(Fax Number)</i>

### OFFICERS

Name	Title	Name	Title
1. Mitchell Thomas Grenfell Graye	President & C.E.O.	2. James Lockhart McCallen	Senior Vice President & C.F.O.
3. Glen Ray Derback	Senior Vice President & Controller	4. Seguard Mark Corbett	Executive Vice President & C.I.O.
4. Charles Patrick Nelson	President, Great-West Retirement Services		

### VICE PRESIDENTS

Christopher Harrington Cumming	Miles Randall Edwards	Ronald John Laeyendecker	Graham Richard McDonald
Scot Arthur Miller	Gregory Erol Seller	Robert Kenneth Shaw	Richard George Schultz

### DIRECTORS

James Balog	John Lincoln Bernbach	André Roger Desmarais	Paul Guy Desmarais, Jr.
Mitchell Thomas Grenfell Graye	Alain Louvel	Raymond Smalley Lindsay McFeetors	Jerry Edgar Alan Nickerson
Robert Jeffrey Orr	Michel Plessis-Bélair	Philip Keebler Ryan	Brian Edward Walsh
Henri-Paul Rousseau	Raymond Royer	Thomas Timothy Ryan, Jr.	

State of..... COLORADO  
County of..... ARAPAHOE

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.

(Signature)	(Signature)	(Signature)
Mitchell Thomas Grenfell Graye	James Lockhart McCallen	Glen Ray Derback
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
President & C.E.O.	Senior Vice President & C.F.O.	Senior Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me

This \_\_\_\_\_ day of \_\_\_\_\_, 2010

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 \_\_\_\_\_

NOTARY NOTARY PUBLIC (Seal)

**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.....	13,943,234,110		13,943,234,110	13,420,422,783
2. Stocks:				
2.1 Preferred stocks.....	457,517		457,517	457,517
2.2 Common stocks.....	156,479,994	2,772,020	153,707,974	144,880,748
3. Mortgage loans on real estate:				
3.1 First liens.....	1,491,003,098	717,364	1,490,285,734	1,438,076,313
3.2 Other than first liens.....			0	
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	57,277,199		57,277,199	60,090,670
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	1,921,955		1,921,955	1,981,395
4.3 Properties held for sale (less \$.....0 encumbrances).....			0	
5. Cash (\$.....(20,554,870)), cash equivalents (\$.....464,514,019) and short-term investments (\$.....70,820,923).....	514,780,072		514,780,072	467,217,550
6. Contract loans (including \$.....0 premium notes).....	3,988,399,564		3,988,399,564	3,958,166,220
7. Derivatives.....	2,915,207		2,915,207	
8. Other invested assets.....	298,906,071	7,488,920	291,417,151	308,372,436
9. Receivables for securities.....	8,838,303	333,996	8,504,307	8,072,652
10. Aggregate write-ins for invested assets.....	0	0	0	0
11. Subtotals, cash and invested assets (Lines 1 to 10).....	20,464,213,089	11,312,300	20,452,900,789	19,807,738,285
12. Title plants less \$.....0 charged off (for Title insurers only).....			0	
13. Investment income due and accrued.....	214,939,305		214,939,305	219,099,886
14. Premiums and considerations:				
14.1 Uncollected premiums and agents' balances in the course of collection.....	19,173,039	67,142	19,105,897	8,305,585
14.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....0 earned but unbilled premiums).....	17,494,300		17,494,300	17,012,707
14.3 Accrued retrospective premiums.....			0	
15. Reinsurance:				
15.1 Amounts recoverable from reinsurers.....	919,720		919,720	981,569
15.2 Funds held by or deposited with reinsured companies.....			0	
15.3 Other amounts receivable under reinsurance contracts.....	5,523,175	387,345	5,135,830	5,826,689
16. Amounts receivable relating to uninsured plans.....			0	
17.1 Current federal and foreign income tax recoverable and interest thereon.....	153,062,881		153,062,881	171,558,796
17.2 Net deferred tax asset.....	395,559,768	144,700,640	250,859,128	323,250,464
18. Guaranty funds receivable or on deposit.....	1,040,749		1,040,749	1,150,523
19. Electronic data processing equipment and software.....	825,959		825,959	1,649,461
20. Furniture and equipment, including health care delivery assets (\$.....0).....	3,362,374	3,362,374	0	
21. Net adjustment in assets and liabilities due to foreign exchange rates.....			0	
22. Receivables from parent, subsidiaries and affiliates.....	34,020,964		34,020,964	47,315,285
23. Health care (\$.....0) and other amounts receivable.....			0	
24. Aggregate write-ins for other than invested assets.....	410,249,044	71,680,538	338,568,506	343,442,032
25. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 11 through 24).....	21,720,384,367	231,510,339	21,488,874,028	20,947,331,282
26. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	20,064,748,318		20,064,748,318	19,296,578,640
27. Total (Lines 25 and 26).....	41,785,132,685	231,510,339	41,553,622,346	40,243,909,922

**DETAILS OF WRITE-INS**

1001.....			0	
1002.....			0	
1003.....			0	
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0	0
1099. Totals (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0	0
2401. Cash value of company owned life insurance.....	194,876,182		194,876,182	192,146,051
2402. Goodwill.....	99,623,338	12,029,999	87,593,339	82,862,266
2403. Other receivables.....	49,908,573	3,418,458	46,490,115	56,841,171
2498. Summary of remaining write-ins for Line 24 from overflow page.....	65,840,951	56,232,081	9,608,870	11,592,544
2499. Totals (Lines 2401 thru 2403 plus 2498) (Line 24 above).....	410,249,044	71,680,538	338,568,506	343,442,032

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts \$.....17,998,965,001 less \$.....0 included in Line 6.3 (including \$.....0 Modco Reserve).....	17,998,965,001	17,373,827,279
2. Aggregate reserve for accident and health contracts (including \$.....0 Modco Reserve).....	176,258,859	194,610,444
3. Liability for deposit-type contracts (including \$.....0 Modco Reserve).....	440,647,008	464,273,424
4. Contract claims:		
4.1 Life.....	61,355,865	58,784,682
4.2 Accident and health.....	20,919,255	
5. Policyholders' dividends \$.....0 and coupons \$.....0 due and unpaid.....		
6. Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:		
6.1 Dividends apportioned for payment (including \$.....0 Modco).....	67,605,400	67,894,400
6.2 Dividends not yet apportioned (including \$.....0 Modco).....		
6.3 Coupons and similar benefits (including \$.....0 Modco).....		
7. Amount provisionally held for deferred dividend policies not included in Line 6.....		
8. Premiums and annuity considerations for life and accident and health contracts received in advance less \$.....0 discount; including \$.....0 accident and health premiums.....	16,223,958	14,271,786
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts.....		
9.2 Provision for experience rating refunds, including \$.....48,902,857 accident and health experience rating refunds.....	18,492,895	84,254,114
9.3 Other amounts payable on reinsurance, including \$.....0 assumed and \$.....13,518,596 ceded.....	13,518,596	75,784
9.4 Interest Maintenance Reserve.....	106,790,050	101,862,239
10. Commissions to agents due or accrued - life and annuity contracts \$.....5,820,442, accident and health \$.....0 and deposit-type contract funds \$.....0.....	5,820,442	4,325,393
11. Commissions and expense allowances payable on reinsurance assumed.....		
12. General expenses due or accrued.....	38,487,778	44,693,577
13. Transfers to Separate Accounts due or accrued (net) (including \$.....0 accrued for expense allowances recognized in reserves, net of reinsured allowances).....		
14. Taxes, licenses and fees due or accrued, excluding federal income taxes.....	2,819,924	11,246,520
15.1 Current federal and foreign income taxes, including \$.....0 on realized capital gains (losses).....		
15.2 Net deferred tax liability.....		
16. Unearned investment income.....	2,013,734	5,082,356
17. Amounts withheld or retained by company as agent or trustee.....	27,009,307	26,391,501
18. Amounts held for agents' account, including \$.....0 agents' credit balances.....		
19. Remittances and items not allocated.....	86,164,335	145,540,176
20. Net adjustment in assets and liabilities due to foreign exchange rates.....		
21. Liability for benefits for employees and agents if not included above.....	2,126,844	2,131,310
22. Borrowed money \$.....94,302,192 and interest thereon \$.....4,701,195.....	99,003,387	97,613,468
23. Dividends to stockholders declared and unpaid.....		
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve.....	138,963,288	156,784,771
24.02 Reinsurance in unauthorized companies.....	3,598,477	1,129,110
24.03 Funds held under reinsurance treaties with unauthorized reinsurers.....	48,791	68,842
24.04 Payable to parent, subsidiaries and affiliates.....	48,834,111	11,736,252
24.05 Drafts outstanding.....		
24.06 Liability for amounts held under uninsured plans.....		
24.07 Funds held under coinsurance.....	4,517,564	4,714,068
24.08 Derivatives.....	4,497,679	
24.09 Payable for securities.....	8,506,797	56,586,368
24.10 Capital notes \$.....0 and interest thereon \$.....0.....		
25. Aggregate write-ins for liabilities.....	901,394,765	658,537,278
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25).....	20,294,584,110	19,586,435,142
27. From Separate Accounts statement.....	20,064,748,318	19,296,578,640
28. Total liabilities (Lines 26 and 27).....	40,359,332,428	38,883,013,782
29. Common capital stock.....	7,032,000	7,032,000
30. Preferred capital stock.....		
31. Aggregate write-ins for other than special surplus funds.....	0	0
32. Surplus notes.....	527,623,846	527,617,536
33. Gross paid in and contributed surplus.....	526,263,868	525,476,368
34. Aggregate write-ins for special surplus funds.....	87,896,369	185,314,268
35. Unassigned funds (surplus).....	45,473,835	115,455,968
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 29 \$.....0).....		
36.2 .....0.000 shares preferred (value included in Line 30 \$.....0).....		
37. Surplus (Total Lines 31 + 32 + 33 + 34 + 35 - 36) (including \$.....0 in Separate Accounts Statement).....	1,187,257,918	1,353,864,140
38. Totals of Lines 29, 30 and 37.....	1,194,289,918	1,360,896,140
39. Totals of Lines 28 and 38.....	41,553,622,346	40,243,909,922
<b>DETAILS OF WRITE-INS</b>		
2501. Dollar repurchase agreement.....	560,939,009	409,037,089
2502. Other contract deposit funds.....	239,162,124	157,384,367
2503. Additional pension liability.....	99,796,189	88,816,845
2598. Summary of remaining write-ins for Line 25 from overflow page.....	1,497,443	3,298,977
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	901,394,765	658,537,278
3101. ....		
3102. ....		
3103. ....		
3198. Summary of remaining write-ins for Line 31 from overflow page.....	0	0
3199. Totals (Lines 3101 thru 3103 plus 3198) (Line 31 above).....	0	0
3401. Change in surplus resulting from application of SSAP 10R paragraph 10e.....	87,896,369	185,314,268
3402. ....		
3403. ....		
3498. Summary of remaining write-ins for Line 34 from overflow page.....	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34 above).....	87,896,369	185,314,268

**SUMMARY OF OPERATIONS**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1. Premiums and annuity considerations for life and accident and health contracts.....	3,421,526,764	2,751,585,727	6,056,018,312
2. Considerations for supplementary contracts with life contingencies.....			
3. Net investment income.....	528,856,808	527,020,701	1,067,392,531
4. Amortization of Interest Maintenance Reserve (IMR).....	5,382,550	4,409,948	5,711,032
5. Separate Accounts net gain from operations excluding unrealized gains or losses.....			
6. Commissions and expense allowances on reinsurance ceded.....	261,890,992	122,287,476	199,963,438
7. Reserve adjustments on reinsurance ceded.....			
8. Miscellaneous Income:			
8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts.....	54,290,411	43,549,860	93,659,442
8.2 Charges and fees for deposit-type contracts.....			
8.3 Aggregate write-ins for miscellaneous income.....	18,785,593	22,836,941	48,514,456
9. Totals (Lines 1 to 8.3).....	4,290,733,118	3,471,690,653	7,471,259,211
10. Death benefits.....	161,626,853	152,548,162	295,418,313
11. Matured endowments (excluding guaranteed annual pure endowments).....			89,627
12. Annuity benefits.....	109,258,354	108,975,940	219,432,778
13. Disability benefits and benefits under accident and health contracts.....	36,678,928	11,721,264	25,512,253
14. Coupons, guaranteed annual pure endowments and similar benefits.....			
15. Surrender benefits and withdrawals for life contracts.....	1,612,876,669	1,127,597,531	3,224,171,519
16. Group conversions.....			
17. Interest and adjustments on contract or deposit-type contract funds.....	13,160,666	16,158,775	30,171,928
18. Payments on supplementary contracts with life contingencies.....	1,459,640	1,611,515	3,068,588
19. Increase in aggregate reserves for life and accident and health contracts.....	606,786,136	443,775,323	851,987,178
20. Totals (Lines 10 to 19).....	2,541,847,246	1,862,388,510	4,649,852,184
21. Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only).....	52,985,476	74,024,320	124,095,824
22. Commissions and expense allowances on reinsurance assumed.....	1,093,407	2,947,052	4,282,670
23. General insurance expenses.....	88,311,448	91,535,495	176,647,022
24. Insurance taxes, licenses and fees, excluding federal income taxes.....	21,253,526	12,382,584	21,511,573
25. Increase in loading on deferred and uncollected premiums.....	362,864	152,408	(27,872)
26. Net transfers to or (from) Separate Accounts net of reinsurance.....	1,223,085,859	1,226,833,168	2,062,519,120
27. Aggregate write-ins for deductions.....	8,328,204	21,536,448	(17,027,402)
28. Totals (Lines 20 to 27).....	3,937,268,030	3,291,799,985	7,021,853,119
29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28).....	353,465,088	179,890,668	449,406,092
30. Dividends to policyholders.....	36,354,537	37,943,242	71,358,357
31. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 30).....	317,110,551	141,947,426	378,047,735
32. Federal and foreign income taxes incurred (excluding tax on capital gains).....	62,371,502	(27,820,111)	40,494,461
33. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32).....	254,739,049	169,767,537	337,553,274
34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$.....(18,049,144) (excluding taxes of \$.....5,551,733 transferred to the IMR).....	(33,519,858)	534,767	(55,520,390)
35. Net income (Line 33 plus Line 34).....	221,219,191	170,302,304	282,032,884

**CAPITAL AND SURPLUS ACCOUNT**

36. Capital and surplus, December 31, prior year.....	1,360,896,140	901,349,687	901,349,687
37. Net income (Line 35).....	221,219,191	170,302,304	282,032,884
38. Change in net unrealized capital gains (losses) less capital gains tax of \$.....23,105,544.....	11,143,157	38,498,037	80,438,362
39. Change in net unrealized foreign exchange capital gain (loss).....			
40. Change in net deferred income tax.....	(43,023,715)	(23,584,803)	(104,944,833)
41. Change in nonadmitted assets.....	101,630,708	28,251,238	147,830,956
42. Change in liability for reinsurance in unauthorized companies.....	(2,469,367)	1,743,379	3,630,108
43. Change in reserve on account of change in valuation basis, (increase) or decrease.....			
44. Change in asset valuation reserve.....	17,821,483	(40,756,333)	28,665,691
45. Change in treasury stock.....			
46. Surplus (contributed to) withdrawn from Separate Accounts during period.....			
47. Other changes in surplus in Separate Accounts Statement.....			
48. Change in surplus notes.....	6,310	5,906	12,011
49. Cumulative effect of changes in accounting principles.....			
50. Capital changes:			
50.1 Paid in.....			
50.2 Transferred from surplus (Stock Dividend).....			
50.3 Transferred to surplus.....			
51. Surplus adjustment:			
51.1 Paid in.....	787,500	1,183,482	2,961,835
51.2 Transferred to capital (Stock Dividend).....			
51.3 Transferred from capital.....			
51.4 Change in surplus as a result of reinsurance.....	(263,429,706)	(95,135,342)	(165,750,885)
52. Dividends to stockholders.....	(112,667,407)	(24,682,320)	(24,682,320)
53. Aggregate write-ins for gains and losses in surplus.....	(97,624,376)	(2,464,800)	209,352,644
54. Net change in capital and surplus (Lines 37 through 53).....	(166,606,222)	53,360,748	459,546,453
55. Capital and surplus as of statement date (Lines 36 + 54).....	1,194,289,918	954,710,435	1,360,896,140

**DETAILS OF WRITE-INS**

08.301. Other income.....	18,785,593	22,836,941	48,514,456
08.302. ....			
08.303. ....			
08.398. Summary of remaining write-ins for Line 8.3 from overflow page.....	0	0	0
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above).....	18,785,593	22,836,941	48,514,456
2701. Change in provision for experience refunds.....	8,147,097	21,365,663	(17,359,391)
2702. Interest on funds withheld receivable.....	181,107	170,785	331,989
2703. ....			
2798. Summary of remaining write-ins for Line 27 from overflow page.....	0	0	0
2799. Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above).....	8,328,204	21,536,448	(17,027,402)
5301. Change in minimum pension liability.....	(206,477)	(2,464,800)	24,038,376
5302. Change in surplus resulting from application of SSAP 10R paragraph 10e.....	(97,417,899)		185,314,268
5303. ....			
5398. Summary of remaining write-ins for Line 53 from overflow page.....	0	0	0
5399. Totals (Lines 5301 thru 5303 plus 5398) (Line 53 above).....	(97,624,376)	(2,464,800)	209,352,644

**CASH FLOW**

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	3,346,071,551	2,732,655,022	6,022,229,354
2. Net investment income.....	460,141,639	345,228,609	881,781,309
3. Miscellaneous income.....	71,537,290	187,229,212	172,201,499
4. Total (Lines 1 through 3).....	3,877,750,480	3,265,112,843	7,076,212,162
5. Benefit and loss related payments.....	1,897,556,326	1,322,427,879	3,802,729,674
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	1,223,258,297	1,231,974,960	2,061,901,422
7. Commissions, expenses paid and aggregate write-ins for deductions.....	94,398,644	158,451,517	338,568,274
8. Dividends paid to policyholders.....	36,643,537	36,714,858	72,463,464
9. Federal and foreign income taxes paid (recovered) net of \$..... (18,049,144) tax on capital gains (losses).....	31,378,176	18,068,732	97,364,713
10. Total (Lines 5 through 9).....	3,283,234,980	2,767,637,946	6,373,027,547
11. Net cash from operations (Line 4 minus Line 10).....	594,515,500	497,474,897	703,184,615
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	6,938,220,820	4,251,494,315	9,149,899,970
12.2 Stocks.....	5,239,548	2,258,650	4,203,758
12.3 Mortgage loans.....	86,233,172	19,967,519	98,435,829
12.4 Real estate.....	.....	6,061,792	8,159,488
12.5 Other invested assets.....	22,682,881	28,398,587	55,682,532
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	.....	.....	.....
12.7 Miscellaneous proceeds.....	156,399,599	224,597,691	333,932,867
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	7,208,776,020	4,532,778,554	9,650,314,444
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	7,438,823,500	4,701,176,867	9,842,070,501
13.2 Stocks.....	170,869	1,135,940	3,351,916
13.3 Mortgage loans.....	136,368,767	147,654,656	290,305,000
13.4 Real estate.....	41,240	51,936	239,613
13.5 Other invested assets.....	3,647,724	3,741,021	32,788,288
13.6 Miscellaneous applications.....	51,543,377	103,530,807	.....
13.7 Total investments acquired (Lines 13.1 to 13.6).....	7,630,595,477	4,957,291,227	10,168,755,318
14. Net increase (decrease) in contract loans and premium notes.....	30,233,344	14,555,603	(8,037,961)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(452,052,800)	(439,068,276)	(510,402,913)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	6,310	5,906	12,011
16.2 Capital and paid in surplus, less treasury stock.....	787,500	(93,951,860)	.....
16.3 Borrowed funds.....	1,389,919	(26,977,184)	446,013
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	(23,626,416)	(6,185,896)	(53,278,290)
16.5 Dividends to stockholders.....	112,667,407	24,682,320	24,682,320
16.6 Other cash provided (applied).....	39,209,916	58,892,499	92,830,647
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(94,900,178)	(92,898,855)	15,328,061
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	47,562,522	(34,492,234)	208,109,763
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	467,217,542	256,789,264	259,107,779
19.2 End of period (Line 18 plus Line 19.1).....	514,780,064	222,297,030	467,217,542

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

20.0001 .....			
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**EXHIBIT 1**

**DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS**

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Industrial life.....			
2. Ordinary life insurance.....	521,513,695	300,251,213	937,253,240
3. Ordinary individual annuities.....	37,982,373	21,113,323	52,232,468
4. Credit life (group and individual).....			
5. Group life insurance.....	31,863,609	38,032,339	81,982,500
6. Group annuities.....	2,800,629,846	2,359,847,134	4,921,541,309
7. A&H - group.....	190,348,083	345,299,276	662,045,308
8. A&H - credit (group and individual).....			
9. A&H - other.....	(31,437)	265,525	254,315
10. Aggregate of all other lines of business.....	0	0	0
11. Subtotal.....	3,582,306,169	3,064,808,810	6,655,309,140
12. Deposit-type contracts.....	8,640,800	10,715,505	17,847,691
13. Total.....	3,590,946,969	3,075,524,315	6,673,156,831

**DETAILS OF WRITE-INS**

1001. ....			
1002. ....			
1003. ....			
1098. Summary of remaining write-ins for Line 10 from overflow page.....	0	0	0
1099. Total (Lines 1001 thru 1003 plus 1098) (Line 10 above).....	0	0	0

**NOTES TO FINANCIAL STATEMENTS****Note 1 - Summary of Significant Accounting Policies**

## A. Accounting Practices

The Company is an insurance company domiciled in the State of Colorado, and is subject to regulation by the Colorado Division of Insurance. The Company is authorized to engage in the sale of life insurance, accident and health insurance and annuities. It is qualified to do business in all states in the United States except New York, and in the District of Columbia, Puerto Rico, Guam, and the U.S. Virgin Islands. The Company is also a licensed reinsurer in the State of New York.

The accompanying financial statements of the Company have been prepared in conformity with accounting practices prescribed or permitted by the Colorado Division of Insurance. The Colorado Division of Insurance requires that insurance companies domiciled in the State of Colorado prepare their statutory financial statements in accordance with the National Association of Insurance Commissioners Accounting Practices and Procedures Manual ("NAIC SAP"), subject to any deviations prescribed or permitted by the State of Colorado insurance commissioner. The State of Colorado has not adopted any prescribed accounting practices that have an impact on the Company's financial statements as compared to NAIC SAP

**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****5D – Loan-backed Securities**

- (1) Loan-backed securities are stated at amortized cost. Premiums and discounts on loan-backed bonds and structured securities are amortized using the scientific interest method based on anticipated prepayments at the date of purchase. The fair values of loan-backed securities are based on quoted market prices, estimates from independent pricing services or internal pricing models. These values are primarily based on expected cash flows using a current market rate applicable to yield, credit quality, and maturity of the investment.
- (2) Prepayment assumptions are obtained from broker/dealer survey values. Significant changes in estimated cash flows from the original purchase assumptions are accounted for using the retrospective method.
- (3) The following table summarizes all securities within the scope of this statement with a recognized other-than-temporary impairment:

	1 Amortized Cost Basis Before Other-than-Te mporary Impairment	2 Other-than-Temporary Impairment Recognized in Loss		3 Fair Value
		2a Interest	2b Non-interest	
		Aggregate Intent to Sell	838,255,846	
Expected Recovery is less than Amortized Cost	188,469,761	0	54,236,637	147,507,102

**NOTES TO FINANCIAL STATEMENTS**

- (4) The following table details the securities with a recognized other-than-temporary impairment, currently held, as the present value of cash flows expected to be collected is less than the amortized cost basis of the securities:

1 Date	2 CUSIP	3 Book/Adjusted Carrying Value Amortized Cost before Current Period OTTI	4 Projected Cash Flows	5 Recognized Other-than-Temporary Impairment	6 Amortized Cost after Other-than- Temporary Impairment	7 Fair Value at Time of Other-than- Temporary Impairment
3/31/10	00080#AA7	53,516	19,460	34,056	19,460	17,839
3/31/10	073866BB0	888,074	12,091	875,983	12,091	12,557
3/30/10	12666TAF3	15,780,097	11,191,545	4,588,552	11,191,545	9,258,605
6/30/10	12666TAF3	11,152,933	9,201,015	1,951,918	9,201,015	7,704,580
3/30/10	126670PA0	7,775,098	6,395,768	1,379,330	6,395,768	3,924,131
6/30/10	126670PA0	6,350,522	5,425,609	924,912	5,425,609	4,503,861
3/30/10	126684AC3	16,200,523	10,790,911	5,409,612	10,790,911	11,854,981
6/30/10	126684AC3	10,505,333	7,857,581	2,647,753	7,857,581	9,592,431
3/30/10	126684AF6	31,854,605	21,717,864	10,136,741	21,717,864	24,202,252
6/30/10	126684AF6	20,829,006	15,844,329	4,984,677	15,844,329	20,767,708
3/30/10	23242EAF6	7,191,576	5,202,553	1,989,023	5,202,553	3,743,241
6/30/10	23242EAF6	5,149,476	4,192,445	957,031	4,192,445	3,862,663
3/30/10	23243NAJ7	33,904,729	21,760,073	12,144,656	21,760,073	26,624,609
6/30/10	23243NAJ7	20,834,273	14,621,880	6,212,393	14,621,880	21,437,644
Total		188,469,761	134,233,124	54,236,637	134,233,124	147,507,102

- (5) The following table summarizes unrealized investment losses at June 30, 2010. The Company considers these investments to be only temporarily impaired.

Less than twelve months		Twelve months or longer		Total	
Fair Value	Unrealized Loss	Fair Value	Unrealized Loss	Fair Value	Unrealized Loss
35,713,765	1,097,672	1,825,889,530	231,015,739	1,861,603,295	232,113,411

- (6) The underlying collateral on the securities within the portfolio along with credit enhancement and/or guarantees is sufficient to expect full repayment of the principal. At June 30, 2010, the Company does not have the intent to sell the securities before the recovery of the cost of the securities and the Company has the intent and ability to hold the securities for a period of time sufficient to recover the amortized cost. Therefore, the Company does not consider these investments to be other-than-temporarily impaired.

**Note 6 - Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 - Investment Income**

No significant change.



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**NOTES TO FINANCIAL STATEMENTS**

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**Note 8 - Derivative Instruments**

GMWB Derivative Instruments - The Company introduced a variable annuity product with a GMWB in April 2010. This product utilizes an investment risk hedging program including purchases of the following derivative instruments: exchange-traded interest rate swap futures and exchange traded equity index futures. The Company anticipates adding over-the-counter interest rate swaps as the product sales volume grows. While these derivatives are economic hedges and used to manage risk, the Company will not elect hedge accounting on these transactions. While the hedge program is actively managed, it may not exactly offset changes in the GMWB liability due to, among other things, divergence between the performance of the underlying investments and the hedge instruments, high levels of volatility in the equity and interest rate markets and differences between actual contractholder behavior and what is assumed. The performance of the underlying investments compared to the hedge instruments is further impacted by a time lag, since the data is not reported and incorporated into the required hedge position on a real time basis.

Interest Rate Risk Derivative Instruments - The Company began a dynamic interest rate risk hedging program during June 2010 to supplement the static hedging done through interest rate swaptions in 2009. This dynamic hedging program is an investment risk hedge program used to manage the potential variability in future interest payments on certain insurance and annuity products due to a change in credited interest rates and the related change in cash flows due to increased surrenders. The Company has purchased the following derivative instruments: over-the-counter interest rate swaps and exchange-traded treasury futures. While these derivatives are economic hedges and used to manage risk, the Company will not elect hedge accounting on these transactions.

The Company does not have any potential exposure on swaptions as of June 30, 2010. A premium was paid upon entering the swaptions contracts. The Company has collateral support agreements with the counterparty and in the event of credit downgrades, additional collateral would be required.

**Note 9 - Income Taxes**

No significant change.

**Note 10 - Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

No significant change.

**Note 11 - Debt**

No significant change.

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

No significant change.

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

No significant change.

**Note 14 - Contingencies**

No significant change.

**Note 15 - Leases**

No significant change.

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

No significant change.

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

C. NONE

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

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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

No significant change.

**Note 20 - Other Items**

No significant change.

**Note 21 - Events Subsequent**

No significant change.

**Note 22 - Reinsurance**

No significant change.

**Note 23 - Retrospectively Rated Contracts & Contracts Subject to Redetermination**

No significant change.

**Note 24 - Change in Incurred Losses and Loss Adjustment Expenses**

Reserves as of Decemer 31, 2009 were \$147.9 million. Reserves remaining for prior years are now \$143.6 million. The decrease is a result of the sale of some group life and health business to CIGNA. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. Included in this decrease, the Company experienced \$2.0 million of favorable prior year loss development on retrospectively rated policies. However, the business to which it relates is subject to premium adjustments.

**Note 25 - Intercompany Pooling Arrangements**

No significant change.

**Note 26 - Structured Settlements**

No significant change.

**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 - Reserves for Life Contracts and Annuity Contracts**

No significant change.

**Note 31 - Analysis of Annuity Actuarial Reserves and Deposit Liabilities by Withdrawal Characteristics**

No significant change.

**Note 32 - Premiums and Annuity Considerations Deferred and Uncollected**

No significant change.

**Note 33 - Separate Accounts**

No significant change.

**Note 34 - Loss/Claim Adjustment Expenses**

No significant change.

# Great-West Life & Annuity Insurance Company

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

#### GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

4.2 If yes, provide 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 Name of Entity	2 NAIC Company Code	3 State of Domicile

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2005.....

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. 12/31/2005.....

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). 3/31/2007.....

6.4 By what department or departments?  
State of Colorado Dept. 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 [ X ] No [ ] N/A [ ]

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

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

7.2 If yes, give full information:  
\_\_\_\_\_  
\_\_\_\_\_

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

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

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

8.4 If 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 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 OTS	6 FDIC	7 SEC
Advised Assets Group, LLC	Greenwood Village, CO					SEC
GW Capital Management, LLC	Greenwood Village, CO					SEC
GWFS Equities, Inc.	Greenwood Village, CO					SEC
Maxim Series Fund, Inc.	Baltimore, MD					SEC
Putnam Fiduciary Trust Company	Boston, MA					SEC
Putnam Retail Management Limited Partnership	Boston, MA					SEC

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

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

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

**Great-West Life & Annuity Insurance Company**  
**GENERAL INTERROGATORIES**  
**PART 1 - COMMON INTERROGATORIES**  
**GENERAL**

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

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

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

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

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**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: \$.....273,264

**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:

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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 Prior Year-End		2 Current Quarter	
	Book/Adjusted Carrying Value		Book/Adjusted Carrying Value	
14.21 Bonds.....	\$	.....72,048,610	\$	.....70,186,926
14.22 Preferred Stock.....	\$	.....0	\$	.....0
14.23 Common Stock.....	\$	.....123,512,393	\$	.....138,001,218
14.24 Short-Term Investments.....	\$	.....0	\$	.....0
14.25 Mortgage Loans on Real Estate.....	\$	.....0	\$	.....0
14.26 All Other.....	\$	.....0	\$	.....0
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$	.....195,561,003	\$	.....208,188,144
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.

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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 Name of Custodian(s)	2 Custodian Address
The Bank of New York Mellon	1 Wall Street, New York, NY 10286

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

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

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

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 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 Central Registration Depository	2 Name(s)	3 Address

Statement as of June 30, 2010 of the **Great-West Life & Annuity Insurance Company**  
**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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:

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**GENERAL INTERROGATORIES (continued)**

**PART 2 - LIFE & HEALTH**

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
1.1	Long-term mortgages in good standing	Amount
1.11	Farm mortgages.....	\$.....
1.12	Residential mortgages.....	\$.....
1.13	Commercial mortgages.....	\$.....1,499,209,584
1.14	Total mortgages in good standing.....	\$.....1,499,209,584
1.2	Long-term mortgages in good standing with restructured terms	
1.21	Total mortgages in good standing with restructured terms.....	\$.....
1.3	Long-term mortgage loans upon which interest is overdue more than three months	
1.31	Farm mortgages.....	\$.....
1.32	Residential mortgages.....	\$.....
1.33	Commercial mortgages.....	\$.....6,480,088
1.34	Total mortgages with interest overdue more than three months.....	\$.....6,480,088
1.4	Long-term mortgage loans in process of foreclosure	
1.41	Farm mortgages.....	\$.....
1.42	Residential mortgages.....	\$.....
1.43	Commercial mortgages.....	\$.....
1.44	Total mortgages in process of foreclosure.....	\$.....0
1.5	Total mortgage loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	\$.....1,505,689,672
1.6	Long-term mortgages foreclosed, properties transferred to real estate in current quarter	
1.61	Farm mortgages.....	\$.....
1.62	Residential mortgages.....	\$.....
1.63	Commercial mortgages.....	\$.....
1.64	Total mortgages foreclosed and transferred to real estate.....	\$.....0
2.	Operating Percentages:	
2.1	A&H loss percent.....	.....55.4
2.2	A&H cost containment percent.....	.....
2.3	A&H expense percent excluding cost containment expenses.....	.....25.3
3.1	Do you act as a custodian for health savings accounts?.....	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date.....	\$.....
3.3	Do you act as an administrator for health savings accounts?.....	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date.....	\$.....

## SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 Federal ID Number	3 Effective Date	4 Name of Reinsurer	5 Location	6 Type of Reinsurance Ceded	7 Is Insurer Authorized? (YES or NO)
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**NONE**

# Great-West Life & Annuity Insurance Company SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year to Date - Allocated by States and Territories

States, Etc.	1	Active Status	Direct Business Only					
			Life Contracts		4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 through 5	7 Deposit-Type Contracts
			2 Life Insurance Premiums	3 Annuity Considerations				
1. Alabama.....	AL	L	7,067,164	21,452,177	784,373		29,303,714	
2. Alaska.....	AK	L	414,435	14,438,153	2,409,265		17,261,853	
3. Arizona.....	AZ	L	2,551,394	22,367,188	3,814,058		28,732,640	
4. Arkansas.....	AR	L	4,389,566	848,307	1,354,676		6,592,549	
5. California.....	CA	L	21,502,668	287,160,689	19,973,573		328,636,930	
6. Colorado.....	CO	L	12,228,415	131,255,838	32,692,780		176,177,033	
7. Connecticut.....	CT	L	1,843,812	22,872,389	1,210,826		25,927,027	
8. Delaware.....	DE	L	14,481,253	24,320,895	180,916		38,983,064	
9. District of Columbia.....	DC	L	2,267,631	12,838,036	318,365		15,424,032	
10. Florida.....	FL	L	49,824,042	52,143,662	12,203,514		114,171,218	
11. Georgia.....	GA	L	25,458,847	26,931,966	5,726,430		58,117,243	
12. Hawaii.....	HI	L	4,456,635	8,315,404	208,145		12,980,184	
13. Idaho.....	ID	L	2,781,058	6,150,975	832,170		9,764,203	
14. Illinois.....	IL	L	15,276,890	58,303,114	9,108,963		82,688,967	
15. Indiana.....	IN	L	5,671,987	26,406,553	3,248,015		35,326,555	
16. Iowa.....	IA	L	1,914,266	5,063,311	420,680		7,398,257	
17. Kansas.....	KS	L	21,728,743	23,490,587	1,254,028		46,473,358	
18. Kentucky.....	KY	L	9,201,246	15,331,166	825,005		25,357,417	
19. Louisiana.....	LA	L	2,029,273	77,930,350	2,392,822		82,352,445	
20. Maine.....	ME	L	351,297	7,201,519	1,039,623		8,592,439	
21. Maryland.....	MD	L	13,208,588	163,033,955	2,840,281		179,082,824	
22. Massachusetts.....	MA	L	2,341,908	51,818,745	1,792,936		55,953,589	
23. Michigan.....	MI	L	19,185,760	20,180,324	1,688,397		41,054,481	
24. Minnesota.....	MN	L	5,806,398	34,103,685	1,152,904		41,062,987	
25. Mississippi.....	MS	L	4,445,320	4,187,433	474,882		9,107,635	
26. Missouri.....	MO	L	29,211,547	46,993,787	5,749,879		81,955,213	
27. Montana.....	MT	L	970,234	6,592,323	460,710		8,023,267	
28. Nebraska.....	NE	L	2,427,804	6,625,700	714,849		9,768,353	
29. Nevada.....	NV	L	474,366	6,221,316	2,279,391		8,975,073	
30. New Hampshire.....	NH	L	274,234	98,499,201	487,431		99,260,866	
31. New Jersey.....	NJ	L	6,163,232	45,688,009	4,339,007		56,190,248	
32. New Mexico.....	NM	L	514,808	2,085,349	1,421,687		4,021,844	
33. New York.....	NY	N	4,086,811	1,792,934	2,728,646		8,608,391	
34. North Carolina.....	NC	L	60,750,167	110,953,222	3,422,473		175,125,862	
35. North Dakota.....	ND	L	374,757	1,699,298	123,320		2,197,375	
36. Ohio.....	OH	L	36,840,217	48,000,371	4,098,396		88,938,984	
37. Oklahoma.....	OK	L	600,575	15,558,384	1,918,515		18,077,474	
38. Oregon.....	OR	L	4,502,443	18,089,062	4,719,944		27,311,449	
39. Pennsylvania.....	PA	L	22,524,736	70,145,796	2,188,743		94,859,275	
40. Rhode Island.....	RI	L	166,828	5,649,874	174,635		5,991,337	
41. South Carolina.....	SC	L	1,330,775	934,093,972	1,385,271		936,810,018	
42. South Dakota.....	SD	L	683,171	1,050,148	199,102		1,932,421	
43. Tennessee.....	TN	L	16,259,693	30,662,688	1,224,978		48,147,359	
44. Texas.....	TX	L	14,991,648	92,753,156	21,553,487		129,298,291	
45. Utah.....	UT	L	466,215	9,667,216	1,550,515		11,683,946	
46. Vermont.....	VT	L	109,148	3,692,070	2,066,870		5,868,088	
47. Virginia.....	VA	L	54,589,896	46,502,635	2,573,045		103,665,576	
48. Washington.....	WA	L	9,450,576	42,408,816	7,861,216		59,720,608	
49. West Virginia.....	WV	L	4,423,562	6,780,737	1,504,194		12,708,493	
50. Wisconsin.....	WI	L	3,122,098	57,078,425	1,622,113		61,822,636	
51. Wyoming.....	WY	L	578,220	4,107,488	5,012,170		9,697,878	
52. American Samoa.....	AS	N					0	
53. Guam.....	GU	L	6,217	8,066,947	8,183		8,081,347	
54. Puerto Rico.....	PR	L	57,596	3,502,062	42,038		3,601,696	
55. US Virgin Islands.....	VI	L	13,096		12,469		25,565	
56. Northern Mariana Islands.....	MP	N					0	
57. Canada.....	CN	N	11,280	(1,680,393)	3,684		(1,665,429)	
58. Aggregate Other Alien.....	OT	XXX	(233,250)	(2,814,800)	1,869	0	(3,046,181)	0
59. Subtotal.....	(a).....	53	526,171,296	2,838,612,214	189,396,457	0	3,554,179,967	0
90. Reporting entity contributions for employee benefit plans.....	XXX						0	
91. Dividends or refunds applied to purchase paid-up additions and annuities.....	XXX		26,239,520				26,239,520	
92. Dividends or refunds applied to shorten endowment or premium paying period.....	XXX						0	
93. Premium or annuity considerations waived under disability or other contract provisions.....	XXX		966,494		920,188		1,886,682	
94. Aggregate other amounts not allocable by State.....	XXX		0	0	0	0	0	0
95. Totals (Direct Business).....	XXX		553,377,310	2,838,612,214	190,316,645	0	3,582,306,169	0
96. Plus Reinsurance Assumed.....	XXX		21,122,466	13,604,804	1,011,608		35,738,878	
97. Totals (All Business).....	XXX		574,499,776	2,852,217,018	191,328,253	0	3,618,045,047	0
98. Less Reinsurance Ceded.....	XXX		34,740,431	67,964	161,709,897		196,518,292	
99. Totals (All Business) less Reinsurance Ceded.....	XXX		539,759,345	2,852,149,054	29,618,356	0	3,421,526,755	0

**DETAILS OF WRITE-INS**

5801. Other foreign premiums not included above.....	XXX		(233,250)		1,869		(231,381)	
5802. U.S. premiums of Canadian affiliate included above.....	XXX			(2,814,800)			(2,814,800)	
5803.....	XXX						0	
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX		0	0	0	0	0	0
5899. Total (Lines 5801 thru 5803 plus 5898) (Line 58 above).....	XXX		(233,250)	(2,814,800)	1,869	0	(3,046,181)	0
9401.....	XXX						0	
9402.....	XXX						0	
9403.....	XXX						0	
9498. Summary of remaining write-ins for line 94 from overflow page.....	XXX		0	0	0	0	0	0
9499. Total (Lines 9401 thru 9403 plus 9498) (Line 94 above).....	XXX		0	0	0	0	0	0

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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



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

### **PART 1 – ORGANIZATIONAL CHART**

#### **Organizational Chart – June 30, 2010**

##### **I. OWNERSHIP OF POWER CORPORATION OF CANADA**

*The following sets out the ownership, based on votes attached to the outstanding voting shares, of Power Corporation of Canada:*

Paul G. Desmarais

99.999% - Pansolo Holding Inc.

100% - 3876357 Canada Inc.

100% - 3439496 Canada Inc.

100% - Capucines Investments Corporation

32% - Nordex Inc. (68% also owned directly by Paul G. Desmarais)

94.9% - Gelco Enterprises Ltd. (5.1% also owned directly by Paul G. Desmarais)

53.74% - **Power Corporation of Canada**

The total voting rights of Power Corporation of Canada (PCC) controlled directly and indirectly by Mr. Paul G. Desmarais is as follows. There are issued and outstanding as of June 30, 2010 409,153,632 Subordinate Voting Shares (SVS) of PCC carrying one vote per share and 48,854,772 Participating Preferred Shares (PPS) carrying 10 votes per share; hence the total voting rights are 897,701,352.

Pansolo Holding Inc. owns directly 23,216,033 SVS and 367,692 PPS, entitling Pansolo Holding Inc. directly to an aggregate percentage of voting rights of 26,892,953 or 3.00 % of the total voting rights attached to the shares of PCC. Pansolo Holding Inc. wholly owns 3876357 Canada Inc., 3439496 Canada Inc. and Capucines Investments Corporation which respectively own 40,686,080 SVS, 3,236,279 SVS, 3,125,000 SVS of PCC, representing respectively 4.53 %, 0.36%, 0.35 % of the aggregate voting rights of PCC.

Gelco Enterprises Ltd owns directly 48,235,700 PPS, representing 53.73% of the aggregate voting rights of PCC (PPS (10 votes) and SVS (1 vote)). Hence the total voting rights of PCC under the direct and indirect control of Mr. Paul G. Desmarais is approximately 62.14%; note that this is not the equity percentage.

Mr. Paul G. Desmarais also owns personally 1,561,750 SVS of PCC.

##### **II. OWNERSHIP BY POWER CORPORATION OF CANADA**

*Power Corporation of Canada has a 10% or greater voting interest in the following entities:*

###### **A. Great-West Life & Annuity Insurance Company Group of Companies (U.S. insurance)**

Power Corporation of Canada

100.0% - 171263 Canada Inc.

66.08% - Power Financial Corporation

68.38% - Great-West Lifeco Inc.

100.0% - Great-West Financial (Canada) Inc.

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

## PART 1 – ORGANIZATIONAL CHART

- 100.0% - Great-West Financial (Nova Scotia) Co.
- 100.0% - Great-West Lifeco U.S. Inc.
- 100.0% - GWL&A Financial Inc.
  - 60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.
  - 60.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II
  - 60.0% - Great-West Life & Annuity Insurance Capital, LLC
  - 60.0% - Great-West Life & Annuity Insurance Capital, LLC II
  - 100.0% - **Great-West Life & Annuity Insurance Company** (*Fed ID # 84-0467907 - NAIC # 68322, CO*)
    - 100.0% - First Great-West Life & Annuity Insurance Company (*Fed ID # 13-2690792 - NAIC # 79359, NY*)
    - 100.0% - Advised Assets Group, LLC
    - 100.0% - GWFS Equities, Inc.
    - 100.0% - Great-West Life & Annuity Insurance Company of South Carolina
    - 100.0% - National Plan Coordinators of Delaware, Inc.
    - 100.0% - Emjay Corporation
    - 100.0% - GW Investor Services, LLC.
    - 100.0% - FASCore, LLC
    - 50.0% - Westkin Properties Ltd.
    - 76.03% - Maxim Series Fund, Inc.
    - 100.0% - GW Capital Management, LLC
    - 100.0% - Orchard Trust Company, LLC
    - 100.0% - Lottery Receivable Company One LLC
    - 100.0% - LR Company II, L.L.C.
    - 100.0% - Singer Collateral Trust IV
    - 100.0% - Singer Collateral Trust V

### B. Putnam Investments Group of Companies (*Mutual Funds*)

#### Power Corporation of Canada

- 100.0% - 171263 Canada Inc.
- 66.08% - Power Financial Corporation
- 68.38% - Great-West Lifeco Inc.
  - 100.0% - Great-West Financial (Canada) Inc.
  - 100.0% - Great-West Financial (Nova Scotia) Co.
  - 100% - Great-West Lifeco U.S., Inc.
  - 100% - Putnam Investments, LLC
    - 100.0% - Putnam Acquisition Financing Inc.
    - 100.0% - Putnam Acquisition Financing LLC
    - 100.0% - Putnam U.S. Holdings, LLC
      - 100.0% - The Putnam Advisory Company, LLC
      - 100.0% - Putnam Investment Management, LLC

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

## PART 1 – ORGANIZATIONAL CHART

- 100.0% - Putnam Fiduciary Trust Company (NH)
- 100.0% - Putnam Investor Services, Inc.
- 100.0% - Putnam U.S. Holdings I, LLC
  - 100.0% - Putnam Retail Management GP, Inc.
  - 99.0% - Putnam Retail Management Limited Partnership (1% owned by Putnam Retail Management GP, Inc.)
  - 80.0% - PanAgora Asset Management, Inc.
  - 100.0% - Putnam GP Inc.
  - 100.0% - PII Holdings, Inc.
  - 99.0% - TH Lee Putnam Equity Managers LP (1% owned by Putnam GP Inc.)
  - 100.0% - Putnam Investment Holdings, LLC
    - 100.0% - Putnam Aviation Holdings, LLC
    - 100.0% - Putnam Capital, LLC
    - 80.0% - TH Lee Putnam Capital Management, LLC
- 100.0% - Putnam International Holdings LLC
  - 100.0% - Putnam Investments Inc. (Canada)
  - 100.0% - Putnam Investments (Ireland) Limited
  - 100.0% - Putnam Investments Australia Pty Limited
  - 100.0% - Putnam Investments Securities Co., Ltd. (Japan)
  - 100.0% - Putnam International Distributors, Ltd. (Cayman)
    - 100.0% - Putnam Investments Argentina S.A.
    - 100.0% - Putnam Investments (Asia) Limited
    - 100.0% - Putnam Investments Limited (U.K.)
      - 100.0% - New Flag UK Holdings Limited
      - 100.0% - New Flag Asset Management Limited (UK)

**C. The Great-West Life Assurance Company Group of Companies** *(Canadian insurance)*

## Power Corporation of Canada

- 100.0% - 171263 Canada Inc.
- 66.08% - Power Financial Corporation
- 68.38% - Great-West Lifeco Inc.
  - 100.0% - 2142540 Ontario Inc.
    - 100.0% - Great-West Lifeco Finance (Delaware) LP
      - 100.0% - Great-West Lifeco Finance (Delaware) LLC
  - 100.0% - 2023308 Ontario Inc.
    - 100.0% - Great-West Life & Annuity Insurance Capital, LP
      - 40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co.
      - 40.0% - Great-West Life & Annuity Insurance Capital, LLC
  - 100.0% - Great-West Life & Annuity Insurance Capital, LP II
    - 40.0% - Great-West Life & Annuity Insurance Capital (Nova Scotia) Co. II

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

### PART 1 – ORGANIZATIONAL CHART

- 40.0% - Great-West Life & Annuity Insurance Capital, LLC II
- 100.0% - 2171866 Ontario Inc
  - 100.0% - Great-West Lifeco Finance (Delaware) LP II
    - 100.0% - Great-West Lifeco Finance (Delaware) LLC II
- 100.0% - 2023310 Ontario Inc.
- 100.0% - 2023311 Ontario Inc.
- 100.0% - 6109756 Canada Inc.
- 100.0% - 6922023 Canada Inc.
- 100.0% - **The Great-West Life Assurance Company** (NAIC #80705, MI)
  - 71.4% - GWL THL Private Equity I Inc. (28.6% owned by The Canada Life Assurance Company)
    - 100.0% - GWL THL Private Equity II Inc.
    - 100.0% - Great-West Investors Holdco Inc.
    - 100.0% - Great-West Investors LLC
      - 100.0% - Great-West Investors LP Inc.
        - 100.0% - Great-West Investors GP Inc.
          - 100.0% - Great-West Investors LP
            - 100.0% - T.H. Lee Interests
- 100.0% - GWL Realty Advisors Inc.
  - 100.0% - GWL Realty Advisors U.S., Inc.
  - 100.0% - RA Real Estate Inc.
    - 0.1% RMA Real Estate LP
  - 100.0% - Vertica Resident Services Inc.
- 100.0% - GWL Investment Management Ltd.
- 100.0% - 801611 Ontario Limited
- 100.0% - 118050 Canada Inc.
- 100.0% - 1213763 Ontario Inc.
  - 99.9% - Riverside II Limited Partnership
- 70.0% - Kings Cross Shopping Centre Ltd.
- 100.0% - 681348 Alberta Ltd.
  - 100.0% - The Owner: Condominium Plan No 8510578
- 50.0% - 3352200 Canada Inc.
- 100.0% - 1420731 Ontario Limited
- 100.0% - 1455250 Ontario Limited
- 100.0% - CGWLL Inc.
  - 65.0% - The Walmer Road Limited Partnership
  - 50.0% - Laurier House Apartments Limited
- 100.0% - 2024071 Ontario Limited
  - 100.0% - 431687 Ontario Limited
    - 0.1% - Riverside II Limited Partnership
- 100.0% - High Park Bayview Inc.

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

### **PART 1 – ORGANIZATIONAL CHART**

- 75.0% - High Park Bayview Limited Partnership
  - 5.6% - MAM Holdings Inc. (94.4% owned by The Canada Life Insurance Company of Canada)
- 100.0% - 647679 B.C. Ltd.
- 100.0% - Red Mile Acquisitions Inc.
- 70.0% - TGS North American Real Estate Investment Trust
  - 100.0% - TGS Trust
- 70.0% - RMA Investment Company (Formerly TGS Investment Company)
  - 100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
  - 100.0% - RMA Property Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)
  - 100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
    - 100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. (50%)]
      - 100.0% - RMA American Realty Corp.
        - 1% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware))]
        - 99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
- 100.0% - 1218023 Alberta Ltd.
  - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)
- 100.0% - 1214931 Alberta Ltd.
  - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)
- 70.0% - RMA Real Estate LP
  - 100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
  - 100.0% - S-8025 Holdings Ltd.
  - 100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.)
  - 100.0% - RMA Properties (Tri-Cities) Ltd. (Formerly TGS REIT Properties (Tri-Cities) Ltd.)
- 70.0% - KS Village (Millstream) Inc.
- 70.0% - 0726861 B.C. Ltd.
- 70.0% - Trop Beau Developments Limited
- 70.0% - Kelowna Central Park Properties Ltd.
- 70.0% - Kelowna Central Park Phase II Properties Ltd.
- 40.0% - PVS Preferred Vision Services
- 100.0% - London Insurance Group Inc.
  - 100.0% - Trivest Insurance Network Limited
  - 100.0% - London Life Insurance Company (*Fed ID # 52-1548741 – NAIC # 83550, MI*)
    - 100.0% - 0813212 B.C. Ltd.
    - 30.0% - Kings Cross Shopping Centre Ltd.
    - 30.0% - 0726861 B.C. Ltd.
    - 30.0% - TGS North American Real Estate Investment Trust
      - 100.0% - TGS Trust
    - 30.0% - RMA Investment Company (Formerly TGS Investment Company)
      - 100.0% - RMA Property Management Ltd. (Formerly TGS REIT Property Management Ltd.)
      - 100.0% - RMAProperty Management 2004 Ltd. (Formerly TGS REIT Property Management 2004 Ltd.)

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

## PART 1 – ORGANIZATIONAL CHART

- 100.0% - RMA Realty Holdings Corporation Ltd. (Formerly TGS Realty Holdings Corporation Ltd.)
  - 100.0% - RMA (U.S.) Realty LLC (Delaware) [(special shares held by each of 1218023 Alberta Ltd. (50%) and 1214931 Alberta Ltd. 50%)]
    - 100.0% - RMA American Realty Corp.
      - 1% - RMA American Realty Limited Partnership [(99% owned by RMA (U.S.) Realty LLC (Delaware)]
      - 99.0% - RMA American Realty Limited Partnership (1% owned by RMA American Realty Corp.)
- 100.0% - 1218023 Alberta Ltd.
  - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)
- 100.0% - 1214931 Alberta Ltd.
  - 50% - special shares in RMA (U.S.) Realty LLC (Delaware)
- 30.0% - RMA Real Estate LP
  - 100.0% - RMA Properties Ltd. (Formerly TGS REIT Properties Ltd.)
  - 100.0% - S-8025 Holdings Ltd.
  - 100.0% - RMA Properties (Riverside) Ltd. (Formerly TGS REIT Properties (Riverside) Ltd.)
  - 100.0% - RMA Properties (Tri-Cities) Ltd. (Formerly TGS REIT Properties (Tri-Cities) Ltd.)
- 100.0% - London Capital Management Ltd.
- 100.0% - 1319399 Ontario Inc.
- 100.0% - 3853071 Canada Limited
  - 50.0% - Laurier House Apartments Limited
  - 30.0% - Kelowna Central Park Properties Ltd.
  - 30.0% - Kelowna Central Park Phase II Properties Ltd.
  - 30.0% - Trop Beau Developments Limited
- 100.0% - 42969098 Canada Inc.
- 100.0% - 389288 B.C. Ltd.
- 100.0% - Quadrus Investment Services Ltd.
- 35.0% - The Walmer Road Limited Partnership
- 100.0% - 177545 Canada Limited
- 100.0% - Lonlife Financial Services Limited
- 88.0% - Neighborhood Dental Services Ltd.
- 100.0% - Toronto College Park Ltd.
  - 25.0% - High Park Bayview Limited Partnership
- 30.0% - KS Village (Millstream) Inc.
- 100.0% - London Life Financial Corporation
  - 89.4% - London Reinsurance Group, Inc. (10.6% owned by London Life Insurance Company)
    - 100.0% - London Life & General Reinsurance Co. Ltd. (1 share held by London Life & Casualty Reinsurance Corporation and 20,099,999 shares held by London Reinsurance Group Inc.)
    - 100.0% - London Life & Casualty Reinsurance Corporation
      - 100.0% - Trabaja Reinsurance Company Ltd.
      - 100.0% - London Life and Casualty (Barbados) Corporation
    - 100.0% - LRG (US), Inc.
      - 100.0% - London Life International Reinsurance Corporation
      - 100.0% - London Life Reinsurance Company (Fed ID # 23-2044256 – NAIC # 76694, PA)

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

## PART 1 – ORGANIZATIONAL CHART

- 
- 100.0% - Canada Life Financial Corporation
    - 100.0% - **The Canada Life Assurance Company** (Fed ID # 38-0397420, NAIC # 80659, MI)
      - 100.0% - Canada Life Brasil LTDA
      - 100.0% - Canada Life Capital Corporation, Inc.
        - 100.0% - Canada Life International Holdings, Limited
          - 100.0% - Canada Life International Services Limited
          - 100.0% - Canada Life International, Limited
            - 100.0% - CLI Institutional Limited
          - 100.0% - Canada Life Irish Holding Company, Limited
            - 100.0% - Lifescape Limited
            - 100.0% - Setanta Asset Management Limited
            - 100.0% - Canada Life Group Services Limited
            - 100.0% - Canada Life Europe Investment Limited
              - 78.67% - Canada Life Assurance Europe Limited
              - 100.0% - Canada Life Europe Management Services, Limited
                - 21.33% - Canada Life Assurance Europe Limited
          - 100.0% - Canada Life Assurance (Ireland), Limited
            - 100.0% - F.S.D. Investments, Limited
      - 100.0% - Canada Life International Re, Limited
        - 100.0% - Canada Life Reinsurance International, Ltd.
        - 100.0% - Canada Life Reinsurance, Ltd.
    - 100.0% - The Canada Life Group (U.K.), Limited
      - 100.0% Great-West Retirement Services (Europe) Limited
      - 100.0% - Canada Life Pension Managers & Trustees, Limited
      - 100.0% - Canada Life Asset Management Limited
      - 100.0% - Canada Life European Real Estate Limited
      - 100.0% - Canada Life Trustee Services (U.K.), Limited
      - 100.0% - CLFIS (U.K.), Limited
      - 100.0% - Canada Life, Limited
        - 100.0% - Canada Life (U.K.), Limited
          - 100.0% - Albany Life Assurance Company, Limited
          - 100.0% - Canada Life Management (U.K.), Limited
          - 100.0% - Canada Life Services (U.K.), Limited
          - 100.0% - Canada Life Fund Managers (U.K.), Limited
          - 100.0% - Canada Life Group Services (U.K.), Limited
          - 100.0% - Canada Life Holdings (U.K.), Limited
        - 100.0% - Canada Life Irish Operations, Limited
          - 100.0% - Canada Life Ireland Holdings, Limited.
- 100.0% - 4073649 Canada, Inc. (1 common share owned by 587443 Ontario, Inc.)
  - 100.0% - Canada Life Finance (U.K.), Limited

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

## PART 1 – ORGANIZATIONAL CHART

100.0% - CLH International Capital Management Hungary, Limited Liability Company  
 100.0% - The Canada Life Insurance Company of Canada  
     94.4% - MAM Holdings Inc. (5.6% owned by GWL)  
         100.0% - Mountain Asset Management LLC  
 100.0% - Quadrus Distribution Services Ltd.  
 100.0% - CL Capital Management (Canada), Inc.  
 100.0% - GRS Securities, Inc.  
 100.0% - 587443 Ontario, Inc.  
 100.0% - Canada Life Mortgage Services, Ltd.  
 100.0% - Adason Properties, Limited  
     100.0% - Adason Realty, Ltd.  
 100.0% - Laketon Investment Management Ltd.  
 100.0% - Crown Life Insurance Company

**D. IGM Financial Inc. Group of Companies** *(Canadian mutual funds)*

Power Corporation of Canada

100.0% - 171263 Canada Inc.

66.08% - Power Financial Corporation

56.44% - **IGM Financial Inc.**

100.0% - Investors Group Inc.

100.0% - Investors Group Financial Services Inc.

100.0% - I.G. International Management Limited

100.0% - I.G. Investment Management (Hong Kong) Limited

100.0% - Investors Group Trust Co. Ltd.

100.0% - 391102 B.C. Ltd.

100.0% - I.G. Insurance Services Inc.

100.0% - Investors Syndicate Limited

100.0% - Investors Group Securities Inc.

100.0% - I.G. Investment Management, Ltd.

100% - Investors Group Corporate Class Inc.

100.0% - Investors Syndicate Property Corp.

19.63% - I.G. (Rockies) Corp.

100.0% - I.G. Investment Corp.

80.37% - I.G. (Rockies) Corp. (19.63% owned by I.G. Investment Management, Ltd.)

100.0% - Mackenzie Inc.

100.0% - Mackenzie Financial Corporation

100.0% - Mackenzie Financial Charitable Foundation

100.0% - Strategic Charitable Giving Foundation

100.0% - M.R.S. Inc.



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

## PART 1 – ORGANIZATIONAL CHART

- 100.0% - M.R.S. Correspondent Corporation
- 100.0% - M.R.S. Securities Services Inc.
- 100.0% - Execuhold Investment Limited
  - 100.0% - Winfund Software Corp.
  - 100.0% - M.R.S. Trust Company
    - 100.0% - Anacle I Corporation
  - 100.0% - Mackenzie M.E.F. Management Inc.
    - 100.0% - Canterbury Common Inc.
- 100.0% - Mackenzie Financial Services Inc.
- 100.0% - Mackenzie (Rockies) Corp.
  - 100.0% - Mackenzie Cundill Investment (Bermuda) Ltd.
- 100.0% - Mackenzie Cundill Investment Management Ltd.
- 100.0% - Mackenzie Financial Capital Corporation
- 100.0% - Multi-Class Investment Corp.
- 100.0% - MSP 2007 GP Inc.
- 100.0% - Howson Tattersall Investment Counsel Limited
- 100.0% - MSP 2008 GP Inc.
- 100.0% - MSP 2009 GP Inc.
- 100.0% - MSP 2010 GP Inc.
- 91.44% - Investment Planning Counsel Inc.
  - 100.0% - Investment Planning Counsel of Canada Limited
    - 100.0% - IPC Investment Corporation
    - 100.0% - 9132-2155 Quebec Inc.
    - 100.0% - Alpha I Financial Inc.
    - 100.0% - IPC Save Inc.
    - 100.0% - 1275279 Ontario Inc.
      - 50.0% - IPC Estate Services Inc.
    - 50.0% - IPC Estate Services Inc.
    - 100.0% - IPC Securities Corporation
    - 100.0% - IPC Portfolio Services Inc.
      - 100.0% - Counsel Portfolio Services Inc.

**E. Pargesa Holding S.A. Group of Companies** *(European investments)*

Power Corporation of Canada

100.0% - 171263 Canada Inc.

66.08% - Power Financial Corporation

100.0% - Power Financial Europe B.V.

50.0% - Parjointco N.V.

54.1% - **Pargesa Holding S.A.**

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

PART 1 – ORGANIZATIONAL CHART

100.0% - Pargesa Netherlands B.V.  
 26.1% - Imerys  
 50.0% - Groupe Bruxelles Lambert  
     Capital  
         7.1% - Suez Environment Company  
         21.1% - Lafarge  
         9.1% - Pernod Ricard  
         0.6% - Iberdrola  
         3.9% - Arkema  
 100.0% - Belgian Securities BV  
     Capital  
         30.7% - Imerys  
 61.6% - Brussels Securities  
     Capital  
         100.0% - Sagerpar  
             3.8% - Groupe Bruxelles Lambert  
         100.0% - GBL Participations  
         100.0% - GBL Overseas Finance NV  
 100.0% - GBL Treasury Center  
     Capital  
         100.0% - GBL Energy Sàrl  
             Capital  
                 4.0% - Total  
                 100.0% - GBL Verwaltung GmbH  
                 100.0% - Immobilière Rue de Namur Sàrl  
 100.0% - GBL Finance SA  
     Capital  
         38.4% - Brussels Securities  
 100.0% - GBL Verwaltung Sàrl  
     Capital  
         100.0% - GBL Investments Limited  
         100.0% - GBL R  
         5.2% - GDF SUEZ (1)  
 43.0% - ECP 1  
 42.4% - ECP 2  
 100.0% - Pargesa Compagnie S.A..  
     100.0% - Fivaz & Cie SA  
 100.0% - Pargesa Luxembourg S.A.  
     100.0% - SFPG  
     100.0% - SIB Huston

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

### PART 1 – ORGANIZATIONAL CHART

(1) Based on Company's published capital as of September, 2009

#### F. **Gesca Ltée Group of Companies** (*Canadian communications*)

Power Corporation of Canada

100.0% - Square Victoria Communications Group Inc.

100.0% - Gesca Ltée

100.0% - La Presse ltée

100.0% - Gesca Ventes Média Ltée

100.0% - Gesca Numérique Ltée

100.0% - 3855082 Canada Inc.

100.0% - Cyberpresse inc.

100.0% - 6645119 Canada Inc.

100.0% - Les Éditions La Presse II Inc.

100.0% - 3819787 Canada Inc.

100.0% - 3834310 Canada Inc.

20.0% - 3859282 Canada Inc.

100.0% - Square Victoria Digital Properties inc.

100.0% - 4400046 Canada Inc.

49.99% - 9059-2114 Québec Inc.

97.5% - DuProprio Inc.

100% - VR Estates Inc.

100% - 0757075 B.C. Ltd.

0.1% - Lower Mainland Comfree LP

99.9% - Lower Mainland Comfree LP

100% - Private Real Estate Corporation

100% - 1083411 Alberta Ltd

100% - Comfree Commission Free Realty Inc.

100.0% - Les Productions La Presse Télé Ltée

100.0% - La Presse Télé Ltée

100.0% - La Presse Télé II Ltée

100.0% - La Presse Télé III Ltée

100.0% - Les Éditions Gesca Ltée

100.0% - Groupe Espaces Inc.

100.0% - Les Éditions La Presse Ltée

100.0% - (W.illi.am) 6657443 Canada Inc.

10.0% - Acquisio Inc.

50.0% - Workopolis Canada

25.0% - Olive Média

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

### **PART 1 – ORGANIZATIONAL CHART**

#### **G. Power Corporation (International) Limited Group of Companies** *(Asian investments)*

Power Corporation of Canada

100.0% - **Power Corporation (International) Limited**

99.9% - Power Pacific Corporation Limited

25.0% - Barrick Power Gold Corporation of China Limited

100.0% - Power Pacific Mauritius Limited

7.61% - Vimicro

0.1% - Power Pacific Equities Limited

99.9% - Power Pacific Equities Limited

4.3% - CITIC Pacific Limited

5.8% - Yaolan Limited

100.0% - **Power Communications Inc.**

0.1% - Power Pacific Corporation Limited

#### **H. Other PCC Companies**

Power Corporation of Canada

100.0% - 152245 Canada Inc.

100.0% - Power Tek, LLC

100% - 3540529 Canada Inc.

100.0% - Gelprim Inc.

100.0% - 3121011 Canada Inc.

100.0% - 171263 Canada Inc.

100.0% - Victoria Square Ventures Inc.

26.8% - Bellus Health Inc.

100.0% - Power Communications Inc.

100.0% - Brazeau River Resources Investments Inc.

100.0% - Communications BP S.A.R.L

100.0% - PCC Industrial (1993) Corporation

100.0% - Power Corporation International

100.0% - 3249531 Canada Inc.

100% - Sagard Capital Partners GP, Inc.

100.0% - Sagard Capital Partners, L.P.

100.0% - Power Corporation of Canada Inc.

100.0% - Square Victoria Real Estate Inc.

100.0% - PL S.A.

100.0% - 4190297 Canada Inc.

100% Sagard Capital Partners Management Corp.

78.5% - Sagard S.A.S.

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

### **PART 1 – ORGANIZATIONAL CHART**

---

100.0% - Marquette Communications (1997) Corporation

3.6% - Mitel Networks Corporation

100.0% - 4507037 Canada Inc.

100.0% - 4524781 Canada Inc.

100.0% - 4524799 Canada Inc.

100.0% - 4524802 Canada Inc.

#### **I. Other PFC Companies**

Power Financial Corporation

100.0% - 4400003 Canada Inc.

100.0% - 3411893 Canada Inc.

100.0% - 3439453 Canada Inc.

100.0% - 4400020 Canada Inc.

100.0% - 4507045 Canada Inc.

100.0% - 4507088 Canada Inc.

100.0% Power Financial Capital Corporation

# 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.

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

**Explanations:**

- 1.
- 2.
- 3.
- 4.
- 5.
- 6.
- 7.

**Bar Code:**



Statement as of June 30, 2010 of the **Great-West Life & Annuity Insurance 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)	
2404. Other prepaid assets.....	17,588,285	17,588,285	0	
2405. Prepaid pension costs.....	26,775,918	26,775,918	0	
2406. Intangible pension asset.....	4,536,887	4,536,887	0	
2407. State tax recoverable.....	7,211,205		7,211,205	10,385,823
2408. Leasehold improvements.....	1,489,694	1,489,694	0	
2409. Transfers from Separate Accounts due or accrued (net).....	1,379,159		1,379,159	1,206,721
2410. Capitalized internal use software.....	5,841,297	5,841,297	0	
2411. Premium tax refunds.....	1,018,506		1,018,506	
2497. Summary of remaining write-ins for Line 24.....	65,840,951	56,232,081	9,608,870	11,592,544

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31 Prior Year
2504. Miscellaneous liabilities.....	1,252,054	3,034,699
2505. Interest payable.....	245,389	264,278
2597. Summary of remaining write-ins for Line 25.....	1,497,443	3,298,977

# Great-West Life & Annuity Insurance Company

## SCHEDULE A - VERIFICATION

### Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	62,072,067	76,559,034
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		
2.2 Additional investment made after acquisition.....	41,240	239,613
3. Current year change in encumbrances.....		
4. Total gain (loss) on disposals.....		406,890
5. Deduct amounts received on disposals.....		8,159,488
6. Total foreign exchange change in book/adjusted carrying value.....		
7. Deduct current year's other than temporary impairment recognized.....		759,653
8. Deduct current year's depreciation.....	2,914,152	6,214,329
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	59,199,154	62,072,067
10. Deduct total nonadmitted amounts.....		
11. Statement value at end of current period (Line 9 minus Line 10).....	59,199,154	62,072,067

## SCHEDULE B - VERIFICATION

### Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	1,454,000,692	1,260,274,143
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	136,368,767	290,305,000
2.2 Additional investment made after acquisition.....		
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	(22,055)	97,272
5. Unrealized valuation increase (decrease).....		(151,921)
6. Total gain (loss) on disposals.....	1,575,439	2,080,748
7. Deduct amounts received on disposals.....	86,233,172	98,435,829
8. Deduct amortization of premium and mortgage interest points and commitment fees.....		168,721
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....		
10. Deduct current year's other than temporary impairment recognized.....		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,505,689,671	1,454,000,692
12. Total valuation allowance.....	(14,686,572)	(14,686,572)
13. Subtotal (Line 11 plus Line 12).....	1,491,003,099	1,439,314,120
14. Deduct total nonadmitted amounts.....	717,364	1,237,806
15. Statement value at end of current period (Line 13 minus Line 14).....	1,490,285,735	1,438,076,314

## SCHEDULE BA - VERIFICATION

### Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	316,344,369	337,023,645
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....		21,279,580
2.2 Additional investment made after acquisition.....	3,647,724	11,508,708
3. Capitalized deferred interest and other.....		
4. Accrual of discount.....	1,080	1,159
5. Unrealized valuation increase (decrease).....	2,608,430	3,369,619
6. Total gain (loss) on disposals.....	62,840	
7. Deduct amounts received on disposals.....	22,682,881	55,682,532
8. Deduct amortization of premium and depreciation.....	585,588	1,155,809
9. Total foreign exchange change in book/adjusted carrying value.....		
10. Deduct current year's other than temporary impairment recognized.....	489,915	
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	298,906,059	316,344,369
12. Deduct total nonadmitted amounts.....	7,488,919	7,971,944
13. Statement value at end of current period (Line 11 minus Line 12).....	291,417,140	308,372,426

## SCHEDULE D - VERIFICATION

### Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,568,836,727	12,906,899,003
2. Cost of bonds and stocks acquired.....	7,438,994,356	9,845,422,426
3. Accrual of discount.....	74,737,580	101,007,537
4. Unrealized valuation increase (decrease).....	23,018,721	(54,795,476)
5. Total gain (loss) on disposals.....	24,121,331	48,668,561
6. Deduct consideration for bonds and stocks disposed of.....	6,943,460,357	9,151,035,278
7. Deduct amortization of premium.....	28,612,328	29,750,756
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....	57,464,393	97,579,290
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,100,171,637	13,568,836,727
11. Deduct total nonadmitted amounts.....	2,772,020	3,075,668
12. Statement value at end of current period (Line 10 minus Line 11).....	14,097,399,617	13,565,761,059



## SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. Class 1 (a).....	9,294,728,994	5,923,030,581	5,552,111,198	12,700,223	9,294,728,994	9,678,348,600		9,291,434,838
2. Class 2 (a).....	3,734,815,469	174,673,966	43,046,735	62,628,858	3,734,815,469	3,929,071,558		3,729,940,590
3. Class 3 (a).....	334,896,096		29,067,111	(8,066,528)	334,896,096	297,762,457		329,108,837
4. Class 4 (a).....	218,381,576		18,961,501	(78,774,055)	218,381,576	120,646,020		232,755,933
5. Class 5 (a).....	81,750,986		2,146,201	(3,731,116)	81,750,986	75,873,669		136,247,974
6. Class 6 (a).....	14,260,230		1,384,032	51,390,550	14,260,230	64,266,748		54,256,801
7. Total Bonds.....	13,678,833,351	6,097,704,547	5,646,716,778	36,147,932	13,678,833,351	14,165,969,052	0	13,773,744,973
<b>PREFERRED STOCK</b>								
8. Class 1.....	1			(1)				1
9. Class 2.....								
10. Class 3.....								
11. Class 4.....								
12. Class 5.....								
13. Class 6.....	457,516				457,516	457,516		457,516
14. Total Preferred Stock.....	457,517	0	0	(1)	457,516	457,516	0	457,517
15. Total Bonds and Preferred Stock.....	13,679,290,868	6,097,704,547	5,646,716,778	36,147,931	13,679,290,867	14,166,426,568	0	13,774,202,490

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(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 \$.....0; NAIC 6 \$.....0.

## 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.....	70,820,923	XXX	70,821,551	3,764	

## 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.....	44,129,858	23,456,563
2. Cost of short-term investments acquired.....	2,996,687,232	2,532,808,397
3. Accrual of discount.....	92,536	50,976
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....	(168)	
6. Deduct consideration received on disposals.....	2,970,087,933	2,512,163,580
7. Deduct amortization of premium.....	603	22,498
8. Total foreign exchange change in book/adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	70,820,922	44,129,858
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	70,820,922	44,129,858

**SCHEDULE DB - PART A - VERIFICATION**

## Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/Adjusted Carrying Value, December 31, prior year (Line 8, prior year).....	12,019,860
2. Cost paid (consideration received) on additions.....	
3. Unrealized valuation increase (decrease).....	(10,042,677)
4. Total gain (loss) on termination recognized.....	
5. Considerations received (paid) on terminations.....	
6. Amortization.....	
7. Adjustment to the Book/Adjusted Carrying Value of hedge item.....	
8. Total foreign exchange change in Book/Adjusted Carrying Value.....	
9. Book/Adjusted Carrying Value, December 31, current year (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	1,977,183
10. Deduct nonadmitted assets.....	
11. Statement value at end of current period (Line 9 minus Line 10).....	<u>1,977,183</u>

**SCHEDULE DB - PART B - VERIFICATION**

## Futures Contracts

1. Book/Adjusted Carrying Value, December 31, prior year.....			
2. Net cash deposits (Section 1, Broker Name/Net Cash Deposits footnote).....			2,115,000
3.1 Change in variation margin on open contracts.....			
3.2 Add:			
Change in adjustment to basis of hedged item:			
3.21 Section 1, Column 16, current year to date minus.....			
3.22 Section 1, Column 16, prior year.....			0
Change in amount recognized:			
3.23 Section 1, Column 15, current year to date minus.....	(2,495,283)		
3.24 Section 1, Column 15, prior year.....		(2,495,283)	(2,495,283)
3.3 Subtotal (line 3.1 minus Line 3.2).....			2,495,283
4.1 Variation margin on terminated contracts during the year.....			
4.2 Less:			
4.21 Amount used to adjust basis of hedged item.....			
4.22 Amount recognized.....			0
4.3 Subtotal (line 4.1 minus Line 4.2).....			0
5. Dispositions gains (losses) on contracts terminated in prior year:			
5.1 Recognized.....			
5.2 Used to adjust basis of hedged items.....			
6. Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....			<u>4,610,283</u>
7. Deduct nonadmitted assets.....			
8. Statement value at end of current period (Line 6 minus Line 7).....			<u>4,610,283</u>

**Sch. DB-Pt C-Sn 1**  
**NONE**

**Sch. DB-Pt C-Sn 2**  
**NONE**

**SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(1,582,472)
2.	Part B, Section 1, Net Broker Cash Deposit Write-in (Footnote).....	2,115,000
3.	Part B, Section 1, Column 17.....	
4.	Subtotal (Line 2 minus Line 3).....	2,115,000
5.	Total (Line 1 plus Line 4).....	532,528
6.	Part D, Column 5.....	5,857,362
7.	Part D, Column 6.....	(2,829,550)
8.	Total (Line 5 minus Line 6 minus Line 7).....	(2,495,284)
		Fair Value Check
9.	Part A, Section 1, Column 16.....	27,783,927
10.	Part B, Section 1, Column 2 (Number of Contracts) multiplied by Column 12 (Reporting Date Price).....	
11.	Total (Line 9 plus Line 10).....	27,783,927
12.	Part D, Column 8.....	32,728,478
13.	Part D, Column 9.....	(2,829,550)
14.	Total (Line 11 minus Line 12 minus Line 13).....	(2,115,001)
		Potential Exposure Check
15.	Part A, Section 1, Column 21.....	9,296,407
16.	Part B, Section 1, Column 18.....	(1,153,100)
17.	Part D, Column 11.....	8,143,307
18.	Total (Line 15 plus Line 16 minus Line 17).....	0

**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.....	360,469,672	236,356,740
2. Cost of cash equivalents acquired.....	38,435,657,102	39,951,827,794
3. Accrual of discount.....	10,638	30,045
4. Unrealized valuation increase (decrease).....		
5. Total gain (loss) on disposals.....		(219)
6. Deduct consideration received on disposals.....	38,331,620,000	39,827,744,688
7. Deduct amortization of premium.....	3,394	
8. Total foreign exchange change in book/ adjusted carrying value.....		
9. Deduct current year's other than temporary impairment recognized.....		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	464,514,018	360,469,672
11. Deduct total nonadmitted amounts.....		
12. Statement value at end of current period (Line 10 minus Line 11).....	464,514,018	360,469,672

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						

**Acquired by Purchase**

GWLA Towers .....	Greenwood Village .....	CO .....	..02/01/2001	Capital Improvements .....				56,629
0199999. Totals .....					0	0	0	56,629
0399999. Totals .....					0	0	0	56,629

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### SCHEDULE A - PART 3

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

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

**NONE**

### SCHEDULE B - PART 2

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

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

**Mortgages in Good Standing**

**Commercial Mortgages - All Other**

70393	CINCINNATI		OH		05/27/2010	6.250	10,000,000		19,130,000
153707	ROCKVILLE		MD		05/05/2010	6.100	1,600,000		4,500,000
153708	VERNON		CA		06/14/2010	5.580	18,500,000		32,200,000
153710	WHITEHALL		MI		06/25/2010	6.250	3,400,000		5,635,000
153711	GRAND HAVEN		MI		06/25/2010	6.250	2,500,000		4,175,000
153709	LOGAN TOWNSHIP		NJ		06/30/2010	6.300	5,400,000		8,400,000
153712	REDLANDS		CA		06/30/2010	5.040	63,400,000		105,900,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other					XXX	XXX	104,800,000	0	179,940,000
0899999. Total - Mortgages in Good Standing					XXX	XXX	104,800,000	0	179,940,000
3399999. Total Mortgages					XXX	XXX	104,800,000	0	179,940,000

### SCHEDULE B - PART 3

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

QE02

1 Loan Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8 Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	City	State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					

**Mortgages Closed by Repayment**

153701	UPPER MACUNGIE TOWNSHIP	PA		12/14/2009	04/28/2010	28,499,581							28,499,581	28,784,577		284,996	284,996
153702	UPPER MACUNGIE TOWNSHIP	PA		12/14/2009	04/28/2010	21,500,419							21,500,419	21,715,423		215,004	215,004
105830	TUALATIN	OR		06/29/1993	05/13/2010	1,481,117							1,406,079	1,679,662		273,583	273,583
105608	TUALATIN	OR		04/02/1991	05/13/2010	1,607,065							1,529,285	1,874,756		345,471	345,471
70393	CINCINNATI	OH		11/23/1993	05/27/2010	1,410,277							834,063	834,062		(1)	(1)
0199999. Total - Mortgages Closed by Repayment						54,498,459	0	0	0	0	0	0	53,769,427	54,888,480	0	1,119,053	1,119,053

**Mortgages With Partial Repayments**

50143	OAKLAND	CA		09/01/1972		83,598								4,694			0
64632	TORRANCE	CA		07/01/1985		5,825,505								28,897			0
66466	BALTIMORE	MD		12/12/1983		331,424								54,054			0
66503	CHATSWORTH	CA		03/01/1984		2,931,141								30,864			0
66518	WEBSTER GROVES	MO		05/03/1984		353,364								51,349			0
66638	CASSELBERRY	FL		06/10/1985		528,652								68,422			0
66686	WESTLAND	MI		10/08/1985		15,352,987								229,415			0
66759	CUPERTINO	CA		11/25/1985		2,973,645								13,998			0
66779	SCOTTSDALE	AZ		02/25/1986		1,719,197								13,487			0
66826	AGOURA HILLS	CA		05/01/1986		5,356,650								50,392			0



### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
66844	GRAND BLANC	MI		06/30/1986		460,226					0		70,868			0	
66851	DEPTFORD	NJ		10/30/1986		767,826					0		83,928			0	
66857	SANTA BARBARA	CA		08/01/1986		239,040					0		88,418			0	
66943	DOWNERS GROVE	IL		10/09/1986		1,452,320					0		18,564			0	
66947	LINCOLNSHIRE	IL		10/23/1986		4,083,685					0		117,498			0	
70032	KENTWOOD	MI		04/16/1987		2,137,170					0		44,908			0	
70219	SANTA BARBARA	CA		07/01/1988		2,895,642					0		23,938			0	
70342	CLAYTON	MO		11/30/1989		10,637,583					0		37,751			0	
70351	TUKWILA	WA		11/09/1989		3,257,805					0		32,055			0	
70365	FARMINGTON HILLS	MI		01/22/1990		7,911,735					0		173,830			0	
70371	EUGENE	OR		01/30/1990		104,109					0					0	
70384	WALKER	MI		06/01/1992		2,862,166					0		147,256			0	
70393	CINCINNATI	OH		11/23/1993		1,410,277					0		233,395			0	
74012	CANOGA PARK	CA		07/05/1989		819,637					0		18,951			0	
74074	HOUSTON	TX		08/06/1993		339,449					0		10,329			0	
74115	EUCLID	OH		07/31/2001		2,082,938					0		(3,973)			0	
102106	SANTA ANA	CA		10/23/1978		553,734					0		7,332			0	
102116	TORRANCE	CA		08/30/1988		1,158,946					0		9,533			0	
102220	RICHMOND	VA		12/29/1994		2,561,859					0		45,421			0	
105209	DUBLIN	CA		02/03/1987		1,373,099					0		7,953			0	
105216	PHILADELPHIA	PA		07/10/2002		2,438,567					0		18,840			0	
105217	MOUNT PROSPECT	IL		07/02/1987		561,435					0		17,557			0	
105240	VAN NUYS	CA		04/14/1988		1,307,189					0		7,666			0	
105241	VAN NUYS	CA		04/14/1988		1,243,263					0		7,181			0	
105245	WEST SACRAMENTO	CA		06/30/1987		1,243,448		1,350			1,350		110,448			0	
105250	GRANDVILLE	MI		07/29/1988		549,731					0		31,987			0	
105251	LOS ANGELES	CA		10/05/1988		889,630		(90)			(90)		49,615			0	
105252	POUGHKEEPSIE	NY		11/23/1988		575,280		(360)			(360)		29,522			0	
105300	SACRAMENTO	CA		07/23/1987		393,792					0		33,292			0	
105326	GRAND RAPIDS	MI		01/12/1989		779,128					0		10,068			0	
105328	CATHEDRAL CITY	CA		02/28/1989		463,654					0		22,777			0	
105357	AMHERST	NY		08/08/1989		4,093,999					0		59,604			0	
105381	BUENA PARK	CA		08/30/1989		6,320,627					0		42,795			0	
105386	AMHERST	NY		09/12/1989		958,198					0		40,057			0	
105396	BUFFALO	NY		10/30/1989		389,190					0		15,587			0	
105397	ST. PAUL	MN		10/10/1989		2,628,704					0		56,910			0	
105399	LAS VEGAS	NV		10/26/1989		2,170,555					0		12,396			0	
105403	SAN JOSE	CA		12/11/1989		1,102,181					0		43,777			0	

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### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
105432	ROYAL OAK	MI		12/04/1989		1,992,203					0		30,162			0	
105434	HUNT VALLEY	MD		12/14/1989		5,627,034		4,320			4,320		87,909			0	
105455	LAS VEGAS	NV		11/05/1990		5,918,617		3,510			3,510		79,605			0	
105468	SAN JOSE	CA		02/07/1990		799,162					0		30,073			0	
105475	CHANTILLY	VA		05/02/1989		2,551,486					0		13,326			0	
105496	FLINT TOWNSHIP	MI		05/09/1990		988,490					0		39,246			0	
105504	NAPA	CA		06/21/1990		5,100,000					0					0	
105531	COLUMBUS	OH		11/06/1990		6,356,493					0		397,182			0	
105543	LAS VEGAS	NV		08/30/1990		2,433,207					0		13,843			0	
105544	LAS VEGAS	NV		08/30/1990		2,433,207					0		13,843			0	
105556	SAN ANTONIO	TX		08/31/1990		738,655					0		9,516			0	
105581	TUALATIN	OR		01/28/1991		2,307,331					0		69,271			0	
105589	LOS ALAMITOS	CA		02/26/1991		964,596					0		36,269			0	
105597	LAS VEGAS	NV		03/18/1991		2,503,632					0		14,225			0	
105603	MAYFIELD HEIGHTS	OH		04/16/1991		1,803,577					0		51,829			0	
105604	LIVONIA	MI		02/20/1991		1,552,953					0		(2)			0	
105608	TUALATIN	OR		04/02/1991		1,607,065					0		31,495			0	
105616	SAGINAW TOWNSHIP	MI		05/02/1991		2,108,723					0		13,985			0	
105623	GREENFIELD	WI		07/02/1991		5,366,682					0		62,909			0	
105624	WESTLAND	MI		07/22/1991		320,078		(270)			(270)		45,459			0	
105628	STERLING HEIGHTS	MI		07/22/1991		1,258,398					0		179,921			0	
105645	PORTLAND	OR		09/12/1991		1,335,615					0		14,845			0	
105648	TUALATIN	OR		08/08/1991		1,950,744					0		22,132			0	
105671	LYNDHURST	OH		11/27/1991		732,565		(630)			(630)		18,272			0	
105676	LAS VEGAS	NV		02/13/1992		3,602,925					0		48,444			0	
105691	ROCHELLE PARK	NJ		06/25/1992		1,043,374					0		92,022			0	
105692	LITTLE FERRY	NJ		06/25/1992		260,844					0		23,006			0	
105698	LOS ANGELES	CA		06/09/1992		367,772					0		12,780			0	
105708	LAS VEGAS	NV		06/04/1992		3,716,368					0		21,063			0	
105732	BEDFORD HEIGHTS	OH		04/30/1993		3,429,573					0		68,292			0	
105742	LIVONIA	MI		11/19/1992		589,190					0		12,694			0	
105746	JACKSON	WY		11/24/1992		3,443,880					0		55,010			0	
105765	GREENFIELD	WI		12/17/1992		2,173,448					0		46,858			0	
105802	HILTON HEAD ISLAND	SC		07/15/1994		3,692,321					0		164,748			0	
105804	SOUTH MILWAUKEE	WI		04/22/1993		4,709,240		(2,610)			(2,610)		94,533			0	
105807	SALT LAKE CITY	UT		12/09/1985		136,849					0		9,856			0	
105820	BENSALEM	PA		01/19/1990		1,371,861		(630)			(630)		51,079			0	

QE02.2

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
105826	GREECE	NY		06/25/1993		6,579,283					0		44,674			0	
105827	INDUSTRY	CA		02/29/1988		2,164,811					0		22,457			0	
105830	TUALATIN	OR		06/29/1993		1,481,117					0		30,352			0	
105902	MILLERSVILLE	PA		06/28/1990		2,332,620					0		48,996			0	
105932	DORAVILLE	GA		04/15/1994		280,019					0		13,570			0	
105941	EAST RUTHERFORD	NJ		09/19/1989		2,324,848					0		103,460			0	
105950	HENDERSON	NV		09/28/1994		3,784,595					0		46,062			0	
105958	CLARKSTOWN	NY		05/10/1989		722,041					0		32,596			0	
105981	INDUSTRY	CA		12/14/1989		2,795,342					0		43,133			0	
105982	INDUSTRY	CA		12/14/1989		2,498,250					0		38,549			0	
105983	FOUNTAIN VALLEY	CA		01/01/1995		1,991,846					0		30,735			0	
106001	PORTLAND	OR		03/15/1993		525,263		(450)			(450)		10,451			0	
106005	SANTA ANA	CA		06/13/1990		1,083,236					0		40,390			0	
106009	MADISON HEIGHTS	MI		02/12/1990		50,840					0					0	
106015	CREVE COEUR	MO		11/15/1989		654,502		(270)			(270)		29,529			0	
106016	ST. LOUIS	MO		11/15/1989		354,030					0		16,106			0	
106018	CLEVELAND HEIGHTS	OH		05/23/1990		2,787,938					0		68,308			0	
106024	AMHERST	NY		09/27/1995		2,772,448					0		40,904			0	
106040	GRAND BLANC TOWNSHIP	MI		10/16/1995		191,965					0		51,997			0	
106042	MT. LOOKOUT	OH		07/31/1995		465,237					0		16,729			0	
106046	BOISE	ID		07/26/1995		775,393					0		27,882			0	
106048	MORGAN HILL	CA		10/12/1995		867,846					0		29,673			0	
1060571	OREGON CITY	OR		08/29/1995		471,055					0		6,981			0	
106076	WARREN	MI		01/31/1996		3,129,697		(630)			(630)		101,790			0	
106091	WIXOM	MI		05/16/1996		332,571					0		56,863			0	
106097	SALEM	OR		02/19/1991		1,096,978					0		15,514			0	
106103	MONTCLAIR	CA		04/17/1991		1,455,023					0		44,837			0	
106105	BLOOMINGTON	MN		09/17/1996		769,597					0		20,420			0	
106110	BAXTER	MN		09/26/1996		2,177,849					0		30,914			0	
106126	CARLSBAD	CA		04/15/1997		254,613					0		6,425			0	
106130	CHEEKTOWAGA	NY		07/03/1997		798,845					0		19,665			0	
106132	CARSON	CA		06/05/1997		2,087,248					0		51,881			0	
106134	NORTHBROOK	IL		06/19/1997		972,616					0		11,074			0	
106138	NAUGATUCK	CT		07/07/1997		820,813					0		19,585			0	
106141	ALPHARETTA	GA		07/17/1997		1,603,568					0		52,394			0	
106142	VERNON	CA		07/11/1997		3,659,904					0		12,728			0	
106146	LAKEWOOD	NJ		09/19/1997		1,044,435					0		35,777			0	
106153	PLYMOUTH	MI		03/02/1998		3,394,657					0		37,195			0	

QE02.3

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
106167.....	DUNCANVILLE.....	TX.....		06/25/1998.....		519,879.....					0.....		11,083.....			0.....	
106168.....	LAS VEGAS.....	NV.....		09/02/1998.....		2,267,198.....					0.....		24,540.....			0.....	
106174.....	SOUTH MILWAUKEE.....	WI.....		03/08/1999.....		3,255,989.....					0.....		32,858.....			0.....	
106177.....	OSHKOSH.....	WI.....		08/19/1999.....		6,062,014.....					0.....		56,196.....			0.....	
106178.....	WESTFORD.....	MA.....		09/20/1999.....		849,887.....					0.....		14,733.....			0.....	
106179.....	LAS VEGAS.....	NV.....		11/29/1999.....		5,010,872.....					0.....		36,576.....			0.....	
106180.....	ROME.....	NY.....		10/07/1999.....		2,102,330.....					0.....		58,978.....			0.....	
106181.....	LOS ALAMITOS.....	CA.....		09/22/1999.....		1,306,767.....					0.....		5,008.....			0.....	
106182.....	HUNTINGTON BEACH.....	CA.....		10/19/1999.....		1,234,148.....					0.....		21,037.....			0.....	
106187.....	COSTA MESA.....	CA.....		01/31/2000.....		750,479.....					0.....		-.....			0.....	
106188.....	LAGUNA HILLS.....	CA.....		01/31/2000.....		750,479.....					0.....		-.....			0.....	
106189.....	BRUNSWICK.....	OH.....		01/31/2000.....		975,320.....					0.....		16,043.....			0.....	
106190.....	INDIANAPOLIS.....	IN.....		03/15/2000.....		951,557.....					0.....		15,251.....			0.....	
106191.....	LONG ISLAND.....	NY.....		05/10/2000.....		2,038,099.....					0.....		16,325.....			0.....	
106194.....	STERLING HEIGHTS.....	MI.....		08/14/2000.....		1,094,811.....					0.....		16,220.....			0.....	
106197.....	BROOKFIELD.....	WI.....		03/27/2001.....		610,870.....					0.....		4,694.....			0.....	
106199.....	LOS ANGELES.....	CA.....		05/16/2001.....		3,435,972.....					0.....		27,140.....			0.....	
106200.....	LOS ANGELES.....	CA.....		09/13/2001.....		876,611.....					0.....		11,631.....			0.....	
106201.....	STATEN ISLAND.....	NY.....		08/31/2001.....		428,718.....					0.....		12,473.....			0.....	
106202.....	GLENDALE.....	AZ.....		10/11/2001.....		1,530,194.....					0.....		22,885.....			0.....	
106203.....	MESA.....	AZ.....		10/11/2001.....		1,670,308.....					0.....		24,981.....			0.....	
106204.....	ONTARIO.....	CA.....		10/18/2001.....		916,289.....					0.....		8,024.....			0.....	
106205.....	RIVERSIDE.....	CA.....		01/16/2002.....		382,168.....					0.....		5,051.....			0.....	
106209.....	SALT LAKE CITY.....	UT.....		04/24/2002.....		1,002,723.....					0.....		13,762.....			0.....	
106212.....	SPRINGFIELD.....	OH.....		05/02/2002.....		2,207,765.....					0.....		15,431.....			0.....	
106214.....	HOLLAND.....	MI.....		07/12/2002.....		2,246,867.....					0.....		15,826.....			0.....	
106216.....	RIVERSIDE.....	CA.....		10/31/2002.....		393,003.....					0.....		4,878.....			0.....	
106217.....	SPOKANE.....	WA.....		01/02/2003.....		798,886.....					0.....		6,175.....			0.....	
106218.....	REDMOND.....	OR.....		12/06/2002.....		830,447.....					0.....		-.....			0.....	
130076.....	SAN DIEGO.....	CA.....		09/14/1995.....		3,814,998.....					0.....		24,245.....			0.....	
130124.....	MIDLAND COUNTY.....	MI.....		09/17/1996.....		1,736,936.....					0.....		25,777.....			0.....	
130160.....	SEATTLE.....	WA.....		08/21/1997.....		532,491.....		630.....			630.....		6,506.....			0.....	
151678.....	PALO ALTO.....	CA.....		05/14/1987.....		722,086.....					0.....		9,034.....			0.....	
151681.....	TROY.....	MI.....		06/10/1987.....		860,593.....					0.....		216,792.....			0.....	
151877.....	MAYWOOD.....	NJ.....		06/22/1988.....		1,071,351.....		(2,520).....			(2,520).....		31,344.....			0.....	
151893.....	LAWRENCE TWP.....	NJ.....		06/27/1988.....		1,464,785.....					0.....		23,343.....			0.....	
152003.....	STERLING PARK.....	VA.....		01/05/1989.....		501,067.....		(1,890).....			(1,890).....		25,367.....			0.....	
152305.....	COLORADO SPRINGS.....	CO.....		12/01/1989.....		1,290,165.....					0.....		16,620.....			0.....	

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### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
152306.....	COLORADO SPRINGS.....	CO.....		12/01/1989.....		786,404.....		-.....			0.....		10,130.....			0.....	
152307.....	COLORADO SPRINGS.....	CO.....		12/01/1989.....		1,296,756.....					0.....		16,919.....			0.....	
152309.....	COLORADO SPRINGS.....	CO.....		12/01/1989.....		498,287.....					0.....		6,419.....			0.....	
152311.....	SUGAR LAND.....	TX.....		12/01/1989.....		1,111,212.....		-.....			0.....		14,315.....			0.....	
152358.....	ST. CLAIR SHORES.....	MI.....		02/07/1990.....		469,578.....					0.....		19,734.....			0.....	
152464.....	TINTON FALLS.....	NJ.....		08/30/1990.....		3,737,995.....					0.....		30,719.....			0.....	
152494.....	HURST.....	TX.....		08/31/1990.....		969,574.....		-.....			0.....		14,571.....			0.....	
152705.....	SAN ANTONIO.....	TX.....		02/01/1993.....		533,390.....		-.....			0.....		6,871.....			0.....	
152748.....	BEAVERTON.....	OR.....		02/27/1987.....		687,057.....					0.....		18,454.....			0.....	
152750.....	PORTLAND.....	OR.....		02/26/1987.....		1,516,321.....					0.....		40,727.....			0.....	
152817.....	DREXEL HILL.....	PA.....		10/29/1985.....		438,808.....					0.....		20,430.....			0.....	
152955.....	NEWPORT BEACH.....	CA.....		04/05/1996.....		219,248.....		(2,250).....			(2,250).....		35,393.....			0.....	
152980.....	JESSUP.....	MD.....		08/26/1996.....		1,173,970.....					0.....		34,624.....			0.....	
153005.....	MENOMONIE.....	WI.....		01/16/1997.....		2,177,849.....					0.....		30,914.....			0.....	
153030.....	SANDY.....	UT.....		07/02/1997.....		641,797.....					0.....		15,499.....			0.....	
153047.....	COMMERCE.....	CA.....		08/05/1997.....		819,633.....					0.....		-.....			0.....	
153052.....	DEPEW.....	NY.....		10/08/1997.....		907,358.....		(1,980).....			(1,980).....		19,879.....			0.....	
153063.....	PLYMOUTH.....	MI.....		12/15/1997.....		3,425,752.....					0.....		29,521.....			0.....	
153072.....	BELLINGHAM.....	WA.....		03/27/1998.....		996,937.....					0.....		11,486.....			0.....	
153099.....	ATLANTA.....	GA.....		12/15/1998.....		722,884.....		(1,710).....			(1,710).....		22,859.....			0.....	
153109.....	BALTIMORE.....	MD.....		03/02/1999.....		975,395.....					0.....		18,465.....			0.....	
153116.....	DEPEW.....	NY.....		03/15/1999.....		2,319,928.....					0.....		63,154.....			0.....	
153118.....	STERLING HEIGHTS.....	MI.....		07/06/1999.....		717,081.....		(1,170).....			(1,170).....		3,963.....			0.....	
153119.....	STERLING HEIGHTS.....	MI.....		07/06/1999.....		515,573.....		(810).....			(810).....		2,853.....			0.....	
153120.....	STERLING HEIGHTS.....	MI.....		07/06/1999.....		609,642.....		(990).....			(990).....		-.....			0.....	
153122.....	STERLING HEIGHTS.....	MI.....		07/06/1999.....		372,681.....		(630).....			(630).....		2,061.....			0.....	
153133.....	VERNON.....	CA.....		09/23/1999.....		1,846,761.....					0.....		31,702.....			0.....	
153137.....	NORTHGLENN.....	CO.....		08/26/1999.....		1,277,566.....					0.....		11,804.....			0.....	
153138.....	SAN DIEGO.....	CA.....		10/05/1999.....		882,816.....					0.....		3,384.....			0.....	
153144.....	FISHERS.....	IN.....		12/07/1999.....		8,066,024.....					0.....		56,302.....			0.....	
153145.....	DAYTON.....	OH.....		12/07/1999.....		6,071,677.....					0.....		42,381.....			0.....	
153146.....	GREENWOOD.....	IN.....		12/07/1999.....		3,589,823.....					0.....		25,058.....			0.....	
153148.....	BUFFALO.....	NY.....		02/03/2000.....		453,415.....					0.....		3,756.....			0.....	
153156.....	SAN DIEGO.....	CA.....		12/07/1999.....		2,104,657.....					0.....		34,281.....			0.....	
153160.....	FAYETTEVILLE.....	NC.....		12/21/1999.....		7,953,780.....					0.....		141,926.....			0.....	
153166.....	AMSTERDAM.....	NY.....		03/16/2000.....		1,010,628.....					0.....		38,686.....			0.....	
153189.....	ROCKVILLE.....	MD.....		06/27/2000.....		4,122,172.....					0.....		34,158.....			0.....	

QE02.5

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153190.....	OREGON CITY.....	OR.....		05/25/2000.....		3,474,199.....					0.....		23,528.....			0.....	
153194.....	OAKDALE.....	MN.....		06/29/2000.....		1,061,867.....					0.....		8,866.....			0.....	
153200.....	DENVER.....	CO.....		08/01/2000.....		2,724,551.....					0.....		18,205.....			0.....	
153201.....	NATIONAL CITY.....	CA.....		08/10/2000.....		1,889,152.....		(2,340).....			(2,340).....		5,938.....			0.....	
153208.....	SEATTLE.....	WA.....		10/03/2000.....		734,239.....					0.....		10,708.....			0.....	
153241.....	ONTARIO.....	CA.....		02/14/2001.....		1,359,424.....					0.....		21,945.....			0.....	
153242.....	BURLINGTON.....	KY.....		01/12/2001.....		3,444,836.....					0.....		22,316.....			0.....	
153243.....	ATLANTA.....	GA.....		01/02/2001.....		9,909,371.....					0.....		95,963.....			0.....	
153260.....	PHILADELPHIA.....	PA.....		03/27/2001.....		435,362.....					0.....		6,445.....			0.....	
153277.....	BENSALEM.....	PA.....		05/09/2001.....		1,917,741.....					0.....		10,003.....			0.....	
153280.....	PHILADELPHIA.....	PA.....		05/30/2001.....		3,164,273.....					0.....		16,504.....			0.....	
153284.....	LAS VEGAS.....	NV.....		06/27/2001.....		2,270,317.....					0.....		17,906.....			0.....	
153288.....	SALT LAKE CITY.....	UT.....		06/26/2001.....		1,406,055.....					0.....		11,985.....			0.....	
153293.....	OSHKOSH.....	WI.....		06/27/2001.....		2,007,116.....					0.....		16,032.....			0.....	
153294.....	LIVONIA.....	MI.....		07/26/2001.....		876,335.....					0.....		12,145.....			0.....	
153295.....	SANTA FE SPRINGS.....	CA.....		07/05/2001.....		3,454,153.....					0.....		30,361.....			0.....	
153303.....	VENTURA.....	CA.....		05/21/2002.....		2,502,107.....					0.....		17,989.....			0.....	
153308.....	SAN JOSE.....	CA.....		08/07/2001.....		1,934,525.....					0.....		46,466.....			0.....	
153309.....	ENGLEWOOD.....	CO.....		06/14/2001.....		949,102.....					0.....		8,319.....			0.....	
153320.....	SALT LAKE CITY.....	UT.....		09/27/2001.....		1,323,731.....					0.....		11,439.....			0.....	
153326.....	THORNTON.....	CO.....		10/04/2001.....		593,358.....					0.....		17,106.....			0.....	
153327.....	PORTLAND.....	OR.....		11/05/2001.....		1,216,200.....					0.....		10,810.....			0.....	
153329.....	MAHTOMEDI.....	MN.....		11/20/2001.....		1,658,487.....					0.....		22,503.....			0.....	
153335.....	ANDOVER.....	MN.....		11/20/2001.....		1,198,907.....					0.....		16,267.....			0.....	
153336.....	MAPLEWOOD.....	MN.....		11/20/2001.....		761,569.....					0.....		10,333.....			0.....	
153337.....	SAN DIEGO.....	CA.....		12/10/2001.....		1,330,379.....					0.....		17,799.....			0.....	
153338.....	CANTON.....	OH.....		11/15/2001.....		6,970,886.....		(6,750).....			(6,750).....		44,422.....			0.....	
153340.....	COLUMBIA HEIGHTS.....	MN.....		12/19/2001.....		1,720,637.....					0.....		16,040.....			0.....	
153341.....	WALLKILL.....	NY.....		12/14/2001.....		2,266,903.....					0.....		30,801.....			0.....	
153344.....	LAS VEGAS.....	NV.....		12/19/2001.....		3,488,598.....					0.....		21,791.....			0.....	
153364.....	ELMHURST.....	IL.....		07/02/2002.....		5,609,287.....					0.....		55,576.....			0.....	
153365.....	EL CERRITO.....	CA.....		05/10/2002.....		799,464.....					0.....		9,899.....			0.....	
153366.....	PROSPECT PARK.....	PA.....		05/16/2002.....		2,220,888.....					0.....		21,571.....			0.....	
153369.....	CHICAGO.....	IL.....		01/08/2003.....		840,555.....					0.....		7,170.....			0.....	
153370.....	MCHENRY.....	IL.....		01/08/2003.....		1,302,861.....					0.....		11,113.....			0.....	
153373.....	VISTA.....	CA.....		07/11/2002.....		3,456,089.....					0.....		28,572.....			0.....	
153376.....	DOCTOR'S INLET.....	FL.....		11/13/2002.....		2,607,255.....					0.....		18,299.....			0.....	
153377.....	MANKATO.....	MN.....		11/25/2002.....		2,265,791.....					0.....		15,655.....			0.....	

QE02.6

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153378.....	DENVER.....	CO.....		09/24/2002.....		2,075,965.....					0.....		27,265.....			0.....	
153384.....	PALOS PARK.....	IL.....		11/14/2002.....		1,851,305.....					0.....		18,313.....			0.....	
153389.....	JACKSONVILLE.....	FL.....		01/14/2003.....		1,023,975.....					0.....		8,010.....			0.....	
153390.....	MORGANTOWN.....	WV.....		11/07/2002.....		4,643,528.....					0.....		40,729.....			0.....	
153391.....	BRIDGEPORT.....	WV.....		11/07/2002.....		1,858,368.....					0.....		16,300.....			0.....	
153392.....	FAIRMONT.....	WV.....		12/03/2002.....		2,630,718.....					0.....		23,074.....			0.....	
153394.....	ST. PAUL.....	MN.....		12/23/2002.....		850,346.....					0.....		6,698.....			0.....	
153400.....	VANCOUVER.....	WA.....		01/15/2003.....		526,876.....		(270).....		(270).....	0.....		17,600.....			0.....	
153402.....	GARDENA.....	CA.....		01/28/2003.....		854,862.....					0.....		6,626.....			0.....	
153405.....	PITTSBURGH.....	PA.....		01/08/2003.....		1,495,669.....					0.....		18,649.....			0.....	
153406.....	WESTWOOD.....	NJ.....		01/13/2003.....		1,179,164.....		6,930.....		6,930.....	0.....		34,006.....			0.....	
153410.....	LOUISVILLE.....	CO.....		01/16/2003.....		720,539.....		2,070.....		2,070.....	0.....		18,956.....			0.....	
153414.....	LAS VEGAS.....	NV.....		05/15/2003.....		1,768,100.....					0.....		11,058.....			0.....	
153415.....	SALT LAKE CITY.....	UT.....		12/23/2002.....		764,069.....					0.....		9,779.....			0.....	
153416.....	SALT LAKE CITY.....	UT.....		12/23/2002.....		596,735.....		810.....		810.....	0.....		7,983.....			0.....	
153418.....	SALT LAKE CITY.....	UT.....		12/23/2002.....		416,951.....		360.....		360.....	0.....		5,488.....			0.....	
153419.....	NAPERVILLE.....	IL.....		01/29/2003.....		903,020.....					0.....		11,347.....			0.....	
153420.....	COMMERCE.....	CA.....		01/23/2003.....		785,771.....					0.....		9,853.....			0.....	
153422.....	DULUTH.....	GA.....		02/18/2003.....		597,006.....					0.....		12,481.....			0.....	
153423.....	SEATTLE.....	WA.....		02/05/2003.....		1,243,747.....					0.....		9,473.....			0.....	
153426.....	LAKEWOOD.....	OH.....		04/03/2003.....		1,310,437.....					0.....		8,962.....			0.....	
153427.....	COLUMBUS.....	OH.....		04/03/2003.....		1,310,437.....					0.....		8,962.....			0.....	
153431.....	HENRIETTA.....	NY.....		03/04/2003.....		1,203,656.....					0.....		28,074.....			0.....	
153432.....	BALA CYNWYD.....	PA.....		01/24/2003.....		2,370,459.....					0.....		18,170.....			0.....	
153436.....	DENVER.....	CO.....		03/13/2003.....		1,945,906.....					0.....		23,748.....			0.....	
153438.....	ROCKFORD.....	IL.....		04/30/2003.....		2,462,191.....					0.....		18,348.....			0.....	
153439.....	ONTARIO.....	CA.....		04/03/2003.....		517,765.....		1,350.....		1,350.....	0.....		13,321.....			0.....	
153440.....	BOTHELL.....	WA.....		04/10/2003.....		1,334,542.....					0.....		10,073.....			0.....	
153441.....	COLORADO SPRINGS.....	CO.....		04/03/2003.....		387,754.....					0.....		26,866.....			0.....	
153443.....	COMMERCE.....	CA.....		05/02/2003.....		1,822,030.....					0.....		22,514.....			0.....	
153444.....	SAN DIEGO.....	CA.....		04/30/2003.....		870,056.....					0.....		10,805.....			0.....	
153445.....	MILFORD.....	MI.....		04/30/2003.....		1,644,621.....					0.....		16,670.....			0.....	
153446.....	ROCKVILLE.....	MD.....		06/19/2003.....		799,900.....					0.....		9,738.....			0.....	
153447.....	CAROL STREAM.....	IL.....		08/13/2003.....		642,506.....					0.....		7,715.....			0.....	
153448.....	ONTARIO.....	CA.....		04/03/2003.....		674,138.....		2,700.....		2,700.....	0.....		18,022.....			0.....	
153450.....	CLEVELAND.....	OH.....		05/30/2003.....		962,057.....					0.....		11,468.....			0.....	
153451.....	NEW BERLIN.....	WI.....		05/30/2003.....		2,155,410.....					0.....					0.....	

QE02.7

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153452.....	PARMA.....	OH.....		01/31/1989.....		1,583,677.....					0.....		32,265.....			0.....	
153453.....	PARMA.....	OH.....		11/22/1989.....		1,012,790.....					0.....		42,961.....			0.....	
153455.....	ELK GROVE VILLAGE.....	IL.....		05/30/2003.....		1,404,330.....					0.....		32,745.....			0.....	
153457.....	SIGNAL HILL.....	CA.....		07/07/2003.....		1,677,448.....					0.....		20,427.....			0.....	
153458.....	CERRITOS.....	CA.....		06/09/2003.....		951,724.....					0.....		9,446.....			0.....	
153459.....	LA CANADA/FLINTRIDGE.....	CA.....		06/09/2003.....		1,674,827.....					0.....		16,666.....			0.....	
153460.....	RICHMOND.....	VA.....		08/08/2003.....		1,325,753.....					0.....		22,958.....			0.....	
153464.....	WINCHESTER.....	VA.....		08/26/2003.....		1,211,256.....					0.....		28,510.....			0.....	
153470.....	BLOOMFIELD.....	CT.....		10/29/2003.....		2,652,572.....					0.....		17,834.....			0.....	
153472.....	CAMARILLO.....	CA.....		08/28/2003.....		1,468,034.....					0.....		18,369.....			0.....	
153474.....	EUGENE.....	OR.....		07/22/2003.....		1,613,161.....					0.....		36,061.....			0.....	
153477.....	PITTSBURGH.....	PA.....		10/02/2003.....		877,277.....					0.....		18,834.....			0.....	
153481.....	LAS VEGAS.....	NV.....		04/23/2004.....		2,852,876.....					0.....		18,941.....			0.....	
153482.....	MANASSAS.....	VA.....		02/14/2005.....		3,443,562.....					0.....		63,558.....			0.....	
153484.....	DULUTH.....	MN.....		06/18/2004.....		1,194,236.....					0.....		24,366.....			0.....	
153489.....	PORTLAND.....	OR.....		11/01/2004.....		1,908,723.....					0.....		35,682.....			0.....	
153490.....	YORBA LINDA.....	CA.....		07/30/2004.....		4,622,600.....					0.....		32,638.....			0.....	
153492.....	WEST CHESTER.....	OH.....		08/27/2004.....		3,725,379.....					0.....		38,779.....			0.....	
153494.....	IRWINDALE.....	CA.....		08/24/2004.....		804,107.....					0.....		5,442.....			0.....	
153495.....	DRAPER.....	UT.....		08/10/2004.....		2,110,982.....					0.....		22,260.....			0.....	
153497.....	FREDERICK.....	MD.....		08/31/2004.....		1,540,230.....					0.....		16,281.....			0.....	
153498.....	SANTA ANA.....	CA.....		10/06/2004.....		6,909,782.....					0.....		46,098.....			0.....	
153502.....	MAPLEWOOD.....	MN.....		12/23/2004.....		5,392,673.....					0.....		33,774.....			0.....	
153504.....	WASHINGTON.....	PA.....		10/31/1989.....		3,377,750.....					0.....		24,454.....			0.....	
153507.....	NORCROSS.....	GA.....		11/23/2004.....		676,520.....					0.....		9,573.....			0.....	
153508.....	NORCROSS.....	GA.....		11/23/2004.....		761,085.....					0.....		10,769.....			0.....	
153509.....	NORCROSS.....	GA.....		11/23/2004.....		697,661.....					0.....		9,872.....			0.....	
153510.....	SAN RAMON.....	CA.....		12/27/2004.....		2,195,394.....					0.....		15,119.....			0.....	
153511.....	HILLSBORO.....	OR.....		12/30/2004.....		4,265,236.....					0.....		29,138.....			0.....	
153512.....	MILWAUKIE.....	OR.....		12/30/2004.....		2,702,272.....					0.....		29,452.....			0.....	
153516.....	LAS VEGAS.....	NV.....		02/18/2005.....		2,014,441.....					0.....		23,076.....			0.....	
153517.....	GLENDALE.....	CA.....		04/21/2005.....		770,170.....					0.....		14,146.....			0.....	
1535181.....	SAN DIEGO.....	CA.....		03/30/2005.....		10,383,366.....					0.....		97,561.....			0.....	
153521.....	ST. PAUL.....	MN.....		06/23/2005.....		1,411,203.....					0.....		25,235.....			0.....	
153523.....	LAKESWOOD.....	CO.....		06/30/2005.....		1,565,473.....					0.....		10,395.....			0.....	
153525.....	FREDERICKSBURG.....	VA.....		07/18/2005.....		999,713.....					0.....		6,522.....			0.....	
153527.....	SAN DIEGO.....	CA.....		09/14/2005.....		3,823,192.....					0.....		25,689.....			0.....	
153531.....	DENVER.....	CO.....		08/26/2005.....		2,593,555.....					0.....		27,159.....			0.....	

QE02.8



### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153533.....	TEMPE.....	AZ.....		11/08/2005.....		4,689,137.....					0.....		47,607.....			0.....	
153536.....	PORTLAND.....	OR.....		01/17/2006.....		3,442,116.....					0.....		15,309.....			0.....	
153538.....	TEMPE.....	AZ.....		01/11/2006.....		15,321,825.....					0.....		70,079.....			0.....	
153540.....	FOLSOM.....	CA.....		12/06/2005.....		3,119,667.....					0.....		20,258.....			0.....	
153541.....	LOS GATOS.....	CA.....		11/15/2005.....		2,359,527.....					0.....		10,039.....			0.....	
153542.....	OMAHA.....	NE.....		12/07/2005.....		4,954,181.....					0.....		32,209.....			0.....	
153544.....	PHOENIX.....	AZ.....		04/28/2006.....		4,913,262.....					0.....		25,295.....			0.....	
153545.....	TEMPE.....	AZ.....		04/28/2006.....		6,978,129.....					0.....		29,298.....			0.....	
153546.....	PHOENIX.....	AZ.....		04/28/2006.....		1,090,331.....					0.....		4,578.....			0.....	
153547.....	PHOENIX.....	AZ.....		04/28/2006.....		2,657,430.....					0.....		10,963.....			0.....	
153549.....	LAS VEGAS.....	NV.....		05/08/2006.....		2,330,256.....					0.....		13,724.....			0.....	
153553.....	SMYRNA.....	GA.....		03/30/2006.....		1,248,274.....					0.....		15,377.....			0.....	
153557.....	SAN MARCOS.....	CA.....		02/27/2006.....		4,777,804.....					0.....		46,777.....			0.....	
153558.....	NAPERVILLE.....	IL.....		05/15/2006.....		2,196,073.....					0.....		20,126.....			0.....	
153559.....	WESTMINSTER.....	CA.....		05/17/2006.....		6,988,686.....					0.....		41,315.....			0.....	
153561.....	ROCKVILLE.....	MD.....		05/02/2006.....		2,054,645.....					0.....		11,801.....			0.....	
153563.....	MANKATO.....	MN.....		12/01/2006.....		6,552,502.....					0.....		75,876.....			0.....	
153566.....	BEDFORD PARK.....	IL.....		05/08/2006.....		3,067,981.....					0.....		27,060.....			0.....	
153571.....	HUNTINGTON BEACH.....	CA.....		09/29/2006.....		3,821,198.....					0.....		15,722.....			0.....	
153574.....	COLTON.....	CA.....		06/29/2006.....		1,582,590.....					0.....		8,711.....			0.....	
153575.....	EDGEWOOD.....	MD.....		11/14/2006.....		5,202,703.....					0.....		27,857.....			0.....	
153576.....	ST. MICHAEL.....	MN.....		03/07/2007.....		2,051,961.....					0.....		10,279.....			0.....	
153579.....	CINCINNATI.....	OH.....		01/04/2007.....		6,716,883.....					0.....		57,573.....			0.....	
153580.....	HILLSBORO.....	OR.....		11/21/2006.....		3,873,037.....					0.....		21,201.....			0.....	
153585.....	EXTON.....	PA.....		09/29/2006.....		3,768,993.....					0.....		55,939.....			0.....	
153586.....	BURBANK.....	CA.....		12/01/2006.....		7,000,000.....					0.....		21,690.....			0.....	
1535871.....	BOULDER.....	CO.....		12/18/2006.....		1,140,238.....					0.....		27,317.....			0.....	
153588.....	INDEPENDENCE.....	KY.....		01/04/2007.....		1,264,130.....					0.....		7,117.....			0.....	
153589.....	BROADVIEW HEIGHTS.....	OH.....		12/15/2006.....		5,808,277.....					0.....		36,132.....			0.....	
153590.....	MILL CREEK.....	WA.....		02/05/2007.....		1,681,132.....					0.....		14,465.....			0.....	
153592.....	MORGANTOWN.....	WV.....		02/22/2007.....		1,197,946.....					0.....		10,268.....			0.....	
153594.....	ROSEVILLE.....	MN.....		02/28/2007.....		5,906,899.....					0.....		34,338.....			0.....	
153595.....	BLOOMINGTON.....	MN.....		02/28/2007.....		4,016,691.....					0.....		23,350.....			0.....	
153596.....	SACRAMENTO.....	CA.....		03/06/2007.....		4,075,000.....					0.....		.....			0.....	
153597.....	PHOENIX.....	AZ.....		04/04/2007.....		4,273,364.....					0.....		23,371.....			0.....	
153599.....	APPLE VALLEY.....	CA.....		04/24/2007.....		3,989,953.....					0.....		21,677.....			0.....	
153601.....	GARDENA.....	CA.....		05/18/2007.....		2,161,236.....					0.....		11,938.....			0.....	

QE02.9

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153602.....	CRANBURY.....	NJ.....		06/08/2007.....		7,606,340.....					0.....		43,079.....			0.....	
153603.....	EDISON.....	NJ.....		07/12/2007.....		4,534,711.....					0.....		25,150.....			0.....	
153604.....	GRAND RAPIDS.....	MI.....		05/23/2007.....		3,808,944.....					0.....		18,279.....			0.....	
153606.....	GRAND RAPIDS.....	MI.....		07/31/2008.....		2,131,604.....					0.....		9,558.....			0.....	
153607.....	SALEM.....	OR.....		05/08/2007.....		9,383,803.....					0.....		34,773.....			0.....	
153608.....	AVALON.....	PA.....		05/31/2007.....		2,854,021.....					0.....		15,995.....			0.....	
153610.....	ROSSVILLE.....	MD.....		07/26/2007.....		4,384,610.....					0.....		22,444.....			0.....	
153612.....	ROCKFORD.....	IL.....		05/30/2007.....		1,497,734.....					0.....		11,279.....			0.....	
153614.....	LAS VEGAS.....	NV.....		06/15/2007.....		6,000,000.....					0.....		-.....			0.....	
153615.....	PHOENIX.....	AZ.....		06/22/2007.....		2,980,972.....					0.....		24,831.....			0.....	
153616.....	RIVERSIDE.....	CA.....		06/28/2007.....		1,392,845.....					0.....		5,333.....			0.....	
153617.....	SAN FRANCISCO.....	CA.....		07/26/2007.....		1,915,083.....					0.....		9,989.....			0.....	
153618.....	ANAHEIM.....	CA.....		07/26/2007.....		2,968,378.....					0.....		15,483.....			0.....	
153620.....	MONACA.....	PA.....		03/17/2008.....		3,012,673.....					0.....		14,158.....			0.....	
153621.....	PHOENIX.....	AZ.....		11/21/2007.....		4,488,547.....					0.....		35,464.....			0.....	
153622.....	MAHTOMEDI.....	MN.....		09/28/2007.....		1,461,262.....					0.....		3,155.....			0.....	
153623.....	BUFFALO GROVE.....	IL.....		09/05/2007.....		5,802,961.....					0.....		26,778.....			0.....	
153624.....	TUKWILA.....	WA.....		09/27/2007.....		4,000,000.....					0.....		-.....			0.....	
153625.....	THOUSAND OAKS.....	CA.....		10/02/2007.....		2,889,739.....					0.....		14,451.....			0.....	
153626.....	TOWNSHIP OF MIDDLETOWN.....	NJ.....		12/21/2007.....		2,085,630.....					0.....		16,172.....			0.....	
153627.....	CENTRAL VALLEY.....	NY.....		10/10/2007.....		4,329,511.....					0.....		22,280.....			0.....	
153630.....	LAGUNA WOODS.....	CA.....		11/30/2007.....		10,717,437.....					0.....		38,286.....			0.....	
153631.....	LOS ANGELES.....	CA.....		12/12/2007.....		8,467,331.....					0.....		110,277.....			0.....	
153633.....	CERRITOS.....	CA.....		11/15/2007.....		10,000,000.....					0.....		-.....			0.....	
153634.....	SECAUCUS.....	NJ.....		11/20/2007.....		3,562,446.....					0.....		13,307.....			0.....	
153635.....	LINDEN.....	NJ.....		11/15/2007.....		8,951,000.....					0.....		33,607.....			0.....	
153636.....	BREMERTON.....	WA.....		11/30/2007.....		1,987,644.....					0.....		15,294.....			0.....	
153637.....	SECAUCUS.....	NJ.....		12/03/2007.....		5,943,571.....					0.....		21,994.....			0.....	
153638.....	SECAUCUS.....	NJ.....		12/03/2007.....		6,815,593.....					0.....		25,877.....			0.....	
153639.....	TEMPE.....	AZ.....		02/01/2008.....		9,700,000.....					0.....		-.....			0.....	
153640.....	LA CRESCENTA.....	CA.....		01/04/2008.....		11,737,011.....		(3,420).....			(3,420).....		54,361.....			0.....	
153641.....	SOUTH BRUNSWICK.....	NJ.....		02/01/2008.....		7,805,646.....					0.....		28,517.....			0.....	
153642.....	PITTSBURGH.....	PA.....		01/25/2008.....		8,448,113.....					0.....		44,335.....			0.....	
153645.....	PHOENIX.....	AZ.....		02/14/2008.....		6,662,468.....					0.....		51,890.....			0.....	
153646.....	RANCHO CUCAMONGA.....	CA.....		02/15/2008.....		8,284,131.....					0.....		32,894.....			0.....	
153647.....	IRVINE.....	CA.....		03/12/2008.....		2,471,586.....					0.....		8,602.....			0.....	
153648.....	IRVINE.....	CA.....		03/12/2008.....		1,365,490.....					0.....		4,753.....			0.....	
153649.....	IRVINE.....	CA.....		03/12/2008.....		2,016,423.....					0.....		7,018.....			0.....	

QE02.10

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153650.....	IRVINE.....	CA.....		03/12/2008.....		2,094,730.....					0.....		7,291.....			0.....	
153651.....	IRVINE.....	CA.....		03/12/2008.....		1,478,057.....					0.....		5,144.....			0.....	
153652.....	IRVINE.....	CA.....		03/12/2008.....		1,394,855.....					0.....		4,855.....			0.....	
153653.....	LEHIGH ACRES.....	FL.....		01/29/2008.....		5,898,994.....					0.....		22,115.....			0.....	
153655.....	IRVINE.....	CA.....		03/13/2008.....		2,682,038.....					0.....		9,335.....			0.....	
153656.....	IRVINE.....	CA.....		03/12/2008.....		2,496,057.....					0.....		8,688.....			0.....	
153657.....	LAKE FOREST.....	CA.....		03/12/2008.....		1,439,084.....					0.....		5,731.....			0.....	
153658.....	LAKE FOREST.....	CA.....		03/12/2008.....		3,092,811.....					0.....		12,316.....			0.....	
153660.....	TEMPE.....	AZ.....		05/15/2008.....		3,100,000.....					0.....		-.....			0.....	
153661.....	VAN NUYS.....	CA.....		04/29/2008.....		953,333.....					0.....		7,832.....			0.....	
153663.....	ITASCA.....	IL.....		06/26/2008.....		2,966,712.....					0.....		14,762.....			0.....	
153664.....	PITTSBURGH.....	PA.....		06/20/2008.....		1,804,130.....					0.....		8,653.....			0.....	
153665.....	ATLANTA.....	GA.....		06/17/2008.....		3,411,926.....					0.....		16,596.....			0.....	
153666.....	VAN NUYS.....	CA.....		06/02/2008.....		2,946,657.....					0.....		10,036.....			0.....	
153667.....	CARLSBAD.....	CA.....		06/27/2008.....		3,969,972.....		(2,070).....			(2,070).....		19,098.....			0.....	
153668.....	SECAUCUS.....	NJ.....		06/26/2008.....		3,139,775.....					0.....		11,293.....			0.....	
153669.....	SECAUCUS.....	NJ.....		06/26/2008.....		2,845,421.....					0.....		10,234.....			0.....	
153670.....	MOONACHIE.....	NJ.....		08/18/2008.....		6,776,060.....					0.....		47,747.....			0.....	
153671.....	MOONACHIE.....	NJ.....		08/18/2008.....		2,904,026.....					0.....		20,463.....			0.....	
153672.....	ONTARIO.....	CA.....		06/27/2008.....		8,841,440.....					0.....		29,847.....			0.....	
153673.....	SEATTLE.....	WA.....		08/29/2008.....		2,597,933.....					0.....		11,150.....			0.....	
153674.....	SEATTLE.....	WA.....		08/29/2008.....		1,470,528.....					0.....		6,311.....			0.....	
153675.....	MISSION VIEJO.....	CA.....		09/18/2008.....		1,458,490.....					0.....		4,878.....			0.....	
153676.....	LAKE FOREST.....	CA.....		09/18/2008.....		1,956,151.....					0.....		6,543.....			0.....	
153677.....	TUSTIN.....	CA.....		09/18/2008.....		2,020,206.....					0.....		6,757.....			0.....	
153678.....	ANAHEIM.....	CA.....		09/18/2008.....		1,685,148.....					0.....		5,636.....			0.....	
153679.....	CHATSWORTH.....	CA.....		09/29/2008.....		4,239,936.....					0.....		13,649.....			0.....	
153680.....	LAS VEGAS.....	NV.....		10/21/2008.....		987,031.....					0.....		3,165.....			0.....	
153681.....	LAS VEGAS.....	NV.....		10/21/2008.....		2,961,094.....					0.....		9,496.....			0.....	
153682.....	DURHAM.....	NC.....		10/29/2008.....		2,910,317.....					0.....		21,806.....			0.....	
153683.....	WEYMOUTH.....	MA.....		05/28/2009.....		17,500,000.....					0.....		-.....			0.....	
153684.....	EAST BRUNSWICK.....	NJ.....		01/14/2009.....		3,450,253.....					0.....		15,678.....			0.....	
153685.....	VENTURA.....	CA.....		03/16/2009.....		1,073,210.....					0.....		10,629.....			0.....	
153686.....	PORT WENTWORTH.....	GA.....		05/14/2009.....		2,182,132.....					0.....		9,303.....			0.....	
153687.....	PORT WENTWORTH.....	GA.....		05/14/2009.....		6,248,833.....					0.....		26,640.....			0.....	
153688.....	MIDDLETOWN.....	PA.....		04/03/2009.....		6,188,866.....					0.....		121,657.....			0.....	
153689.....	WILSONVILLE.....	OR.....		06/01/2009.....		2,951,216.....					0.....		30,447.....			0.....	
153690.....	MORRIS.....	IL.....		11/10/2008.....		80,000,000.....					0.....		-.....			0.....	

QE02.11

### SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other Than Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value					
153691.....	LOS ANGELES.....	CA.....		12/16/2008.....		39,567,562.....					0.....			840,211.....			0.....
153692.....	VERNON.....	CA.....		05/05/2009.....		3,223,604.....					0.....			13,743.....			0.....
153693.....	REDLANDS.....	CA.....		06/18/2009.....		101,750,000.....					0.....		-.....				0.....
153694.....	LA HABRA.....	CA.....		08/28/2009.....		4,987,013.....					0.....			13,432.....			0.....
153695.....	DENVER.....	CO.....		09/30/2009.....		3,241,825.....					0.....			12,656.....			0.....
153696.....	SHARON HILL.....	PA.....		10/01/2009.....		2,694,327.....					0.....			17,466.....			0.....
153697.....	WALKER.....	MI.....		11/10/2009.....		7,800,000.....					0.....			104,894.....			0.....
153698.....	SANTA ANA.....	CA.....		10/01/2009.....		52,500,000.....					0.....		-.....				0.....
153700.....	SANTA ANA.....	CA.....		12/21/2009.....		1,460,000.....					0.....			4,122.....			0.....
153701.....	UPPER MACUNGIE TOWNSHIP.....	PA.....		12/14/2009.....		28,499,581.....					0.....		-.....				0.....
153702.....	UPPER MACUNGIE TOWNSHIP.....	PA.....		12/14/2009.....		21,500,419.....					0.....		-.....				0.....
153703.....	CITY OF INDUSTRY.....	CA.....		02/24/2010.....		16,400,000.....					0.....			43,016.....			0.....
153704.....	INVER GROVE HEIGHTS.....	MN.....		02/01/2010.....		9,567,687.....					0.....			97,951.....			0.....
153705.....	CARLSBAD.....	CA.....		02/11/2010.....		1,900,000.....					0.....			7,653.....			0.....
153706.....	HARLEYSVILLE.....	PA.....		03/01/2010.....		2,200,000.....					0.....			21,583.....			0.....
0299999. Total - Mortgages With Partial Repayments.....						1,456,721,553.....	0.....	(10,710).....	0.....	0.....	(10,710).....	0.....	0.....	13,307,914.....	0.....	0.....	0.....
0599999. Total Mortgages.....						1,511,220,013.....	0.....	(10,710).....	0.....	0.....	(10,710).....	0.....	53,769,427.....	68,196,394.....	0.....	1,119,053.....	1,119,053.....

QE02.12



### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
36184@ AA 8	GMAC GTD TAX CREDIT FUND VII TCE GTD LLC MEMBER GMAC	GRANVILLE	OH	Redemption	12/31/2003	06/30/2010	499,987							499,987	499,987				.0
36184@ \$Z 3	GMAC GTD TAX CREDIT FUND XII TCE GTD LLC MEMBER GMAC	GRANVILLE	OH	Redemption	02/04/2004	06/30/2010	32,106							32,106	32,106				.0
02313# AB 0	MMA FINCL AMBAC AFFORD HSNV V TCE GTD LIMITED PARTNER AMBAC	NEW YORK	NY	Redemption	06/19/2003	06/30/2010	1,007,268							1,007,268	1,007,268				.0
61748# \$Z 1	MS GTD TAX CREDIT FUND XII LLC TCE GTD LLC MEMBERS MS	GRANVILLE	OH	Redemption	12/02/2004	06/30/2010	321,948							321,948	321,948				.0
638612 \$Z 1	NATIONWIDE LIFE TAX CR 2003-A TCE GTD LLC MEMBERS NLI	COLUMBUS	OH	Redemption	08/12/2003	06/30/2010	1,114,684							1,114,684	1,114,684				.0
638612 \$Z 2	NATIONWIDE LIFE TAX CR 2004-E TCE GTD LLC MEMBERS NLI	COLUMBUS	OH	Redemption	11/12/2004	06/30/2010	750,365							750,365	750,365				.0
699330 \$Z 1	PARAMOUNT GTD TAX CR FUND II TCE GTD LLC MEMBER ML	GRANVILLE	OH	Redemption	11/12/2004	06/30/2010	892,282							892,282	892,282				.0
161239 \$Z 1	RELATED CAP GTD PRTRN II LP TCE GTD LIMITED PARTNER ML	NEW YORK	NY	Redemption	10/30/2003	06/30/2010	1,372,271							1,372,271	1,372,271				.0
86705# AA 1	SUNAMERICA AFFORD HSNV PRT 112 TCE GTD LIMITED PARTNER AIG	CARSON CITY	NV	Redemption	12/31/2003	06/30/2010	290,107							290,107	290,107				.0
86705# AA 3	SUNAMERICA AFFORD HSNV PRT 120 TCE GTD LIMITED PARTNER AIG	CARSON CITY	NV	Redemption	03/12/2003	06/30/2010	941,896							941,896	941,896				.0
929771 \$Z 2	TCF GW-2 LLC TCE GTD LLC MEMBER WAC	CHARLOTTE	NC	Redemption	04/30/2004	06/30/2010	960,022							960,022	960,022				.0
929771 \$Z 1	TCF GW / F LLC TCE GTD LLC MEMBER WAC	CHARLOTTE	NC	Redemption	07/30/2003	06/30/2010	1,228,773							1,228,773	1,228,773				.0
929771 \$Z 3	TCF GW / GA LLC TCE GTD LLC MEMBER WAC	CHARLOTTE	NC	Redemption	05/03/2004	06/30/2010	91,393							91,393	91,393				.0
2999999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							10,537,060	.0	.0	.0	.0	.0	.0	10,537,060	10,537,060	.0	.0	.0	.0
3999999. Subtotal - Unaffiliated							12,039,856	.0	(1,610)	.0	.0	(1,610)	.0	12,040,238	12,038,878	.0	.0	.0	7,324
4099999. Subtotal - Affiliated							872,022	.0	.0	.0	.0	.0	.0	872,022	872,022	.0	.0	.0	.0
4199999. Totals							12,911,878	.0	(1,610)	.0	.0	(1,610)	.0	12,912,260	12,910,900	.0	.0	.0	7,324

QE03.1

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
36202F FU 5	GNMA II POOL #004679 5.000% 04/20/40.....		..03/03/2010	BANK OF AMERICA.....		.....51,806,641	.....50,000,000	.....131,944	1.....
36202F GE 0	GNMA II POOL #004697 5.000% 05/20/40.....		..04/13/2010	CITIGROUP GLOBAL MKTS/SALOMON.....		.....20,727,344	.....20,000,000	.....52,778	1.....
3620AF 4W 4	GNMA POOL #729037 5.000% 02/15/40.....		..04/29/2010	BANK OF AMERICA.....		.....26,094,821	.....25,013,196	.....10,422	1.....
3620AM AJ 1	GNMA POOL #733609 5.000% 04/15/40.....		..03/03/2010	UBS INVESTMENT BANK CMO.....		.....34,252,969	.....33,000,000	.....87,083	1.....
36241L HH 2	GNMA POOL #782932 MEGA 5.000% 04/15/40.....		..05/05/2010	WELLS FARGO.....		.....20,925,000	.....20,000,000	.....25,000	1.....
912828 MZ 0	UNITED STATES OF AMERIC 2.500% 04/30/15.....		..05/11/2010	UBS INVESTMENT BANK CMO.....		.....10,132,065	.....10,000,000	.....7,473	1.....
912828 NA 4	UNITED STATES OF AMERIC 3.125% 04/30/17.....		..05/11/2010	ROYAL BANK SCOTLAND (FED).....		.....10,118,009	.....10,000,000	.....9,341	1.....
000000 00 0	GNMA II DOLLAR ROLLS AP 5.000% 11/01/39.....		..04/14/2010	Various.....		.....52,012,109	.....50,000,000	.....131,944	1.....
000000 00 0	GNMA II DOLLAR ROLLS MA 5.000% 10/01/39.....		..04/14/2010	Various.....		.....98,034,141	.....94,500,000	.....249,375	1.....
000000 00 0	GNMA II DOLLAR ROLLS JU 5.000% 12/01/39.....		..05/17/2010	Various.....		.....209,104,031	.....199,600,000	.....554,444	1.....
000000 00 0	GNMA II DOLLAR ROLLS JU 5.000% 02/01/40.....		..06/08/2010	Various.....		.....209,580,219	.....199,600,000	.....554,444	1.....
000000 00 0	GNMA DOLLAR ROLLS APRIL 5.000% 08/01/39.....		..03/03/2010	UBS INVESTMENT BANK CMO.....		.....(273,437)			1.....
000000 00 0	GNMA DOLLAR ROLLS MAY 5.000% 05/01/39.....		..05/05/2010	Various.....		.....46,923,828	.....45,000,000	.....118,750	1.....
000000 00 0	GNMA DOLLAR ROLLS JUNE 5.000% 06/01/39.....		..05/05/2010	Various.....		.....46,726,953	.....45,000,000	.....125,000	1.....
000000 00 0	GNMA DOLLAR ROLLS JULY 5.000% 07/01/40.....		..06/08/2010	Various.....		.....47,573,438	.....45,000,000	.....125,000	1.....
0399999.	Total - Bonds - U.S. Government.....					.....883,738,131	.....846,713,196	.....2,182,998	.....XXX.....

QE04

<b>Bonds - U.S. States, Territories and Possessions</b>									
000000 00 0	CALIFORNIA LOTTERY -Rom 0.000% 01/05/23.....		..05/17/2010	SENECA ONE.....		.....1,489,596	.....2,275,000		1Z.....
000000 00 0	CALIFORNIA LOTTERY -Mat 0.000% 07/05/16.....		..05/26/2010	STONE STREET CAPITAL.....		.....208,134	.....280,000		1Z.....
000000 00 0	COLORADO LOTTERY -Pyms 0.000% 06/28/15.....		..05/26/2010	STONE STREET CAPITAL.....		.....202,867	.....245,000		1Z.....
000000 00 0	FLORIDA LOTTERY -Ressor 0.000% 05/15/28.....		..05/21/2010	PEACHTREE.....		.....1,352,908	.....3,200,000		1Z.....
000000 00 0	ILLINOIS LOTTERY -Jacks 0.000% 05/22/15.....		..04/12/2010	SENECA ONE.....		.....1,534,558	.....1,870,765		1Z.....
455167 2J 4	INDIANA UNIV REVS BUILD 4.127% 08/01/17.....		..04/07/2010	MORGAN STANLEY & CO INC.....		.....1,000,000	.....1,000,000		1FE.....
455167 2N 5	INDIANA UNIV REVS BUILD 4.907% 08/01/21.....		..04/07/2010	MORGAN STANLEY & CO INC.....		.....1,000,000	.....1,000,000		1FE.....
455167 2P 0	INDIANA UNIV REVS BUILD 5.107% 08/01/22.....		..04/07/2010	MORGAN STANLEY & CO INC.....		.....740,000	.....740,000		1FE.....
455167 2Q 8	INDIANA UNIV REVS BUILD 5.307% 08/01/23.....		..04/07/2010	MORGAN STANLEY & CO INC.....		.....1,000,000	.....1,000,000		1FE.....
455167 2R 6	INDIANA UNIV REVS BUILD 5.477% 08/01/24.....		..04/07/2010	MORGAN STANLEY & CO INC.....		.....2,280,000	.....2,280,000		1FE.....
455167 2S 4	INDIANA UNIV REVS BUILD 6.136% 08/01/29.....		..04/07/2010	MORGAN STANLEY & CO INC.....		.....3,000,000	.....3,000,000		1FE.....
455167 3R 5	INDIANA UNIV REVS CALLA 5.536% 06/01/30.....		..05/20/2010	J P MORGAN SECURITIES INC.....		.....2,500,000	.....2,500,000		1FE.....
57585@ M6 5	MASSACHUSETTS LOTTERY 0.000% 10/22/21.....		..06/03/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....207,994	.....319,000		1Z.....
57585@ M7 3	MASSACHUSETTS LOTTERY 0.000% 09/11/19.....		..05/25/2010	STONE STREET CAPITAL.....		.....548,266	.....765,000		1Z.....
57585@ M8 1	MASSACHUSETTS LOTTERY 0.000% 02/24/19.....		..05/19/2010	SENECA ONE.....		.....280,404	.....378,000		1Z.....
57585@ M9 9	MASSACHUSETTS LOTTERY 0.000% 02/25/28.....		..05/27/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....300,333	.....700,000		1Z.....
57585@ N2 3	MASSACHUSETTS LOTTERY 0.000% 02/23/21.....		..05/27/2010	SENECA ONE.....		.....269,953	.....385,000		1Z.....
57585@ N3 1	MASSACHUSETTS LOTTERY 0.000% 08/03/28.....		..05/07/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....284,429	.....700,000		1Z.....
57585@ N4 9	MASSACHUSETTS LOTTERY 0.000% 06/25/17.....		..05/27/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....1,117,410	.....1,500,000		1Z.....
57585@ N5 6	MASSACHUSETTS LOTTERY 0.000% 03/05/23.....		..05/24/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....239,125	.....450,000		1Z.....
57585@ N6 4	MASSACHUSETTS LOTTERY 0.000% 10/09/21.....		..06/03/2010	ENCORE FUNDING LLC.....		.....297,838	.....466,000		1Z.....
57585@ N7 2	MASSACHUSETTS LOTTERY 0.000% 02/11/27.....		..05/11/2010	STONE STREET CAPITAL.....		.....474,112	.....850,000		1Z.....

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 02/24/23.....		...04/09/2010	SENECA ONE.....		.....291,974	.....455,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 01/28/22.....		...04/29/2010	STONE STREET CAPITAL.....		.....244,038	.....366,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 04/21/28.....		...06/07/2010	PEACHTREE.....		.....483,226	.....900,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 05/11/28.....		...06/07/2010	PEACHTREE.....		.....481,253	.....900,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 10/06/28.....		...06/07/2010	STONE STREET CAPITAL.....		.....515,805	.....950,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 09/29/28.....		...06/10/2010	PEACHTREE.....		.....468,148	.....900,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 05/12/27.....		...06/10/2010	PEACHTREE.....		.....372,832	.....715,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 01/08/19.....		...06/11/2010	ENCORE FUNDING LLC.....		.....278,140	.....350,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 10/22/28.....		...06/15/2010	PEACHTREE.....		.....514,962	.....950,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY - 0.000% 01/02/22.....		...06/15/2010	PEACHTREE.....		.....405,605	.....600,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 06/19/21.....		...06/17/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....379,027	.....550,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 01/09/25.....		...06/17/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....204,527	.....395,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 12/07/28.....		...06/17/2010	PEACHTREE.....		.....255,227	.....475,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 05/26/25.....		...06/17/2010	STONE STREET CAPITAL.....		.....177,711	.....450,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY - 0.000% 08/07/28.....		...06/24/2010	NORTHEASTERN CAPITAL FUNDING L.....		.....291,523	.....700,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 06/19/24.....		...06/25/2010	SENECA ONE.....		.....233,845	.....378,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 01/08/27.....		...06/25/2010	SENECA ONE.....		.....217,756	.....401,621		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 11/13/15.....		...06/28/2010	SENECA ONE.....		.....401,390	.....497,711		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 08/07/18.....		...06/29/2010	SENECA ONE.....		.....225,277	.....304,000		1Z.....
000000 00 0	MASSACHUSETTS LOTTERY 0.000% 03/31/25.....		...06/29/2010	SENECA ONE.....		.....491,884	.....868,000		1Z.....
000000 00 0	MICHIGAN LOTTERY -Morto 0.000% 03/03/23.....		...05/11/2010	PEACHTREE.....		.....360,432	.....650,000		1Z.....
000000 00 0	MISSOURI LOTTERY -Bower 0.000% 11/15/22.....		...05/25/2010	SENECA ONE.....		.....272,384	.....429,036		1Z.....
000000 00 0	MISSOURI LOTTERY 0.000% 08/15/28.....		...06/18/2010	SENECA ONE.....		.....255,469	.....485,486		1Z.....
000000 00 0	NEW JERSEY LOTTERY -Orz 0.000% 07/21/21.....		...06/15/2010	SENECA ONE.....		.....276,419	.....429,000		1Z.....
000000 00 0	NEW JERSEY LOTTERY 0.000% 03/22/24.....		...06/25/2010	SENECA ONE.....		.....180,109	.....337,000		1Z.....
658289 ZA 4	NORTH CAROLINA ST UNIV 5.249% 10/01/24.....		...04/21/2010	J P MORGAN SECURITIES INC.....		.....825,000	.....825,000		1FE.....
658289 ZB 2	NORTH CAROLINA ST UNIV 5.399% 10/01/25.....		...04/21/2010	J P MORGAN SECURITIES INC.....		.....1,755,000	.....1,755,000		1FE.....
658289 ZC 0	NORTH CAROLINA ST UNIV 5.927% 10/01/30.....		...04/21/2010	J P MORGAN SECURITIES INC.....		.....16,000,000	.....16,000,000		1FE.....
658289 ZE 6	NORTH CAROLINA ST UNIV 5.079% 10/01/23.....		...04/21/2010	J P MORGAN SECURITIES INC.....		.....700,000	.....700,000		1FE.....
000000 00 0	OREGON LOTTERY -Famer 0.000% 06/21/18.....		...04/09/2010	SENECA ONE.....		.....730,263	.....980,000		1Z.....
88275@ LB 5	TEXAS LOTTERY -Brown 0.000% 10/01/27.....		...05/17/2010	SENECA ONE.....		.....243,301	.....455,249		1Z.....
88275@ LC 3	TEXAS LOTTERY -TS Track 0.000% 08/15/19.....		...04/15/2010	STONE STREET CAPITAL.....		.....1,945,853	.....2,700,000		1Z.....
88275@ LD 1	TEXAS LOTTERY -Vasquez 0.000% 06/01/19.....		...04/14/2010	SENECA ONE.....		.....595,193	.....818,947		1Z.....
93974C RF 9	WASHINGTON STATE BUILD 5.090% 08/01/33.....		...05/25/2010	J P MORGAN SECURITIES INC.....		.....14,000,000	.....14,000,000		1FE.....
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....					.....65,401,500	.....78,573,815	.....0	.....XXX.....
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
812643 CY 8	SEATTLE WASH MUN LT & P 5.147% 02/01/26.....		...05/17/2010	CITIGROUP GLOBAL MKTS/SALOMON.....		.....3,220,000	.....3,220,000		1FE.....
812643 CZ 5	SEATTLE WASH MUN LT & P 5.247% 02/01/27.....		...05/17/2010	CITIGROUP GLOBAL MKTS/SALOMON.....		.....3,400,000	.....3,400,000		1FE.....
812643 DA 9	SEATTLE WASH MUN LT & P 5.470% 02/01/30.....		...05/17/2010	CITIGROUP GLOBAL MKTS/SALOMON.....		.....13,993,700	.....14,000,000		1FE.....
2499999.	Total - Bonds - U.S. Political Subdivision of States, Territories & Possessions.....					.....20,613,700	.....20,620,000	.....0	.....XXX.....

QE04.1



### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
3128PR JS 9	FHLMC GOLD POOL #J12073 4.000% 04/01/25		03/08/2010	Various		70,745,234	69,500,000	139,000	1
3128PR N5 4	FHLMC GOLD POOL #J12212 4.000% 05/01/25		04/13/2010	BEAR STEARNS & CO INC		37,990,721	37,500,000	70,833	1
31292K Z6 7	FHLMC GOLD POOL #C03465 5.000% 04/01/40		03/01/2010	Various		31,042,969	30,000,000	50,000	1
31294L 7J 6	FHLMC GOLD POOL #E02697 4.000% 06/01/25		05/04/2010	BEAR STEARNS & CO INC		32,946,875	32,500,000	57,778	1
31394Y E8 3	FHLMC CMO SER.2801 CL.V 5.500% 02/15/26		04/30/2010	STIFEL NICOLAUS & COMPANY		6,450,938	6,000,000	3,667	1
31416S Z9 5	FNMA POOL #AA8867 4.500% 04/01/24		03/08/2010	GOLDMAN SACHS		6,026,562	5,799,999	13,050	1
31417V RS 4	FNMA POOL #AC8596 4.000% 01/01/25		04/29/2010	CANTOR FITZGERALD & CO		9,886,093	9,741,493	18,401	1
31417W 3D 1	FNMA POOL #AC9795 5.000% 04/01/40		03/08/2010	CITIGROUP GLOBAL MKTS/SALOMON		5,173,438	5,000,000	8,333	1
31418P SX 4	FNMA POOL #AD2333 4.500% 03/01/25		04/29/2010	WELLS FARGO		15,644,256	15,044,814	5,642	1
31418Q 5B 5	FNMA POOL #AD3541 4.000% 05/01/25		02/19/2010	MORGAN STANLEY & CO INC		44,868,516	44,500,000	89,000	1
31418R GW 5	FNMA POOL #AD3812 5.000% 04/01/40		03/08/2010	CITIGROUP GLOBAL MKTS/SALOMON		9,312,188	9,000,000	15,000	1
31418R H8 7	FNMA POOL #AD3854 5.000% 04/01/40		04/08/2010	CITIGROUP GLOBAL MKTS/SALOMON		6,155,390	6,000,000	10,000	1
31418R HE 4	FNMA POOL #AD3828 4.000% 04/01/25		04/07/2010	ISI GROUP INC		89,505,000	88,400,000	176,800	1
31418T E2 9	FNMA POOL #AD5552 5.000% 06/01/40		03/24/2010	Various		70,991,199	68,700,000	114,500	1
31418U C6 9	FNMA POOL #AD6392 4.500% 05/01/25		06/03/2010	WELLS FARGO		78,644,531	75,000,000	65,625	1
31418V W7 3	FNMA POOL #AD7869 5.000% 05/01/40		05/03/2010	NOMURA SECURITIES INT'L INC		515,000	500,000	903	1
31418V WX 6	FNMA POOL #AD7861 5.000% 06/01/40		05/03/2010	GOLDMAN SACHS		2,060,000	2,000,000	3,611	1
31418W ZW 3	FNMA POOL #AD8856 5.000% 06/01/40		05/03/2010	NOMURA SECURITIES INT'L INC		3,090,000	3,000,000	5,417	1
92261X AA 6	VENDEE MORTGAGE TRUST C 4.250% 02/15/35		04/15/2010	Various		28,509,688	28,000,000	69,417	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 4.000% 04/16/25		04/13/2010	Various		71,229,211	70,000,000	140,000	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.000% 05/01/38		04/13/2010	BEAR STEARNS & CO INC		71,034,668	70,000,000	132,222	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 4.000% 01/01/25		06/09/2010	Various		72,314,727	71,000,000	126,222	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 4.000% 02/01/25		06/25/2010	Various		44,717,930	43,500,000	87,000	1
000000 00 0	FHLMC DOLLAR ROLLS AUGU 4.000% 08/01/25		06/24/2010	Various		44,900,156	43,500,000	77,333	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.500% 08/01/24		04/13/2010	CITIGROUP GLOBAL MKTS/SALOMON		3,107,813	3,000,000	6,375	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 4.500% 06/01/25		05/12/2010	CITIGROUP GLOBAL MKTS/SALOMON		3,117,188	3,000,000	6,000	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 4.500% 07/01/25		06/08/2010	CITIGROUP GLOBAL MKTS/SALOMON		3,143,438	3,000,000	6,750	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 5.000% 08/01/39		06/09/2010	Various		150,946,875	145,000,000	261,806	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 5.000% 10/01/39		06/09/2010	Various		151,626,563	145,000,000	261,806	1
000000 00 0	FHLMC DOLLAR ROLLS AUGU 5.000% 10/01/39		06/29/2010	Various		153,161,719	145,000,000	221,528	1
000000 00 0	FNMA DOLLAR ROLLS MAY 4.500% 05/01/38		04/29/2010	WELLS FARGO		15,571,875	15,000,000	31,875	1
000000 00 0	FNMA DOLLAR ROLLS JUNE 4.500% 07/01/24		06/03/2010	WELLS FARGO		94,086,328	90,000,000	180,000	1
000000 00 0	FNMA DOLLAR ROLLS JULY 4.500% 07/01/24		06/08/2010	WELLS FARGO		94,160,078	90,000,000	202,500	1
000000 00 0	FNMA DOLLAR ROLLS MAY 5.000% 04/01/39		05/11/2010	Various		33,507,254	32,000,000	53,333	1
000000 00 0	FNMA DOLLAR ROLLS JUNE 5.000% 09/01/39		05/11/2010	Various		96,791,188	93,800,000	169,361	1
000000 00 0	FNMA DOLLAR ROLLS JULY 5.000% 11/01/39		06/08/2010	Various		92,597,547	88,300,000	159,431	1
000000 00 0	FNMA DOLLAR ROLLS AUGUS 5.000% 08/01/40		06/30/2010	Various		77,239,875	73,300,000	111,986	1
3199999	Total - Bonds - U.S. Special Revenue & Special Assessments					1,822,813,031	1,760,586,306	3,152,505	XXX

QE04.2

**Bonds - Industrial and Miscellaneous**

### 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)
001814 AR 3	ANR PIPELINE CO DEBENTU 9.625% 11/01/21		05/11/2010	CITIGROUP GLOBAL MKTS/SALOMON		4,382,009	3,191,000	11,091	1FE
013078 AA 8	ALBERTO-CULVER CO SR 5.150% 06/01/20		05/18/2010	J P MORGAN SECURITIES INC		3,498,565	3,500,000		2FE
02666Q D6 7	AMERICAN HONDA FINANCE 6.700% 10/01/13		05/06/2010	Various		5,717,050	5,000,000	35,547	1FE
05377R AD 6	AESOP FUNDING II LLC AB 3.630% 08/20/14		05/05/2010	CABRERA CAPITAL MARKETS		7,094,063	7,000,000	14,823	1FE
05377R AF 1	AESOP FUNDING II LLC AB 4.640% 05/20/16		05/21/2010	BAIRD (ROBERT W) & CO INC		20,482,813	20,000,000	15,467	1FE
07383F 7W 2	BEAR STEARNS COMM MTGE 4.674% 06/11/41		04/21/2010	STIFEL NICOLAUS & COMPANY		25,492,188	25,000,000	73,628	1FE
10510K AA 5	BRAMBLES USA INC NOTES 5.350% 04/01/20		04/08/2010	BARCLAYS BANK INTL LTD		1,008,590	1,000,000	1,932	2FE
14912L 4D 0	CATERPILLAR FIN SERV CO 7.050% 10/01/18		04/30/2010	STIFEL NICOLAUS & COMPANY		9,411,776	7,975,000	54,662	1FE
199098 AE 4	COLUMBUS FRANKLIN COUNT 4.100% 02/15/17		05/20/2010	ROYAL BANK OF CANADA (FED)		2,672,324	2,705,000		1FE
199098 AF 1	COLUMBUS FRANKLIN COUNT 4.200% 08/15/17		05/20/2010	ROYAL BANK OF CANADA (FED)		4,600,352	4,660,000		1FE
199098 AG 9	COLUMBUS FRANKLIN COUNT 4.600% 02/15/18		05/20/2010	ROYAL BANK OF CANADA (FED)		4,851,339	4,905,000		1FE
199098 AH 7	COLUMBUS FRANKLIN COUNT 4.700% 08/15/18		05/20/2010	ROYAL BANK OF CANADA (FED)		4,853,682	4,910,000		1FE
199098 AN 4	COLUMBUS FRANKLIN COUNT 5.200% 02/15/21		05/20/2010	ROYAL BANK OF CANADA (FED)		5,468,320	5,500,000		1FE
199098 AQ 7	COLUMBUS FRANKLIN COUNT 6.625% 08/15/27		05/20/2010	ROYAL BANK OF CANADA (FED)		25,623,600	26,200,000		1FE
20030N AU 5	COMCAST CORP GLOBAL NOT 6.300% 11/15/17		05/07/2010	BAIRD (ROBERT W) & CO INC		8,910,810	8,000,000	246,925	2FE
26138E AH 2	DR PEPPER SNAPPLE GROUP 6.820% 05/01/18		06/24/2010	J P MORGAN SECURITIES INC		18,355,676	15,498,000	170,289	2FE
291641 BD 9	EMPIRE DISTRICT ELECTRI 4.650% 05/28/20		05/24/2010	BANK OF AMERICA		12,473,250	12,500,000		2FE
36228C VU 4	GS MORTGAGE SECURITIES 4.751% 07/10/39		05/13/2010	Various		16,565,109	16,300,000	43,221	1FE
372917 AP 9	GENZYME CORP SENIOR NOT 3.625% 06/15/15		06/15/2010	CREDIT SUISSE FIRST BOSTON		17,943,120	18,000,000		2FE
41020V AA 9	JOHN HANCOCK LIFE INSUR 7.375% 02/15/24		04/07/2010	J P MORGAN SECURITIES INC		22,458,200	20,000,000	233,542	1FE
41068@ AA 9	HANNON ARMSTRONG 2006 T 5.634% 12/10/26		06/10/2010	Interest Capitalization		127,872	127,872		1
42805R AU 3	HERTZ VEHICLE FINANCING 4.260% 03/25/14		04/01/2010	STIFEL NICOLAUS & COMPANY		1,869,450	1,815,000	2,577	1FE
42805R AV 1	HERTZ VEHICLE FINANCING 5.290% 03/25/16		05/21/2010	ROYAL BANK SCOTLAND (FED)		21,096,875	20,000,000	19,103	1FE
441060 AH 3	HOSPIRA INC GLOBAL NOTE 5.550% 03/30/12		04/14/2010	20422 Guar Period Fund - MVA		2,654,625	2,500,000	5,396	2FE
461070 AH 7	INTERSTATE POWER & LIGH 3.300% 06/15/15		06/10/2010	BARCLAYS BANK INTL LTD		14,954,100	15,000,000		2FE
46625M 3M 9	JP MORGAN CHASE COMMERC 5.282% 05/15/41		03/29/2010	BAIRD (ROBERT W) & CO INC		(42,720)	(41,403)		1FE
46625M 3N 7	JP MORGAN CHASE COMMERC 5.407% 05/15/41		04/01/2010	Various		11,489,577	11,099,000	9,715	1FE
46625Y NC 3	JP MORGAN CHASE COMMERC 4.738% 07/15/42		05/13/2010	CABRERA CAPITAL MARKETS		20,309,375	20,000,000	44,748	1FE
478366 AE 7	JOHNSON CONTROLS INC 7.700% 03/01/15		06/23/2010	RAYMOND JAMES & ASSOC INC		11,815,000	10,000,000	250,250	2FE
57772K AA 9	MAXIM INTEGRATED PRODUC 3.450% 06/14/13		06/10/2010	J P MORGAN SECURITIES INC		7,990,080	8,000,000		2FE
610202 BL 6	MONONGAHELA POWER CO FI 5.700% 03/15/17		04/14/2010	J P MORGAN SECURITIES INC		10,450,300	10,000,000	53,833	2FE
617451 AF 6	MORGAN STANLEY CAPITAL 5.230% 09/15/42		05/13/2010	WELLS FARGO		8,941,486	8,595,000	21,227	1FE
65106K AA 9	NEWCASTLE INVESTMENT TR 4.500% 07/10/35		04/08/2010	DEUTSCHE BANK SECURITIES INC		11,000,397	11,000,000	60,500	1FE
674812 AK 8	OCEAN ENERGY INC NOTES 8.250% 07/01/18		04/14/2010	MESIROW FINANCIAL INC		6,505,126	5,335,000	132,041	2FE
68608K A2 4	OREGON STATE BLD AMERIC 5.332% 08/01/30		04/22/2010	BANK OF AMERICA		7,500,000	7,500,000		1FE
68608K A3 2	OREGON STATE BLD AMERIC 5.382% 08/01/39		04/22/2010	BANK OF AMERICA		12,000,000	12,000,000		1FE
68608K ZZ 4	OREGON STATE BLD AMERIC 5.011% 08/01/26		04/22/2010	BANK OF AMERICA		2,000,000	2,000,000		1FE
696429 AC 3	PALL CORP NOTES 5.000% 06/15/20		06/15/2010	Various		21,079,100	21,000,000		2FE
698455 AA 0	PANHANDLE EASTERN PIPEL 6.200% 11/01/17		04/01/2010	J P MORGAN SECURITIES INC		3,511,134	3,300,000	88,660	2FE
714290 B* 3	PERRIGO CO SENIOR NOTES 4.910% 04/30/17		04/09/2010	J P MORGAN SECURITIES INC		4,000,000	4,000,000		2Z

QE04.3

### SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
714290 B@ 1	PERRIGO CO SENIOR NOTES 5.450% 04/30/20.....		...04/09/2010	J P MORGAN SECURITIES INC.....		.....3,000,000	.....3,000,000		2Z.....
76823# AQ 4	RIVER FUEL FUNDING CO # 5.330% 04/15/15.....		...04/05/2010	MIZUHO SECURITIES USA INC.....		.....20,000,000	.....20,000,000		2Z.....
786514 BP 3	SAFEWAY INC SENIOR 6.350% 08/15/17.....		...06/22/2010	J P MORGAN SECURITIES INC.....		.....12,590,930	.....11,000,000	.....252,236	2FE.....
80439@ AA 9	SAULSBURY HILL FEDERAL 5.980% 12/28/29.....		...06/28/2010	Interest Capitalization.....		.....157,894	.....157,894		1.....
000000 00 0	STRATFORD FUND II LP TA 0.000% 01/15/21.....		...08/04/2009	NDH CAPITAL MARKETS INC.....		.....4,361,162	.....6,551,225		1Z.....
86679E AA 6	SUN LIFE FINANCIAL GBL 0.542% 10/06/13.....		...06/16/2010	CAMBRIDGE INTERNATIONAL SEC.....		.....29,952,600	.....30,500,000	.....30,174	1FE.....
88576X AA 4	321 HENDERSON RECEIVABL 5.560% 07/15/59.....		...04/15/2010	DEUTSCHE BANK SECURITIES INC.....		.....18,994,988	.....19,000,000		1FE.....
89233P 4B 9	TOYOTA MOTOR CREDIT COR 3.200% 06/17/15.....		...06/14/2010	BANK OF AMERICA.....		.....31,211,250	.....31,250,000		1FE.....
91412N AF 7	UNIVERSITY OF CHICAGO B 5.420% 10/01/29.....		...05/13/2010	BANK OF AMERICA.....		.....24,974,250	.....25,000,000		1FE.....
915268 XC 5	UNIVERSITY WYOMING UNIV 5.060% 06/01/22.....		...05/10/2010	GEORGE K BAUM & CO.....		.....1,009,380	.....1,000,000		1FE.....
915268 XD 3	UNIVERSITY WYOMING UNIV 5.220% 06/01/23.....		...05/10/2010	GEORGE K BAUM & CO.....		.....555,550	.....550,000		1FE.....
915268 XE 1	UNIVERSITY WYOMING UNIV 5.830% 06/01/27.....		...05/10/2010	GEORGE K BAUM & CO.....		.....4,039,200	.....4,000,000		1FE.....
915268 XF 8	UNIVERSITY WYOMING UNIV 5.800% 06/01/30.....		...05/18/2010	GEORGE K BAUM & CO.....		.....6,001,650	.....6,000,000	.....1,450	1FE.....
959802 AB 5	WESTERN UNION CO GLOBAL 5.930% 10/01/16.....		...04/08/2010	Various.....		.....21,968,200	.....20,000,000	.....31,297	1FE.....
87425E AL 7	TALISMAN ENERGY INC SR 7.750% 06/01/19.....	A.....	...04/05/2010	JEFFERIES & CO INC.....		.....5,914,300	.....5,000,000	.....136,701	2FE.....
124733 AA 4	CA COLONNADE SECURITIES 7.860% 12/01/14.....	R.....	...06/01/2010	Interest Capitalization.....		.....267,290	.....267,290		1.....
705012 AA 0	PEARSON FUNDING TWO NOT 4.000% 05/17/16.....	F.....	...05/10/2010	J P MORGAN SECURITIES INC.....		.....15,916,480	.....16,000,000		2FE.....
G5963# AF 0	MEGGITT PLC SENIOR NOTE 5.120% 06/15/22.....	R.....	...04/21/2010	ROYAL BANK SCOTLAND SHORT TERM.....		.....5,000,000	.....5,000,000		2Z.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					.....607,029,737	.....589,350,878	.....2,041,035	.....XXX.....
<b>Bonds - Credit Tenant Loans</b>									
91529* AA 9	UOU CTL PASS-THR TR 5.527% 10/10/28.....		...03/10/2010	BOSTONIA GLOBAL SECURITIES LLC.....		.....32,320,000	.....32,000,000		1Z.....
4199999.	Total - Bonds - Credit Tenant Loans.....					.....32,320,000	.....32,000,000	.....0	.....XXX.....
8399997.	Total - Bonds - Part 3.....					.....3,431,916,099	.....3,327,844,195	.....7,376,538	.....XXX.....
8399999.	Total - Bonds.....					.....3,431,916,099	.....3,327,844,195	.....7,376,538	.....XXX.....
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>									
95081# 10 8	WESTKIN PROPERTIES.....		...06/15/2010	Basis Adjustment.....		.....365,000,000	.....146,000	.....XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....					.....146,000	.....146,000	.....XXX	.....0
9799997.	Total - Common Stocks - Part 3.....					.....146,000	.....146,000	.....XXX	.....0
9799999.	Total - Common Stocks.....					.....146,000	.....146,000	.....XXX	.....0
9899999.	Total - Preferred and Common Stocks.....					.....146,000	.....146,000	.....XXX	.....0
9999999.	Total - Bonds, Preferred and Common Stocks.....					.....3,432,062,099	.....3,327,844,195	.....7,376,538	.....XXX.....

QE04.4

(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 CUSIP Identification	2 Description	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 Design- ation 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.							

**Bonds - U.S. Government**

QE05

3133XM	Q8	7	04/05/2010	UBS INVESTMENT BANK CMO.		4,496,016	4,200,000	4,496,016		(6,731)	86,031	(92,762)		4,495,747		269	269	82,250	11/17/2017	1
31359M	ZC	0	05/03/2010	Various		5,834,666	5,500,000	5,836,450		(11,070)	62,138	(73,208)		5,833,352		1,314	1,314	118,793	10/15/2015	1
3137EA	BM	0	04/01/2010	CITIGROUP GLOBAL MKTS/SALOMON		9,535,410	9,000,000	9,535,410		(25,180)	5,040	(30,220)		9,532,739		2,671	2,671	92,813	06/28/2013	1
36202S	T5	7	06/01/2010	Paydown		9,149	9,149	8,834	8,908	241		241		9,149			0	313	06/15/2012	1
36202A	PD	3	06/01/2010	Paydown		64	64	65	64	(1)		(1)		64			0	3	10/20/2015	1
36202B	4H	5	06/01/2010	Paydown		173	173	177	176	(3)		(3)		173			0	7	11/20/2021	1
36202B	HP	3	06/01/2010	Paydown		64	64	65	65	(1)		(1)		64			0	3	02/20/2019	1
36202B	KP	9	06/01/2010	Paydown		6	6	6	6			0		6			0		06/20/2019	1
36202B	P7	4	06/01/2010	Paydown		323	323	356	350	(27)		(27)		323			0	14	02/20/2020	1
36202D	KL	4	06/01/2010	Paydown		849	849	848	848	1		1		849			0	26	11/20/2030	1
36202E	PA	1	06/01/2010	Paydown		1,028	1,028	1,043	1,043	(15)		(15)		1,028			0	26	08/20/2037	1
36202F	CP	9	04/24/2010	CITIGROUP GLOBAL MKTS/SALOMON		(1,371)			(12,186,281)			0				(1,371)	(1,371)		11/20/2039	1
36202F	FU	5	03/11/2010	Various		51,806,641	50,000,000	51,806,641				0		51,806,641			0	131,944	04/20/2040	1
36202F	GE	0	04/30/2010	Various		20,727,344	20,000,000	20,727,344				0		20,727,344			0	52,778	05/20/2040	1
36202K	MC	6	06/01/2010	Paydown		276	276	285	283	(7)		(7)		276			0	4	07/20/2024	1
3620AF	4W	4	04/29/2010	BANK OF AMERICA		26,094,821	25,013,196	26,094,821				0		26,094,821			0	10,422	02/15/2040	1
3620AM	AJ	1	03/25/2010	CAPITAL INSTITUTIONAL SERVICES		34,252,969	33,000,000	34,252,969				0		34,252,969			0	87,083	04/15/2040	1
36215S	W6	6	06/01/2010	Paydown		608	608	672	642	(34)		(34)		608			0	25	02/15/2016	1
36216R	3E	2	06/01/2010	Paydown		123	123	123	123			0		123			0	5	09/15/2016	1
36217X	SK	7	06/01/2010	Paydown		8,060	8,060	7,788	7,851	209		209		8,060			0	303	08/15/2025	1
36219K	ZT	6	06/01/2010	Paydown		351	351	389	375	(24)		(24)		351			0	15	11/15/2018	1
36219S	M3	0	06/01/2010	Paydown		56	56	62	60	(4)		(4)		56			0	2	05/15/2019	1
36220B	CL	5	06/01/2010	Paydown		1,112	1,112	1,231	1,190	(78)		(78)		1,112			0	46	04/15/2019	1
36225C	B6	2	06/01/2010	Paydown		3,704	3,704	3,680	3,683	22		22		3,704			0	67	04/20/2027	1
36241L	HH	2	05/05/2010	WELLS FARGO		20,925,000	20,000,000	20,925,000				0		20,925,000			0	25,000	04/15/2040	1
36296Q	VK	2	06/01/2010	Paydown		176,962	176,962	180,958	180,922	(3,960)		(3,960)		176,962			0	3,828	06/15/2039	1
912828	KY	5	04/14/2010	DEUTSCHE BANK SECURITIES INC		5,073,030	5,000,000	5,073,030		(3,128)	12,367	(15,495)		5,072,803		227	227	39,520	06/30/2014	1
912828	LM	0	06/09/2010	CREDIT SUISSE FIRST BOSTON		12,949,457	12,800,000	12,764,043	12,767,471	5,398		5,398		12,772,868		176,589	176,589	132,957	09/15/2012	1
912828	MK	3	04/14/2010	Various		4,960,019	5,000,000	4,957,395		627	8,153	(7,526)		4,957,924		2,095	2,095	33,063	01/31/2017	1
912828	MZ	0	06/24/2010	Various		10,259,732	10,000,000	10,132,065		(3,186)		(3,186)		10,128,878		130,854	130,854	38,043	04/30/2015	1

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
912828 NA 4	UNITED STATES OF AMERIC 3.125% 04/30/17		05/18/2010	CREDIT SUISSE FIRST BOSTON		10,196,054	10,000,000	10,118,009			(466)		(466)		10,117,542		78,512	78,512	17,833	04/30/2017	1
000000 00 0	GNMA II DOLLAR ROLLS AP 5.000% 11/01/39		04/24/2010	Various		98,113,181	94,500,000	98,113,181					0		98,113,181			0	568,047	11/01/2039	1
000000 00 0	GNMA II DOLLAR ROLLS MA 5.000% 10/01/39		05/17/2010	Various		226,970,891	219,600,000	226,970,891			(1,941)	111,719	(113,660)		226,968,950		1,941	1,941	1,458,023	10/01/2039	1
000000 00 0	GNMA II DOLLAR ROLLS JU 5.000% 12/01/39		06/08/2010	Various		209,104,031	199,600,000	209,104,031					0		209,104,031			0	1,396,507	12/01/2039	1
000000 00 0	GNMA II DOLLAR ROLLS JU 5.000% 02/01/40		06/30/2010	Various		37,147,344	35,000,000	36,009,766					0		36,009,766		1,137,578	1,137,578	97,222	02/01/2040	1
000000 00 0	GNMA DOLLAR ROLLS APRIL 5.000% 08/01/39		04/14/2010	UBS INVESTMENT BANK CMO		20,818,750	20,000,000	20,485,938					0		20,485,938		332,812	332,812	52,778	08/01/2039	1
000000 00 0	GNMA DOLLAR ROLLS MAY 5.000% 05/01/39		05/05/2010	Various		46,923,828	45,000,000	46,923,828					0		46,923,828			0	315,625	05/01/2039	1
000000 00 0	GNMA DOLLAR ROLLS JUNE 5.000% 06/01/39		06/08/2010	Various		46,726,953	45,000,000	46,726,953					0		46,726,953			0	313,086	06/01/2039	1
0399999	Total - Bonds - U.S. Government					903,117,674	868,416,104	901,260,363	787,779	0	(49,358)	285,448	(334,806)	0	901,254,183	0	1,863,491	1,863,491	5,068,474	XXX	XXX

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**Bonds - All Other Government**

302150 BP 1	EXPORT DEVELOPMENT CORP 6.810% 06/28/10	A.	06/28/2010	Redemption	100.0000	376,856	376,856	376,856	376,856				0		376,856			0	12,832	06/28/2010	1FE
1099999	Total - Bonds - All Other Government					376,856	376,856	376,856	376,856	0	0	0	0	0	376,856	0	0	0	12,832	XXX	XXX

**Bonds - U.S. States, Territories and Possessions**

04062@ HS 7	ARIZONA LOTTERY -Marsel 0.000% 05/04/15		05/04/2010	Redemption	100.0000	185,000	185,000	110,074	153,903		31,097		31,097		185,000			0		05/04/2015	1FE
04062@ JQ 9	ARIZONA LOTTERY -Vanhoo 0.000% 06/27/13		06/27/2010	Redemption	100.0000	75,000	75,000	45,430	64,960		10,040		10,040		75,000			0		06/27/2013	1FE
04062@ JR 7	ARIZONA LOTTERY -Downs 0.000% 04/18/18		04/18/2010	Redemption	100.0000	24,000	24,000	12,700	17,700		6,300		6,300		24,000			0		04/18/2018	1FE
13067# A5 8	CALIFORNIA LOTTERY -Lov 0.000% 05/03/13		05/03/2010	Redemption	100.0000	100,000	100,000	41,187	86,596		13,404		13,404		100,000			0		05/03/2013	1FE
13067# G7 8	CALIFORNIA LOTTERY -Chu 0.000% 05/06/10		05/06/2010	Redemption	100.0000	400,000	400,000	293,999	390,986		9,014		9,014		400,000			0		05/06/2010	1FE
13067# G8 6	CALIFORNIA LOTTERY -Sit 0.000% 04/15/11		04/15/2010	Redemption	100.0000	158,000	158,000	81,642	148,964		9,036		9,036		158,000			0		04/15/2011	1FE
13067# G9 4	CALIFORNIA LOTTERY 0.000% 04/12/22		04/12/2010	Redemption	100.0000	259,200	259,200	120,110	165,311		93,889		93,889		259,200			0		04/12/2022	1FE
13067# H2 8	CALIFORNIA LOTTERY -Aoy 0.000% 04/12/22		04/12/2010	Redemption	100.0000	28,800	28,800	12,997	18,036		10,764		10,764		28,800			0		04/12/2022	1FE
13067# J9 1	CALIFORNIA LOTTERY 0.000% 06/10/16		06/10/2010	Redemption	100.0000	50,000	50,000	30,387	39,759		10,241		10,241		50,000			0		06/10/2016	1FE
13067# L2 3	CALIFORNIA LOTTERY -Lew 0.000% 05/01/11		05/01/2010	Redemption	100.0000	37,000	37,000	27,865	35,285		1,715		1,715		37,000			0		05/01/2011	1FE

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP 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 Designation or Market Indicator (a)
13067# MA 4	CALIFORNIA LOTTERY -Aza 0.000% 04/09/10		04/09/2010	Redemption	100.0000	29,970	29,970	17,055	29,416		554		554		29,970			0		04/09/2010	1FE
13067# R4 3	CALIFORNIA LOTTERY -Mar 0.000% 04/29/11		04/29/2010	Redemption	100.0000	183,500	183,500	134,360	174,084		9,416		9,416		183,500			0		04/29/2011	1FE
13067# R7 6	CALIFORNIA LOTTERY 0.000% 04/14/23		04/14/2010	Redemption	100.0000	145,000	145,000	72,226	94,661		50,339		50,339		145,000			0		04/14/2023	1FE
13067# RG 6	CALIFORNIA LOTTERY 0.000% 04/09/10		04/09/2010	Redemption	100.0000	29,971	29,971	15,337	29,337		634		634		29,971			0		04/09/2010	1FE
13067# UD 9	CALIFORNIA LOTTERY 0.000% 04/29/10		04/29/2010	Redemption	100.0000	139,000	139,000	74,180	136,013		2,987		2,987		139,000			0		04/29/2010	1FE
13067# UU 1	CALIFORNIA LOTTERY -Fos 0.000% 05/22/12		05/22/2010	Redemption	100.0000	22,000	22,000	15,019	20,285		1,715		1,715		22,000			0		05/22/2012	1FE
13067# UV 9	CALIFORNIA LOTTERY -Fos 0.000% 05/22/12		05/22/2010	Redemption	100.0000	661,000	661,000	453,906	610,279		50,721		50,721		661,000			0		05/22/2012	1FE
13067# WQ 8	CALIFORNIA LOTTERY 0.000% 06/05/11		06/05/2010	Redemption	100.0000	100,000	100,000	65,452	93,281		6,719		6,719		100,000			0		06/05/2011	1FE
13067# X2 0	CALIFORNIA LOTTERY -Sar 0.000% 04/14/14		04/14/2010	Redemption	100.0000	232,500	232,500	161,920	205,005		27,495		27,495		232,500			0		04/14/2014	1FE
13067# XE 4	CALIFORNIA LOTTERY 0.000% 04/20/10		04/20/2010	Redemption	100.0000	156,500	156,500	77,866	152,907		3,593		3,593		156,500			0		04/20/2010	1FE
13067# XS 3	CALIFORNIA LOTTERY 0.000% 04/29/11		04/29/2010	Redemption	100.0000	213,000	213,000	113,752	197,023		15,977		15,977		213,000			0		04/29/2011	1FE
13067# XW 4	CALIFORNIA LOTTERY -Sim 10.000% 05/11/12		05/11/2010	Redemption	100.0000	158,108	158,108	153,570	156,563		1,545		1,545		158,108			0	15,790	05/11/2012	2
13067# ZZ 8	CALIFORNIA LOTTERY -Sim 0.000% 05/11/12		05/11/2010	Redemption	100.0000	291,375	291,375	237,661	273,469		17,906		17,906		291,375			0		05/11/2012	1FE
13067# ZR 3	CALIFORNIA LOTTERY -Kin 0.000% 04/20/15		04/20/2010	Redemption	100.0000	50,000	50,000	28,474	40,293		9,707		9,707		50,000			0		04/20/2015	1FE
13067* AN 3	CALIFORNIA LOTTERY 0.000% 04/05/10		04/05/2010	Redemption	100.0000	19,941	19,941	17,133	19,716		225		225		19,941			0		04/05/2010	1FE
13067* BW 2	CALIFORNIA LOTTERY 0.000% 04/20/16		04/20/2010	Redemption	100.0000	50,000	50,000	30,093	40,967		9,033		9,033		50,000			0		04/20/2016	1FE
13067* BZ 5	CALIFORNIA LOTTERY 0.000% 06/10/11		06/10/2010	Redemption	100.0000	33,500	33,500	26,905	31,820		1,680		1,680		33,500			0		06/10/2011	1FE
13067* DD 2	CALIFORNIA LOTTERY -Kin 0.000% 05/20/20		05/20/2010	Redemption	100.0000	20,000	20,000	13,513	14,506		5,494		5,494		20,000			0		05/20/2020	1FE
13067* DN 0	CALIFORNIA LOTTERY -Quo 0.000% 05/05/23		05/05/2010	Redemption	100.0000	20,000	20,000	12,083	12,973		7,027		7,027		20,000			0		05/05/2023	1FE
13067* EA 7	CALIFORNIA LOTTERY -Lov 0.000% 06/05/11		06/05/2010	Redemption	100.0000	73,700	73,700	67,456	70,389		3,311		3,311		73,700			0		06/05/2011	1FE
13067* EK 5	CALIFORNIA LOTTERY -Tra 0.000% 04/05/23		04/05/2010	Redemption	100.0000	20,000	20,000	12,559	13,009		6,991		6,991		20,000			0		04/05/2023	1FE
19676# BW 8	COLORADO LOTTERY -Watki 0.000% 05/03/17		05/03/2010	Redemption	100.0000	286,492	286,492	147,869	221,631		64,860		64,860		286,492			0		05/03/2017	1FE
19676# CB 3	COLORADO LOTTERY -Watki 0.000% 05/03/17		05/03/2010	Redemption	100.0000	286,492	286,492	142,585	218,102		68,389		68,389		286,492			0		05/03/2017	1FE
19676# DY 2	COLORADO LOTTERY -Rossi 0.000% 06/23/19		06/23/2010	Redemption	100.0000	130,849	130,849	82,459	95,246		35,603		35,603		130,849			0		06/23/2019	1FE
19676# DZ 9	COLORADO LOTTERY -Tezak 0.000% 04/04/15		04/04/2010	Redemption	100.0000	39,170	39,170	28,651	32,917		6,254		6,254		39,170			0		04/04/2015	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
19676# EC 9	COLORADO LOTTERY -Wright 0.000% 04/04/15		04/04/2010	Redemption	100.0000	39,170	39,170	28,433	32,607		6,564		6,564		39,170			0		04/04/2015	1FE
19676# EF 2	COLORADO LOTTERY -Talbe 0.000% 04/05/15		04/05/2010	Redemption	100.0000	274,207	274,207	219,592	233,798		40,409		40,409		274,207			0		04/05/2015	1FE
19676# EH 8	COLORADO LOTTERY -Thorb 0.000% 04/28/10		04/28/2010	Redemption	100.0000	75,000	75,000	69,683	73,649		1,351		1,351		75,000			0		04/28/2010	1FE
19676# EJ 4	COLORADO LOTTERY -Rossi 0.000% 06/23/19		06/23/2010	Redemption	100.0000	36,400	36,400	24,694	26,294		10,106		10,106		36,400			0		06/23/2019	1FE
19676# EP 0	COLORADO LOTTERY -Pyms 0.000% 06/28/15		06/28/2010	Redemption	100.0000	46,000	46,000	37,441	37,920		8,080		8,080		46,000			0		06/28/2015	1Z
19676# ER 6	COLORADO LOTTERY -Rossi 0.000% 06/23/19		06/23/2010	Redemption	100.0000	26,760	26,760	19,221	19,249		7,511		7,511		26,760			0		06/23/2019	1Z
20775* AC 5	CONNECTICUT LOTTERY 0.000% 06/10/10		06/10/2010	Redemption	100.0000	61,226	61,226	40,936	59,299		1,928		1,928		61,226			0		06/10/2010	1FE
20775* BB 6	CONNECTICUT LOTTERY 0.000% 04/10/10		04/10/2010	Redemption	100.0000	50,000	50,000	33,264	48,968		1,032		1,032		50,000			0		04/10/2010	1FE
34282* AK 4	FLORIDA LOTTERY 0.000% 05/15/17		05/15/2010	Redemption	100.0000	362,000	362,000	195,799	273,602		88,398		88,398		362,000			0		05/15/2017	1FE
34282* AV 0	FLORIDA LOTTERY -Wessne 0.000% 05/16/11		05/16/2010	Redemption	100.0000	65,000	65,000	42,840	60,755		4,245		4,245		65,000			0		05/16/2011	1FE
34282* BD 9	FLORIDA LOTTERY -Barlet 0.000% 05/15/14		05/15/2010	Redemption	100.0000	118,000	118,000	71,172	98,926		19,074		19,074		118,000			0		05/15/2014	1FE
34282* BE 7	FLORIDA LOTTERY -Arenzi 0.000% 05/16/11		05/16/2010	Redemption	100.0000	65,000	65,000	42,738	60,780		4,220		4,220		65,000			0		05/16/2011	1FE
34282* BG 2	FLORIDA LOTTERY -Messic 0.000% 05/15/16		05/15/2010	Redemption	100.0000	80,750	80,750	40,130	63,193		17,557		17,557		80,750			0		05/15/2016	1FE
34282* BR 8	FLORIDA LOTTERY -Rotz 0.000% 05/15/14		05/15/2010	Redemption	100.0000	440,500	440,500	268,316	370,404		70,096		70,096		440,500			0		05/15/2014	1FE
34282* CD 8	FLORIDA LOTTERY -Fonsec 0.000% 05/14/13		05/14/2010	Redemption	100.0000	179,000	179,000	108,200	156,395		22,605		22,605		179,000			0		05/14/2013	1FE
34282* CH 9	FLORIDA LOTTERY -Jack 0.000% 06/13/11		06/13/2010	Redemption	100.0000	337,000	337,000	236,199	319,458		17,542		17,542		337,000			0		06/13/2011	1FE
34282* CK 2	FLORIDA LOTTERY -Paz 0.000% 05/15/11		05/15/2010	Redemption	100.0000	188,895	188,895	122,428	177,120		11,775		11,775		188,895			0		05/15/2011	1FE
34282* CT 3	FLORIDA LOTTERY -Morris 0.000% 05/15/12		05/15/2010	Redemption	100.0000	29,694	29,694	18,465	26,489		3,205		3,205		29,694			0		05/15/2012	1FE
34282* CZ 9	FLORIDA LOTTERY 0.000% 05/15/10		05/15/2010	Redemption	100.0000	698,000	698,000	483,357	678,061		19,939		19,939		698,000			0		05/15/2010	1FE
34282* DC 9	FLORIDA LOTTERY -Floyd 0.000% 05/15/28		05/15/2010	Redemption	100.0000	125,000	125,000	49,112	64,243		60,757		60,757		125,000			0		05/15/2028	1FE
34282* DJ 4	FLORIDA LOTTERY -Case E 0.000% 05/15/10		05/15/2010	Redemption	100.0000	37,500	37,500	25,531	36,362		1,138		1,138		37,500			0		05/15/2010	1FE
34282* DM 7	FLORIDA LOTTERY -Blount 0.000% 05/15/14		05/15/2010	Redemption	100.0000	812,000	812,000	484,571	682,860		129,140		129,140		812,000			0		05/15/2014	1FE

QE05.3

## 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
34282* EA 2	FLORIDA LOTTERY -Griffi 0.000% 05/15/17		05/15/2010	Redemption	100.0000	30,000	30,000	15,374	22,109		7,891		7,891		30,000			.0		05/15/2017	1FE
34282* EN 4	FLORIDA LOTTERY -Swonge 0.000% 05/15/17		05/15/2010	Redemption	100.0000	208,667	208,667	110,789	155,469		53,198		53,198		208,667			.0		05/15/2017	1FE
34282* EY 0	FLORIDA LOTTERY -Ocampo 0.000% 05/15/17		05/15/2010	Redemption	100.0000	283,000	283,000	153,836	212,825		70,175		70,175		283,000			.0		05/15/2017	1FE
34282* EZ 7	FLORIDA LOTTERY -Juarez 0.000% 05/15/12		05/15/2010	Redemption	100.0000	172,500	172,500	108,056	154,861		17,639		17,639		172,500			.0		05/15/2012	1FE
34282* FA 1	FLORIDA LOTTERY -Ramire 0.000% 05/15/12		05/15/2010	Redemption	100.0000	363,000	363,000	245,091	328,023		34,977		34,977		363,000			.0		05/15/2012	1FE
34282* FP 8	FLORIDA LOTTERY -Messic 0.000% 05/15/16		05/15/2010	Redemption	100.0000	80,750	80,750	42,206	62,969		17,781		17,781		80,750			.0		05/15/2016	1FE
34282* FY 9	FLORIDA LOTTERY -Furney 0.000% 05/15/14		05/15/2010	Redemption	100.0000	324,000	324,000	196,479	271,802		52,198		52,198		324,000			.0		05/15/2014	1FE
34282* GB 8	FLORIDA LOTTERY -Moulde 0.000% 05/15/12		05/15/2010	Redemption	100.0000	29,694	29,694	18,196	26,469		3,225		3,225		29,694			.0		05/15/2012	1FE
34282* GE 2	FLORIDA LOTTERY -Serafi 0.000% 05/15/17		05/15/2010	Redemption	100.0000	286,000	286,000	154,904	213,938		72,062		72,062		286,000			.0		05/15/2017	1FE
34282* GQ 5	FLORIDA LOTTERY -D'Andr 0.000% 05/15/18		05/15/2010	Redemption	100.0000	50,000	50,000	20,957	36,499		13,501		13,501		50,000			.0		05/15/2018	1FE
34282* HC 5	FLORIDA LOTTERY -Brown 0.000% 05/15/14		05/15/2010	Redemption	100.0000	717,000	717,000	382,601	609,673		107,327		107,327		717,000			.0		05/15/2014	1FE
34282* HE 1	FLORIDA LOTTERY -Lucky 0.000% 05/15/17		05/15/2010	Redemption	100.0000	27,500	27,500	16,195	20,981		6,519		6,519		27,500			.0		05/15/2017	1FE
34282* HH 4	FLORIDA LOTTERY -Case E 0.000% 05/15/10		05/15/2010	Redemption	100.0000	18,750	18,750	14,145	18,293		457		457		18,750			.0		05/15/2010	1FE
34282* HV 3	FLORIDA LOTTERY -Waack 0.000% 05/15/29		05/15/2010	Redemption	100.0000	103,000	103,000	42,661	53,894		49,106		49,106		103,000			.0		05/15/2029	1FE
34282* JC 3	FLORIDA LOTTERY -Lukas 0.000% 05/15/14		05/15/2010	Redemption	100.0000	118,000	118,000	72,405	101,317		16,683		16,683		118,000			.0		05/15/2014	1FE
34282* JG 4	FLORIDA LOTTERY -Shirle 0.000% 05/15/14		05/15/2010	Redemption	100.0000	350,000	350,000	240,749	302,350		47,650		47,650		350,000			.0		05/15/2014	1FE
34282* JK 5	FLORIDA LOTTERY -Mobley 0.000% 05/15/11		05/15/2010	Redemption	100.0000	73,000	73,000	46,794	68,885		4,115		4,115		73,000			.0		05/15/2011	1FE
34282* KW 7	FLORIDA LOTTERY -Mullin 0.000% 05/15/10		05/15/2010	Redemption	100.0000	20,000	20,000	16,918	19,666		334		334		20,000			.0		05/15/2010	1FE
34282* MB 1	FLORIDA LOTTERY -McClou 0.000% 05/15/16		05/15/2010	Redemption	100.0000	16,995	16,995	10,756	13,200		3,795		3,795		16,995			.0		05/15/2016	1FE
34282* MD 7	FLORIDA LOTTERY -Mobley 0.000% 05/15/11		05/15/2010	Redemption	100.0000	73,000	73,000	60,640	70,026		2,974		2,974		73,000			.0		05/15/2011	1FE
34282* MF 2	FLORIDA LOTTERY -Shirle 0.000% 05/15/14		05/15/2010	Redemption	100.0000	158,735	158,735	119,077	140,007		18,729		18,729		158,735			.0		05/15/2014	1FE
34282* MG 0	FLORIDA LOTTERY -Zamora 0.000% 05/15/13		05/15/2010	Redemption	100.0000	45,000	45,000	30,149	40,065		4,935		4,935		45,000			.0		05/15/2013	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
34282*	NA 2		05/15/2010	FLORIDA LOTTERY -Jeffer 0.000% 05/15/19	100.0000	33,650	33,650	21,691	25,195		8,455		8,455		33,650			.0		05/15/2019	1FE.....
34282*	NG 9		05/15/2010	FLORIDA LOTTERY -Zamora 0.000% 05/15/13	100.0000	44,750	44,750	30,376	39,787		4,963		4,963		44,750			.0		05/15/2013	1FE.....
34282*	NK 0		05/15/2010	FLORIDA LOTTERY -Jeter 0.000% 05/15/16	100.0000	180,500	180,500	132,339	150,604		29,896		29,896		180,500			.0		05/15/2016	1FE.....
34282*	NZ 7		05/15/2010	FLORIDA LOTTERY -MNJR L 0.000% 05/15/17	100.0000	36,000	36,000	27,421	29,048		6,952		6,952		36,000			.0		05/15/2017	1FE.....
34282*	PC 6		05/15/2010	FLORIDA LOTTERY -Willia 0.000% 05/15/11	100.0000	65,000	65,000	60,210	62,112		2,888		2,888		65,000			.0		05/15/2011	1FE.....
34282*	PU 6		05/15/2010	FLORIDA LOTTERY -Ressor 0.000% 05/15/21	100.0000	300,000	300,000	210,781	211,118		88,882		88,882		300,000			.0		05/15/2021	1Z.....
45143#	AB 5		06/04/2010	IDAHO LOTTERY -Cagle 0.000% 06/04/13	100.0000	89,000	89,000	75,778	79,428		9,572		9,572		89,000			.0		06/04/2013	1.....
45222#	AY 9		05/25/2010	ILLINOIS LOTTERY -SMEV 0.000% 05/25/10	100.0000	86,078	86,078	73,345	84,337		1,741		1,741		86,078			.0		05/25/2010	1FE.....
45222#	BM 4		05/25/2010	ILLINOIS LOTTERY -SMEV 0.000% 05/25/10	100.0000	66,922	66,922	57,531	65,532		1,391		1,391		66,922			.0		05/25/2010	1FE.....
45222#	BS 1		05/22/2010	ILLINOIS LOTTERY -Hoffm 0.000% 05/22/18	100.0000	22,667	22,667	15,051	17,477		5,190		5,190		22,667			.0		05/22/2018	1FE.....
45222#	CH 4		05/22/2010	ILLINOIS LOTTERY -Jacks 0.000% 05/22/10	100.0000	200,000	200,000	175,875	194,571		5,429		5,429		200,000			.0		05/22/2010	1FE.....
45222#	CQ 4		05/22/2010	ILLINOIS LOTTERY -Willi 0.000% 05/22/26	100.0000	140,000	140,000	87,082	89,266		50,734		50,734		140,000			.0		05/22/2026	1FE.....
45222#	CY 7		05/22/2010	ILLINOIS LOTTERY -Hoffm 0.000% 05/22/24	100.0000	23,223	23,223	13,995	14,306		8,917		8,917		23,223			.0		05/22/2024	1FE.....
45222#	DB 6		05/22/2010	ILLINOIS LOTTERY -Norwi 0.000% 05/22/12	100.0000	425,000	425,000	360,816	366,550		58,450		58,450		425,000			.0		05/22/2012	1Z.....
45222#	DC 4		05/22/2010	ILLINOIS LOTTERY -Ping 0.000% 05/22/18	100.0000	37,000	37,000	27,508	27,731		9,269		9,269		37,000			.0		05/22/2018	1Z.....
49135#	AA 9		04/24/2010	KENTUCKY LOTTERY -Frank 0.000% 04/24/12	100.0000	200,000	200,000	163,316	182,701		17,299		17,299		200,000			.0		04/24/2012	1FE.....
54641@	AH 3		05/15/2010	LOUISIANA LOTTERY 0.000% 05/15/11...	100.0000	54,000	54,000	35,647	50,493		3,507		3,507		54,000			.0		05/15/2011	1FE.....
57422#	AC 0		05/15/2010	MARYLAND LOTTERY -Roger 0.000% 05/15/12	100.0000	150,000	150,000	128,373	137,641		12,359		12,359		150,000			.0		05/15/2012	1FE.....
57422#	AE 6		05/15/2010	MARYLAND LOTTERY -Ranso 0.000% 05/15/10	100.0000	106,750	106,750	101,212	104,908		1,842		1,842		106,750			.0		05/15/2010	1FE.....
57422#	AF 3		05/10/2010	MARYLAND LOTTERY 0.000% 05/10/16...	100.0000	60,000	60,000	48,129	51,196		8,804		8,804		60,000			.0		05/10/2016	1FE.....
57585@	A9 2		04/16/2010	MASSACHUSETTS LOTTERY 0.000% 04/16/15	100.0000	50,000	50,000	40,570	42,353		7,647		7,647		50,000			.0		04/16/2015	1FE.....
57585@	B2 6		06/26/2010	MASSACHUSETTS LOTTERY 0.000% 06/26/18	100.0000	50,000	50,000	35,775	36,892		13,108		13,108		50,000			.0		06/26/2018	1FE.....

QE05.5

## 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
57585@ BF 7	MASSACHUSETTS LOTTERY 0.000% 06/14/16		06/14/2010	Redemption	100.0000	50,000	50,000	28,383	38,994		11,006		11,006		50,000			.0		06/14/2016	1FE
57585@ BU 4	MASSACHUSETTS LOTTERY 0.000% 06/15/17		06/15/2010	Redemption	100.0000	50,000	50,000	27,305	37,196		12,804		12,804		50,000			.0		06/15/2017	1FE
57585@ C2 5	MASSACHUSETTS LOTTERY 0.000% 06/13/13		06/13/2010	Redemption	100.0000	50,000	50,000	42,812	43,569		6,431		6,431		50,000			.0		06/13/2013	1FE
57585@ C4 1	MASSACHUSETTS LOTTERY 0.000% 05/26/17		05/26/2010	Redemption	100.0000	50,000	50,000	37,443	38,579		11,421		11,421		50,000			.0		05/26/2017	1FE
57585@ CB 5	MASSACHUSETTS LOTTERY 0.000% 06/21/14		06/21/2010	Redemption	100.0000	50,000	50,000	37,528	44,169		5,831		5,831		50,000			.0		06/21/2014	1FE
57585@ CE 9	MASSACHUSETTS LOTTERY 0.000% 04/30/16		04/30/2010	Redemption	100.0000	50,000	50,000	35,295	41,423		8,577		8,577		50,000			.0		04/30/2016	1FE
57585@ D6 5	MASSACHUSETTS LOTTERY 0.000% 04/16/21		04/16/2010	Redemption	100.0000	29,741	29,741	19,395	20,174		9,567		9,567		29,741			.0		04/16/2021	1FE
57585@ D7 3	MASSACHUSETTS LOTTERY 0.000% 06/24/18		06/24/2010	Redemption	100.0000	50,000	50,000	35,635	37,204		12,796		12,796		50,000			.0		06/24/2018	1FE
57585@ DE 8	MASSACHUSETTS LOTTERY 0.000% 05/03/15		05/03/2010	Redemption	100.0000	50,000	50,000	32,011	42,300		7,700		7,700		50,000			.0		05/03/2015	1FE
57585@ DF 5	MASSACHUSETTS LOTTERY 0.000% 04/26/21		04/26/2010	Redemption	100.0000	50,000	50,000	30,811	34,974		15,026		15,026		50,000			.0		04/26/2021	1FE
57585@ DG 3	MASSACHUSETTS LOTTERY 0.000% 04/06/17		04/06/2010	Redemption	100.0000	25,000	25,000	17,589	20,062		4,938		4,938		25,000			.0		04/06/2017	1FE
57585@ DK 4	MASSACHUSETTS LOTTERY 0.000% 04/01/23		04/01/2010	Redemption	100.0000	15,000	15,000	8,601	9,976		5,024		5,024		15,000			.0		04/01/2023	1FE
57585@ DN 8	MASSACHUSETTS LOTTERY 0.000% 05/02/22		05/02/2010	Redemption	100.0000	50,000	50,000	29,547	33,909		16,091		16,091		50,000			.0		05/02/2022	1FE
57585@ DX 6	MASSACHUSETTS LOTTERY 0.000% 04/22/11		04/22/2010	Redemption	100.0000	200,000	200,000	143,846	190,712		9,288		9,288		200,000			.0		04/22/2011	1FE
57585@ E3 1	MASSACHUSETTS LOTTERY 0.000% 04/14/27		04/14/2010	Redemption	100.0000	35,674	35,674	18,932	19,676		15,999		15,999		35,674			.0		04/14/2027	1FE
57585@ E6 4	MASSACHUSETTS LOTTERY 0.000% 06/27/26		06/27/2010	Redemption	100.0000	37,000	37,000	19,921	20,703		16,297		16,297		37,000			.0		06/27/2026	1FE
57585@ E8 0	MASSACHUSETTS LOTTERY 0.000% 05/14/18		05/14/2010	Redemption	100.0000	175,587	175,587	127,702	131,638		43,949		43,949		175,587			.0		05/14/2018	1FE
57585@ E9 8	MASSACHUSETTS LOTTERY 0.000% 05/16/25		05/16/2010	Redemption	100.0000	25,000	25,000	12,798	13,238		11,762		11,762		25,000			.0		05/16/2025	1FE
57585@ EB 3	MASSACHUSETTS LOTTERY 0.000% 04/12/11		04/12/2010	Redemption	100.0000	200,000	200,000	171,465	192,219		7,781		7,781		200,000			.0		04/12/2011	1FE
57585@ EK 3	MASSACHUSETTS LOTTERY 0.000% 05/07/18		05/07/2010	Redemption	100.0000	39,689	39,689	26,583	30,239		9,450		9,450		39,689			.0		05/07/2018	1FE
57585@ EP 2	MASSACHUSETTS LOTTERY 0.000% 06/22/23		06/22/2010	Redemption	100.0000	50,000	50,000	28,869	32,649		17,351		17,351		50,000			.0		06/22/2023	1FE
57585@ F4 8	MASSACHUSETTS LOTTERY 0.000% 05/02/19		05/02/2010	Redemption	100.0000	25,000	25,000	16,418	16,927		8,073		8,073		25,000			.0		05/02/2019	1FE

QE05.6

### 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
57585@ FA 4	MASSACHUSETTS LOTTERY 0.000% 05/06/21		05/06/2010	Redemption	100.0000	50,000	50,000	26,008	34,817		15,183		15,183		50,000			.0		05/06/2021	1FE.....
57585@ FF 3	MASSACHUSETTS LOTTERY 0.000% 06/10/12		06/10/2010	Redemption	100.0000	25,000	25,000	18,511	22,784		2,216		2,216		25,000			.0		06/10/2012	1FE.....
57585@ FG 1	MASSACHUSETTS LOTTERY 0.000% 04/05/19		04/05/2010	Redemption	100.0000	96,609	96,609	63,132	71,865		24,744		24,744		96,609			.0		04/05/2019	1FE.....
57585@ FK 2	MASSACHUSETTS LOTTERY 0.000% 04/18/20		04/18/2010	Redemption	100.0000	50,000	50,000	32,368	36,556		13,444		13,444		50,000			.0		04/18/2020	1FE.....
57585@ FP 1	MASSACHUSETTS LOTTERY 0.000% 05/07/22		05/07/2010	Redemption	100.0000	35,000	35,000	20,990	23,763		11,237		11,237		35,000			.0		05/07/2022	1FE.....
57585@ FZ 9	MASSACHUSETTS LOTTERY 0.000% 05/15/14		05/15/2010	Redemption	100.0000	25,000	25,000	18,838	21,689		3,311		3,311		25,000			.0		05/15/2014	1FE.....
57585@ G7 0	MASSACHUSETTS LOTTERY 0.000% 05/07/17		05/07/2010	Redemption	100.0000	50,000	50,000	38,039	38,715		11,285		11,285		50,000			.0		05/07/2017	1FE.....
57585@ GM 7	MASSACHUSETTS LOTTERY 0.000% 06/18/17		06/18/2010	Redemption	100.0000	50,000	50,000	35,164	39,766		10,234		10,234		50,000			.0		06/18/2017	1FE.....
57585@ GP 0	MASSACHUSETTS LOTTERY - 0.000% 04/14/23		04/14/2010	Redemption	100.0000	50,000	50,000	29,355	33,281		16,719		16,719		50,000			.0		04/14/2023	1FE.....
57585@ GU 9	MASSACHUSETTS LOTTERY 0.000% 06/21/11		06/21/2010	Redemption	100.0000	68,215	68,215	56,752	64,281		3,934		3,934		68,215			.0		06/21/2011	1FE.....
57585@ H4 6	MASSACHUSETTS LOTTERY 0.000% 06/08/28		06/08/2010	Redemption	100.0000	50,000	50,000	25,838	26,219		23,781		23,781		50,000			.0		06/08/2028	1Z.....
57585@ H9 5	MASSACHUSETTS LOTTERY 0.000% 04/21/28		04/21/2010	Redemption	100.0000	25,000	25,000	13,186	13,367		11,633		11,633		25,000			.0		04/21/2028	1Z.....
57585@ HA 2	MASSACHUSETTS LOTTERY 0.000% 05/19/22		05/19/2010	Redemption	100.0000	50,000	50,000	29,294	33,570		16,430		16,430		50,000			.0		05/19/2022	1FE.....
57585@ HM 6	MASSACHUSETTS LOTTERY 0.000% 06/16/22		06/16/2010	Redemption	100.0000	50,000	50,000	29,247	33,528		16,472		16,472		50,000			.0		06/16/2022	1FE.....
57585@ HR 5	MASSACHUSETTS LOTTERY 0.000% 06/09/19		06/09/2010	Redemption	100.0000	50,000	50,000	32,921	37,405		12,595		12,595		50,000			.0		06/09/2019	1FE.....
57585@ HS 3	MASSACHUSETTS LOTTERY 0.000% 04/16/23		04/16/2010	Redemption	100.0000	50,000	50,000	28,573	32,754		17,246		17,246		50,000			.0		04/16/2023	1FE.....
57585@ HW 4	MASSACHUSETTS LOTTERY 0.000% 05/30/22		05/30/2010	Redemption	100.0000	33,000	33,000	19,308	22,170		10,830		10,830		33,000			.0		05/30/2022	1FE.....
57585@ J3 6	MASSACHUSETTS LOTTERY 0.000% 05/01/28		05/01/2010	Redemption	100.0000	50,000	50,000	26,333	26,677		23,323		23,323		50,000			.0		05/01/2028	1Z.....
57585@ J5 1	MASSACHUSETTS LOTTERY 0.000% 06/08/17		06/08/2010	Redemption	100.0000	50,000	50,000	38,199	38,481		11,519		11,519		50,000			.0		06/08/2017	1Z.....
57585@ J7 7	MASSACHUSETTS LOTTERY 0.000% 06/24/28		06/24/2010	Redemption	100.0000	50,000	50,000	26,267	26,379		23,621		23,621		50,000			.0		06/24/2028	1Z.....
57585@ JG 7	MASSACHUSETTS LOTTERY 0.000% 06/26/21		06/26/2010	Redemption	100.0000	20,000	20,000	12,023	13,656		6,344		6,344		20,000			.0		06/26/2021	1FE.....

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 Designation or Market Indicator (a)
57585@ JK 8	MASSACHUSETTS LOTTERY 0.000% 05/06/22		05/06/2010	Redemption	100.0000	20,000	20,000	10,387	13,454		6,546		6,546		20,000			0		05/06/2022	1FE
57585@ JN 2	MASSACHUSETTS LOTTERY 0.000% 04/26/14		04/26/2010	Redemption	100.0000	27,500	27,500	21,389	23,951		3,549		3,549		27,500			0		04/26/2014	1FE
57585@ JT 9	MASSACHUSETTS LOTTERY 0.000% 05/28/22		05/28/2010	Redemption	100.0000	50,000	50,000	29,932	33,818		16,182		16,182		50,000			0		05/28/2022	1FE
57585@ JW 2	MASSACHUSETTS LOTTERY 0.000% 06/27/20		06/27/2010	Redemption	100.0000	56,355	56,355	36,048	40,615		15,740		15,740		56,355			0		06/27/2020	1FE
57585@ K6 7	MASSACHUSETTS LOTTERY 0.000% 04/28/28		04/28/2010	Redemption	100.0000	50,000	50,000	27,326			22,674		22,674		50,000			0		04/28/2028	1Z
57585@ KP 5	MASSACHUSETTS LOTTERY 0.000% 05/03/23		05/03/2010	Redemption	100.0000	50,000	50,000	28,810	32,814		17,186		17,186		50,000			0		05/03/2023	1FE
57585@ KT 7	MASSACHUSETTS LOTTERY 0.000% 05/29/10		05/29/2010	Redemption	100.0000	50,000	50,000	42,852	48,878		1,122		1,122		50,000			0		05/29/2010	1FE
57585@ KX 8	MASSACHUSETTS LOTTERY 0.000% 05/19/19		05/19/2010	Redemption	100.0000	40,000	40,000	26,199	30,081		9,919		9,919		40,000			0		05/19/2019	1FE
57585@ LA 7	MASSACHUSETTS LOTTERY 0.000% 04/28/11		04/28/2010	Redemption	100.0000	301,194	301,194	257,557	287,714		13,480		13,480		301,194			0		04/28/2011	1FE
57585@ LH 2	MASSACHUSETTS LOTTERY 0.000% 05/06/21		05/06/2010	Redemption	100.0000	100,000	100,000	61,103	70,211		29,789		29,789		100,000			0		05/06/2021	1FE
57585@ LM 1	MASSACHUSETTS LOTTERY 0.000% 06/29/20		06/29/2010	Redemption	100.0000	50,000	50,000	34,259	36,476		13,524		13,524		50,000			0		06/29/2020	1FE
57585@ MB 4	MASSACHUSETTS LOTTERY 0.000% 05/01/16		05/01/2010	Redemption	100.0000	100,000	100,000	71,161	82,249		17,751		17,751		100,000			0		05/01/2016	1FE
57585@ MD 0	MASSACHUSETTS LOTTERY 0.000% 05/18/23		05/18/2010	Redemption	100.0000	50,000	50,000	29,081	32,834		17,166		17,166		50,000			0		05/18/2023	1FE
57585@ MM 0	MASSACHUSETTS LOTTERY 0.000% 06/06/13		06/06/2010	Redemption	100.0000	22,000	22,000	17,383	19,713		2,287		2,287		22,000			0		06/06/2013	1FE
57585@ MN 8	MASSACHUSETTS LOTTERY 0.000% 04/09/20		04/09/2010	Redemption	100.0000	50,000	50,000	32,201	36,498		13,502		13,502		50,000			0		04/09/2020	1FE
57585@ MU 2	MASSACHUSETTS LOTTERY 0.000% 05/31/14		05/31/2010	Redemption	100.0000	30,698	30,698	23,455	26,715		3,983		3,983		30,698			0		05/31/2014	1FE
57585@ MZ 1	MASSACHUSETTS LOTTERY 0.000% 04/10/16		04/10/2010	Redemption	100.0000	25,000	25,000	17,959	20,362		4,638		4,638		25,000			0		04/10/2016	1FE
57585@ NA 5	MASSACHUSETTS LOTTERY 0.000% 06/13/24		06/13/2010	Redemption	100.0000	50,000	50,000	28,293	32,142		17,858		17,858		50,000			0		06/13/2024	1FE
57585@ NK 3	MASSACHUSETTS LOTTERY 0.000% 06/27/11		06/27/2010	Redemption	100.0000	37,000	37,000	30,160	34,788		2,212		2,212		37,000			0		06/27/2011	1FE
57585@ NV 9	MASSACHUSETTS LOTTERY 0.000% 06/15/11		06/15/2010	Redemption	100.0000	50,000	50,000	41,395	47,217		2,783		2,783		50,000			0		06/15/2011	1FE
57585@ NX 5	MASSACHUSETTS LOTTERY 0.000% 06/21/23		06/21/2010	Redemption	100.0000	61,680	61,680	37,666	41,875		19,805		19,805		61,680			0		06/21/2023	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 CUSIP Identification	2 Description	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 Design- ation 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.							
57585@ NZ 0	MASSACHUSETTS LOTTERY 0.000% 05/06/22		05/06/2010	Redemption	100.0000	30,000	30,000	18,524	20,239	9,761		9,761		30,000			0		05/06/2022	1FE	
57585@ PC 9	MASSACHUSETTS LOTTERY 0.000% 05/15/21		05/15/2010	Redemption	100.0000	10,000	10,000	5,558	6,533	3,467		3,467		10,000			0		05/15/2021	1FE	
57585@ PV 7	MASSACHUSETTS LOTTERY 0.000% 05/13/15		05/13/2010	Redemption	100.0000	50,000	50,000	37,277	42,155	7,845		7,845		50,000			0		05/13/2015	1FE	
57585@ PY 1	MASSACHUSETTS LOTTERY 0.000% 06/15/12		06/15/2010	Redemption	100.0000	50,000	50,000	41,180	45,566	4,434		4,434		50,000			0		06/15/2012	1FE	
57585@ QN 4	MASSACHUSETTS LOTTERY 0.000% 06/21/20		06/21/2010	Redemption	100.0000	50,105	50,105	27,576	33,761	16,344		16,344		50,105			0		06/21/2020	1FE	
57585@ QQ 7	MASSACHUSETTS LOTTERY 0.000% 04/22/16		04/22/2010	Redemption	100.0000	20,000	20,000	13,825	16,195	3,805		3,805		20,000			0		04/22/2016	1FE	
57585@ QR 5	MASSACHUSETTS LOTTERY 0.000% 05/10/10		05/10/2010	Redemption	100.0000	50,000	50,000	42,928	48,838	1,162		1,162		50,000			0		05/10/2010	1FE	
57585@ QT 1	MASSACHUSETTS LOTTERY 0.000% 04/09/17		04/09/2010	Redemption	100.0000	25,000	25,000	17,653	19,787	5,213		5,213		25,000			0		04/09/2017	1FE	
57585@ QV 6	MASSACHUSETTS LOTTERY 0.000% 06/29/20		06/29/2010	Redemption	100.0000	50,000	50,000	28,755	35,031	14,969		14,969		50,000			0		06/29/2020	1FE	
57585@ RF 0	MASSACHUSETTS LOTTERY 0.000% 05/16/16		05/16/2010	Redemption	100.0000	100,000	100,000	72,191	80,893	19,108		19,108		100,000			0		05/16/2016	1FE	
57585@ RP 8	MASSACHUSETTS LOTTERY 0.000% 05/15/21		05/15/2010	Redemption	100.0000	50,000	50,000	30,838	34,250	15,750		15,750		50,000			0		05/15/2021	1FE	
57585@ RT 0	MASSACHUSETTS LOTTERY 0.000% 06/14/15		06/14/2010	Redemption	100.0000	50,000	50,000	36,828	41,138	8,862		8,862		50,000			0		06/14/2015	1FE	
57585@ SD 4	MASSACHUSETTS LOTTERY 0.000% 06/30/16		06/30/2010	Redemption	100.0000	50,000	50,000	34,728	39,970	10,031		10,031		50,000			0		06/30/2016	1FE	
57585@ SQ 5	MASSACHUSETTS LOTTERY 0.000% 04/25/16		04/25/2010	Redemption	100.0000	50,000	50,000	34,594	39,899	10,101		10,101		50,000			0		04/25/2016	1FE	
57585@ SR 3	MASSACHUSETTS LOTTERY 0.000% 04/25/24		04/25/2010	Redemption	100.0000	50,000	50,000	28,792	31,387	18,613		18,613		50,000			0		04/25/2024	1FE	
57585@ ST 9	MASSACHUSETTS LOTTERY 0.000% 06/23/24		06/23/2010	Redemption	100.0000	200,000	200,000	113,692	124,002	75,998		75,998		200,000			0		06/23/2024	1FE	
57585@ TC 5	MASSACHUSETTS LOTTERY 0.000% 04/25/11		04/25/2010	Redemption	100.0000	50,000	50,000	41,421	47,294	2,706		2,706		50,000			0		04/25/2011	1FE	
57585@ TM 3	MASSACHUSETTS LOTTERY 0.000% 05/05/25		05/05/2010	Redemption	100.0000	50,000	50,000	27,717	30,696	19,304		19,304		50,000			0		05/05/2025	1FE	
57585@ UA 7	MASSACHUSETTS LOTTERY 0.000% 06/26/25		06/26/2010	Redemption	100.0000	50,000	50,000	27,872	30,556	19,444		19,444		50,000			0		06/26/2025	1FE	
57585@ UN 9	MASSACHUSETTS LOTTERY 0.000% 06/10/15		06/10/2010	Redemption	100.0000	50,000	50,000	38,056	41,703	8,297		8,297		50,000			0		06/10/2015	1FE	
57585@ US 8	MASSACHUSETTS LOTTERY 0.000% 04/07/11		04/07/2010	Redemption	100.0000	179,020	179,020	145,995	170,700	8,321		8,321		179,020			0		04/07/2011	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
57585@ UU 3	MASSACHUSETTS LOTTERY 0.000% 05/26/25		05/26/2010	Redemption	100.0000	50,000	50,000	28,379	30,666		19,334		19,334		50,000			.0		05/26/2025	1FE.....
57585@ VA 6	MASSACHUSETTS LOTTERY 0.000% 05/31/25		05/31/2010	Redemption	100.0000	50,000	50,000	29,035	31,718		18,282		18,282		50,000			.0		05/31/2025	1FE.....
57585@ VC 2	MASSACHUSETTS LOTTERY 0.000% 04/14/26		04/14/2010	Redemption	100.0000	50,000	50,000	29,434	30,983		19,017		19,017		50,000			.0		04/14/2026	1FE.....
57585@ VG 3	MASSACHUSETTS LOTTERY 0.000% 04/26/23		04/26/2010	Redemption	100.0000	22,560	22,560	12,589	14,780		7,780		7,780		22,560			.0		04/26/2023	1FE.....
57585@ VP 3	MASSACHUSETTS LOTTERY 0.000% 05/22/17		05/22/2010	Redemption	100.0000	25,000	25,000	18,952	20,181		4,819		4,819		25,000			.0		05/22/2017	1FE.....
57585@ VT 5	MASSACHUSETTS LOTTERY 0.000% 06/18/26		06/18/2010	Redemption	100.0000	50,000	50,000	28,800	30,518		19,482		19,482		50,000			.0		06/18/2026	1FE.....
57585@ VV 0	MASSACHUSETTS LOTTERY 0.000% 06/20/26		06/20/2010	Redemption	100.0000	50,000	50,000	29,747	31,419		18,581		18,581		50,000			.0		06/20/2026	1FE.....
57585@ VW 8	MASSACHUSETTS LOTTERY 0.000% 05/31/19		05/31/2010	Redemption	100.0000	21,167	21,167	15,461	16,348		4,818		4,818		21,167			.0		05/31/2019	1FE.....
57585@ VY 4	MASSACHUSETTS LOTTERY 0.000% 04/12/12		04/12/2010	Redemption	100.0000	250,000	250,000	222,800	234,684		15,316		15,316		250,000			.0		04/12/2012	1FE.....
57585@ WH 0	MASSACHUSETTS LOTTERY 0.000% 06/01/26		06/01/2010	Redemption	100.0000	50,000	50,000	29,560	31,025		18,975		18,975		50,000			.0		06/01/2026	1FE.....
57585@ WP 2	MASSACHUSETTS LOTTERY 0.000% 04/18/26		04/18/2010	Redemption	100.0000	69,000	69,000	41,260	43,189		25,811		25,811		69,000			.0		04/18/2026	1FE.....
57585@ WQ 0	MASSACHUSETTS LOTTERY 0.000% 05/24/25		05/24/2010	Redemption	100.0000	50,000	50,000	30,843	32,203		17,797		17,797		50,000			.0		05/24/2025	1FE.....
57585@ WS 6	MASSACHUSETTS LOTTERY 0.000% 05/16/16		05/16/2010	Redemption	100.0000	50,000	50,000	41,593	43,131		6,869		6,869		50,000			.0		05/16/2016	1FE.....
57585@ XF 3	MASSACHUSETTS LOTTERY 0.000% 06/28/24		06/28/2010	Redemption	100.0000	12,827	12,827	7,779	8,335		4,493		4,493		12,827			.0		06/28/2024	1FE.....
57585@ XK 2	MASSACHUSETTS LOTTERY 0.000% 06/27/16		06/27/2010	Redemption	100.0000	6,500	6,500	4,622	4,908		1,592		1,592		6,500			.0		06/27/2016	1FE.....
57585@ XN 6	MASSACHUSETTS LOTTERY 0.000% 05/09/25		05/09/2010	Redemption	100.0000	9,800	9,800	5,744	6,102		3,698		3,698		9,800			.0		05/09/2025	1FE.....
57585@ XU 0	MASSACHUSETTS LOTTERY 0.000% 06/28/15		06/28/2010	Redemption	100.0000	19,990	19,990	14,987	16,558		3,432		3,432		19,990			.0		06/28/2015	1FE.....
57585@ YN 5	MASSACHUSETTS LOTTERY 0.000% 05/31/25		05/31/2010	Redemption	100.0000	20,833	20,833	11,030	11,716		9,118		9,118		20,833			.0		05/31/2025	1FE.....
57585@ YX 3	MASSACHUSETTS LOTTERY 0.000% 04/11/27		04/11/2010	Redemption	100.0000	50,000	50,000	28,496	29,817		20,183		20,183		50,000			.0		04/11/2027	1FE.....
57585@ ZP 9	MASSACHUSETTS LOTTERY 0.000% 05/26/24		05/26/2010	Redemption	100.0000	50,000	50,000	31,620	33,086		16,914		16,914		50,000			.0		05/26/2024	1FE.....
59464@ AA 1	MICHIGAN LOTTERY -Renou 0.000% 04/27/10		04/27/2010	Redemption	100.0000	50,186	50,186	31,910	48,953		1,233		1,233		50,186			.0		04/27/2010	1FE.....
59464@ CA 9	MICHIGAN LOTTERY -Carte 0.000% 04/18/11		04/18/2010	Redemption	100.0000	30,000	30,000	18,207	28,296		1,704		1,704		30,000			.0		04/18/2011	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
59464@ CP 6	MICHIGAN LOTTERY -Phini 0.000% 05/28/12		05/28/2010	Redemption	100.0000	33,333	33,333	20,265	30,154		3,179		3,179		33,333			.0		05/28/2012	1FE.....
59464@ DD 2	MICHIGAN LOTTERY 0.000% 05/25/15		05/25/2010	Redemption	100.0000	52,050	52,050	29,694	42,955		9,095		9,095		52,050			.0		05/25/2015	1FE.....
59464@ DG 5	MICHIGAN LOTTERY -Guy 0.000% 04/15/15		04/15/2010	Redemption	100.0000	52,000	52,000	27,124	43,451		8,549		8,549		52,000			.0		04/15/2015	1FE.....
59464@ DJ 9	MICHIGAN LOTTERY -Schal 0.000% 04/15/11		04/15/2010	Redemption	100.0000	20,000	20,000	12,762	18,900		1,100		1,100		20,000			.0		04/15/2011	1FE.....
59464@ DR 1	MICHIGAN LOTTERY -Thiel 0.000% 04/27/10		04/27/2010	Redemption	100.0000	71,614	71,614	38,135	70,201		1,413		1,413		71,614			.0		04/27/2010	1FE.....
59464@ DZ 3	MICHIGAN LOTTERY -Phini 0.000% 05/15/16		05/15/2010	Redemption	100.0000	33,333	33,333	16,571	24,818		8,516		8,516		33,333			.0		05/15/2016	1FE.....
59464@ EC 3	MICHIGAN LOTTERY -Varel 0.000% 06/11/16		06/11/2010	Redemption	100.0000	30,000	30,000	12,536	23,185		6,815		6,815		30,000			.0		06/11/2016	1FE.....
59464@ ED 1	MICHIGAN LOTTERY -Croff 0.000% 04/15/11		04/15/2010	Redemption	100.0000	30,000	30,000	18,560	28,277		1,723		1,723		30,000			.0		04/15/2011	1FE.....
59464@ EE 9	MICHIGAN LOTTERY 0.000% 05/15/15		05/15/2010	Redemption	100.0000	26,025	26,025	16,505	21,062		4,963		4,963		26,025			.0		05/15/2015	1FE.....
59464@ ET 6	MICHIGAN LOTTERY -Varel 0.000% 06/17/16		06/17/2010	Redemption	100.0000	75,000	75,000	39,461	57,898		17,102		17,102		75,000			.0		06/17/2016	1FE.....
59464@ FB 4	MICHIGAN LOTTERY 0.000% 04/10/10		04/10/2010	Redemption	100.0000	159,925	159,925	119,779	156,967		2,958		2,958		159,925			.0		04/10/2010	1FE.....
59464@ GD 9	MICHIGAN LOTTERY -Waszt 0.000% 04/10/10		04/10/2010	Redemption	100.0000	159,925	159,925	139,801	158,166		1,759		1,759		159,925			.0		04/10/2010	1FE.....
59464@ GM 9	MICHIGAN LOTTERY -Wolle 0.000% 04/15/10		04/15/2010	Redemption	100.0000	35,807	35,807	28,486	35,192		615		615		35,807			.0		04/15/2010	1FE.....
59464@ GP 2	MICHIGAN LOTTERY -Thoma 0.000% 05/28/16		05/28/2010	Redemption	100.0000	20,000	20,000	13,681	16,387		3,613		3,613		20,000			.0		05/28/2016	1FE.....
60630# AE 8	MISSOURI LOTTERY 0.000% 06/10/14		06/10/2010	Redemption	100.0000	68,000	68,000	54,654	55,716		12,284		12,284		68,000			.0		06/10/2014	1Z.....
61214# AG 5	MONTANA LOTTERY -Clark 0.000% 04/05/16		04/05/2010	Redemption	100.0000	550,000	550,000	280,114	432,926		117,074		117,074		550,000			.0		04/05/2016	1FE.....
64605* JQ 9	NEW JERSEY LOTTERY -Gol 0.000% 06/29/14		06/29/2010	Redemption	100.0000	155,500	155,500	81,894	128,256		27,244		27,244		155,500			.0		06/29/2014	1FE.....
64605* JR 7	NEW JERSEY LOTTERY -Gol 0.000% 06/29/14		06/29/2010	Redemption	100.0000	77,750	77,750	41,979	64,805		12,945		12,945		77,750			.0		06/29/2014	1FE.....
64605* JW 6	NEW JERSEY LOTTERY 9.350% 06/20/10		06/20/2010	DIRECT PLACEMENT			.1	.1	.1				.0	.1		(1)	(1)			06/20/2010	1Z.....
64605* JW 6	NEW JERSEY LOTTERY 9.350% 06/20/10		06/20/2010	Redemption	100.0000	65,853	65,853	70,049	66,292		(439)		(439)		65,853			.0	6,157	06/20/2010	1Z.....
64605* JX 4	NEW JERSEY LOTTERY 9.350% 06/20/10		06/20/2010	DIRECT PLACEMENT			.2	.2	.2				.0	.2		(2)	(2)			06/20/2010	1Z.....
64605* JX 4	NEW JERSEY LOTTERY 9.350% 06/20/10		06/20/2010	Redemption	100.0000	65,853	65,853	70,049	66,292		(439)		(439)		65,853			.0	6,157	06/20/2010	1Z.....
64605* KK 0	NEW JERSEY LOTTERY -Sha 0.000% 06/19/13		06/19/2010	Redemption	100.0000	50,000	50,000	33,148	44,569		5,431		5,431		50,000			.0		06/19/2013	1FE.....
64605* LF 0	NEW JERSEY LOTTERY 0.000% 12/20/13		06/20/2010	Redemption	100.0000	13,000	13,000	7,724	11,165		1,835		1,835		13,000			.0		12/20/2013	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 Designation or Market Indicator (a)
64605* LL 7	NEW JERSEY LOTTERY -Zab 0.000% 02/21/15		05/21/2010	Redemption	100.0000	13,000	13,000	7,103	10,693		2,307		2,307		13,000			0		02/21/2015	1FE.....
64605* LN 3	NEW JERSEY LOTTERY 0.000% 11/06/11		05/06/2010	Redemption	100.0000	6,500	6,500	4,395	6,063		437		437		6,500			0		11/06/2011	1FE.....
64605* LP 8	NEW JERSEY LOTTERY 0.000% 04/13/15		04/13/2010	Redemption	100.0000	19,750	19,750	11,462	15,929		3,821		3,821		19,750			0		04/13/2015	1FE.....
64605* LS 2	NEW JERSEY LOTTERY 0.000% 04/20/10		04/20/2010	Redemption	100.0000	13,000	13,000	8,907	12,823		177		177		13,000			0		04/20/2010	1FE.....
64605* LU 7	NEW JERSEY LOTTERY 0.000% 12/04/15		06/04/2010	Redemption	100.0000	13,000	13,000	7,494	10,366		2,634		2,634		13,000			0		12/04/2015	1FE.....
64605* MG 7	NEW JERSEY LOTTERY -Lin 0.000% 05/13/15		05/13/2010	Redemption	100.0000	6,417	6,417	3,725	5,141		1,276		1,276		6,417			0		05/13/2015	1FE.....
64605* NP 6	NEW JERSEY LOTTERY 0.000% 04/27/12		04/27/2010	Redemption	100.0000	301,500	301,500	190,797	272,687		28,813		28,813		301,500			0		04/27/2012	1FE.....
64605* NY 7	NEW JERSEY LOTTERY 0.000% 04/27/12		04/27/2010	Redemption	100.0000	300,000	300,000	194,296	271,496		28,504		28,504		300,000			0		04/27/2012	1FE.....
64605* NZ 4	NEW JERSEY LOTTERY -Sin 0.000% 07/19/13		04/19/2010	Redemption	100.0000	8,138	8,138	5,231	7,137		1,001		1,001		8,138			0		07/19/2013	1FE.....
64605* PE 9	NEW JERSEY LOTTERY 0.000% 02/21/13		05/21/2010	Redemption	100.0000	5,207	5,207	3,403	4,622		585		585		5,207			0		02/21/2013	1FE.....
64605* PH 2	NEW JERSEY LOTTERY -Fah 0.000% 12/08/14		06/08/2010	Redemption	100.0000	13,000	13,000	8,023	10,837		2,163		2,163		13,000			0		12/08/2014	1FE.....
64605* PJ 8	NEW JERSEY LOTTERY 0.000% 03/14/13		06/14/2010	Redemption	100.0000	13,000	13,000	7,136	11,441		1,559		1,559		13,000			0		03/14/2013	1FE.....
64605* PN 9	NEW JERSEY LOTTERY 0.000% 11/20/10		05/20/2010	Redemption	100.0000	13,000	13,000	9,505	12,562		438		438		13,000			0		11/20/2010	1FE.....
64605* PX 7	NEW JERSEY LOTTERY -Coa 0.000% 10/06/16		04/06/2010	Redemption	100.0000	13,000	13,000	6,485	10,327		2,673		2,673		13,000			0		10/06/2016	1FE.....
64605* QG 3	NEW JERSEY LOTTERY -Bai 0.000% 04/29/14		04/29/2010	Redemption	100.0000	50,833	50,833	29,768	43,277		7,556		7,556		50,833			0		04/29/2014	1FE.....
64605* QH 1	NEW JERSEY LOTTERY -Bai 0.000% 04/29/14		04/29/2010	Redemption	100.0000	50,833	50,833	29,768	43,277		7,556		7,556		50,833			0		04/29/2014	1FE.....
64605* QR 9	NEW JERSEY LOTTERY 0.000% 05/20/12		05/20/2010	Redemption	100.0000	41,000	41,000	25,028	37,296		3,704		3,704		41,000			0		05/20/2012	1FE.....
64605* QU 2	NEW JERSEY LOTTERY -Rei 0.000% 10/28/16		04/28/2010	Redemption	100.0000	13,000	13,000	7,649	10,424		2,576		2,576		13,000			0		10/28/2016	1FE.....
64605* RJ 6	NEW JERSEY LOTTERY -Clo 0.000% 11/05/17		05/05/2010	Redemption	100.0000	2,600	2,600	1,585	1,992		608		608		2,600			0		11/05/2017	1FE.....
64605* RL 1	NEW JERSEY LOTTERY -Mat 0.000% 04/25/13		04/25/2010	Redemption	100.0000	23,864	23,864	16,858	21,081		2,784		2,784		23,864			0		04/25/2013	1FE.....
64605* RR 8	NEW JERSEY LOTTERY 0.000% 04/03/13		04/03/2010	Redemption	100.0000	8,000	8,000	5,643	7,174		826		826		8,000			0		04/03/2013	1FE.....
64605* RS 6	NEW JERSEY LOTTERY -Clo 0.000% 01/25/18		04/25/2010	Redemption	100.0000	2,600	2,600	1,763	2,099		501		501		2,600			0		01/25/2018	1FE.....
64605* RW 7	NEW JERSEY LOTTERY -Bur 0.000% 04/28/10		04/28/2010	Redemption	100.0000	50,000	50,000	36,347	49,131		869		869		50,000			0		04/28/2010	1FE.....
64605* RZ 0	NEW JERSEY LOTTERY 0.000% 02/21/13		05/21/2010	Redemption	100.0000	3,897	3,897	3,068	3,604		292		292		3,897			0		02/21/2013	1FE.....
64605* SB 2	NEW JERSEY LOTTERY 0.000% 05/20/15		05/20/2010	Redemption	100.0000	9,000	9,000	4,424	7,014		1,986		1,986		9,000			0		05/20/2015	1FE.....
64605* SP 1	NEW JERSEY LOTTERY 0.000% 05/09/10		05/09/2010	Redemption	100.0000	62,500	62,500	37,101	61,082		1,418		1,418		62,500			0		05/09/2010	1FE.....
64605* SU 0	NEW JERSEY LOTTERY -Clo 0.000% 01/25/18		04/25/2010	Redemption	100.0000	5,200	5,200	3,442	4,091		1,109		1,109		5,200			0		01/25/2018	1FE.....

QE05.12



### 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 Designation or Market Indicator (a)
64605* SV 8	NEW JERSEY LOTTERY 0.000% 01/10/18		04/10/2010	Redemption	100.0000	5,500	5,500	3,675	4,388		1,112		1,112		5,500			0		01/10/2018	1FE
64605* SZ 9	NEW JERSEY LOTTERY -Ker 0.000% 07/23/19		04/23/2010	Redemption	100.0000	13,000	13,000	8,433	9,928		3,072		3,072		13,000			0		07/23/2019	1FE
64605* TC 9	NEW JERSEY LOTTERY 0.000% 04/26/10		04/26/2010	Redemption	100.0000	25,000	25,000	21,312	24,639		361		361		25,000			0		04/26/2010	1FE
64605* TW 5	NEW JERSEY LOTTERY 0.000% 07/03/13		04/03/2010	Redemption	100.0000	5,000	5,000	3,979	4,582		418		418		5,000			0		07/03/2013	1FE
64605* TY 1	NEW JERSEY LOTTERY -Clo 0.000% 01/25/18		04/25/2010	Redemption	100.0000	2,600	2,600	1,790	2,072		528		528		2,600			0		01/25/2018	1FE
64605* TZ 8	NEW JERSEY LOTTERY -Col 0.000% 04/25/13		04/25/2010	Redemption	100.0000	47,729	47,729	36,430	42,977		4,752		4,752		47,729			0		04/25/2013	1FE
64605* UF 0	NEW JERSEY LOTTERY 0.000% 02/21/13		05/21/2010	Redemption	100.0000	3,897	3,897	3,101	3,583		314		314		3,897			0		02/21/2013	1FE
64605* UH 6	NEW JERSEY LOTTERY -Tra 0.000% 03/30/11		06/30/2010	Redemption	100.0000	9,250	9,250	7,818	8,956		294		294		9,250			0		03/30/2011	1FE
64605* UJ 2	NEW JERSEY LOTTERY -Wal 0.000% 04/23/19		04/23/2010	Redemption	100.0000	11,500	11,500	7,246	8,534		2,966		2,966		11,500			0		04/23/2019	1FE
64605* US 2	NEW JERSEY LOTTERY 0.000% 04/26/10		04/26/2010	Redemption	100.0000	61,000	61,000	52,896	59,904		1,096		1,096		61,000			0		04/26/2010	1FE
64605* UU 7	NEW JERSEY LOTTERY -Wei 0.000% 04/21/12		04/21/2010	Redemption	100.0000	98,000	98,000	80,365	91,444		6,556		6,556		98,000			0		04/21/2012	1FE
64605* UV 5	NEW JERSEY LOTTERY 0.000% 03/28/21		06/28/2010	Redemption	100.0000	13,000	13,000	8,090	9,230		3,770		3,770		13,000			0		03/28/2021	1FE
64605* UX 1	NEW JERSEY LOTTERY -Mab 0.000% 11/04/16		05/04/2010	Redemption	100.0000	13,000	13,000	8,952	10,650		2,350		2,350		13,000			0		11/04/2016	1FE
64605* VB 8	NEW JERSEY LOTTERY 0.000% 01/14/15		04/14/2010	Redemption	100.0000	6,500	6,500	4,889	5,604		896		896		6,500			0		01/14/2015	1FE
64605* VC 6	NEW JERSEY LOTTERY 0.000% 01/14/16		04/14/2010	Redemption	100.0000	5,500	5,500	3,979	4,502		998		998		5,500			0		01/14/2016	1FE
64605* VE 2	NEW JERSEY LOTTERY -Orz 0.000% 07/21/15		04/21/2010	Redemption	100.0000	6,500	6,500	4,815	5,485		1,015		1,015		6,500			0		07/21/2015	1FE
64605* VQ 5	NEW JERSEY LOTTERY -Pol 0.000% 09/21/11		06/21/2010	Redemption	100.0000	7,000	7,000	5,978	6,592		408		408		7,000			0		09/21/2011	1FE
64605* VS 1	NEW JERSEY LOTTERY -Sie 0.000% 04/18/15		04/18/2010	Redemption	100.0000	13,000	13,000	10,092	11,047		1,953		1,953		13,000			0		04/18/2015	1FE
64605* VV 4	NEW JERSEY LOTTERY -Tay 0.000% 10/15/20		04/15/2010	Redemption	100.0000	2,492	2,492	1,554	1,653		839		839		2,492			0		10/15/2020	1FE
64605* VX 0	NEW JERSEY LOTTERY -Haa 0.000% 03/05/15		06/05/2010	Redemption	100.0000	3,478	3,478	2,754	2,905		573		573		3,478			0		03/05/2015	1FE
64605* VY 8	NEW JERSEY LOTTERY -Lan 0.000% 12/10/24		06/10/2010	Redemption	100.0000	13,000	13,000	8,268	8,590		4,410		4,410		13,000			0		12/10/2024	1FE
64605* WA 9	NEW JERSEY LOTTERY -Ros 0.000% 12/07/21		06/07/2010	Redemption	100.0000	10,718	10,718	7,298	7,641		3,078		3,078		10,718			0		12/07/2021	1FE
64605* WB 7	NEW JERSEY LOTTERY -Wat 0.000% 05/02/25		05/02/2010	Redemption	100.0000	13,000	13,000	8,063	8,362		4,638		4,638		13,000			0		05/02/2025	1FE
64605* WE 1	NEW JERSEY LOTTERY -Haa 0.000% 09/12/17		06/12/2010	Redemption	100.0000	4,650	4,650	3,303	3,463		1,187		1,187		4,650			0		09/12/2017	1FE
64605* WG 6	NEW JERSEY LOTTERY 0.000% 02/06/15		05/06/2010	Redemption	100.0000	26,000	26,000	21,348	21,861		4,139		4,139		26,000			0		02/06/2015	1FE

QE05.13

### 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
64605* WH 4	NEW JERSEY LOTTERY -Por 0.000% 11/24/19		05/24/2010	Redemption	100.0000	13,000	13,000	9,211	9,443		3,557		3,557		13,000			.0		11/24/2019	1FE.....
64605* WJ 0	NEW JERSEY LOTTERY -Foy 0.000% 10/02/24		04/02/2010	Redemption	100.0000	6,500	6,500	4,102	4,124		2,376		2,376		6,500			.0		10/02/2024	1Z.....
64605* WK 7	NEW JERSEY LOTTERY -Foy 0.000% 01/02/26		04/02/2010	Redemption	100.0000	6,100	6,100	3,457	3,468		2,632		2,632		6,100			.0		01/02/2026	1Z.....
64605* WM 3	NEW JERSEY LOTTERY 0.000% 12/22/21		06/22/2010	Redemption	100.0000	8,000	8,000	5,441	5,450		2,550		2,550		8,000			.0		12/22/2021	1Z.....
64605* WN 1	NEW JERSEY LOTTERY -Glo 0.000% 03/05/26		06/05/2010	Redemption	100.0000	5,449	5,449	2,951			2,498		2,498		5,449			.0		03/05/2026	1Z.....
64982* AE 8	NEW YORK LOTTERY -LaPoi 0.000% 04/15/27		04/15/2010	Redemption	100.0000	42,273	42,273	22,765	23,247		19,026		19,026		42,273			.0		04/15/2027	1FE.....
64982* AQ 1	NEW YORK LOTTERY -Lane 0.000% 05/15/19		05/15/2010	Redemption	100.0000	50,000	50,000	36,907			13,093		13,093		50,000			.0		05/15/2019	1Z.....
64982* AV 0	NEW YORK LOTTERY -Campi 0.000% 06/15/28		06/15/2010	Redemption	100.0000	25,000	25,000	13,469			11,531		11,531		25,000			.0		06/15/2028	1Z.....
64982* AY 4	NEW YORK LOTTERY -Hanna 0.000% 06/15/28		06/15/2010	Redemption	100.0000	50,000	50,000	26,983			23,017		23,017		50,000			.0		06/15/2028	1Z.....
64982* AZ 1	NEW YORK LOTTERY -Lui 0.000% 06/15/14		06/15/2010	Redemption	100.0000	50,000	50,000	40,972			9,028		9,028		50,000			.0		06/15/2014	1Z.....
64982* BB 3	NEW YORK LOTTERY -Mayna 0.000% 06/15/28		06/15/2010	Redemption	100.0000	50,000	50,000	30,306			19,694		19,694		50,000			.0		06/15/2028	1Z.....
64982* BJ 6	NEW YORK LOTTERY -Walsh 0.000% 04/15/27		04/15/2010	Redemption	100.0000	10,135	10,135	3,942			6,193		6,193		10,135			.0		04/15/2027	1Z.....
64982@ A3 0	NEW YORK LOTTERY -Morey 0.000% 06/15/21		06/15/2010	Redemption	100.0000	25,000	25,000	14,287	17,056		7,944		7,944		25,000			.0		06/15/2021	1FE.....
64982@ A6 3	NEW YORK LOTTERY 0.000% 05/15/14		05/15/2010	Redemption	100.0000	13,000	13,000	9,707	11,374		1,626		1,626		13,000			.0		05/15/2014	1FE.....
64982@ B2 1	NEW YORK LOTTERY -Seque 0.000% 11/15/18		05/15/2010	Redemption	100.0000	10,000	10,000	6,624	7,740		2,260		2,260		10,000			.0		11/15/2018	1FE.....
64982@ B3 9	NEW YORK LOTTERY -Stacy 0.000% 02/15/12		05/15/2010	Redemption	100.0000	6,500	6,500	5,244	6,089		411		411		6,500			.0		02/15/2012	1FE.....
64982@ B4 7	NEW YORK LOTTERY -Varga 0.000% 11/15/13		05/15/2010	Redemption	100.0000	6,892	6,892	5,268	6,220		673		673		6,892			.0		11/15/2013	1FE.....
64982@ B6 2	NEW YORK LOTTERY -Waltz 0.000% 05/15/22		05/15/2010	Redemption	100.0000	29,999	29,999	15,037	19,358		10,641		10,641		29,999			.0		05/15/2022	1FE.....
64982@ B7 0	NEW YORK LOTTERY -Wiso 0.000% 06/15/22		06/15/2010	Redemption	100.0000	58,500	58,500	32,135	38,510		19,990		19,990		58,500			.0		06/15/2022	1FE.....
64982@ D7 8	NEW YORK LOTTERY -Segui 0.000% 08/15/14		05/15/2010	Redemption	100.0000	13,000	13,000	10,040	11,352		1,648		1,648		13,000			.0		08/15/2014	1FE.....
64982@ D9 4	NEW YORK LOTTERY -Villa 0.000% 06/06/14		06/06/2010	Redemption	100.0000	15,528	15,528	11,894	13,429		2,099		2,099		15,528			.0		06/06/2014	1FE.....
64982@ F3 5	NEW YORK LOTTERY -Buchi 0.000% 06/15/15		06/15/2010	Redemption	100.0000	29,961	29,961	21,525	24,873		5,088		5,088		29,961			.0		06/15/2015	1FE.....

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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
64982@ F5 0	NEW YORK LOTTERY -Fayle 0.000% 04/15/15		04/15/2010	Redemption	100.0000	50,000	50,000	36,923	42,503		7,497		7,497		50,000			.0		04/15/2015	1FE.....
64982@ F6 8	NEW YORK LOTTERY -Hartl 0.000% 02/15/22		05/15/2010	Redemption	100.0000	13,000	13,000	8,110	9,096		3,904		3,904		13,000			.0		02/15/2022	1FE.....
64982@ F7 6	NEW YORK LOTTERY -Leary 0.000% 02/15/14		05/15/2010	Redemption	100.0000	10,000	10,000	7,853	8,915		1,085		1,085		10,000			.0		02/15/2014	1FE.....
64982@ F9 2	NEW YORK LOTTERY -Matma 0.000% 06/15/14		06/15/2010	Redemption	100.0000	50,000	50,000	38,160	43,545		6,455		6,455		50,000			.0		06/15/2014	1FE.....
64982@ G2 6	NEW YORK LOTTERY -McKay 0.000% 11/15/14		05/15/2010	Redemption	100.0000	4,333	4,333	3,277	3,734		599		599		4,333			.0		11/15/2014	1FE.....
64982@ G3 4	NEW YORK LOTTERY 0.000% 02/15/23		05/15/2010	Redemption	100.0000	13,000	13,000	7,830	8,788		4,212		4,212		13,000			.0		02/15/2023	1FE.....
64982@ G4 2	NEW YORK LOTTERY -Power 0.000% 05/20/23		05/20/2010	Redemption	100.0000	100,000	100,000	58,958	66,780		33,220		33,220		100,000			.0		05/20/2023	1FE.....
64982@ G5 9	NEW YORK LOTTERY -Varga 0.000% 05/15/22		05/15/2010	Redemption	100.0000	4,107	4,107	2,215	2,706		1,401		1,401		4,107			.0		05/15/2022	1FE.....
64982@ H4 1	NEW YORK LOTTERY -Waltz 0.000% 05/15/11		05/15/2010	Redemption	100.0000	20,001	20,001	16,431	19,005		997		997		20,001			.0		05/15/2011	1FE.....
64982@ H6 6	NEW YORK LOTTERY -Cling 0.000% 04/15/19		04/15/2010	Redemption	100.0000	60,000	60,000	38,598	43,933		16,068		16,068		60,000			.0		04/15/2019	1FE.....
64982@ J5 6	NEW YORK LOTTERY -Cohn 0.000% 02/15/17		05/15/2010	Redemption	100.0000	32,500	32,500	23,447	26,339		6,161		6,161		32,500			.0		02/15/2017	1FE.....
64982@ J7 2	NEW YORK LOTTERY -Vanni 0.000% 05/15/23		05/15/2010	Redemption	100.0000	38,000	38,000	18,540	24,550		13,450		13,450		38,000			.0		05/15/2023	1FE.....
64982@ J9 8	NEW YORK LOTTERY -O'Con 0.000% 04/15/24		04/15/2010	Redemption	100.0000	250,000	250,000	146,479	162,349		87,651		87,651		250,000			.0		04/15/2024	1FE.....
64982@ K5 4	NEW YORK LOTTERY -Diabo 0.000% 06/15/14		06/15/2010	Redemption	100.0000	238,100	238,100	182,598	203,116		34,984		34,984		238,100			.0		06/15/2014	1FE.....
64982@ KD 7	NEW YORK LOTTERY -Mader 0.000% 08/15/11		05/15/2010	Redemption	100.0000	6,500	6,500	3,927	6,090		410		410		6,500			.0		08/15/2011	1FE.....
64982@ LD 6	NEW YORK LOTTERY -Sharm 0.000% 04/15/11		04/15/2010	Redemption	100.0000	476,195	476,195	181,754	447,779		28,416		28,416		476,195			.0		04/15/2011	1FE.....
64982@ LH 7	NEW YORK LOTTERY -Phill 0.000% 04/15/15		04/15/2010	Redemption	100.0000	28,011	28,011	14,651	22,722		5,289		5,289		28,011			.0		04/15/2015	1FE.....
64982@ LJ 3	NEW YORK LOTTERY 0.000% 06/15/13		06/15/2010	Redemption	100.0000	238,100	238,100	137,891	207,628		30,472		30,472		238,100			.0		06/15/2013	1FE.....
64982@ LL 8	NEW YORK LOTTERY -Biels 0.000% 08/15/11		05/15/2010	Redemption	100.0000	6,500	6,500	3,148	6,069		431		431		6,500			.0		08/15/2011	1FE.....
64982@ LV 6	NEW YORK LOTTERY -Smith 0.000% 02/15/16		05/15/2010	Redemption	100.0000	6,500	6,500	3,449	5,149		1,351		1,351		6,500			.0		02/15/2016	1FE.....
64982@ M5 2	NEW YORK LOTTERY -Carbo 0.000% 11/15/17		05/15/2010	Redemption	100.0000	16,250	16,250	12,775	13,338		2,912		2,912		16,250			.0		11/15/2017	1FE.....
64982@ M7 8	NEW YORK LOTTERY 0.000% 05/15/21		05/15/2010	Redemption	100.0000	27,189	27,189	19,091	19,923		7,266		7,266		27,189			.0		05/15/2021	1FE.....
64982@ M9 4	NEW YORK LOTTERY -Thorp 0.000% 02/15/26		05/15/2010	Redemption	100.0000	13,000	13,000	8,073	8,407		4,593		4,593		13,000			.0		02/15/2026	1FE.....

QE05.15

## 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
64982@ MC 7	NEW YORK LOTTERY -Mowbr 0.000% 05/15/10		05/15/2010	Redemption	100.0000	63,492	63,492	41,011	61,787		1,705		1,705		63,492			0		05/15/2010	1FE.....
64982@ MD 5	NEW YORK LOTTERY -Mowbr 0.000% 05/15/10		05/15/2010	Redemption	100.0000	63,493	63,493	41,350	61,822		1,671		1,671		63,493			0		05/15/2010	1FE.....
64982@ ME 3	NEW YORK LOTTERY -Ploof 0.000% 11/15/14		05/15/2010	Redemption	100.0000	7,500	7,500	4,410	6,358		1,142		1,142		7,500			0		11/15/2014	1FE.....
64982@ MF 0	NEW YORK LOTTERY -Ander 0.000% 04/15/15		04/15/2010	Redemption	100.0000	28,011	28,011	16,038	23,212		4,799		4,799		28,011			0		04/15/2015	1FE.....
64982@ MM 5	NEW YORK LOTTERY 0.000% 05/15/15		05/15/2010	Redemption	100.0000	4,333	4,333	2,537	3,613		720		720		4,333			0		05/15/2015	1FE.....
64982@ MN 3	NEW YORK LOTTERY -O'Rei 0.000% 06/15/10		06/15/2010	Redemption	100.0000	36,000	36,000	23,455	34,831		1,169		1,169		36,000			0		06/15/2010	1FE.....
64982@ MP 8	NEW YORK LOTTERY -O'Rei 0.000% 06/15/10		06/15/2010	Redemption	100.0000	15,430	15,430	10,419	14,972		458		458		15,430			0		06/15/2010	1FE.....
64982@ N2 8	NEW YORK LOTTERY -Thorp 0.000% 02/15/26		05/15/2010	Redemption	100.0000	13,000	13,000	8,073	8,407		4,593		4,593		13,000			0		02/15/2026	1FE.....
64982@ N6 9	NEW YORK LOTTERY 0.000% 11/15/22		05/15/2010	Redemption	100.0000	8,960	8,960	6,176	6,447		2,513		2,513		8,960			0		11/15/2022	1FE.....
64982@ NK 8	NEW YORK LOTTERY -DeSim 0.000% 08/15/16		05/15/2010	Redemption	100.0000	6,500	6,500	2,632	5,214		1,286		1,286		6,500			0		08/15/2016	1FE.....
64982@ NL 6	NEW YORK LOTTERY -Smith 0.000% 02/15/15		05/15/2010	Redemption	100.0000	6,500	6,500	3,850	5,462		1,038		1,038		6,500			0		02/15/2015	1FE.....
64982@ NS 1	NEW YORK LOTTERY 0.000% 05/15/15		05/15/2010	Redemption	100.0000	95,240	95,240	56,207	79,226		16,014		16,014		95,240			0		05/15/2015	1FE.....
64982@ P7 5	NEW YORK LOTTERY -Masou 0.000% 05/15/26		05/15/2010	Redemption	100.0000	25,000	25,000	14,576	15,400		9,600		9,600		25,000			0		05/15/2026	1FE.....
64982@ P8 3	NEW YORK LOTTERY -Masou 0.000% 05/15/26		05/15/2010	Redemption	100.0000	25,000	25,000	14,576	15,400		9,600		9,600		25,000			0		05/15/2026	1FE.....
64982@ P9 1	NEW YORK LOTTERY 0.000% 08/15/16		05/15/2010	Redemption	100.0000	15,000	15,000	11,593	12,240		2,760		2,760		15,000			0		08/15/2016	1FE.....
64982@ PB 6	NEW YORK LOTTERY -Billu 0.000% 05/15/10		05/15/2010	Redemption	100.0000	90,480	90,480	64,837	88,528		1,952		1,952		90,480			0		05/15/2010	1FE.....
64982@ PT 7	NEW YORK LOTTERY -Pilus 0.000% 05/15/14		05/15/2010	Redemption	100.0000	107,145	107,145	56,717	90,263		16,882		16,882		107,145			0		05/15/2014	1FE.....
64982@ Q2 5	NEW YORK LOTTERY -Velar 0.000% 05/15/18		05/15/2010	Redemption	100.0000	50,000	50,000	36,597	38,878		11,122		11,122		50,000			0		05/15/2018	1FE.....
64982@ Q6 6	NEW YORK LOTTERY -Haner 0.000% 08/15/25		05/15/2010	Redemption	100.0000	47,500	47,500	28,579	28,723		18,777		18,777		47,500			0		08/15/2025	1FE.....
64982@ QB 5	NEW YORK LOTTERY -Prebo 0.000% 05/15/22		05/15/2010	Redemption	100.0000	682,500	682,500	304,086	430,710		251,790		251,790		682,500			0		05/15/2022	1FE.....
64982@ QF 6	NEW YORK LOTTERY -Goldm 0.000% 05/15/17		05/15/2010	Redemption	100.0000	5,200	5,200	2,930	3,986		1,214		1,214		5,200			0		05/15/2017	1FE.....
64982@ R3 2	NEW YORK LOTTERY -Bolde 0.000% 04/15/24		04/15/2010	Redemption	100.0000	18,200	18,200	10,957	11,489		6,711		6,711		18,200			0		04/15/2024	1FE.....
64982@ R4 0	NEW YORK LOTTERY -Crosb 0.000% 05/15/18		05/15/2010	Redemption	100.0000	6,500	6,500	4,835	5,018		1,482		1,482		6,500			0		05/15/2018	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
64982@ RF 5	NEW YORK LOTTERY -Jarre 0.000% 08/15/13		05/15/2010	Redemption	100.0000	13,000	13,000	5,715	11,254		1,746		1,746		13,000			.0		08/15/2013	1FE
64982@ RG 3	NEW YORK LOTTERY -Ellio 0.000% 05/15/11		05/15/2010	Redemption	100.0000	28,274	28,274	18,773	26,360		1,914		1,914		28,274			.0		05/15/2011	1FE
64982@ RM 0	NEW YORK LOTTERY -Moham 0.000% 05/15/14		05/15/2010	Redemption	100.0000	71,430	71,430	28,289	59,401		12,029		12,029		71,430			.0		05/15/2014	1FE
64982@ RN 8	NEW YORK LOTTERY -Maffe 0.000% 06/27/12		06/27/2010	Redemption	100.0000	119,048	119,048	49,348	105,879		13,168		13,168		119,048			.0		06/27/2012	1FE
64982@ RP 3	NEW YORK LOTTERY -Maffe 0.000% 06/27/12		06/27/2010	Redemption	100.0000	119,048	119,048	49,348	105,879		13,168		13,168		119,048			.0		06/27/2012	1FE
64982@ RZ 1	NEW YORK LOTTERY -Billu 0.000% 05/15/10		05/15/2010	Redemption	100.0000	25,000	25,000	14,983	24,232		768		768		25,000			.0		05/15/2010	1FE
64982@ SE 7	NEW YORK LOTTERY -ADJ G 0.000% 05/15/10		05/15/2010	Redemption	100.0000	28,274	28,274	20,483	27,497		778		778		28,274			.0		05/15/2010	1FE
64982@ SG 2	NEW YORK LOTTERY -Frech 0.000% 02/15/14		05/15/2010	Redemption	100.0000	13,000	13,000	7,693	11,195		1,805		1,805		13,000			.0		02/15/2014	1FE
64982@ SR 8	NEW YORK LOTTERY -Block 0.000% 04/11/12		04/11/2010	Redemption	100.0000	357,145	357,145	230,484	324,014		33,131		33,131		357,145			.0		04/11/2012	1FE
64982@ SY 3	NEW YORK LOTTERY -Solla 0.000% 11/15/18		05/15/2010	Redemption	100.0000	13,000	13,000	6,394	9,432		3,568		3,568		13,000			.0		11/15/2018	1FE
64982@ TC 0	NEW YORK LOTTERY -Marti 0.000% 05/15/19		05/15/2010	Redemption	100.0000	13,000	13,000	5,970	9,373		3,627		3,627		13,000			.0		05/15/2019	1FE
64982@ TE 6	NEW YORK LOTTERY -Golub 0.000% 02/15/18		05/15/2010	Redemption	100.0000	6,500	6,500	3,251	4,895		1,605		1,605		6,500			.0		02/15/2018	1FE
64982@ TG 1	NEW YORK LOTTERY 0.000% 05/12/13		05/12/2010	Redemption	100.0000	26,786	26,786	17,870	23,559		3,227		3,227		26,786			.0		05/12/2013	1FE
64982@ TN 6	NEW YORK LOTTERY -Kaise 0.000% 05/15/23		05/15/2010	Redemption	100.0000	39,584	39,584	17,672	23,950		15,634		15,634		39,584			.0		05/15/2023	1FE
64982@ TQ 9	NEW YORK LOTTERY -Shatz 0.000% 05/15/23		05/15/2010	Redemption	100.0000	39,583	39,583	17,721	23,991		15,592		15,592		39,583			.0		05/15/2023	1FE
64982@ TX 4	NEW YORK LOTTERY -River 0.000% 06/15/13		06/15/2010	Redemption	100.0000	27,782	27,782	18,870	24,348		3,434		3,434		27,782			.0		06/15/2013	1FE
64982@ UB 0	NEW YORK LOTTERY -Garga 0.000% 04/15/10		04/15/2010	Redemption	100.0000	119,050	119,050	86,998	116,750		2,300		2,300		119,050			.0		04/15/2010	1FE
64982@ UH 7	NEW YORK LOTTERY -Golub 0.000% 05/15/18		05/15/2010	Redemption	100.0000	6,500	6,500	3,361	4,926		1,574		1,574		6,500			.0		05/15/2018	1FE
64982@ UX 2	NEW YORK LOTTERY 0.000% 04/15/20		04/15/2010	Redemption	100.0000	100,000	100,000	55,461	69,996		30,004		30,004		100,000			.0		04/15/2020	1FE
64982@ VK 9	NEW YORK LOTTERY -Billu 0.000% 05/15/10		05/15/2010	Redemption	100.0000	75,000	75,000	55,416	73,202		1,798		1,798		75,000			.0		05/15/2010	1FE
64982@ VZ 6	NEW YORK LOTTERY -Lucky 0.000% 05/15/13		05/15/2010	Redemption	100.0000	26,787	26,787	20,687	24,420		2,367		2,367		26,787			.0		05/15/2013	1FE
64982@ W6 9	NEW YORK LOTTERY -Galle 0.000% 11/15/18		05/15/2010	Redemption	100.0000	26,000	26,000	19,234	19,427		6,573		6,573		26,000			.0		11/15/2018	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
64982@ W7 7	NEW YORK LOTTERY -Gray 0.000% 04/15/27		04/15/2010	Redemption	100.0000	97,322	97,322	51,336	53,532		43,790		43,790		97,322			0		04/15/2027	1FE.....
64982@ W9 3	NEW YORK LOTTERY -LeBla 0.000% 08/15/26		05/15/2010	Redemption	100.0000	5,750	5,750	3,220	3,281		2,469		2,469		5,750			0		08/15/2026	1FE.....
64982@ WF 9	NEW YORK LOTTERY -Taylo 0.000% 11/15/16		05/15/2010	Redemption	100.0000	13,000	13,000	7,890	10,672		2,328		2,328		13,000			0		11/15/2016	1FE.....
64982@ X2 7	NEW YORK LOTTERY -Cobb 0.000% 11/15/24		05/15/2010	Redemption	100.0000	7,425	7,425	4,509	4,581		2,844		2,844		7,425			0		11/15/2024	1FE.....
64982@ X3 5	NEW YORK LOTTERY -Mapp 0.000% 06/15/23		06/15/2010	Redemption	100.0000	24,000	24,000	13,257	13,797		10,203		10,203		24,000			0		06/15/2023	1FE.....
64982@ X4 3	NEW YORK LOTTERY -Milli 0.000% 06/15/23		06/15/2010	Redemption	100.0000	24,000	24,000	13,299	13,797		10,203		10,203		24,000			0		06/15/2023	1FE.....
64982@ XP 6	NEW YORK LOTTERY -Morey 0.000% 06/15/21		06/15/2010	Redemption	100.0000	25,000	25,000	14,770	17,554		7,446		7,446		25,000			0		06/15/2021	1FE.....
64982@ XY 7	NEW YORK LOTTERY -Corte 0.000% 05/15/13		05/15/2010	Redemption	100.0000	13,000	13,000	10,387	11,962		1,038		1,038		13,000			0		05/15/2013	1FE.....
64982@ XZ 4	NEW YORK LOTTERY -Feble 0.000% 05/15/21		05/15/2010	Redemption	100.0000	32,500	32,500	17,182	23,069		9,431		9,431		32,500			0		05/15/2021	1FE.....
64982@ Y4 2	NEW YORK LOTTERY -Jones 0.000% 04/15/25		04/15/2010	Redemption	100.0000	15,000	15,000	7,245	7,449		7,551		7,551		15,000			0		04/15/2025	1FE.....
64982@ Y8 3	NEW YORK LOTTERY -Stewa 0.000% 02/15/20		05/15/2010	Redemption	100.0000	7,000	7,000	4,864	4,974		2,026		2,026		7,000			0		02/15/2020	1FE.....
64982@ YA 8	NEW YORK LOTTERY -Foote 0.000% 06/15/16		06/15/2010	Redemption	100.0000	26,500	26,500	14,139	21,039		5,461		5,461		26,500			0		06/15/2016	1FE.....
64982@ YB 6	NEW YORK LOTTERY -Fount 0.000% 05/15/17		05/15/2010	Redemption	100.0000	13,000	13,000	7,081	10,281		2,719		2,719		13,000			0		05/15/2017	1FE.....
64982@ YD 2	NEW YORK LOTTERY -Herri 0.000% 11/15/10		05/15/2010	Redemption	100.0000	10,760	10,760	9,043	10,517		243		243		10,760			0		11/15/2010	1FE.....
64982@ YE 0	NEW YORK LOTTERY -Isoop 0.000% 06/15/22		06/15/2010	Redemption	100.0000	50,000	50,000	27,054	32,791		17,209		17,209		50,000			0		06/15/2022	1FE.....
64982@ YL 4	NEW YORK LOTTERY -Rog 0.000% 11/15/18		05/15/2010	Redemption	100.0000	13,000	13,000	8,194	9,967		3,033		3,033		13,000			0		11/15/2018	1FE.....
64982@ YX 8	NEW YORK LOTTERY -Aydin 0.000% 04/15/23		04/15/2010	Redemption	100.0000	50,000	50,000	26,262	31,587		18,413		18,413		50,000			0		04/15/2023	1FE.....
64982@ ZE 9	NEW YORK LOTTERY -Feble 0.000% 05/15/21		05/15/2010	Redemption	100.0000	22,500	22,500	12,148	15,943		6,557		6,557		22,500			0		05/15/2021	1FE.....
64982@ ZJ 8	NEW YORK LOTTERY -Finge 0.000% 06/15/14		06/15/2010	Redemption	100.0000	30,000	30,000	19,667	25,528		4,472		4,472		30,000			0		06/15/2014	1FE.....
64982@ ZK 5	NEW YORK LOTTERY -Foote 0.000% 06/15/20		06/15/2010	Redemption	100.0000	15,000	15,000	8,838	9,979		5,021		5,021		15,000			0		06/15/2020	1FE.....
64982@ ZL 3	NEW YORK LOTTERY -Gasto 0.000% 05/15/14		05/15/2010	Redemption	100.0000	6,431	6,431	4,743	5,595		836		836		6,431			0		05/15/2014	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 Designation or Market Indicator (a)
64982@ ZP 4	NEW YORK LOTTERY 0.000% 05/15/22....		05/15/2010	Redemption	100.0000.....	.....13,000	.....13,000	.....7,378	.....8,587	.....	.....4,413	.....	.....4,413	.....	.....13,000	.....	.....	.....0	.....	05/15/2022	1FE.....
67758* AD 5	OHIO LOTTERY -Dible 0.000% 05/15/16...		05/15/2010	Redemption	100.0000.....	.....384,616	.....384,616	.....276,597	.....323,770	.....	.....60,846	.....	.....60,846	.....	.....384,616	.....	.....	.....0	.....	05/15/2016	1FE.....
67758* AE 3	OHIO LOTTERY -VonVille 0.000% 06/14/25		06/14/2010	Redemption	100.0000.....	.....111,888	.....111,888	.....59,523	.....70,347	.....	.....41,542	.....	.....41,542	.....	.....111,888	.....	.....	.....0	.....	06/14/2025	1FE.....
67758* BF 9	OHIO LOTTERY -Kutzke 0.000% 06/06/25		06/06/2010	Redemption	100.0000.....	.....111,888	.....111,888	.....60,522	.....69,947	.....	.....41,941	.....	.....41,941	.....	.....111,888	.....	.....	.....0	.....	06/06/2025	1FE.....
67758* BP 7	OHIO LOTTERY -Dible Ro 0.000% 05/15/16		05/15/2010	Redemption	100.0000.....	.....384,616	.....384,616	.....282,885	.....320,046	.....	.....64,570	.....	.....64,570	.....	.....384,616	.....	.....	.....0	.....	05/15/2016	1FE.....
67758* CK 7	OHIO LOTTERY -Bostelman 0.000% 06/26/16		06/26/2010	Redemption	100.0000.....	.....250,000	.....250,000	.....186,342	.....200,587	.....	.....49,413	.....	.....49,413	.....	.....250,000	.....	.....	.....0	.....	06/26/2016	1FE.....
67758* CP 6	OHIO LOTTERY -Stutler 0.000% 04/29/25.		04/29/2010	Redemption	100.0000.....	.....18,436	.....18,436	.....10,693	.....11,734	.....	.....6,702	.....	.....6,702	.....	.....18,436	.....	.....	.....0	.....	04/29/2025	1FE.....
67758* CU 5	OHIO LOTTERY -Schneider 0.000% 05/15/26		05/15/2010	Redemption	100.0000.....	.....26,000	.....26,000	.....15,519	.....16,028	.....	.....9,972	.....	.....9,972	.....	.....26,000	.....	.....	.....0	.....	05/15/2026	1FE.....
67758* CW 1	OHIO LOTTERY -Bill Sop 0.000% 06/05/25		06/05/2010	Redemption	100.0000.....	.....15,250	.....15,250	.....9,384	.....9,603	.....	.....5,647	.....	.....5,647	.....	.....15,250	.....	.....	.....0	.....	06/05/2025	1FE.....
68607# CG 3	OREGON LOTTERY -Thomps 0.000% 06/06/16		06/06/2010	Redemption	100.0000.....	.....52,000	.....52,000	.....29,985	.....41,231	.....	.....10,769	.....	.....10,769	.....	.....52,000	.....	.....	.....0	.....	06/06/2016	1FE.....
68607# CM 0	OREGON LOTTERY -Nesbit 0.000% 05/24/19		05/24/2010	Redemption	100.0000.....	.....11,364	.....11,364	.....5,978	.....7,941	.....	.....3,423	.....	.....3,423	.....	.....11,364	.....	.....	.....0	.....	05/24/2019	1FE.....
68607# CN 8	OREGON LOTTERY -Nickell 0.000% 05/24/19		05/24/2010	Redemption	100.0000.....	.....11,364	.....11,364	.....6,219	.....8,064	.....	.....3,300	.....	.....3,300	.....	.....11,364	.....	.....	.....0	.....	05/24/2019	1FE.....
68607# CQ 1	OREGON LOTTERY -Stewart 0.000% 05/24/19		05/24/2010	Redemption	100.0000.....	.....11,364	.....11,364	.....6,216	.....8,064	.....	.....3,300	.....	.....3,300	.....	.....11,364	.....	.....	.....0	.....	05/24/2019	1FE.....
68607# CS 7	OREGON LOTTERY -Bilyeu 0.000% 05/24/19		05/24/2010	Redemption	100.0000.....	.....11,364	.....11,364	.....6,252	.....8,160	.....	.....3,203	.....	.....3,203	.....	.....11,364	.....	.....	.....0	.....	05/24/2019	1FE.....
68607# CT 5	OREGON LOTTERY -Perry 0.000% 05/24/19		05/24/2010	Redemption	100.0000.....	.....11,364	.....11,364	.....6,252	.....8,160	.....	.....3,203	.....	.....3,203	.....	.....11,364	.....	.....	.....0	.....	05/24/2019	1FE.....
68607# DE 7	OREGON LOTTERY -Anderso 0.000% 04/28/27		04/28/2010	Redemption	100.0000.....	.....728,000	.....728,000	.....376,272	.....439,399	.....	.....288,601	.....	.....288,601	.....	.....728,000	.....	.....	.....0	.....	04/28/2027	1FE.....
68607# DF 4	OREGON LOTTERY -Conway 0.000% 05/24/19		05/24/2010	Redemption	100.0000.....	.....11,364	.....11,364	.....7,325	.....8,459	.....	.....2,905	.....	.....2,905	.....	.....11,364	.....	.....	.....0	.....	05/24/2019	1FE.....
68607# DQ 0	OREGON LOTTERY -Gragg 0.000% 04/15/26		04/15/2010	Redemption	100.0000.....	.....40,000	.....40,000	.....23,394	.....24,453	.....	.....15,547	.....	.....15,547	.....	.....40,000	.....	.....	.....0	.....	04/15/2026	1FE.....
70920# BP 0	PENNSYLVANIA LOTTERY 0.000% 05/24/11		05/24/2010	Redemption	100.0000.....	.....66,767	.....66,767	.....42,111	.....62,599	.....	.....4,167	.....	.....4,167	.....	.....66,767	.....	.....	.....0	.....	05/24/2011	1FE.....
70920# CR 5	PENNSYLVANIA LOTTERY 0.000% 04/26/14		04/26/2010	Redemption	100.0000.....	.....317,525	.....317,525	.....190,407	.....273,681	.....	.....43,844	.....	.....43,844	.....	.....317,525	.....	.....	.....0	.....	04/26/2014	1FE.....
70920# CX 2	PENNSYLVANIA LOTTERY 0.000% 05/04/15		05/04/2010	Redemption	100.0000.....	.....50,000	.....50,000	.....29,151	.....41,464	.....	.....8,536	.....	.....8,536	.....	.....50,000	.....	.....	.....0	.....	05/04/2015	1FE.....
70920# DM 5	PENNSYLVANIA LOTTERY 0.000% 04/16/11		04/16/2010	Redemption	100.0000.....	.....65,000	.....65,000	.....46,315	.....62,074	.....	.....2,926	.....	.....2,926	.....	.....65,000	.....	.....	.....0	.....	04/16/2011	1FE.....
70920# DQ 6	PENNSYLVANIA LOTTERY 0.000% 05/23/17		05/23/2010	Redemption	100.0000.....	.....50,000	.....50,000	.....28,064	.....38,322	.....	.....11,678	.....	.....11,678	.....	.....50,000	.....	.....	.....0	.....	05/23/2017	1FE.....

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 Designation or Market Indicator (a)
70920# DZ 6	PENNSYLVANIA LOTTERY 0.000% 04/01/13		04/01/2010	Redemption	100.0000	72,500	72,500	45,332	63,758		8,742		8,742		72,500			0		04/01/2013	1FE
70920# EB 8	PENNSYLVANIA LOTTERY 0.000% 04/26/14		04/26/2010	Redemption	100.0000	33,654	33,654	18,970	28,340		5,313		5,313		33,654			0		04/26/2014	1FE
70920# EF 9	PENNSYLVANIA LOTTERY 0.000% 06/25/13		06/25/2010	Redemption	100.0000	70,699	70,699	42,964	60,702		9,997		9,997		70,699			0		06/25/2013	1FE
70920# EG 7	PENNSYLVANIA LOTTERY 0.000% 06/25/13		06/25/2010	Redemption	100.0000	70,699	70,699	42,973	60,702		9,997		9,997		70,699			0		06/25/2013	1FE
70920# FQ 4	PENNSYLVANIA LOTTERY 0.000% 06/21/11		06/21/2010	Redemption	100.0000	154,000	154,000	70,790	142,854		11,146		11,146		154,000			0		06/21/2011	1FE
70920# GE 0	PENNSYLVANIA LOTTERY 0.000% 06/25/10		06/25/2010	Redemption	100.0000	26,000	26,000	18,178	25,068		932		932		26,000			0		06/25/2010	1FE
70920# GQ 3	PENNSYLVANIA LOTTERY 0.000% 06/25/13		06/25/2010	Redemption	100.0000	70,699	70,699	46,939	61,547		9,152		9,152		70,699			0		06/25/2013	1FE
70920# GR 1	PENNSYLVANIA LOTTERY 0.000% 04/26/14		04/26/2010	Redemption	100.0000	105,842	105,842	67,766	89,691		16,150		16,150		105,842			0		04/26/2014	1FE
70920# GT 7	PENNSYLVANIA LOTTERY 0.000% 04/26/14		04/26/2010	Redemption	100.0000	36,395	36,395	23,226	30,745		5,650		5,650		36,395			0		04/26/2014	1FE
70920# GU 4	PENNSYLVANIA LOTTERY 0.000% 04/26/14		04/26/2010	Redemption	100.0000	69,446	69,446	44,327	58,665		10,781		10,781		69,446			0		04/26/2014	1FE
70920# GX 8	PENNSYLVANIA LOTTERY 0.000% 06/25/13		06/25/2010	Redemption	100.0000	25,000	25,000	16,169	21,860		3,140		3,140		25,000			0		06/25/2013	1FE
70920# HP 4	PENNSYLVANIA LOTTERY 0.000% 06/23/10		06/23/2010	Redemption	100.0000	26,000	26,000	18,918	25,163		837		837		26,000			0		06/23/2010	1FE
70920# HU 3	PENNSYLVANIA LOTTERY 0.000% 05/10/14		05/10/2010	Redemption	100.0000	42,020	42,020	28,348	36,253		5,767		5,767		42,020			0		05/10/2014	1FE
70920# HX 7	PENNSYLVANIA LOTTERY 0.000% 05/04/13		05/04/2010	Redemption	100.0000	253,393	253,393	127,799	223,745		29,648		29,648		253,393			0		05/04/2013	1FE
70920# JG 2	PENNSYLVANIA LOTTERY 0.000% 04/26/14		04/26/2010	Redemption	100.0000	29,447	29,447	20,067	25,275		4,171		4,171		29,447			0		04/26/2014	1FE
70920# KN 5	PENNSYLVANIA LOTTERY -R 0.000% 05/01/19		05/01/2010	Redemption	100.0000	15,000	15,000	9,616	11,411		3,589		3,589		15,000			0		05/01/2019	1FE
70920# KV 7	PENNSYLVANIA LOTTERY 0.000% 06/05/10		06/05/2010	Redemption	100.0000	353,731	353,731	303,291	346,498		7,233		7,233		353,731			0		06/05/2010	1FE
70920# LA 2	PENNSYLVANIA LOTTERY 0.000% 04/26/10		04/26/2010	Redemption	100.0000	94,504	94,504	80,541	93,080		1,424		1,424		94,504			0		04/26/2010	1FE
70920# LL 8	PENNSYLVANIA LOTTERY -R 0.000% 05/01/21		05/01/2010	Redemption	100.0000	17,000	17,000	10,340	11,958		5,042		5,042		17,000			0		05/01/2021	1FE
70920# LP 9	PENNSYLVANIA LOTTERY 0.000% 06/16/19		06/16/2010	Redemption	100.0000	52,000	52,000	34,023	38,876		13,124		13,124		52,000			0		06/16/2019	1FE
70920# MC 7	PENNSYLVANIA LOTTERY 0.000% 05/01/15		05/01/2010	Redemption	100.0000	52,000	52,000	38,262	43,472		8,528		8,528		52,000			0		05/01/2015	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 Designation or Market Indicator (a)
70920# MD 5	PENNSYLVANIA LOTTERY 0.000% 05/13/12		05/13/2010	Redemption	100.0000	38,322	38,322	31,112	35,149		3,173		3,173		38,322			0		05/13/2012	1FE
70920# MM 5	PENNSYLVANIA LOTTERY 0.000% 06/22/13		06/22/2010	Redemption	100.0000	109,136	109,136	87,316	96,465		12,671		12,671		109,136			0		06/22/2013	1FE
70920# MU 7	PENNSYLVANIA LOTTERY 0.000% 04/06/25		04/06/2010	Redemption	100.0000	26,000	26,000	15,769	16,770		9,230		9,230		26,000			0		04/06/2025	1FE
70920# MW 3	PENNSYLVANIA LOTTERY 0.000% 06/26/25		06/26/2010	Redemption	100.0000	47,000	47,000	25,156	27,020		19,980		19,980		47,000			0		06/26/2025	1FE
88275@ AM 3	TEXAS LOTTERY -Mills Tr 0.000% 05/15/14		05/15/2010	Redemption	100.0000	100,547	100,547	58,012	85,260		15,286		15,286		100,547			0		05/15/2014	1FE
88275@ AU 5	TEXAS LOTTERY -Sampson 0.000% 01/01/15		04/01/2010	Redemption	100.0000	6,500	6,500	3,883	5,410		1,090		1,090		6,500			0		01/01/2015	1FE
88275@ AV 3	TEXAS LOTTERY -KYL Lim 0.000% 10/01/14		04/01/2010	Redemption	100.0000	13,000	13,000	7,822	10,915		2,085		2,085		13,000			0		10/01/2014	1FE
88275@ AW 1	TEXAS LOTTERY -HTV 0.000% 04/15/13		04/15/2010	Redemption	100.0000	304,750	304,750	188,973	266,131		38,619		38,619		304,750			0		04/15/2013	1FE
88275@ AX 9	TEXAS LOTTERY -Hermande 0.000% 05/01/15		05/01/2010	Redemption	100.0000	52,000	52,000	30,715	42,276		9,724		9,724		52,000			0		05/01/2015	1FE
88275@ BB 6	TEXAS LOTTERY -Hall Al 0.000% 04/15/11		04/15/2010	Redemption	100.0000	140,000	140,000	92,533	131,525		8,475		8,475		140,000			0		04/15/2011	1FE
88275@ BD 2	TEXAS LOTTERY -Morgan 0.000% 05/15/10		05/15/2010	Redemption	100.0000	173,571	173,571	116,731	168,345		5,226		5,226		173,571			0		05/15/2010	1FE
88275@ BE 0	TEXAS LOTTERY -Smith 0.000% 05/15/10		05/15/2010	Redemption	100.0000	249,000	249,000	172,465	242,211		6,789		6,789		249,000			0		05/15/2010	1FE
88275@ BF 7	TEXAS LOTTERY -Gillespi 0.000% 04/15/11		04/15/2010	Redemption	100.0000	261,000	261,000	175,643	246,292		14,708		14,708		261,000			0		04/15/2011	1FE
88275@ BG 5	TEXAS LOTTERY -Woyton 0.000% 04/15/19		04/15/2010	Redemption	100.0000	360,000	360,000	192,461	258,309		101,691		101,691		360,000			0		04/15/2019	1FE
88275@ BH 3	TEXAS LOTTERY -Brown 0.000% 05/15/13		05/15/2010	Redemption	100.0000	190,000	190,000	113,118	164,596		25,404		25,404		190,000			0		05/15/2013	1FE
88275@ BJ 9	TEXAS LOTTERY -Garcia 0.000% 06/01/12		06/01/2010	Redemption	100.0000	16,500	16,500	10,063	14,768		1,732		1,732		16,500			0		06/01/2012	1FE
88275@ BK 6	TEXAS LOTTERY -Steffek 0.000% 05/01/13		05/01/2010	Redemption	100.0000	17,000	17,000	10,096	14,748		2,252		2,252		17,000			0		05/01/2013	1FE
88275@ BL 4	TEXAS LOTTERY -Klepac 0.000% 06/15/12		06/15/2010	Redemption	100.0000	115,680	115,680	72,879	102,965		12,715		12,715		115,680			0		06/15/2012	1FE
88275@ BR 1	TEXAS LOTTERY -Reid Bi 0.000% 07/01/13		06/01/2010	Redemption	100.0000	12,999	12,999	8,060	11,350		1,649		1,649		12,999			0		07/01/2013	1FE
88275@ BS 9	TEXAS LOTTERY -Reed De 0.000% 05/01/17		06/01/2010	Redemption	100.0000	12,999	12,999	7,091	9,827		3,172		3,172		12,999			0		05/01/2017	1FE
88275@ BW 0	TEXAS LOTTERY -Randall 0.000% 06/01/14		06/01/2010	Redemption	100.0000	26,000	26,000	15,447	21,410		4,590		4,590		26,000			0		06/01/2014	1FE
88275@ CK 5	TEXAS LOTTERY -JLO Trus 0.000% 04/15/13		04/15/2010	Redemption	100.0000	304,750	304,750	191,813	266,521		38,229		38,229		304,750			0		04/15/2013	1FE

QE05.21

### 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
88275@ CM 1	TEXAS LOTTERY -Continen 0.000% 04/15/20		04/15/2010	Redemption	100.0000	16,000	16,000	7,894	10,890		5,110		5,110		16,000			.0		04/15/2020	1FE
88275@ CU 3	TEXAS LOTTERY -JA Holdi 0.000% 05/15/22		05/15/2010	Redemption	100.0000	360,000	360,000	177,895	232,148		127,852		127,852		360,000			.0		05/15/2022	1FE
88275@ CV 1	TEXAS LOTTERY -McRoland 0.000% 04/15/13		04/15/2010	Redemption	100.0000	91,000	91,000	54,909	80,356		10,644		10,644		91,000			.0		04/15/2013	1FE
88275@ DA 6	TEXAS LOTTERY -Jones 0.000% 06/01/12		06/01/2010	Redemption	100.0000	52,000	52,000	33,542	47,251		4,749		4,749		52,000			.0		06/01/2012	1FE
88275@ DB 4	TEXAS LOTTERY -Continen 0.000% 04/15/10		04/15/2010	Redemption	100.0000	16,000	16,000	11,984	15,685		315		315		16,000			.0		04/15/2010	1FE
88275@ DE 8	TEXAS LOTTERY -Lucky 19 0.000% 06/15/13		06/15/2010	Redemption	100.0000	39,227	39,227	25,741	33,893		5,334		5,334		39,227			.0		06/15/2013	1FE
88275@ DH 1	TEXAS LOTTERY -Fettin 0.000% 05/15/11		05/15/2010	Redemption	100.0000	381,000	381,000	268,999	358,783		22,217		22,217		381,000			.0		05/15/2011	1FE
88275@ DM 0	TEXAS LOTTERY -Garcia 0.000% 06/01/12		06/01/2010	Redemption	100.0000	16,500	16,500	11,632	15,069		1,431		1,431		16,500			.0		06/01/2012	1FE
88275@ DR 9	TEXAS LOTTERY -Esparza 0.000% 05/15/10		05/15/2010	Redemption	100.0000	173,571	173,571	136,042	169,792		3,779		3,779		173,571			.0		05/15/2010	1FE
88275@ DS 7	TEXAS LOTTERY -Continen 0.000% 04/15/20		04/15/2010	Redemption	100.0000	32,000	32,000	11,613	21,705		10,295		10,295		32,000			.0		04/15/2020	1FE
88275@ DU 2	TEXAS LOTTERY -Oliver 0.000% 06/15/10		06/15/2010	Redemption	100.0000	216,600	216,600	169,398	210,790		5,810		5,810		216,600			.0		06/15/2010	1FE
88275@ DV 0	TEXAS LOTTERY -Oliver 0.000% 06/15/10		06/15/2010	Redemption	100.0000	85,000	85,000	65,394	82,574		2,426		2,426		85,000			.0		06/15/2010	1FE
88275@ DW 8	TEXAS LOTTERY -Oliver 0.000% 06/15/10		06/15/2010	Redemption	100.0000	154,400	154,400	119,553	150,099		4,301		4,301		154,400			.0		06/15/2010	1FE
88275@ DZ 1	TEXAS LOTTERY -Hall Al 0.000% 04/15/21		04/15/2010	Redemption	100.0000	140,000	140,000	67,840	91,879		48,121		48,121		140,000			.0		04/15/2021	1FE
88275@ EA 5	TEXAS LOTTERY -Mitchell 0.000% 06/15/12		06/15/2010	Redemption	100.0000	70,000	70,000	39,949	62,983		7,017		7,017		70,000			.0		06/15/2012	1FE
88275@ EK 3	TEXAS LOTTERY -Klepac 0.000% 06/15/12		06/15/2010	Redemption	100.0000	35,000	35,000	25,483	31,919		3,081		3,081		35,000			.0		06/15/2012	1FE
88275@ EP 2	TEXAS LOTTERY -Garcia 0.000% 06/01/12		06/01/2010	Redemption	100.0000	19,000	19,000	14,604	17,652		1,348		1,348		19,000			.0		06/01/2012	1FE
88275@ ER 8	TEXAS LOTTERY -Lowrimor 0.000% 04/15/12		04/15/2010	Redemption	100.0000	1,302,000	1,302,000	721,242	1,188,822		113,178		113,178		1,302,000			.0		04/15/2012	1FE
88275@ EV 9	TEXAS LOTTERY -Atkison 0.000% 04/15/12		04/15/2010	Redemption	100.0000	42,000	42,000	33,629	39,573		2,427		2,427		42,000			.0		04/15/2012	1FE
88275@ EX 5	TEXAS LOTTERY -Singer C 0.000% 05/15/10		05/15/2010	Redemption	100.0000	43,388	43,388	37,200	42,662		726		726		43,388			.0		05/15/2010	1FE
88275@ EZ 0	TEXAS LOTTERY -Singer C 0.000% 05/15/10		05/15/2010	Redemption	100.0000	43,388	43,388	37,200	42,662		726		726		43,388			.0		05/15/2010	1FE

QE05.22

### 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 Designation or Market Indicator (a)
88275@ FD 8	TEXAS LOTTERY 0.000% 05/01/12.....		05/01/2010	Redemption	100.0000.....	.....26,000	.....26,000	.....20,833	.....24,425	.....	.....1,575	.....	.....1,575	.....	.....26,000	.....	.....	.....0	.....	05/01/2012	1FE.....
88275@ FJ 5	TEXAS LOTTERY -Tharp Tr 0.000% 05/15/12		05/15/2010	Redemption	100.0000.....	.....138,857	.....138,857	.....85,851	.....126,448	.....	.....12,409	.....	.....12,409	.....	.....138,857	.....	.....	.....0	.....	05/15/2012	1FE.....
88275@ FP 1	TEXAS LOTTERY -Mills 0.000% 05/15/12.....		05/15/2010	Redemption	100.0000.....	.....221,203	.....221,203	.....178,155	.....207,691	.....	.....13,512	.....	.....13,512	.....	.....221,203	.....	.....	.....0	.....	05/15/2012	1FE.....
88275@ FQ 9	TEXAS LOTTERY -Morgan 0.000% 05/15/11		05/15/2010	Redemption	100.0000.....	.....831,000	.....831,000	.....647,586	.....785,071	.....	.....45,929	.....	.....45,929	.....	.....831,000	.....	.....	.....0	.....	05/15/2011	1FE.....
88275@ FR 7	TEXAS LOTTERY -Valadez 0.000% 01/01/11		04/01/2010	Redemption	100.0000.....	.....13,000	.....13,000	.....9,020	.....12,641	.....	.....359	.....	.....359	.....	.....13,000	.....	.....	.....0	.....	01/01/2011	1FE.....
88275@ GT 2	TEXAS LOTTERY -Adams B 0.000% 06/15/13		06/15/2010	Redemption	100.0000.....	.....185,000	.....185,000	.....145,093	.....165,981	.....	.....19,019	.....	.....19,019	.....	.....185,000	.....	.....	.....0	.....	06/15/2013	1FE.....
88275@ GW 5	TEXAS LOTTERY -Continen 0.000% 04/15/13		04/15/2010	Redemption	100.0000.....	.....16,000	.....16,000	.....12,367	.....14,515	.....	.....1,485	.....	.....1,485	.....	.....16,000	.....	.....	.....0	.....	04/15/2013	1FE.....
88275@ HB 0	TEXAS LOTTERY -Mitchell 0.000% 06/15/13		06/15/2010	Redemption	100.0000.....	.....26,000	.....26,000	.....20,107	.....23,456	.....	.....2,544	.....	.....2,544	.....	.....26,000	.....	.....	.....0	.....	06/15/2013	1FE.....
88275@ HD 6	TEXAS LOTTERY -SAAIW 0.000% 05/15/12		05/15/2010	Redemption	100.0000.....	.....92,150	.....92,150	.....59,859	.....84,805	.....	.....7,345	.....	.....7,345	.....	.....92,150	.....	.....	.....0	.....	05/15/2012	1FE.....
88275@ HM 6	TEXAS LOTTERY -MRA Fami 0.000% 05/15/19		05/15/2010	Redemption	100.0000.....	.....160,000	.....160,000	.....104,693	.....121,902	.....	.....38,098	.....	.....38,098	.....	.....160,000	.....	.....	.....0	.....	05/15/2019	1FE.....
88275@ HQ 7	TEXAS LOTTERY -KV 0.000% 06/15/20.....		06/15/2010	Redemption	100.0000.....	.....100,000	.....100,000	.....64,931	.....73,116	.....	.....26,884	.....	.....26,884	.....	.....100,000	.....	.....	.....0	.....	06/15/2020	1FE.....
88275@ HW 4	TEXAS LOTTERY -Sunday 0.000% 07/01/18		04/01/2010	Redemption	100.0000.....	.....5,875	.....5,875	.....3,834	.....4,578	.....	.....1,298	.....	.....1,298	.....	.....5,875	.....	.....	.....0	.....	07/01/2018	1FE.....
88275@ JK 8	TEXAS LOTTERY -Klepac 0.000% 06/15/12.....		06/15/2010	Redemption	100.0000.....	.....83,090	.....83,090	.....65,551	.....75,848	.....	.....7,242	.....	.....7,242	.....	.....83,090	.....	.....	.....0	.....	06/15/2012	1FE.....
88275@ JM 4	TEXAS LOTTERY -Juto Cor 0.000% 06/15/12		06/15/2010	Redemption	100.0000.....	.....98,000	.....98,000	.....79,319	.....89,471	.....	.....8,529	.....	.....8,529	.....	.....98,000	.....	.....	.....0	.....	06/15/2012	1FE.....
88275@ JT 9	TEXAS LOTTERY -Sullivan 0.000% 06/01/21		06/01/2010	Redemption	100.0000.....	.....11,467	.....11,467	.....7,128	.....7,660	.....	.....3,807	.....	.....3,807	.....	.....11,467	.....	.....	.....0	.....	06/01/2021	1FE.....
88275@ KF 7	TEXAS LOTTERY -Mitchell 0.000% 06/15/13		06/15/2010	Redemption	100.0000.....	.....85,000	.....85,000	.....72,592	.....75,934	.....	.....9,066	.....	.....9,066	.....	.....85,000	.....	.....	.....0	.....	06/15/2013	1FE.....
88275@ KG 5	TEXAS LOTTERY -Scott 0.000% 06/01/22		06/01/2010	Redemption	100.0000.....	.....52,000	.....52,000	.....34,996	.....36,660	.....	.....15,340	.....	.....15,340	.....	.....52,000	.....	.....	.....0	.....	06/01/2022	1FE.....
88275@ KM 2	TEXAS LOTTERY -Sturkie 0.000% 05/15/10		05/15/2010	Redemption	100.0000.....	.....120,755	.....120,755	.....112,033	.....117,052	.....	.....3,703	.....	.....3,703	.....	.....120,755	.....	.....	.....0	.....	05/15/2010	1FE.....
88275@ KV 2	TEXAS LOTTERY -Johnson 0.000% 04/01/14		04/01/2010	Redemption	100.0000.....	.....76,000	.....76,000	.....62,655	.....63,457	.....	.....12,543	.....	.....12,543	.....	.....76,000	.....	.....	.....0	.....	04/01/2014	1Z.....
88275@ KY 6	TEXAS LOTTERY -Johnson 0.000% 04/01/19		04/01/2010	Redemption	100.0000.....	.....45,000	.....45,000	.....33,952	.....	.....	.....11,048	.....	.....11,048	.....	.....45,000	.....	.....	.....0	.....	04/01/2019	1Z.....
88275@ LA 7	TEXAS LOTTERY -Vasquez 0.000% 05/01/22		05/01/2010	Redemption	100.0000.....	.....32,380	.....32,380	.....22,414	.....	.....	.....9,966	.....	.....9,966	.....	.....32,380	.....	.....	.....0	.....	05/01/2022	1Z.....
92812@ AS 2	VIRGINIA LOTTERY -Sabb 0.000% 05/15/13		05/15/2010	Redemption	100.0000.....	.....25,000	.....25,000	.....19,622	.....22,663	.....	.....2,337	.....	.....2,337	.....	.....25,000	.....	.....	.....0	.....	05/15/2013	1FE.....
92812@ AU 7	VIRGINIA LOTTERY -Spenc 0.000% 05/15/14		05/15/2010	Redemption	100.0000.....	.....42,500	.....42,500	.....31,351	.....36,987	.....	.....5,513	.....	.....5,513	.....	.....42,500	.....	.....	.....0	.....	05/15/2014	1FE.....

QE05.23

### 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
92812@ AV 5	VIRGINIA LOTTERY -Volz 0.000% 05/15/10		05/15/2010	Redemption	100.0000	386,000	386,000	333,277	379,563		6,437		6,437		386,000			.0		05/15/2010	1FE.....
92812@ BL 6	VIRGINIA LOTTERY -Glass 0.000% 05/15/14		05/15/2010	Redemption	100.0000	56,008	56,008	40,849	48,114		7,894		7,894		56,008			.0		05/15/2014	1FE.....
92812@ BM 4	VIRGINIA LOTTERY -Eames 0.000% 11/15/14		05/15/2010	Redemption	100.0000	13,000	13,000	10,042	11,010		1,990		1,990		13,000			.0		11/15/2014	1FE.....
92812@ BX 0	VIRGINIA LOTTERY -Glass 0.000% 05/15/14		05/15/2010	Redemption	100.0000	44,992	44,992	35,645	37,494		7,498		7,498		44,992			.0		05/15/2014	1FE.....
93978@ AG 6	WASHINGTON LOTTERY 0.000% 04/22/14		04/22/2010	Redemption	100.0000	400,000	400,000	216,680	337,520		62,480		62,480		400,000			.0		04/22/2014	1FE.....
93978@ AV 3	WASHINGTON LOTTERY 0.000% 05/13/11		05/13/2010	Redemption	100.0000	11,000	11,000	6,963	10,342		658		658		11,000			.0		05/13/2011	1FE.....
93978@ AW 1	WASHINGTON LOTTERY -Moi 0.000% 05/13/11		05/13/2010	Redemption	100.0000	5,500	5,500	3,478	5,171		329		329		5,500			.0		05/13/2011	1FE.....
93978@ BB 6	WASHINGTON LOTTERY 0.000% 05/30/11		05/30/2010	Redemption	100.0000	50,000	50,000	32,045	46,828		3,172		3,172		50,000			.0		05/30/2011	1FE.....
93978@ BD 2	WASHINGTON LOTTERY 0.000% 06/05/12		06/05/2010	Redemption	100.0000	150,000	150,000	96,961	136,456		13,544		13,544		150,000			.0		06/05/2012	1FE.....
93978@ BK 6	WASHINGTON LOTTERY -Dun 0.000% 05/30/11		05/30/2010	Redemption	100.0000	50,000	50,000	33,038	47,082		2,918		2,918		50,000			.0		05/30/2011	1FE.....
93978@ BY 6	WASHINGTON LOTTERY 0.000% 06/05/12		06/05/2010	Redemption	100.0000	150,000	150,000	95,945	135,564		14,436		14,436		150,000			.0		06/05/2012	1FE.....
93978@ CN 9	WASHINGTON LOTTERY -Moi 0.000% 05/13/11		05/13/2010	Redemption	100.0000	11,000	11,000	7,276	10,274		726		726		11,000			.0		05/13/2011	1FE.....
93978@ DK 4	WASHINGTON LOTTERY -Cas 0.000% 06/26/15		06/26/2010	Redemption	100.0000	64,050	64,050	39,667	52,192		11,858		11,858		64,050			.0		06/26/2015	1FE.....
93978@ DM 0	WASHINGTON LOTTERY -Cas 0.000% 06/26/15		06/26/2010	Redemption	100.0000	152,617	152,617	96,249	124,762		27,854		27,854		152,617			.0		06/26/2015	1FE.....
93978@ EE 7	WASHINGTON LOTTERY 0.000% 04/03/15		04/03/2010	Redemption	100.0000	38,830	38,830	25,718	32,442		6,388		6,388		38,830			.0		04/03/2015	1FE.....
93978@ EK 3	WASHINGTON LOTTERY 0.000% 05/12/23		05/12/2010	Redemption	100.0000	340,000	340,000	170,807	216,519		123,481		123,481		340,000			.0		05/12/2023	1FE.....
93978@ EL 1	WASHINGTON LOTTERY 0.000% 06/26/15		06/26/2010	Redemption	100.0000	216,667	216,667	138,387	177,695		38,971		38,971		216,667			.0		06/26/2015	1FE.....
93978@ ER 8	WASHINGTON LOTTERY -Han 0.000% 04/12/16		04/12/2010	Redemption	100.0000	50,000	50,000	32,846	41,036		8,964		8,964		50,000			.0		04/12/2016	1FE.....
93978@ EY 3	WASHINGTON LOTTERY -Han 0.000% 04/12/16		04/12/2010	Redemption	100.0000	16,000	16,000	11,537	13,506		2,494		2,494		16,000			.0		04/12/2016	1FE.....
93978@ GS 4	WASHINGTON LOTTERY 0.000% 05/12/21		05/12/2010	Redemption	100.0000	340,000	340,000	241,791	253,507		86,493		86,493		340,000			.0		05/12/2021	1FE.....
93978@ GY 1	WASHINGTON LOTTERY -Han 0.000% 04/12/16		04/12/2010	Redemption	100.0000	51,849	51,849	38,575	41,524		10,325		10,325		51,849			.0		04/12/2016	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 Designation or Market Indicator (a)
93978@ HB 0	WASHINGTON LOTTERY 0.000% 05/06/14		05/06/2010	Redemption	100.0000	200,000	200,000	165,892	172,451		27,549		27,549		200,000			.0		05/06/2014	1FE
97705# AJ 9	WISCONSIN LOTTERY -Brow 0.000% 06/26/20		06/26/2010	Redemption	100.0000	41,573	41,573	20,963	25,874		15,699		15,699		41,573			.0		06/26/2020	1
1799999.	Total - Bonds - U.S. States, Territories & Possessions					45,156,828	45,156,831	29,326,035	37,559,331	.0	7,358,283	.0	7,358,283	.0	45,156,831	.0	(3)	(3)	28,104	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
650863 BJ 1	CITY OF NEWBURGH INDL D 8.500% 03/20/18		06/20/2010	Redemption	100.0000	78,620	78,620	78,620	78,620				.0	78,620			.0	2,787	03/20/2018	1	
2499999.	Total - Bonds - U.S. Political Subdivisions of States, Territories & Possessions					78,620	78,620	78,620	78,620	.0	.0	.0	.0	.0	78,620	.0	.0	.0	2,787	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
3128H7 4P 4	FHLMC GOLD POOL #E99830 5.000% 10/01/18		06/01/2010	Paydown		11,119	11,119	11,244	11,213		(95)		(95)	11,119			.0	237	10/01/2018	1	
3128KS F3 1	FHLMC GOLD POOL #A61986 6.000% 06/01/37		06/01/2010	Paydown		423,337	423,337	427,207	427,098		(3,761)		(3,761)	423,337			.0	9,982	06/01/2037	1	
3128MM HR 7	FHLMC GOLD POOL #G18239 5.000% 03/01/23		06/01/2010	Paydown		67,482	67,482	68,325	68,282		(800)		(800)	67,482			.0	1,407	03/01/2023	1	
3128MM K7 7	FHLMC GOLD POOL #G18317 4.500% 07/01/24		06/01/2010	Paydown		678,101	678,101	695,954	695,517		(17,416)		(17,416)	678,101			.0	12,541	07/01/2024	1	
3128MM LB 7	FHLMC GOLD POOL #G18321 4.500% 08/01/24		06/01/2010	Paydown		395,410	395,410	402,267	402,128		(6,718)		(6,718)	395,410			.0	7,136	08/01/2024	1	
3128PP LW 1	FHLMC GOLD POOL #J10341 4.000% 07/01/24		06/01/2010	Paydown		264,465	264,465	266,397	266,345		(1,880)		(1,880)	264,465			.0	4,082	07/01/2024	1	
3128PQ 4C 2	FHLMC GOLD POOL #J11719 4.000% 02/01/25		04/27/2010	CAPITAL INSTITUTIONAL SERVICES		(234,375)							.0				(234,375)	(234,375)	02/01/2025	1	
3128PR JS 9	FHLMC GOLD POOL #J12073 4.000% 04/01/25		04/01/2010	CAPITAL INSTITUTIONAL SERVICES		70,745,234	69,500,000	70,745,234					.0	70,745,234			.0	139,000	04/01/2025	1	
3128PR N5 4	FHLMC GOLD POOL #J12212 4.000% 05/01/25		05/03/2010	CAPITAL INSTITUTIONAL SERVICES		37,990,721	37,500,000	37,990,721					.0	37,990,721		77,638	77,638	70,833	05/01/2025	1	
312905 ZR 6	FHLMC CMO SER.1080 CL.E 7.000% 05/15/21		06/01/2010	Paydown		17,934	17,934	14,895	17,711		223		223	17,934			.0	457	05/15/2021	1	
312908 QE 9	FHLMC CMO SER.1210 CL.J 7.500% 01/15/22		06/01/2010	Paydown		20,287	20,287	18,937	20,167		121		121	20,287			.0	636	01/15/2022	1	
312909 5D 2	FHLMC CMO SER.1281 CL.I 8.000% 05/15/22		06/01/2010	Paydown		15,481	15,481	14,666	15,384		97		97	15,481			.0	484	05/15/2022	1	
312909 HG 2	FHLMC CMO SER.1239 CL.J 8.000% 04/15/22		06/01/2010	Paydown		11,006	11,006	10,463	10,955		51		51	11,006			.0	364	04/15/2022	1	
31290K Y7 8	FHLMC POOL #555234 11.500% 05/01/19		06/01/2010	Paydown		105	105	118	115		(9)		(9)	105			.0	5	05/01/2019	1	
31291Y BF 4	FHLMC CMT ARM POOL #350 2.500% 04/01/22		06/01/2010	Paydown		1,705	1,705	1,692	1,694		11		11	1,705			.0	22	04/01/2022	1	
31292K Z6 7	FHLMC GOLD POOL #C03465 5.000% 04/01/40		03/10/2010	CAPITAL INSTITUTIONAL SERVICES		31,042,969	30,000,000	31,042,969					.0	31,042,969			.0	50,000	04/01/2040	1	

QE05.25

### 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31294K FL 4	FHLMC GOLD POOL #E01071 5.500% 11/01/16		06/01/2010	Paydown.....		252,524	252,524	252,445	252,364		160		160		252,524			.0	5,864	11/01/2016	1
31294K UP 8	FHLMC GOLD POOL #E01490 5.000% 11/01/18		06/01/2010	Paydown.....		12,831	12,831	12,988	12,950		(120)		(120)		12,831			.0	271	11/01/2018	1
31294L 6P 3	FHLMC GOLD POOL #E02678 4.500% 01/01/25		04/27/2010	CAPITAL INSTITUTIONAL SERVICES		(105,469)							.0				(105,469)	(105,469)		01/01/2025	1
31294L 7J 6	FHLMC GOLD POOL #E02697 4.000% 06/01/25		05/14/2010	WELLS FARGO.....		32,946,875	32,500,000	32,946,875					.0	32,946,875		304,688	304,688	57,778	06/01/2025	1	
3133T2 TZ 3	FHLMC CMO SER.23 CL.HL 6.000% 11/25/23		06/01/2010	Paydown.....		77,582	77,582	69,848	73,445		4,137		4,137		77,582			.0	1,956	11/25/2023	1
3133TC AS 7	FHLMC ABS PASS-THRU SER 7.050% 03/25/29		06/01/2010	Paydown.....		221,637	221,637	224,718	221,611		.27		.27		221,637			.0	6,551	10/01/2014	1
3133TD 6V 3	FHLMC ABS PASS-THRU SER 6.920% 05/25/29		06/01/2010	Paydown.....		77,727	77,727	77,727	77,727				.0		77,727			.0	2,119	05/25/2029	1
3133TG DA 4	FHLMC ABS PASS THRU 6.555% 09/25/29		06/01/2010	Paydown.....		111,641	111,641	111,630	111,348		293		293		111,641			.0	3,050	09/25/2029	1
3133TK PF 1	FHLMC ABS FLOAT SER.T-1 0.697% 06/25/29		06/25/2010	Paydown.....		10,355	10,355	10,357	9,752		603		603		10,355			.0	.27	06/25/2029	1
3133TN GH 1	FHLMC ABS PASS THRU 0.627% 05/25/30		06/25/2010	Paydown.....		7,813	7,813	7,814	7,414		399		399		7,813			.0	.18	02/25/2025	1
3133TR 7C 3	FHLMC ABS PASS THRU 0.597% 05/25/31		06/25/2010	Paydown.....		14,388	14,388	14,388	14,388				.0		14,388			.0	.32	05/25/2031	1
3133TS QG 1	FHLMC ABS FLOAT SER.T-3 0.607% 08/25/31		06/25/2010	Paydown.....		16,095	16,095	16,095	16,095				.0		16,095			.0	.32	08/25/2031	1
31348S QQ 0	FHLMC CMT ARM POOL #785 3.173% 06/01/27		06/01/2010	Paydown.....		1,438	1,438	1,438	1,437		.1		.1		1,438			.0	.19	06/01/2027	1
31354N 2X 3	FHLMC CMT ARM POOL #607 2.125% 05/01/22		06/01/2010	Paydown.....		3,315	3,315	3,281	3,289		.26		.26		3,315			.0	.36	05/01/2022	1
31358H 4T 9	FNMA CMO SER.1991-101 C 9.000% 08/25/21		06/01/2010	Paydown.....		3,138	3,138	3,056	3,037		101		101		3,138			.0	107	08/25/2021	1
31358L HA 7	FNMA CMO FLOAT SER.G92- 3.290% 12/25/21		06/25/2010	Paydown.....		6,448	6,448	6,580	6,449		(2)		(2)		6,448			.0	.89	03/25/2011	1
31358M DN 1	FNMA CMO SER.1992-34 CL 8.000% 03/25/22		06/01/2010	Paydown.....		40,124	40,124	37,768	39,164		960		960		40,124			.0	1,351	03/25/2022	1
31358P HT 7	FNMA CMO SER.G92-35 CL 7.500% 07/25/22		06/01/2010	Paydown.....		22,335	22,335	20,630	20,453		1,882		1,882		22,335			.0	.701	07/25/2022	1
31358P QU 4	FNMA CMO SER.1992-136 C 6.000% 08/25/22		06/01/2010	Paydown.....		9,139	9,139	7,062	7,664		1,475		1,475		9,139			.0	.209	08/25/2022	1
31359G EN 2	FNMA CMO SER.1993-225 C 6.300% 09/25/23		06/01/2010	Paydown.....		257,862	257,862	250,408	255,606		2,257		2,257		257,862			.0	6,736	09/25/2023	1
31359U Y5 8	FNMA ABS SER.1998-65 CL 5.850% 09/16/28		06/16/2010	Paydown.....		1,018,272	1,018,272	1,016,599	1,020,130		(1,859)		(1,859)		1,018,272			.0	24,765	05/16/2011	1
31359U Y8 2	FNMA ABS SER.1998-65 CL 6.430% 07/02/29		06/02/2010	Paydown.....		2,093,093	2,093,093	2,092,132	2,098,967		(5,874)		(5,874)		2,093,093			.0	55,617	10/02/2015	1
31359V YH 0	FNMA CMO SER.1999-T2 CL 7.500% 01/19/39		06/01/2010	Paydown.....		59,896	59,896	62,348	62,314		(2,418)		(2,418)		59,896			.0	1,959	09/01/2020	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31359X 2L 2	FNMA ABS SER.2000-14 CL 7.350% 05/04/31		06/01/2010	Paydown.....		371,562	371,562	376,497	373,726		(2,164)		(2,164)		371,562			.0	11,139	04/01/2022	1
31359X 2W 8	FNMA ABS SER.2000-14 CL 7.950% 10/18/27		06/15/2010	Paydown.....		199,172	199,172	209,193	201,256		(2,083)		(2,083)		199,172			.0	6,556	09/15/2012	1
31359X 2X 6	FNMA ABS SER.2000-14 CL 7.800% 06/18/27		06/15/2010	Paydown.....		437,870	437,870	428,497	435,443		2,427		2,427		437,870			.0	14,100	06/18/2027	1
31359X FC 8	FNMA ABS SER.1999-62 CL 6.285% 07/18/28		06/15/2010	Paydown.....		252,130	252,130	237,948	247,516		4,614		4,614		252,130			.0	6,692	07/18/2028	1
31359X FE 4	FNMA ABS SER.1999-62 CL 7.180% 03/18/28		06/15/2010	Paydown.....		322,306	322,306	318,831	321,336		970		970		322,306			.0	9,752	03/18/2028	1
31359X FF 1	FNMA ABS SER.1999-62 CL 7.510% 06/18/28		06/15/2010	Paydown.....		424,528	424,528	427,290	425,104		(577)		(577)		424,528			.0	13,229	12/15/2012	1
31359X FG 9	FNMA ABS SER.1999-62 CL 6.960% 07/18/28		06/01/2010	Paydown.....		206,139	206,139	196,202	202,720		3,419		3,419		206,139			.0	6,000	07/18/2028	1
313602 HT 4	FNMA CMO SER.1988-29 CL 9.500% 12/25/18		06/01/2010	Paydown.....		990	990	1,010	1,006		(16)		(16)		990			.0	41	12/01/2016	1
313602 UH 5	FNMA CMO SER.1989-31 CL 9.150% 06/25/19		06/01/2010	Paydown.....		1,443	1,443	1,554	1,587		(144)		(144)		1,443			.0	55	03/01/2018	1
313615 TX 4	FNMA POOL #050966 7.000% 01/01/24.....		06/01/2010	Paydown.....		24,814	24,814	25,431	25,268		(453)		(453)		24,814			.0	735	01/01/2024	1
31362M 2Q 0	FNMA POOL #065583 4.408% 09/01/28.....		06/01/2010	Paydown.....		40,007	40,007	40,808	40,657		(650)		(650)		40,007			.0	726	09/01/2028	1
31370Q FW 4	FNMA POOL #237881 6.500% 11/01/23.....		06/01/2010	Paydown.....		32	32	32	32				0		32			.0	1	11/01/2023	1
31370Q GW 3	FNMA POOL #237913 6.500% 01/01/24.....		06/01/2010	Paydown.....		203	203	202	202		1		1		203			.0	6	01/01/2024	1
31370X QW 7	FNMA POOL #244469 6.500% 12/01/23.....		06/01/2010	Paydown.....		178	178	176	177		1		1		178			.0	5	12/01/2023	1
31371B YB 1	FNMA POOL #247406 6.500% 01/01/19.....		06/01/2010	Paydown.....		41	41	41	41				0		41			.0	1	01/01/2019	1
31371S ZT 4	FNMA POOL #260945 6.500% 01/01/24.....		06/01/2010	Paydown.....		2,317	2,317	2,298	2,301		16		16		2,317			.0	63	01/01/2024	1
31371Y 3J 8	FNMA POOL #266401 6.500% 01/01/24.....		06/01/2010	Paydown.....		435	435	432	432		3		3		435			.0	12	01/01/2024	1
31371Y 3T 6	FNMA POOL #266410 6.500% 01/01/24.....		06/01/2010	Paydown.....		612	612	607	607		4		4		612			.0	17	01/01/2024	1
31372B VV 9	FNMA POOL #268028 6.500% 01/01/24.....		06/01/2010	Paydown.....		3,008	3,008	2,983	2,986		22		22		3,008			.0	79	01/01/2024	1
31372B VW 7	FNMA POOL #268029 6.500% 01/01/24.....		06/01/2010	Paydown.....		1,238	1,238	1,228	1,229		9		9		1,238			.0	34	01/01/2024	1
31372B VZ 0	FNMA POOL #268032 6.500% 01/01/24.....		06/01/2010	Paydown.....		990	990	982	983		7		7		990			.0	23	01/01/2024	1
31372C J2 5	FNMA POOL #268581 6.500% 01/01/24.....		06/01/2010	Paydown.....		873	873	866	867		6		6		873			.0	23	01/01/2024	1
31372C RJ 9	FNMA POOL #268789 6.500% 01/01/24.....		06/01/2010	Paydown.....		1,868	1,868	1,853	1,855		13		13		1,868			.0	51	01/01/2024	1
31372C RP 5	FNMA POOL #268794 6.500% 01/01/24.....		06/01/2010	Paydown.....		1,697	1,697	1,683	1,685		12		12		1,697			.0	46	01/01/2024	1
31372C XT 0	FNMA POOL #268990 6.500% 01/01/24.....		06/01/2010	Paydown.....		2,313	2,313	2,294	2,297		16		16		2,313			.0	63	01/01/2024	1
31372D BM 7	FNMA POOL #269244 6.500% 01/01/24.....		06/01/2010	Paydown.....		311	311	308	308		2		2		311			.0	8	01/01/2024	1
31373T 3N 8	FNMA POOL #303305 12.000% 05/01/16.....		06/01/2010	Paydown.....		334	334	379	360		(26)		(26)		334			.0	17	05/01/2016	1
31373T 5A 4	FNMA POOL #303341 3.537% 02/01/31.....		06/01/2010	Paydown.....		9,813	9,813	9,976	9,949		(136)		(136)		9,813			.0	139	02/01/2031	1
3137EA CD 9	FHLMC MEDIUM TERM NOTES 3.000% 07/28/14		05/03/2010	Various.....		9,199,643	9,000,000	9,193,991			(8,497)	19,310	(27,807)		9,189,904		9,740	9,740	58,879	07/28/2014	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31385X EC 7	FNMA POOL #555531 5.500% 06/01/33.....		06/01/2010	Paydown.....		92,984	92,984	93,703	93,667		(683)		(683)		92,984			0	2,216	06/01/2033	1.....
31385X MA 2	FNMA POOL #555753 ARM 2.699% 06/01/33		06/01/2010	Paydown.....		114,226	114,226	113,226	117,190		(2,964)		(2,964)		114,226			0	1,420	06/01/2033	1.....
313920 GQ 7	FNMA CMO SER.2001-29 CL 7.000% 01/25/41		06/01/2010	Paydown.....		335,042	335,042	338,127	340,318		(5,276)		(5,276)		335,042			0	9,772	01/01/2021	1.....
313921 6A 1	FNMA CMO SER.2001-T10 C 7.000% 12/25/41		06/01/2010	Paydown.....		126,422	126,422	131,835	133,213		(6,791)		(6,791)		126,422			0	3,629	10/01/2016	1.....
313921 FG 8	FNMA ABS FLOAT SER.2001 0.567% 09/25/31		06/25/2010	Paydown.....		249,754	249,754	249,788	234,812		14,941		14,941		249,754			0	498	08/25/2026	1.....
31392A 5E 4	FNMA CMO FLOAT SER.2001 0.667% 03/25/32		06/25/2010	Paydown.....		42,076	42,076	42,076	42,076				0		42,076			0	97	03/25/2032	1.....
31392A 5L 8	FNMA CMO SER.2001-T12 C 6.500% 08/25/41		06/01/2010	Paydown.....		33,916	33,916	34,467	34,732		(816)		(816)		33,916			0	921	07/01/2016	1.....
31392A 7A 0	FNMA CMO SER.2002-T1 CL 6.500% 11/25/31		06/01/2010	Paydown.....		406,859	406,859	414,170	413,656		(6,796)		(6,796)		406,859			0	10,546	06/01/2015	1.....
31392A 7B 8	FNMA CMO SER.2002-T1 CL 7.000% 11/25/31		06/01/2010	Paydown.....		126,772	126,772	131,328	131,819		(5,047)		(5,047)		126,772			0	3,771	08/01/2015	1.....
31392A JW 9	FNMA CMO SER.2001-50 CL 7.000% 10/25/41		06/01/2010	Paydown.....		277,301	277,301	287,463	287,386		(10,085)		(10,085)		277,301			0	8,098	07/01/2016	1.....
31392B 6T 8	FNMA CMO SER.2002-T4 CL 6.500% 12/25/41		06/01/2010	Paydown.....		128,066	128,066	129,827	131,330		(3,264)		(3,264)		128,066			0	3,509	12/01/2023	1.....
31392C EQ 3	FNMA ABS FLOAT SER.2002 0.607% 06/25/32		06/25/2010	Paydown.....		4,532	4,532	4,533	4,228		304		304		4,532			0	10	01/25/2032	1.....
31392C XY 5	FNMA ABS FLOAT SER.2002 0.587% 05/25/32		06/25/2010	Paydown.....		21,534	21,534	21,537	20,192		1,342		1,342		21,534			0	42	02/25/2026	1.....
31392D QH 8	FNMA ABS FLOAT SER.2002 0.567% 07/25/32		05/25/2010	Paydown.....		58,091	58,091	58,097	56,140		1,951		1,951		58,091			0	99	04/25/2028	1.....
31392D UM 2	FNMA ABS FLOAT SER.2002 0.587% 06/25/32		05/25/2010	Paydown.....		59,485	59,485	59,495	56,207		3,279		3,279		59,485			0	101	06/25/2032	1.....
31392E W6 3	FNMA ABS FLOAT SER.2002 0.687% 11/25/32		06/25/2010	Paydown.....		6,204	6,204	6,205	5,797		407		407		6,204			0	16	08/25/2032	1.....
31392F LX 3	FNMA CMO SER.2002-80 CL 6.500% 11/25/42		06/01/2010	Paydown.....		21,909	21,909	23,097	23,768		(1,859)		(1,859)		21,909			0	635	10/01/2019	1.....
31392F QG 5	FNMA CMO SER.2002-74 CL 5.500% 06/25/31		06/01/2010	Paydown.....		661,173	661,173	664,091	660,775		397		397		661,173			0	15,492	04/01/2012	1.....
31392G FN 0	FNMA CMO SER.2002-T18 C 6.500% 08/25/42		06/01/2010	Paydown.....		929,886	929,886	977,834	997,669		(67,784)		(67,784)		929,886			0	27,138	04/01/2018	1.....
31392G VX 0	FNMA CMO SER.2003-W1 CL 6.500% 12/25/42		06/01/2010	Paydown.....		153,554	153,554	161,930	167,224		(13,670)		(13,670)		153,554			0	4,119	06/01/2019	1.....
31392M GY 2	FHLMC CMO SER.2002-T42 6.500% 02/25/42		06/01/2010	Paydown.....		261,492	261,492	260,307	260,356		1,136		1,136		261,492			0	7,058	02/25/2042	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31392R SH 5	FHLMC ABS SER.T-45 CL.A 4.520% 08/27/12		06/01/2010	Paydown.....		359,094	359,094	359,094	359,094				.0		359,094			.0	8,280	08/27/2012	1
31392T NQ 6	FHLMC CMO SER.2481 CL.P 6.000% 04/15/31		06/01/2010	Paydown.....		552,330	552,330	556,926	552,468		(138)		(138)		552,330			.0	13,589	10/01/2010	1
31393A S4 0	FNMA ABS FLOAT SER.2003 0.567% 04/25/33		06/25/2010	Paydown.....		452,420	452,420	452,486	427,685		24,735		24,735		452,420			.0	870	11/25/2032	1
31393B T4 7	FNMA CMO SER.2003-W6 5.398% 10/25/42		06/01/2010	Paydown.....		203,204	203,204	201,140	201,366		1,837		1,837		203,204			.0	3,989	10/25/2042	1
31393D A5 0	FNMA CMO SER.2003-73 CL 5.500% 01/25/17		06/01/2010	Paydown.....		84,821	84,821	85,179	84,926		(105)		(105)		84,821			.0	1,945	11/01/2014	1
31393D JG 7	FNMA CMO SER.2003-64 CL 5.500% 12/25/16		06/01/2010	Paydown.....		147,735	147,735	152,793	152,383		(4,648)		(4,648)		147,735			.0	3,388	02/01/2013	1
31393K SH 9	FHLMC CMO SER.2575 CL.M 5.500% 08/15/24		06/01/2010	Paydown.....		160,687	160,687	164,780	162,481		(1,794)		(1,794)		160,687			.0	3,685	09/01/2014	1
31393U AJ 2	FNMA CMO SER.2003-W17 5.310% 08/25/33		06/01/2010	Paydown.....		135,301	135,301	141,411	141,311		(6,010)		(6,010)		135,301			.0	2,842	03/01/2016	1
31393X FS 1	FNMA CMO SER.2004-T1 CL 6.000% 01/25/44		06/01/2010	Paydown.....		68,854	68,854	71,974	73,062		(4,208)		(4,208)		68,854			.0	1,801	05/01/2020	1
31394B A7 9	FNMA ABS FLOAT SER.2004 0.487% 04/25/35		06/25/2010	Paydown.....		367,562	367,562	367,619	354,830		12,731		12,731		367,562			.0	601	02/25/2015	1
31394C 6D 9	FNMA CMO SER.2005-30 CL 5.000% 02/25/16		06/01/2010	Paydown.....		451,050	451,050	454,644	452,331		(1,281)		(1,281)		451,050			.0	9,402	04/01/2014	1
31394D K9 0	FNMA CMO SER.2005-46 CL 5.000% 07/25/16		06/01/2010	Paydown.....		2,669,581	2,669,581	2,718,175	2,671,725		(2,145)		(2,145)		2,669,581			.0	55,505	08/01/2011	1
31394E MF 2	FNMA CMO SER.2005-60 CL 4.900% 03/25/16		06/01/2010	Paydown.....		325,833	325,833	328,786	326,788		(955)		(955)		325,833			.0	6,656	05/01/2013	1
31394H TB 7	FHLMC CMO SER.2668 CL.A 4.000% 01/15/15		06/01/2010	Paydown.....		458,173	458,173	458,745	457,604		569		569		458,173			.0	7,621	10/01/2010	1
31394V PT 1	FNMA CMO SER.2005-W4 CL 6.000% 08/25/35		06/01/2010	Paydown.....		78,103	78,103	79,201	79,197		(1,094)		(1,094)		78,103			.0	2,040	11/01/2025	1
31394Y E8 3	FHLMC CMO SER.2801 CL.V 5.500% 02/15/26		05/02/2010	STIFEL NICOLAUS & COMPANY		6,450,000	6,000,000	6,002,969	5,996,102		(572)		(572)		5,995,530		454,470	454,470	141,167	02/15/2026	1
31395B AF 0	FNMA CMO SER.2006-9 CL. 5.500% 02/25/17		06/01/2010	Paydown.....		260,964	260,964	258,355	258,981		1,983		1,983		260,964			.0	5,984	02/25/2017	1
31395D CN 7	FNMA CMO SER.2006-41 CL 6.000% 03/25/17		06/01/2010	Paydown.....		105,329	105,329	105,197	105,063		266		266		105,329			.0	2,635	03/25/2017	1
31395D ZC 6	FNMA CMO SER.2006-55 CL 6.000% 02/25/17		06/01/2010	Paydown.....		189,627	189,627	190,368	189,698		(71)		(71)		189,627			.0	4,744	05/01/2013	1
31395E 5A 1	FHLMC CMO SER.2837 CL.V 5.500% 03/15/25		06/01/2010	Paydown.....		63,305	63,305	63,938	63,495		(191)		(191)		63,305			.0	1,530	02/01/2014	1
31395E D4 6	FHLMC CMO SER.2850 CL.V 5.500% 03/15/25		06/01/2010	Paydown.....		137,615	137,615	139,158	138,117		(502)		(502)		137,615			.0	3,502	02/01/2014	1
31395L 3Z 2	FHLMC CMO SER.2918 CL.M 5.000% 01/15/16		06/01/2010	Paydown.....		205,236	205,236	208,443	206,696		(1,460)		(1,460)		205,236			.0	4,278	09/01/2013	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31395L MK 4	FHLMC CMO SER.2920 CL.V 5.000% 01/15/16		06/01/2010	Paydown.....		89,139	89,139	89,157	89,067		72		72		89,139			0	1,858	01/01/2014	1
31395M A3 3	FHLMC CMO SER.2932 CL.V 5.000% 09/15/12		06/01/2010	Paydown.....		453,370	453,370	465,767	457,308		(3,938)		(3,938)		453,370			0	9,450	09/01/2012	1
31395T XM 1	FHLMC CMO SER.2974 CL.V 5.000% 05/15/16		06/01/2010	Paydown.....		179,437	179,437	181,652	180,329		(892)		(892)		179,437			0	3,740	04/01/2013	1
31395T ZK 3	FHLMC CMO SER.2973 CL.P 5.500% 01/15/35		06/01/2010	Paydown.....		1,167,038	1,167,038	1,163,573	1,163,788		3,249		3,249		1,167,038			0	27,644	01/15/2035	1
31395V GL 7	FHLMC CMO SER.2989 CL.V 5.500% 02/15/18		06/01/2010	Paydown.....		294,207	294,207	296,506	294,788		(581)		(581)		294,207			0	6,746	07/01/2012	1
31396A DT 8	FHLMC CMO SER.3033 CL.Q 5.500% 08/15/16		06/01/2010	Paydown.....		192,735	192,735	195,957	194,374		(1,639)		(1,639)		192,735			0	4,419	02/01/2014	1
31396C 3X 6	FHLMC CMO SER.R003 CL.V 5.500% 08/15/16		06/01/2010	Paydown.....		203,434	203,434	205,850	205,052		(1,618)		(1,618)		203,434			0	4,665	03/01/2014	1
31396E XK 7	FHLMC CMO SER.3061 CL.V 5.500% 07/15/16		06/01/2010	Paydown.....		440,523	440,523	436,841	437,883		2,640		2,640		440,523			0	10,102	07/15/2016	1
31396F QL 0	FHLMC CMO SER.3080 CL.U 5.500% 11/15/16		06/01/2010	Paydown.....		257,118	257,118	266,238	263,463		(6,345)		(6,345)		257,118			0	5,896	01/01/2015	1
31396F QP 1	FHLMC CMO SER.3080 CL.V 5.500% 11/15/16		06/01/2010	Paydown.....		454,940	454,940	458,067	456,053		(1,113)		(1,113)		454,940			0	10,432	05/01/2012	1
31396G ME 8	FHLMC CMO SER.3095 CL.A 6.000% 11/15/16		06/01/2010	Paydown.....		389,387	389,387	392,536	390,638		(1,252)		(1,252)		389,387			0	9,741	04/01/2013	1
31396H AN 9	FHLMC CMO SER.R005 CL.A 5.500% 12/15/18		06/01/2010	Paydown.....		1,230,996	1,230,996	1,223,013	1,225,678		5,318		5,318		1,230,996			0	27,887	12/15/2018	1
31396H NS 4	FHLMC CMO SER.3110 CL.V 6.000% 08/15/13		06/01/2010	Paydown.....		859,194	859,194	876,217	866,248		(7,054)		(7,054)		859,194			0	8,606	03/01/2013	1
31396J FV 2	FHLMC CMO SER.3121 CL.E 6.000% 07/15/17		06/01/2010	Paydown.....		211,974	211,974	213,365	212,640		(666)		(666)		211,974			0	5,303	07/01/2014	1
31396J S7 1	FHLMC CMO SER.3125 CL.A 5.375% 12/15/13		06/01/2010	Paydown.....		1,628,241	1,628,241	1,624,806	1,624,821		3,419		3,419		1,628,241			0	35,975	12/15/2013	1
31396P 6D 8	FNMA CMO SER. 2007-B1 C 5.450% 12/25/20		06/01/2010	Paydown.....		421,512	421,512	421,150	420,777		735		735		421,512			0	10,493	12/25/2020	1
31396V QW 1	FNMA CMO FLOAT SER.2007 0.577% 04/25/37		06/25/2010	Paydown.....		1,024,186	1,024,186	1,023,866	978,107		46,080		46,080		1,024,186			0	2,175	04/25/2037	1
31396X WT 7	FNMA ABS FLOAT SER.2007 0.597% 08/25/36		06/25/2010	Paydown.....		505,176	505,176	505,013	489,807		15,369		15,369		505,176			0	(2,748)	11/26/2010	1
31397A ED 1	FHLMC CMO SER.3197 CL.A 5.500% 08/15/13		06/01/2010	Paydown.....		1,066,872	1,066,872	1,066,206	1,065,300		1,573		1,573		1,066,872			0	24,033	08/15/2013	1
31397A EH 2	FHLMC CMO SER.3197 CL.A 5.500% 08/15/13		06/01/2010	Paydown.....		1,712,784	1,712,784	1,708,368	1,708,878		3,906		3,906		1,712,784			0	38,584	08/15/2013	1
31397A PE 7	FHLMC CMO SER.3201 CL.U 5.500% 07/15/17		06/01/2010	Paydown.....		236,028	236,028	238,130	237,268		(1,240)		(1,240)		236,028			0	5,412	05/01/2014	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	For re- ei- gn	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 Designation or Market Indicator (a)
31397B MQ 1	FHLMC CMO SER.R009 CL.A 5.750% 12/15/18		06/01/2010	Paydown.....		1,267,705	1,267,705	1,263,149	1,263,995		3,710		3,710		1,267,705			.0	29,945	12/15/2018	1
31397H NV 6	FHLMC CMO SER.R013 CL.A 6.000% 12/15/21		06/01/2010	Paydown.....		502,591	502,591	502,198	501,946		645		645		502,591			.0	12,405	12/15/2021	1
31397H VY 1	FHLMC CMO SER.3334 CL.P 6.000% 02/15/29		06/01/2010	Paydown.....		1,755,400	1,755,400	1,781,251	1,762,956		(7,556)		(7,556)		1,755,400			.0	44,324	08/01/2011	1
31397K PG 0	FHLMC CMO SER.R014 CL.A 5.500% 10/15/14		06/01/2010	Paydown.....		663,032	663,032	669,662	665,815		(2,783)		(2,783)		663,032			.0	15,013	01/01/2012	1
31400T 7M 3	FNMA POOL #697600 SEASO 5.500% 04/01/18		06/01/2010	Paydown.....		233,822	233,822	233,219	233,185		637		637		233,822			.0	5,815	04/01/2018	1
31402D PP 9	FNMA POOL #725930 6.960% 12/01/10		06/01/2010	Paydown.....		20,899	20,899	22,346	20,835		64		64		20,899			.0	607	07/01/2010	1
31403C 3S 8	FNMA POOL #745209 SEASO 5.500% 09/01/19		06/01/2010	Paydown.....		256,286	256,286	255,665	255,626		660		660		256,286			.0	5,935	09/01/2019	1
31403U VU 2	FNMA POOL #758527 100% 5.000% 03/01/34		06/01/2010	Paydown.....		20,857	20,857	20,779	20,779		78		78		20,857			.0	483	03/01/2034	1
31405K 3X 7	FNMA POOL #792014 SEASO 5.500% 09/01/19		06/01/2010	Paydown.....		52,616	52,616	52,378	52,386		231		231		52,616			.0	1,161	09/01/2019	1
31412Q CA 5	FNMA POOL #931665 4.500% 07/01/24		05/18/2010	NOMURA SECURITIES INT'L INC		5,052,176	4,832,089	4,922,691	4,920,759		(1,238)		(1,238)		4,919,521		132,654	132,654	100,266	07/01/2024	1
31412Q CA 5	FNMA POOL #931665 4.500% 07/01/24		06/01/2010	Paydown.....		248,358	248,358	253,015	252,915		(4,557)		(4,557)		248,358			.0	22,716	07/01/2024	1
31416S Z9 5	FNMA POOL #AA8867 4.500% 04/01/24		03/11/2010	BANK OF AMERICA		6,026,562	5,799,999	6,026,562					.0	6,026,562			.0	13,050	04/01/2024	1	
31417V RS 4	FNMA POOL #AC8596 4.000% 01/01/25		05/13/2010	Various.....		9,958,869	9,741,493	9,886,093					.0	9,886,093		72,776	72,776	18,401	01/01/2025	1	
31417W 3D 1	FNMA POOL #AC9795 5.000% 04/01/40		03/25/2010	NOMURA SECURITIES INT'L INC		5,173,438	5,000,000	5,173,438					.0	5,173,438			.0	8,333	04/01/2040	1	
31418P SX 4	FNMA POOL #AD2333 4.500% 03/01/25		04/29/2010	WELLS FARGO		15,644,256	15,044,814	15,644,256					.0	15,644,256			.0	5,642	03/01/2025	1	
31418Q 5B 5	FNMA POOL #AD3541 4.000% 05/01/25		03/24/2010	NOMURA SECURITIES INT'L INC		44,868,516	44,500,000	44,868,516					.0	44,868,516			.0	89,000	05/01/2025	1	
31418R GW 5	FNMA POOL #AD3812 5.000% 04/01/40		03/25/2010	Various.....		9,312,188	9,000,000	9,312,188					.0	9,312,188			.0	15,000	04/01/2040	1	
31418R H8 7	FNMA POOL #AD3854 5.000% 04/01/40		04/30/2010	WELLS FARGO		6,155,390	6,000,000	6,155,390					.0	6,155,390			.0	10,000	04/01/2040	1	
31418R HE 4	FNMA POOL #AD3828 4.000% 04/01/25		05/04/2010	Various.....		89,524,920	88,336,431	89,440,637			(681)		(681)	89,439,955		84,965	84,965	212,247	04/01/2025	1	
31418R HE 4	FNMA POOL #AD3828 4.000% 04/01/25		05/01/2010	Paydown.....		63,569	63,569	64,363			(795)		(795)	63,569			.0	589	04/01/2025	1	
31418T E2 9	FNMA POOL #AD5552 5.000% 06/01/40		04/07/2010	Various.....		70,991,199	68,700,000	70,991,199					.0	70,991,199			.0	114,500	06/01/2040	1	
31418U C6 9	FNMA POOL #AD6392 4.500% 05/01/25		06/03/2010	WELLS FARGO		78,644,531	75,000,000	78,644,531					.0	78,644,531			.0	65,625	05/01/2025	1	
31418V W7 3	FNMA POOL #AD7869 5.000% 05/01/40		05/26/2010	UBS INVESTMENT BANK CMO		515,000	500,000	515,000					.0	515,000		9,414	9,414	903	05/01/2040	1	
31418V WX 6	FNMA POOL #AD7861 5.000% 06/01/40		05/28/2010	WELLS FARGO		2,060,000	2,000,000	2,060,000					.0	2,060,000		31,563	31,563	3,611	06/01/2040	1	
31418W ZW 3	FNMA POOL #AD8856 5.000% 06/01/40		05/26/2010	UBS INVESTMENT BANK CMO		3,090,000	3,000,000	3,090,000					.0	3,090,000		56,484	56,484	5,417	06/01/2040	1	
38373Y VX 9	GNMA CMO SER.2003-8 CL. 5.500% 04/16/25		06/01/2010	Paydown.....		51,500	51,500	51,653	51,614		(113)		(113)		51,500			.0	1,181	05/01/2018	1
38375J RJ 6	GNMA CMO FLOAT SER.2007 0.473% 06/20/35		06/20/2010	Paydown.....		908,078	908,078	908,078	908,078				.0	908,078			.0	1,453	06/20/2035	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
69573U AB 1	PAIN WEBBER INC CMO SE 7.500% 05/01/18		06/01/2010	Paydown.....		6,649	6,649	6,722	6,670		(21)		(21)		6,649			0	204	05/01/2012	1
83162C GG 2	SMALL BUSINESS 6.850% 10/01/15.....		04/01/2010	Redemption 100.0000.....		7,435	7,435	7,698	7,497		(61)		(61)		7,435			0	255	10/01/2015	1
83162C GT 4	SMALL BUSINESS 7.600% 05/01/16.....		05/01/2010	Redemption 100.0000.....		6,723	6,723	7,030	6,789		(66)		(66)		6,723			0	255	05/01/2016	1
83162C QH 9	SMALL BUSINESS 5.820% 06/01/26.....		06/01/2010	Paydown.....		340,199	340,199	340,199	340,199				0		340,199			0	10,049	06/01/2026	1
83162C QP 1	SMALL BUSINESS 5.370% 10/01/26.....		04/01/2010	Paydown.....		3,311,860	3,311,860	3,311,860	3,311,860				0		3,311,860			0	89,213	10/01/2026	1
83162C QR 7	SMALL BUSINESS 5.360% 11/01/26.....		05/01/2010	Paydown.....		2,183,613	2,183,613	2,183,613	2,183,613				0		2,183,613			0	58,769	11/01/2026	1
83162C QS 5	SMALL BUSINESS 5.120% 12/01/26.....		06/01/2010	Paydown.....		1,602,896	1,602,896	1,602,896	1,602,896				0		1,602,896			0	41,239	12/01/2026	1
88511Y AD 4	THOMSON MCKINNON MTGE A 8.950% 09/01/18		06/01/2010	Paydown.....		14,473	14,473	15,793	14,473				0		14,473			0	512	07/01/2010	1
911760 GH 3	VENDEE MORTGAGE TRUST C 7.500% 06/15/25		06/01/2010	Paydown.....		288,066	288,066	304,274	302,589		(14,522)		(14,522)		288,066			0	10,114	12/01/2017	1
911760 LT 1	VENDEE MORTGAGE TRUST C 6.543% 10/15/27		06/01/2010	Paydown.....		5,269	5,269	5,250	5,251		18		18		5,269			0	144	10/15/2027	1
911760 LY 0	VENDEE MORTGAGE TRUST C 6.500% 03/15/29		06/01/2010	Paydown.....		46,402	46,402	47,163	46,833		(431)		(431)		46,402			0	1,207	06/01/2024	1
911760 RE 8	VENDEE MORTGAGE TRUST C 6.000% 10/15/31		06/01/2010	Paydown.....		114,683	114,683	116,099	116,249		(1,565)		(1,565)		114,683			0	2,808	09/01/2027	1
92261U AA 2	VENDEE MORTGAGE TRUST C 5.250% 01/15/32		06/01/2010	Paydown.....		712,912	712,912	715,112	714,724		(1,812)		(1,812)		712,912			0	15,053	04/01/2024	1
92261X AA 6	VENDEE MORTGAGE TRUST C 4.250% 02/15/35		06/07/2010	BANK OF AMERICA.....		8,172,621	7,920,166	8,064,338			(341)		(341)		8,063,996		108,625	108,625	64,516	11/01/2025	1
92261X AA 6	VENDEE MORTGAGE TRUST C 4.250% 02/15/35		06/01/2010	Paydown.....		279,419	279,419	284,505			(5,086)		(5,086)		279,419			0	1,372	11/01/2025	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 4.000% 04/16/25		05/28/2010	Various.....		97,213,922	95,800,000	96,787,269			1,893	709,567	(707,674)		96,789,163		424,759	424,759	413,084	04/16/2025	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.000% 05/01/38		05/04/2010	Various.....		94,758,027	93,500,000	94,758,027			(1,808)	41,016	(42,824)		94,756,220		1,808	1,808	353,799	05/01/2038	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 4.000% 01/01/25		06/09/2010	Various.....		72,538,164	71,000,000	72,314,727					0		72,314,727		223,438	223,438	257,980	01/01/2025	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 4.000% 02/01/25		06/25/2010	Various.....		44,717,930	43,500,000	44,717,930					0		44,717,930			0	212,742	02/01/2025	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 4.500% 09/01/24		04/13/2010	CITIGROUP GLOBAL MKTS/SALOMON.....		3,115,313	3,000,000	3,115,313					0		3,115,313			0	16,711	09/01/2024	1
000000 00 0	FHLMC DOLLAR ROLLS MAY 4.500% 08/01/24		05/12/2010	CITIGROUP GLOBAL MKTS/SALOMON.....		3,107,813	3,000,000	3,107,813					0		3,107,813			0	16,453	08/01/2024	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 4.500% 06/01/25		06/08/2010	CITIGROUP GLOBAL MKTS/SALOMON.....		3,117,188	3,000,000	3,117,188					0		3,117,188			0	15,844	06/01/2025	1
000000 00 0	FHLMC DOLLAR ROLLS APRI 5.000% 04/01/39		05/28/2010	CAPITAL INSTITUTIONAL SERVICES.....				(50,000)			(4,264)	50,000	(54,264)		(54,264)		54,264	54,264		04/01/2039	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 CUSIP Identification	2 Description	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 Design- ation 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.							
000000 00 0	FHLMC DOLLAR ROLLS MAY 5.000% 06/01/39		05/03/2010	Various.....		87,443,750	85,000,000	87,443,750					0		87,443,750			0	484,440	06/01/2039	1
000000 00 0	FHLMC DOLLAR ROLLS JUNE 5.000% 08/01/39		06/09/2010	Various.....		150,946,875	145,000,000	150,946,875					0		150,946,875			0	888,954	08/01/2039	1
000000 00 0	FHLMC DOLLAR ROLLS JULY 5.000% 10/01/39		06/29/2010	Various.....		151,626,563	145,000,000	151,626,563					0		151,626,563			0	780,165	10/01/2039	1
000000 00 0	FNMA DOLLAR ROLLS MARCH 4.000% 10/01/24		04/09/2010	GOLDMAN SACHS.....									0					0	615,000	10/01/2024	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 4.500% 08/01/24		05/28/2010	GOLDMAN SACHS.....				(22,688)		(3,734)	22,688	(26,422)		(26,421)		26,421	26,421	26,421		08/01/2024	1
000000 00 0	FNMA DOLLAR ROLLS MAY 4.500% 05/01/38		04/29/2010	WELLS FARGO.....		15,571,875	15,000,000	15,571,875					0		15,571,875			0	79,922	05/01/2038	1
000000 00 0	FNMA DOLLAR ROLLS JUNE 4.500% 07/01/24		06/08/2010	WELLS FARGO.....		94,086,328	90,000,000	94,086,328					0		94,086,328			0	480,000	07/01/2024	1
000000 00 0	FNMA DOLLAR ROLLS JULY 4.500% 07/01/24		06/30/2010	Various.....		39,997,500	38,000,000	39,805,000					0		39,805,000		192,500	192,500	85,500	07/01/2024	1
000000 00 0	FNMA DOLLAR ROLLS APRIL 5.000% 02/01/39		05/28/2010	Various.....		12,416,250	12,000,000	12,319,756		(330)	96,494	(96,824)		12,319,426		96,824	96,824	71,094	02/01/2039	1	
000000 00 0	FNMA DOLLAR ROLLS MAY 5.000% 04/01/39		05/11/2010	Various.....		175,640,152	170,500,000	175,640,152		(5,419)	966,359	(971,778)		175,634,734		5,419	5,419	665,956	04/01/2039	1	
000000 00 0	FNMA DOLLAR ROLLS JUNE 5.000% 09/01/39		06/08/2010	Various.....		96,848,961	93,800,000	96,791,188					0		96,791,188		57,773	57,773	541,877	09/01/2039	1
000000 00 0	FNMA DOLLAR ROLLS JULY 5.000% 11/01/39		06/30/2010	Various.....		92,747,547	88,300,000	92,597,547					0		92,597,547		150,000	150,000	414,263	11/01/2039	1
3199999	Total - Bonds - U.S. Special Revenue & Assessment.....					1,827,222,436	1,773,378,006	1,825,753,085	58,754,900	0	(108,887)	1,905,434	(2,014,321)	0	1,825,465,847	0	2,236,379	2,236,379	8,723,735	XXX	XXX

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**Bonds - Industrial and Miscellaneous**

000759 BW 9	AMERICAN BUSINESS FINAN 6.130% 03/15/32		06/01/2010	Paydown.....		41,741	41,741	41,852	42,578		(836)		(836)		41,741			0	1,042	04/01/2019	2Z*
000780 BZ 8	ABN AMRO MORTGAGE CORP 5.500% 03/25/33		06/01/2010	Paydown.....		492,687	492,687	421,247	436,807		55,880		55,880		492,687			0	10,811	03/25/2033	1Z*
000780 HX 7	ABN AMRO MORTGAGE CORP 5.250% 06/25/33		06/01/2010	Paydown.....		334,795	334,795	327,053	331,095		3,701		3,701		334,795			0	6,964	06/25/2033	1Z*
000780 JS 6	ABN AMRO MORTGAGE CORP 5.500% 06/25/33		06/01/2010	Paydown.....		968,460	968,460	971,487	966,997		1,463		1,463		968,460			0	20,886	02/01/2015	1Z*
00080# AA 7	ABSF II LLC CBO SER.199 7.190% 12/31/13		06/25/2010	Paydown.....			2,855	343	942		(343)	599	(942)					0	68	12/31/2013	6
00086R AC 1	ACLIC FRANCHISE LOAN ABS 6.728% 04/15/14		06/15/2010	Paydown.....		77,190	77,190	77,190	77,190				0		77,190			0	2,155	04/15/2014	3FE
00111@ AA 2	AES HAWAII INC SENIOR 6.870% 06/30/22		06/30/2010	Redemption 100.0000.....		165,000	165,000	165,000	165,000				0		165,000			0	5,668	06/30/2022	2
00253C HR 1	AAMES MORTGAGE TRUST AB 6.409% 01/25/32		06/01/2010	Paydown.....		251,603	251,603	251,603	251,603				0		251,603			0	7,224	01/25/2032	1Z*
003708 AB 0	ABLE EMPIRE GROUP NOTES 7.260% 06/15/11		06/15/2010	Paydown.....		360,199	360,199	360,199	360,199				0		360,199			0	13,075	06/15/2011	1FE

### SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
004375 BD 2	ACCREDITED MORTGAGE LOA 4.750% 10/25/34		06/01/2010	Paydown.....		159,983	159,983	159,924	159,362		621		621		159,983			0	(65,678)	12/01/2030	1Z*
009341 AM 0	AIRCRAFT FINANCE TRUST 0.850% 05/15/24		06/15/2010	Paydown.....		96,679	96,679	97,086	96,679				0		96,679			0	303	05/15/2024	4FE
01877K AA 1	ALLIANCE PIPELINE LP SE 7.770% 06/30/15		06/30/2010	Redemption 100.0000.....		510,003	510,003	547,392	538,084		(28,081)		(28,081)		510,003			0	19,814	06/30/2015	2FE
01877K AB 9	ALLIANCE PIPELINE LP SE 6.996% 12/31/19		06/30/2010	Redemption 100.0000.....		28,571	28,571	28,571	28,571				0		28,571			0	999	12/31/2019	2FE
01877K AD 5	ALLIANCE PIPELINE LP BO 4.591% 12/31/25		06/30/2010	Redemption 100.0000.....		183,498	183,498	183,498	183,498				0		183,498			0	4,212	12/31/2025	2FE
02378J AT 5	AMERICAN AIRLINES INC P 7.377% 05/23/19		05/23/2010	Redemption 100.0000.....		23,042	23,042	11,982	15,622		7,420		7,420		23,042			0	850	05/23/2019	5FE
02378J BG 2	AMERICAN AIRLINES INC 6.978% 10/01/12		04/01/2010	Redemption 100.0000.....		192,139	192,139	192,139	192,139				0		192,139			0	6,704	10/01/2012	3FE
02639M AC 0	AMERICAN GENERAL MORTGA 4.030% 04/25/33		06/01/2010	Paydown.....		202,751	202,751	202,646	202,502		249		249		202,751			0	3,780	04/25/2033	1Z*
02666Q D6 7	AMERICAN HONDA FINANCE 6.700% 10/01/13		05/06/2010	Various.....		5,716,250	5,000,000	4,995,200	4,995,563		548		548		4,996,112		720,138	720,138	203,047	10/01/2013	1FE
03072S MV 4	AMERIQUEST MORTGAGE 4.535% 01/25/34		06/01/2010	Paydown.....		266,336	266,336	265,043	265,095		1,242		1,242		266,336			0	4,615	01/25/2034	1Z*
04249@ AD 3	ARMY AND AIR FORCE EXCH 4.950% 10/15/24		06/15/2010	Redemption 100.0000.....		138,632	138,632	138,632	138,632				0		138,632			0	2,861	10/15/2024	1
000000 00 0	ARKLOW-FBF LLC SECURED 6.840% 05/11/22		06/11/2010	Redemption 100.0000.....		54,041	54,041	54,041	54,041				0		54,041			0	1,541	05/11/2022	1Z
05577@ AN 0	BTMU CAPITAL CORP EQUIP 4.830% 10/15/24		04/15/2010	Redemption 100.0000.....		166,667	166,667	166,667	166,667				0		166,667			0	4,025	10/15/2024	1Z
056037 AD 6	BVPS II FUNDING CORP 8.890% 06/01/17		06/01/2010	Redemption 100.0000.....		276,000	276,000	317,400	303,989		(27,989)		(27,989)		276,000			0	12,268	06/01/2017	2FE
05947U C8 9	BANC OF AMERICA COMMERC 4.877% 11/10/42		06/01/2010	Paydown.....		570,076	570,076	572,943	569,495		580		580		570,076			0	11,453	07/01/2010	1FE
07383F 7W 2	BEAR STEARNS COMM MTGE 4.674% 06/11/41		04/21/2010	STIFEL NICOLAUS & COMPANY		25,484,375	25,000,000	25,136,143	25,067,344		(5,308)		(5,308)		25,062,037		422,338	422,338	463,128	06/01/2015	1FE
07383F AB 4	BEAR STEARNS COMM MTGE 6.440% 06/16/30		06/01/2010	Paydown.....		48,046	48,046	45,788	47,872		174		174		48,046			0	1,290	06/16/2030	1FE
07383F BX 5	BEAR STEARNS COMM MTGE 7.000% 05/20/30		04/20/2010	Paydown.....		5,122	5,122	4,697	4,883		239		239		5,122			0	120	05/20/2030	1FE
073866 BB 0	BEAR STEARNS ALT- A TRU 5.632% 10/25/37		05/01/2010	Paydown.....		8,368	890,549	12,573	292,296		592,056	875,984	(283,928)		8,368			0	45,168	10/25/2037	1Z*
07387B FS 7	BEAR STEARNS COMM MTGE 5.628% 04/12/38		04/20/2010	CAPITAL INSTITUTIONAL SERVICES							(1,212)		(1,212)		(1,212)		1,212	1,212	275,214	02/01/2016	1FE
075386 AC 6	BEAVER VALLEY II FUNDIN 9.000% 06/01/17		06/01/2010	Redemption 100.0000.....		797,000	797,000	922,902	858,823		(61,823)		(61,823)		797,000			0	35,865	06/01/2017	2FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
09774X AV 4	BOMBARDIER CAP MTGE SEC 6.475% 11/15/25		06/01/2010	Paydown		87,557	87,557	87,557	87,557				0		87,557			0	2,344	11/15/2025	4FE
12489W JQ 8	CREDIT-BASED ASSET 5.372% 05/25/35		06/01/2010	Paydown		598,960	598,960	590,431	592,111		6,849		6,849		598,960			0	13,279	05/25/2035	1Z*
12558M BL 5	CIT GROUP HOME EQUITY L 4.060% 10/20/32		06/01/2010	Paydown		865,868	865,868	863,073	862,880		2,988		2,988		865,868			0	14,547	10/20/2032	1Z*
125925 EL 7	CMC SECURITIES CORP IV 7.250% 11/25/27		06/01/2010	Paydown		6,886	6,886	6,961	6,856		30		30		6,886			0	208	08/01/2010	1Z*
126194 AA 7	CPR LEASING LTD SENIOR 5.570% 12/24/24		06/24/2010	Redemption	100.0000	111,862	111,862	111,862	111,862				0		111,862			0	3,115	12/24/2024	2
126410 LN 7	CSX TRANSPORTATION INC 8.375% 10/15/14		04/15/2010	Redemption	100.0000	279,918	279,918	332,067		(52,149)		(52,149)			279,918			0	11,722	10/15/2014	1FE
12644@ AM 7	CTL LEASE TRUST NOTES 7.230% 01/15/27		06/15/2010	Redemption	100.0000	17,948	17,948	17,948	17,948				0		17,948			0	541	01/15/2027	2
12644@ BN 4	CTL 2002-17 TRUST BONDS 6.531% 01/20/22		06/20/2010	Redemption	100.0000	20,148	20,148	20,148	20,148				0		20,148			0	549	01/20/2022	2
12644@ BP 9	CTL 2001-22 TRUST GTD B 6.151% 01/15/23		06/15/2010	Redemption	100.0000	29,488	29,488	29,488	29,488				0		29,488			0	756	01/15/2023	2
126502 C* 2	CTS HOME EQUITY LOAN TR 6.380% 12/31/23		06/30/2010	Paydown		120		120	120				0		120			0	4	02/28/2009	1FE
126502 E* 0	CTS HOME EQUITY LOAN TR 7.260% 10/25/25		05/01/2010	Paydown		1,806	1,806	1,806	1,736		70		70		1,806			0	60	10/25/2025	1FE
126650 AF 7	CVS CAREMARK CORP PASS 7.770% 01/10/12		06/10/2010	Redemption	100.0000	157,370	157,370	175,733	165,576		(8,207)		(8,207)		157,370			0	5,099	01/10/2012	2FE
126650 BQ 2	CVS CAREMARK CORP GLOB A 6.943% 01/10/30		06/10/2010	Redemption	100.0000	37,819	37,819	34,220	34,278		3,542		3,542		37,819			0	1,095	01/10/2030	2FE
12666T AF 3	COUNTRYWIDE ASSET BACKE 6.150% 09/25/46		06/01/2010	Paydown		20,120	156,966	110,876	155,529		(89,961)	45,448	(135,409)		20,120			0	4,471	09/25/2046	1Z*
126670 PA 0	COUNTRYWIDE ASSET BACKE 5.565% 05/25/36		06/01/2010	Paydown		32,312	32,312	26,545	32,276		5,760	5,724	36		32,312			0	792	05/25/2036	1Z*
126673 DP 4	COUNTRYWIDE ASSET BACKE 4.711% 12/25/34		06/01/2010	Paydown		255,986	255,986	252,172	252,871		3,115		3,115		255,986			0	5,355	12/25/2034	1Z*
126673 JB 9	COUNTRYWIDE ASSET BACKE 4.485% 12/25/34		06/01/2010	Paydown		1,090,928	1,090,928	1,057,585	1,068,937		21,991		21,991		1,090,928			0	20,558	12/25/2034	1Z*
126683 AC 5	COUNTRYWIDE ASSET BACKE 5.762% 06/25/35		06/01/2010	Paydown		676,003		222,811	248,774		(204,159)	44,615	(248,774)					0	15,121	06/25/2035	4Z*
126683 AF 8	COUNTRYWIDE ASSET BACKE 5.750% 06/25/35		06/01/2010	Paydown		373,545	2,355,640	1,019,285	959,355		(660,077)	(74,267)	(585,810)		373,545			0	53,366	06/25/2035	2Z*
126684 AC 3	COUNTRYWIDE ASSET BACKE 5.658% 03/25/34		06/01/2010	Paydown		859,820		571,466	857,766		(571,351)	286,415	(857,766)					0	18,790	03/25/2034	1Z*
126684 AF 6	COUNTRYWIDE ASSET BACKE 5.657% 03/25/34		06/01/2010	Paydown		395,560	2,073,591	1,411,507	2,070,113		(1,015,888)	658,664	(1,674,552)		395,560			0	45,964	03/25/2034	1Z*
126685 DZ 6	COUNTRYWIDE HOME EQ LOA 5.753% 07/25/27		06/01/2010	Paydown		147,501	659,573	291,861	270,771		(151,867)	(28,597)	(123,270)		147,501			0	14,805	07/25/2027	1Z*

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
12668G AC 6	COUNTRYWIDE ASSET BACKED RMBS 5.728% 08/25/36		06/01/2010	Paydown		469,023	469,023	443,355	453,859		15,164		15,164		469,023			0	11,094	08/25/2036	5Z*
12668X AE 5	COUNTRYWIDE ASSET BACKED RMBS 5.809% 04/25/36		06/01/2010	Paydown		744,018	744,018	744,007	743,829		190		190		744,018			0	17,868	04/25/2036	5Z*
12668X AF 2	COUNTRYWIDE ASSET BACKED RMBS 5.505% 04/25/36		06/01/2010	Paydown		718,019	718,019	703,834	708,291		9,728		9,728		718,019			0	16,333	04/25/2036	4Z*
12669D 5H 7	COUNTRYWIDE HOME LOANS 5.500% 05/25/33		06/01/2010	Paydown		205,506	205,506	206,662	205,437		69		69		205,506			0	4,521	09/01/2012	1Z*
12669D BR 8	COUNTRYWIDE HOME LOANS 5.500% 11/25/17		06/01/2010	Paydown		1,184,130	1,184,130	1,211,878	1,180,786		3,344		3,344		1,184,130			0	26,101	08/01/2010	1Z*
12669D MD 7	COUNTRYWIDE HOME LOANS 5.750% 01/25/33		06/01/2010	Paydown		85,723	85,723	83,419	85,237		485		485		85,723			0	1,964	01/25/2033	1Z*
12669F 4G 5	COUNTRYWIDE HOME LOANS 5.500% 10/25/34		06/01/2010	Paydown		287,984	287,984	287,804	287,274		710		710		287,984			0	6,378	10/25/2034	1Z*
12669F 5W 9	COUNTRYWIDE HOME LOANS 5.500% 08/25/34		06/01/2010	Paydown		43,667	43,667	43,633	43,578		89		89		43,667			0	1,001	08/25/2034	1Z*
12669F LL 5	COUNTRYWIDE HOME LOANS 5.750% 02/25/34		06/01/2010	Paydown		419,107	419,107	420,417	418,916		191		191		419,107			0	10,450	06/01/2015	1Z*
12669F RQ 8	COUNTRYWIDE HOME LOANS 5.250% 05/25/34		06/01/2010	Paydown		514,566	514,566	512,669	512,529		2,038		2,038		514,566			0	10,772	05/25/2034	1Z*
12669F Y8 0	COUNTRYWIDE HOME LOANS 5.250% 08/25/24		06/01/2010	Paydown		638,765	638,765	605,828	610,049		28,715		28,715		638,765			0	12,395	08/25/2024	1Z*
12669G DA 6	COUNTRYWIDE HOME LOANS 5.250% 12/25/34		06/01/2010	Paydown		389,290	389,290	389,441	387,966		1,324		1,324		389,290			0	8,263	12/25/2034	1Z*
12669G DW 8	COUNTRYWIDE HOME LOANS 5.500% 12/25/34		06/01/2010	Paydown		150,371	150,371	153,613	151,806		(1,435)		(1,435)		150,371			0	2,971	03/01/2016	2Z*
12669G FK 2	COUNTRYWIDE HOME LOANS 5.500% 01/25/35		06/01/2010	Paydown		149,945	149,945	151,468	150,546		(601)		(601)		149,945			0	3,214	10/01/2016	1Z*
12673G AA 3	CA FM LEASE TRUST SENIOR 8.500% 07/15/17		04/15/2010	Redemption	100.0000	252,964	252,964	271,094	269,760		(16,795)		(16,795)		252,964			0	10,751	07/15/2017	2
12806* AH 4	CAITHNESS LONG ISLAND L 5.710% 01/15/32		06/30/2010	Redemption	100.0000	122,534	122,534	90,728	92,141		30,394		30,394		122,534			0	6,705	01/15/2032	2
140274 AA 9	CAPLEASE CDO ABS 4.926% 01/29/40		04/29/2010	Paydown		300,950	300,950	300,535	300,665		285		285		300,950			0	7,412	01/29/2040	2FE
14072# AA 8	CAPTEC FRANCHISE TRUST 7.710% 12/15/12		06/16/2010	Redemption	100.0000	27,101	27,101	17,377	17,377		9,725		9,725		27,101			0	1,445	12/15/2012	5
140723 AB 3	CAPTEC FRANCHISE TRUST 7.278% 04/25/11		06/01/2010	Paydown		294,880	294,880	298,976	292,447		2,433		2,433		294,880			0	(29,234)	04/25/2011	3FE
141781 G# 5	CARGILL INC SENIOR NOTE 7.280% 06/30/23		06/30/2010	Redemption	100.0000	150,000	150,000	150,000	150,000				0		150,000			0	5,460	06/30/2023	1
14912L 4D 0	CATERPILLAR FIN SERV CO 7.050% 10/01/18		04/30/2010	STIFEL NICOLAUS & COMPANY		9,410,500	7,975,000	8,014,022	8,009,388		(586)		(586)		8,008,802		1,401,698	1,401,698	335,781	10/01/2018	1FE

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

1 CUSIP Identification	2 Description	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 Design- ation 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.							
15131# AA 4	CHS INC SENIOR NOTES SE 6.810% 06/19/13		06/19/2010	Redemption	100.0000	1,666,667	1,666,667	1,741,783	1,706,537		(39,871)		(39,871)		1,666,667			0	56,750	06/19/2013	2
15131# AD 8	CHS INC SENIOR NOTES SE 4.960% 10/18/12		04/18/2010	Redemption	100.0000	561,538	561,538	554,744	557,335		4,203		4,203		561,538			0	13,926	10/18/2012	2
152314 HM 5	CENTEX HOME EQUITY ABS 4.960% 04/25/32		06/01/2010	Paydown		27,165	27,165	27,269	27,110		56		56		27,165			0	742	08/01/2010	1Z*
152314 HP 8	CENTEX HOME EQUITY ABS 4.810% 09/25/33		06/01/2010	Paydown		105,795	105,795	105,764	105,510		285		285		105,795			0	2,544	09/25/2033	1Z*
161546 HB 5	CHASE FUNDING MTGE LN A 4.585% 05/25/15		06/01/2010	Paydown		264,861	264,861	264,860	264,299		562		562		264,861			0	5,019	05/25/2015	1Z*
16162T 4T 0	CHASE MORTGAGE FINANCE 5.000% 04/25/18		06/01/2010	Paydown		416,149	416,149	403,535	406,293		9,856		9,856		416,149			0	8,215	04/25/2018	1Z*
16162W JP 5	CHASE MORTGAGE FINANCE 5.250% 05/25/34		06/01/2010	Paydown		615,304	615,304	599,633	607,271		8,034		8,034		615,304			0	14,079	05/25/2034	1Z*
172973 E7 0	CITICORP MTGE SECURITIE 5.250% 09/25/34		06/01/2010	Paydown		456,600	456,600	439,121	443,596		13,003		13,003		456,600			0	10,041	09/25/2034	1Z*
172973 F3 8	CITICORP MTGE SECURITIE 5.250% 09/25/34		06/01/2010	Paydown		499,955	499,955	503,115	499,690		265		265		499,955			0	11,013	09/25/2034	1Z*
172973 FU 8	CITICORP MTGE SECURITIE 5.750% 12/25/32		06/01/2010	Paydown		1,053,280	1,053,280	947,952	1,034,272		19,007		19,007		1,053,280			0	23,588	12/25/2032	1Z*
172973 S9 1	CITICORP MTGE SECURITIE 5.500% 04/25/35		06/01/2010	Paydown		276,196	276,196	271,110	272,645		3,551		3,551		276,196			0	6,705	04/25/2035	1Z*
172973 UV 9	CITICORP MTGE SECURITIE 5.500% 12/25/33		06/01/2010	Paydown		986,551	986,551	979,962	977,557		8,994		8,994		986,551			0	22,426	12/25/2033	1Z*
172973 VJ 5	CITICORP MTGE SECURITIE 5.250% 01/25/34		06/01/2010	Paydown		769,132	769,132	760,569	763,788		5,344		5,344		769,132			0	18,156	01/25/2034	1Z*
17306U BH 0	CITIFINANCIAL MORTGAGE 5.348% 08/25/33		06/01/2010	Paydown		474,341	474,341	474,337	473,706		636		636		474,341			0	9,876	08/25/2033	1Z*
17306U BJ 6	CITIFINANCIAL MORTGAGE 4.553% 08/25/33		06/01/2010	Paydown		641,957	641,957	641,778	640,629		1,328		1,328		641,957			0	11,379	08/25/2033	1Z*
17306U BY 3	CITIFINANCIAL MORTGAGE 4.493% 10/25/33		06/01/2010	Paydown		413,478	413,478	409,448	409,935		3,543		3,543		413,478			0	7,391	10/25/2033	1Z*
17306U CE 6	CITIFINANCIAL MORTGAGE 3.846% 04/25/34		06/01/2010	Paydown		455,522	455,522	442,020	448,529		6,994		6,994		455,522			0	7,340	04/25/2034	1Z*
17309N AF 8	CITICORP RESIDENTIAL MT 5.836% 07/25/36		06/01/2010	Paydown		693,733	693,733	693,698	692,521		1,212		1,212		693,733			0	16,777	07/25/2036	1Z*
17310E AF 5	CITICORP RESIDENTIAL MT 5.665% 09/25/36		06/01/2010	Paydown		1,257,783	1,257,783	1,257,682	1,258,883		(1,100)		(1,100)		1,257,783			0	29,502	09/25/2036	1Z*
17310N AF 5	CITICORP RESIDENTIAL MT 5.628% 11/25/36		06/01/2010	Paydown		661,947	661,947	661,934	660,840		1,107		1,107		661,947			0	15,625	11/25/2036	1Z*
17315M AC 9	CITIGROUP MORTGAGE LOAN 5.500% 10/25/21		06/01/2010	Paydown		386,651	386,651	386,168	387,947		(1,296)		(1,296)		386,651			0	9,232	10/25/2021	1Z*
19416Q DE 7	COLGATE-PALMOLIVE CO NO 3.970% 12/22/10		06/22/2010	Redemption	100.0000	4,617,000	4,617,000	4,606,519	4,615,011		1,989		1,989		4,617,000			0	91,647	12/22/2010	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
20846Q JJ 8	CONSECO FINANCE ABS 7.550% 04/15/32		06/15/2010	Paydown.....		395,068	395,068	410,809	401,654		(6,586)		(6,586)		395,068			0	12,572	02/15/2014	2Z*
20847T BQ 3	CONSECO FINANCE ABS 7.370% 05/15/33		06/15/2010	Paydown.....		296,074	296,074	296,060	302,175		(6,101)		(6,101)		296,074			0	9,443	05/15/2033	2Z*
21075W EC 5	CONTIMORTGAGE HEL TRUST 7.620% 03/15/28		06/01/2010	Paydown.....		75,230	75,230	75,183	75,038		191		191		75,230			0	2,500	03/15/2028	1Z*
22540V NJ 7	CS FIRST BOSTON MTG SEC 6.387% 08/15/36		06/01/2010	Paydown.....		3,119,018	3,119,018	3,245,118	3,157,715		(38,697)		(38,697)		3,119,018			0	50,897	10/01/2011	1FE.....
22541Q VG 4	CS FIRST BOSTON MTG SEC 5.500% 10/25/33		06/01/2010	Paydown.....		397,318	397,318	395,331	395,336		1,982		1,982		397,318			0	8,616	10/25/2033	1Z*
225458 ET 1	CS FIRST BOSTON MTG SEC 5.250% 01/25/28		06/01/2010	Paydown.....		133,800	133,800	132,922	133,109		691		691		133,800			0	2,929	01/25/2028	1Z*
225458 LH 9	CS FIRST BOSTON MTG SEC 5.750% 07/25/35		06/01/2010	Paydown.....		33,048	33,048	33,409	33,222		(175)		(175)		33,048			0	805	02/01/2020	1Z*
23242E AF 6	COUNTRYWIDE ASSET BACKE 6.034% 02/25/50		06/01/2010	Paydown.....		32,108	32,108	23,262	32,185		8,814	8,891	(77)		32,108			0	700	02/25/2050	1Z*
23242J AQ 1	COUNTRYWIDE HOME EQ LOA 0.900% 11/15/28		06/15/2010	Paydown.....		372,628	372,628	368,087	352,109		20,519		20,519		372,628			0	1,467	11/15/2028	1Z*
23242M AD 3	COUNTRYWIDE ASSET BACKE 6.518% 02/25/41		06/01/2010	Paydown.....		295,756	295,756	81,984	120,825		(61,668)	59,158	(120,826)					0	7,626	02/25/2041	5Z*
23242M AE 1	COUNTRYWIDE ASSET BACKE 6.111% 02/25/41		06/01/2010	Paydown.....		61,271	326,286	153,191	144,141		(95,275)	(12,405)	(82,870)		61,271			0	7,986	02/25/2041	2Z*
23243N AJ 7	COUNTRYWIDE ASSET BACKE 5.834% 07/25/34		06/01/2010	Paydown.....		382,292	2,428,765	1,556,244	2,424,564		(1,173,927)	868,346	(2,042,273)		382,292			0	55,965	07/25/2034	1Z*
23321P A3 2	DLJ MORTGAGE ACCEPTANCE 7.250% 09/18/11		06/01/2010	Paydown.....		20,860	20,860	20,391	20,778		82		82		20,860			0	641	09/18/2011	1Z*
23321P A4 0	DLJ MORTGAGE ACCEPTANCE 7.250% 09/18/11		06/01/2010	Paydown.....		3,414	3,414	3,314	3,400		14		14		3,414			0	105	09/18/2011	1Z*
000000 00 0	ENTERPRISE HOUSING PTNR 6.091% 04/01/19		04/01/2010	Redemption 100.0000.....		763,451	763,451	774,712	771,658		(8,207)		(8,207)		763,451			0	47,148	04/01/2019	1Z.....
000000 00 0	ENTERPRISE HOUSING PTNR 4.335% 04/01/19		04/01/2010	Redemption 100.0000.....		993,990	993,990	1,009,388	1,006,192		(12,202)		(12,202)		993,990			0	43,688	04/01/2019	1FE.....
000000 00 0	ENTERPRISE HOUSING PTNR 3.691% 04/01/19		04/01/2010	Redemption 100.0000.....		474,606	474,606	481,931	481,241		(6,635)		(6,635)		474,606			0	13,333	04/01/2019	1Z.....
29386@ AC 5	ENTERPRISE RB FUND 1 TA 0.000% 04/02/19		04/02/2010	Redemption 100.0000.....		1,848,277	1,848,277	1,417,181			431,096		431,096		1,848,277			0		04/02/2019	1Z.....
300674 AB 4	EXCEL PARALUBES FUNDING 7.125% 11/01/11		05/01/2010	Redemption 100.0000.....		1,850,640	1,850,640	2,032,371	1,885,362		(34,722)		(34,722)		1,850,640			0	65,929	11/01/2011	2FE.....
302471 AY 3	FMAC LOAN RECEIVABLES T 6.850% 09/15/19		06/01/2010	Paydown.....		440,526	440,526	448,593	441,686		(1,161)		(1,161)		440,526			0	15,563	03/01/2012	4FE.....
31846L AY 2	FIRST ALLIANCE MTGE TRU 7.340% 06/20/27		06/01/2010	Paydown.....		3,943	3,943	3,943	3,943				0		3,943			0	120	06/20/2027	1Z*

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
31846L BE 5	FIRST ALLIANCE MTGE TRU 8.375% 12/20/27		06/01/2010	Paydown.....		2,993	2,993	2,988	3,065		(72)		(72)		2,993			.0	.99	12/20/2027	2Z*
32051D W7 3	FIRST HORIZON MTG PASS 5.500% 05/25/34		06/01/2010	Paydown.....		345,278	345,278	350,241	347,000		(1,723)		(1,723)		345,278			.0	7,498	06/01/2015	1Z*
32051G AL 9	CITIGROUP MORTGAGE LOAN 5.500% 11/25/34		06/01/2010	Paydown.....		346,377	346,377	337,502	339,138		7,239		7,239		346,377			.0	7,474	11/25/2034	1Z*
32485* AB 3	FIRST NATL BANK OF COMM 12.010% 11/01/10		05/01/2010	Redemption	100.0000.....	2,339,443	2,339,443	2,614,327	2,371,719		(32,277)		(32,277)		2,339,443			.0	140,484	11/01/2010	2.....
33632* GM 3	FIRST SECURITY BANK NA 9.420% 06/15/12		06/15/2010	Redemption	100.0000.....	976,352	976,352	1,009,384	982,598		(6,246)		(6,246)		976,352			.0	45,986	06/15/2012	1.....
337925 AJ 0	FIRSTPLUS HOME IMPROVEM 7.380% 12/20/16		05/31/2010	Redemption	100.0000.....	454	454	454	454				.0		454			.0	12	12/20/2016	4.....
345220 AB 3	FORD CAPITAL BV YANKEE 9.500% 06/01/10		06/01/2010	Maturity.....		15,000,000	15,000,000	18,061,050	15,124,758		(124,758)		(124,758)		15,000,000			.0	712,500	06/01/2010	4FE.....
351816 AF 0	FRANCHISE LOAN REC TRUS 7.670% 08/15/12		06/01/2010	Paydown.....		20,369	20,369	20,357	20,314		55		55		20,369			.0	652	08/15/2012	4FE.....
359694 C# 1	FULLER (HB) CO SENIOR N 6.600% 06/02/10		06/02/2010	Redemption	100.0000.....	2,000,000	2,000,000	1,913,120	1,993,008		6,992		6,992		2,000,000			.0	66,000	06/02/2010	2.....
000000 00 0	DELTA TOWNSHIP UTIL II 13.575% 11/10/20		06/10/2010	Redemption	100.0000.....	83,131	83,131	24,939	24,939		58,192		58,192		83,131			.0	4,709	11/10/2020	6Z.....
361856 DX 2	GMAC MORTGAGE CORP LOAN 4.865% 09/25/34		06/01/2010	Paydown.....		294,084	294,084	294,084	294,084				.0		294,084			.0	6,021	09/25/2034	1Z*
361856 DY 0	GMAC MORTGAGE CORP LOAN 4.388% 09/25/34		05/01/2010	Paydown.....		211,018	211,018	211,018	211,018				.0		211,018			.0	3,440	09/25/2034	1Z*
36185H EB 5	GMAC MORTGAGE CORP LOAN 4.810% 07/25/35		06/01/2010	Paydown.....		275,085	275,085	274,994	274,509		576		576		275,085			.0	5,495	07/25/2035	1FE.....
36185N L5 7	GMAC MORTGAGE CORP LOAN 5.500% 01/25/34		06/01/2010	Paydown.....		301,837	301,837	308,156	304,230		(2,394)		(2,394)		301,837			.0	6,921	12/01/2011	1Z*
36186K AE 5	GMAC MORTGAGE CORP LOAN 5.705% 08/25/37		06/01/2010	Paydown.....		67,442	67,442	67,441	67,340		102		102		67,442			.0	1,576	08/25/2037	3Z*
36186L AC 7	GMAC MORTGAGE CORP LOAN 6.193% 12/25/37		06/01/2010	Paydown.....		539,601	913,608	696,809	575,573	161,556	(122,755)	74,773	(35,972)		539,601			.0	23,071	12/25/2037	3Z*
36186L AE 3	GMAC MORTGAGE CORP LOAN 6.551% 12/25/37		06/01/2010	Paydown.....		445,861	754,894	578,777	499,773	102,939	(111,754)	45,097	(53,912)		445,861			.0	19,472	12/25/2037	2Z*
36228C VU 4	GS MORTGAGE SECURITIES 4.751% 07/10/39		05/13/2010	Various.....		16,562,563	16,300,000	16,462,576	16,387,686		(6,599)		(6,599)		16,381,088		181,475	181,475	340,950	05/01/2015	1FE.....
36228F 2L 9	GSR MORTGAGE LOAN TRUST 5.500% 05/25/34		06/01/2010	Paydown.....		665,982	665,982	640,558	650,705		15,277		15,277		665,982			.0	14,746	05/25/2034	1Z*
362337 AK 3	GTE NORTH INC UNSECURED 6.730% 02/15/28		06/15/2010	Various.....		7,425,327	7,500,000	7,415,316	7,598,915		(707)	181,342	(182,049)		7,416,866		8,461	8,461	392,444	02/15/2028	1FE.....
36242D ES 8	GSR MORTGAGE LOAN TRUST 5.000% 08/25/19		06/01/2010	Paydown.....		397,111	397,111	394,878	395,433		1,678		1,678		397,111			.0	8,379	08/25/2019	1Z*

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
36242D F4 0	GSR MORTGAGE LOAN TRUST 6.000% 03/25/35		06/01/2010	Paydown.....		215,699	215,699	219,979	218,018		(2,319)		(2,319)		215,699			0	5,265	12/01/2030	2Z*
36242D ST 1	GSAA HOME EQUITY TRUST 4.843% 11/25/34		06/01/2010	Paydown.....		396,430	396,430	396,419	395,716		714		714		396,430			0	7,728	11/25/2034	1Z*
36828Q DM 5	GE CAPITAL COMMERCIAL 3.915% 11/10/38		06/01/2010	Paydown.....		277,656	277,656	277,847	277,440		216		216		277,656			0	4,780	11/10/2038	1FE
38011X AA 2	GMAC COMMERCIAL MTG ASS 6.285% 09/10/36		06/10/2010	Paydown.....		47,631	47,631	53,389	52,771		(5,140)		(5,140)		47,631			0	1,248	09/10/2036	2
38012T AE 2	GMAC MORTGAGE CORP LOAN 5.809% 10/25/36		06/01/2010	Paydown.....		1,089,161	1,542,552	1,183,909	1,287,742		(5,373)	193,208	(198,581)		1,089,161			0	36,691	10/25/2036	4Z*
39350S SJ 2	GREEN TREE FINANCIAL CO 7.290% 03/15/28		06/15/2010	Paydown.....		95,656	95,656	100,050	97,234		(1,578)		(1,578)		95,656			0	2,939	03/15/2014	1FE
39350S SU 7	GREEN TREE FINANCIAL CO 7.620% 06/15/28		06/15/2010	Paydown.....		69,849	69,849	73,772	71,300		(1,452)		(1,452)		69,849			0	2,209	10/15/2015	2FE
396789 BE 8	GREENWICH CAPITAL COMM 4.495% 01/11/17		06/01/2010	Paydown.....		537,900	537,900	539,161	537,832		68		68		537,900			0	10,261	02/01/2012	1FE
40430V AD 9	HOUSEHOLD HOME EQUITY LO 0.458% 03/20/36		06/21/2010	Paydown.....		1,798,544	1,798,544	1,798,544	1,798,544				0		1,798,544			0	2,694	03/20/2036	1Z*
40430X AC 7	HOUSEHOLD HOME EQUITY LO 5.660% 03/20/36		06/01/2010	Paydown.....		4,185,221	4,185,221	4,186,498	4,177,830		7,391		7,391		4,185,221			0	96,853	11/01/2011	1Z*
43710R AD 3	RESIDENTIAL FUNDING MTG 5.750% 04/25/37		06/01/2010	Paydown.....		3,065,952	3,065,952	3,065,668	3,007,478		58,474		58,474		3,065,952			0	88,507	04/25/2037	3Z*
441917 AZ 4	HOUSEHOLD HOME EQUITY LO 0.698% 09/20/33		06/21/2010	Paydown.....		58,872	58,872	54,640			4,231		4,231		58,872			0	155	09/20/2033	1Z*
44877* AC 2	HYDRITE CHEMICAL CO SEN 4.880% 12/15/15		06/15/2010	Redemption 100.0000.....		560,000	560,000	560,000	560,000				0		560,000			0	13,664	12/15/2015	2
449670 AS 7	IMC HOME EQUITY LOAN TR 7.070% 05/25/26		06/01/2010	Paydown.....		58,539	58,539	58,520	58,282		256		256		58,539			0	1,795	05/25/2026	1Z*
449670 ED 6	IMC HOME EQUITY LOAN TR 7.530% 06/20/29		06/01/2010	Paydown.....		107,905	107,905	107,868	108,682		(777)		(777)		107,905			0	4,063	06/20/2029	1Z*
463556 AD 2	IROQUOIS GAS TRANS SYST 6.100% 10/31/27		04/30/2010	Redemption 100.0000.....		955,235	955,235	965,514	966,266		(11,031)		(11,031)		955,235			0	29,135	10/31/2027	2FE
464671 AB 2	ISLES CBO LTD CALL SR S 1.243% 10/27/10		04/27/2010	Paydown.....		869,001	869,001	869,001	869,001				0		869,001			0	5,846	10/27/2010	4FE
46625M 2L 2	JP MORGAN CHASE COMMERC 4.158% 01/12/39		06/01/2010	Paydown.....		54,614	54,614	50,168	50,762		3,852		3,852		54,614			0	947	01/12/2039	1FE
46625M 3M 9	JP MORGAN CHASE COMMERC 5.282% 05/15/41		06/01/2010	Paydown.....		395,514	395,514	408,090			(12,576)		(12,576)		395,514			0	3,225	01/01/2014	1FE
46625Y NC 3	JP MORGAN CHASE COMMERC 4.738% 07/15/42		05/13/2010	CABRERA CAPITAL MARKETS.....		20,306,250	20,000,000	20,098,856	20,043,871		(5,147)		(5,147)		20,038,724		267,526	267,526	439,581	05/01/2015	1FE
46629Q AG 1	JP MORGAN MTG ACQUISITI 5.537% 10/25/36		06/01/2010	Paydown.....		64,430	64,430	64,428	64,332		98		98		64,430			0	1,549	10/25/2036	5Z*

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
48335# AA 9	KALAELOA PARTNERS INC 9.720% 03/31/14		06/30/2010	Various.....		126,575	126,575	138,828	131,194		(4,619)		(4,619)		126,575			.0	6,152	03/31/2014	2.....
49228R AC 7	KERN RIVER FUNDING CORP 6.676% 07/31/16		06/30/2010	Redemption 100.0000.....		172,059	172,059	191,699	185,328		(13,269)		(13,269)		172,059			.0	4,786	07/31/2016	1FE.....
49228R AE 3	KERN RIVER FUNDING CORP 4.893% 04/30/18		06/30/2010	Redemption 100.0000.....		346,500	346,500	341,487	342,626		3,874		3,874		346,500			.0	7,064	04/30/2018	1FE.....
52465# AG 0	LEGG MASON MORTGAGE CAP 6.817% 01/10/21		06/10/2010	Redemption 100.0000.....		13,488	13,488	14,249	14,097		(609)		(609)		13,488			.0	383	01/10/2021	1.....
52467@ BZ 7	LEGG MASON MORTGAGE CAP 5.029% 08/05/20		06/05/2010	Redemption 100.0000.....		347,214	347,214	347,214	347,214				.0		347,214			.0	7,280	08/05/2020	1.....
52523K AK 0	LEHMAN XS TRUST ABS GTD 5.520% 11/25/36		06/01/2010	Paydown.....		276,377	276,377	276,377	276,377				.0		276,377			.0	6,105	11/25/2036	3Z*.....
54864@ AA 8	LOWES BROOKLYN NEW YORK 6.150% 05/15/29		06/15/2010	Redemption 100.0000.....		29,691	29,691	30,411	30,365		(674)		(674)		29,691			.0	761	05/15/2029	1.....
55265K 3X 5	MASTER ASSET SECURITIZA 4.500% 12/25/18		06/01/2010	Paydown.....		168,309	168,309	162,340	163,388		4,922		4,922		168,309			.0	3,131	12/25/2018	1Z*.....
55265K 8A 0	MASTER ASSET SECURITIZA 5.500% 03/25/34		06/01/2010	Paydown.....		254,173	254,173	259,018	256,143		(1,970)		(1,970)		254,173			.0	5,369	12/01/2016	1Z*.....
55265K SQ 3	MASTER ASSET SECURITIZA 5.750% 04/25/33		06/01/2010	Paydown.....		829,599	829,599	824,843	826,089		3,510		3,510		829,599			.0	17,852	07/01/2010	1Z*.....
58013M DY 7	MCDONALDS CORP MEDIUM T 3.615% 05/13/10		05/13/2010	Redemption 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				.0		5,000,000			.0	90,375	05/13/2010	1FE.....
589962 DJ 5	MERIT SECURITIES CORP A 6.690% 07/28/33		06/01/2010	Paydown.....		994,746	994,746	1,068,190	1,033,012		(38,266)		(38,266)		994,746			.0	27,986	12/01/2015	1FE.....
595481 AA 0	MID-STATE TRUST ABS 5.745% 01/15/40		06/01/2010	Paydown.....		112,471	112,471	112,221	112,220		251		251		112,471			.0	2,552	01/15/2040	1FE.....
595481 AB 8	MID-STATE TRUST ABS 6.106% 01/15/40		06/01/2010	Paydown.....		22,837	22,837	22,783	22,782		54		54		22,837			.0	551	01/15/2040	2FE.....
59548P AA 7	MID-STATE TRUST ABS 5.787% 10/15/40		06/01/2010	Paydown.....		161,099	161,099	161,099	161,099				.0		161,099			.0	3,736	10/15/2040	1FE.....
595497 AA 6	MID-STATE TRUST ABS SER 7.791% 03/15/38		06/15/2010	Paydown.....		244,253	244,253	249,932	250,283		(6,030)		(6,030)		244,253			.0	8,151	04/15/2027	4FE.....
595498 AA 4	MID-STATE TRUST ABS SER 6.340% 10/15/36		06/15/2010	Paydown.....		199,067	199,067	199,067	199,067				.0		199,067			.0	6,310	10/15/2036	2FE.....
59549N AA 1	MID-STATE TRUST ABS SER 7.340% 07/01/35		04/01/2010	Paydown.....		8,173	8,173	8,728	8,674		(502)		(502)		8,173			.0	300	04/01/2022	1FE.....
59549N AB 9	MID-STATE TRUST ABS SER 7.400% 07/01/35		04/01/2010	Paydown.....		117,302	117,302	116,020	116,263		1,038		1,038		117,302			.0	4,340	04/01/2022	1FE.....
59549N AC 7	MID-STATE TRUST ABS SER 7.540% 07/01/35		04/01/2010	Paydown.....		72,592	72,592	74,516	74,335		(1,742)		(1,742)		72,592			.0	2,737	04/01/2022	1FE.....
59549P AA 6	MID-STATE TRUST ABS NOT 8.330% 04/01/30		04/01/2010	Paydown.....		200,157	200,157	203,183	201,572		(1,414)		(1,414)		200,157			.0	8,337	07/01/2015	2FE.....
59549W AA 1	MID-STATE TRUST ABS SER 4.864% 07/15/38		06/15/2010	Paydown.....		529,805	529,805	524,544	523,933		5,872		5,872		529,805			.0	10,858	07/15/2038	1FE.....
59549W AB 9	MID-STATE TRUST ABS SER 5.598% 07/15/38		06/15/2010	Paydown.....		69,711	69,711	69,709	69,709		2		2		69,711			.0	1,644	07/15/2038	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 Designation or Market Indicator (a)
59560U AA 9	MID-STATE TRUST ABS 6.005% 08/15/37		06/01/2010	Paydown.....		.....61,868	.....61,868	.....61,867	.....61,878	.....	.....(10)	.....	.....(10)	.....	.....61,868	.....	.....	.....0	.....1,576	08/15/2037	1FE.....
60587@ AA 1	MISSOURI AFFORD HSNB FU 0.000% 06/30/18		06/30/2010	Redemption 100.0000.....		.....375,133	.....375,133	.....256,865	.....298,015	.....	.....77,118	.....	.....77,118	.....	.....375,133	.....	.....	.....0	.....	06/30/2018	1.....
61746W HF 0	MORGAN STANLEY DEAN WIT 6.390% 07/15/33		06/01/2010	Paydown.....		.....232,151	.....232,151	.....241,727	.....234,842	.....	.....(2,692)	.....	.....(2,692)	.....	.....232,151	.....	.....	.....0	.....6,186	06/01/2011	1FE.....
64079* AB 8	NEPTUNE REG TRANS SYS L 6.210% 06/30/27		06/30/2010	Redemption 100.0000.....		.....85,114	.....85,114	.....85,238	.....85,219	.....	.....(105)	.....	.....(105)	.....	.....85,114	.....	.....	.....0	.....2,643	06/30/2027	2Z.....
65106K AA 9	NEWCASTLE INVESTMENT TR 4.500% 07/10/35		06/01/2010	Paydown.....		.....491,169	.....491,169	.....491,187	.....	.....	.....(18)	.....	.....(18)	.....	.....491,169	.....	.....	.....0	.....4,375	04/01/2013	1FE.....
65764# AA 3	NORTH BERGEN PLAZA LP N 7.910% 03/10/30		06/10/2010	Redemption 100.0000.....		.....54,891	.....54,891	.....54,891	.....54,891	.....	.....	.....	.....0	.....	.....54,891	.....	.....	.....0	.....1,810	03/10/2030	1Z.....
67087T CD 1	OAKWOOD MORTGAGE INVEST 6.535% 03/15/23		06/01/2010	Paydown.....		.....71,037	.....71,037	.....70,950	.....70,898	.....	.....138	.....	.....138	.....	.....71,037	.....	.....	.....0	.....1,903	03/15/2023	4FE.....
67087T CE 9	OAKWOOD MORTGAGE INVEST 7.210% 09/15/30		06/01/2010	Paydown.....		.....159,959	.....159,959	.....159,959	.....159,959	.....	.....	.....	.....0	.....	.....159,959	.....	.....	.....0	.....4,728	09/15/2030	4FE.....
67087T CU 3	OAKWOOD MORTGAGE INVEST 5.260% 03/15/32		06/01/2010	Paydown.....		.....128,686	.....128,686	.....91,367	.....66,528	.....24,275	.....37,883	.....	.....62,158	.....	.....128,686	.....	.....	.....0	.....2,759	03/15/2032	6FE.....
67087T CV 1	OAKWOOD MORTGAGE INVEST 5.900% 03/15/32		06/01/2010	Paydown.....		.....67,642	.....67,642	.....48,702	.....36,704	.....11,761	.....19,177	.....	.....30,938	.....	.....67,642	.....	.....	.....0	.....1,627	03/15/2032	6FE.....
67087T CW 9	OAKWOOD MORTGAGE INVEST 6.930% 08/15/31		06/01/2010	Paydown.....		.....272,666	.....272,666	.....207,226	.....160,560	.....58,225	.....53,880	.....	.....112,105	.....	.....272,666	.....	.....	.....0	.....7,702	08/15/2031	6FE.....
67087T DD 0	OAKWOOD MORTGAGE INVEST 5.010% 03/15/20		06/01/2010	Paydown.....		.....81,485	.....81,485	.....81,465	.....81,390	.....	.....95	.....	.....95	.....	.....81,485	.....	.....	.....0	.....1,667	03/15/2020	4FE.....
67090F AB 2	NUVEEN INVESTMENTS INC 5.500% 09/15/15		06/04/2010	JEFFERIES & CO INC.....		.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	.....	09/15/2015	5FE.....
67390# AA 1	OAKTREE CAPITAL MANAGEM 7.930% 06/25/11		06/25/2010	Redemption 100.0000.....		.....464,286	.....464,286	.....473,471	.....467,336	.....	.....(3,050)	.....	.....(3,050)	.....	.....464,286	.....	.....	.....0	.....18,409	06/25/2011	2.....
674135 CL 0	OAKWOOD MORTGAGE INVEST 7.050% 11/15/27		06/01/2010	Paydown.....		.....179,692	.....179,692	.....179,608	.....179,224	.....	.....468	.....	.....468	.....	.....179,692	.....	.....	.....0	.....5,305	11/15/2027	1FE.....
674135 DE 5	OAKWOOD MORTGAGE INVEST 6.700% 05/15/28		06/01/2010	Paydown.....		.....145,064	.....145,064	.....145,060	.....144,741	.....	.....323	.....	.....323	.....	.....145,064	.....	.....	.....0	.....4,074	05/15/2028	1FE.....
683971 AA 3	OPTION ONE/CTS MORTGAGE 6.900% 04/25/26		06/01/2010	Paydown.....		.....4,522	.....4,522	.....4,519	.....4,513	.....	.....9	.....	.....9	.....	.....4,522	.....	.....	.....0	.....131	04/25/2026	1Z*.....
693659 AC 8	PVNGS II FUNDING SEC LE 8.000% 12/30/15		06/30/2010	Redemption 100.0000.....		.....455,825	.....455,825	.....507,223	.....496,599	.....	.....(40,774)	.....	.....(40,774)	.....	.....455,825	.....	.....	.....0	.....18,233	12/30/2015	2FE.....
693927 AD 7	PNPP II FUNDING CORP 8.830% 05/30/16		05/30/2010	Redemption 100.0000.....		.....189,000	.....189,000	.....200,550	.....200,349	.....	.....(11,349)	.....	.....(11,349)	.....	.....189,000	.....	.....	.....0	.....8,344	05/30/2016	2FE.....
69411# AC 8	PACIFIC COAST PRODUCERS 7.940% 06/01/13		06/01/2010	Redemption 100.0000.....		.....111,111	.....111,111	.....111,111	.....111,111	.....	.....	.....	.....0	.....	.....111,111	.....	.....	.....0	.....4,411	06/01/2013	3.....
69544* AA 6	PADUCAH WAL-MART LEASE 7.150% 10/15/15		04/15/2010	Redemption 100.0000.....		.....85,261	.....85,261	.....85,261	.....85,261	.....	.....	.....	.....0	.....	.....85,261	.....	.....	.....0	.....3,048	10/15/2015	1.....
697927 AA 9	PANDA-ROSEMARY FUNDING 8.625% 02/15/16		05/15/2010	Redemption 100.0000.....		.....46,159	.....46,159	.....53,566	.....50,905	.....	.....(4,746)	.....	.....(4,746)	.....	.....46,159	.....	.....	.....0	.....1,991	02/15/2016	2FE.....

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
70468P AA 0	PEACHTREE FINANCE CO #2 4.710% 04/15/48		06/15/2010	Paydown.....		948,096	948,096	947,952	947,988		108		108		948,096			0	17,531	04/15/2048	1FE.....
73557* AA 2	PORT WASHINGTON GEN STA 4.910% 07/15/30		06/15/2010	Redemption 100.0000.....		128,877	128,877	128,877	128,877				0		128,877			0	2,638	07/15/2030	1.....
73557* AB 0	PORT WASHINGTON GEN STA 6.000% 06/15/33		06/15/2010	Redemption 100.0000.....		33,818	33,818	33,818	33,818				0		33,818			0	846	06/15/2033	1.....
73664# AA 8	PORTLAND NATURAL GAS TR 5.900% 12/31/18		06/30/2010	Various.....		164,280	164,280	164,626	164,581		(301)		(301)		164,280			0	4,846	12/31/2018	2.....
73966# AB 1	PRAIRIE STATE INVESTORS 8.340% 12/01/19		06/01/2010	Redemption 100.0000.....		74,776	74,776	74,776	74,776				0		74,776			0	3,127	12/01/2019	4.....
74489# AA 9	PUEBLO DE ACOMA INDIAN 5.830% 09/30/16		06/30/2010	Redemption 100.0000.....		15,504	15,504	15,504	15,504				0		15,504			0	376	09/30/2016	1.....
74954* AA 9	RFP LP SENIOR SECURED N 8.710% 05/11/12		06/11/2010	Redemption 100.0000.....		44,134	44,134	43,629	44,000		135		135		44,134			0	1,603	05/11/2012	2.....
74955D AA 9	RGS FUNDING CORP (AEGCO 9.810% 12/07/21		06/07/2010	Redemption 100.0000.....		18,489	18,489	23,530	21,921		(3,432)		(3,432)		18,489			0	907	12/07/2021	2FE.....
74955D AB 7	RGS FUNDING CORP (AEGCO 9.820% 12/07/22		06/07/2010	Redemption 100.0000.....		62,429	62,429	78,484	72,994		(10,565)		(10,565)		62,429			0	3,065	12/07/2022	2FE.....
74955E AB 5	RGS FUNDING CORP (AEGCO 9.820% 12/07/22		06/07/2010	Redemption 100.0000.....		37,989	37,989	47,760	44,419		(6,429)		(6,429)		37,989			0	1,865	12/07/2022	2FE.....
749581 AP 9	RESIDENTIAL FUNDING MTG 6.000% 01/25/37		06/01/2010	Paydown.....		816,168	816,168	819,197	817,098		(930)		(930)		816,168			0	19,745	01/01/2019	2Z*.....
759950 DN 5	RENAISSANCE HOME EQUITY 4.824% 11/25/34		06/01/2010	Paydown.....		546,415	546,415	546,413	545,519		896		896		546,415			0	10,968	11/25/2034	1Z*.....
759950 EN 4	RENAISSANCE HOME EQUITY 4.754% 02/25/35		06/01/2010	Paydown.....		373,541	373,541	373,541	373,541				0		373,541			0	7,483	02/25/2035	1Z*.....
760985 A4 3	RESIDENTIAL ASSET MTG 6.110% 10/25/33		06/01/2010	Paydown.....		110,444	110,444	110,416	110,294		149		149		110,444			0	2,621	10/25/2033	1Z*.....
760985 A5 0	RESIDENTIAL ASSET MTG 5.060% 10/25/33		06/01/2010	Paydown.....		224,236	224,236	225,887	224,470		(234)		(234)		224,236			0	4,406	06/01/2022	1Z*.....
760985 C9 0	RESIDENTIAL ASSET MTG 4.850% 11/25/33		06/01/2010	Paydown.....		693,801	693,801	693,425	692,185		1,616		1,616		693,801			0	13,812	11/25/2033	1Z*.....
760985 K3 4	RESIDENTIAL ASSET MTG 4.828% 12/25/33		06/01/2010	Paydown.....		766,488	766,488	766,455	764,857		1,631		1,631		766,488			0	14,939	12/25/2033	1Z*.....
760985 M9 9	RESIDENTIAL ASSET MTG 4.609% 01/25/34		06/01/2010	Paydown.....		769,484	769,484	769,481	767,926		1,558		1,558		769,484			0	14,134	01/25/2034	1Z*.....
760985 PY 1	RESIDENTIAL FUNDING SEC 5.250% 12/25/17		06/01/2010	Paydown.....		591,589	591,589	567,001	586,113		5,476		5,476		591,589			0	12,150	12/25/2017	1Z*.....
760985 Q4 6	RESIDENTIAL ASSET MTG 4.590% 02/25/34		06/01/2010	Paydown.....		483,888	483,888	483,641	482,934		954		954		483,888			0	9,211	02/25/2034	1Z*.....
760985 V4 0	RESIDENTIAL ASSET MTG 4.282% 03/25/34		06/01/2010	Paydown.....		323,670	323,670	323,660	323,119		551		551		323,670			0	5,705	03/25/2034	1Z*.....

QE05.43

## 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
760985 ZF 1	RESIDENTIAL ASSET MTG 5.015% 09/25/33		06/01/2010	Paydown.....		815,875	815,875	816,439	814,319		1,556		1,556		815,875			0	16,998	09/01/2028	1Z*
76110G ZF 1	RESIDENTIAL ACCREDIT LO 6.500% 05/25/32		06/01/2010	Paydown.....		353,973	353,973	352,015	352,596		1,377		1,377		353,973			0	10,011	07/01/2010	1Z*
76110W PC 4	RESIDENTIAL ASSET SEC C 6.150% 09/25/39		06/01/2010	Paydown.....			49,069	49,041	49,018		(49,018)		(49,018)					0	1,343	09/25/2039	4Z*
76110W TT 3	RESIDENTIAL ASSET SEC C 4.830% 10/25/33		06/01/2010	Paydown.....		250,187	250,187	250,137	249,632		556		556		250,187			0	5,082	10/25/2033	1Z*
76110W UX 2	RESIDENTIAL ASSET SEC C 4.540% 12/25/33		06/01/2010	Paydown.....		574,773	574,773	574,736	573,728		1,045		1,045		574,773			0	11,130	06/01/2030	1Z*
76110W VQ 6	RESIDENTIAL ASSET SEC C 4.570% 01/25/34		06/01/2010	Paydown.....		883,960	883,960	883,622	882,241		1,719		1,719		883,960			0	16,832	01/25/2034	1Z*
76110W WZ 5	RESIDENTIAL ASSET SEC C 3.900% 04/25/34		06/01/2010	Paydown.....		218,536	218,536	200,332	205,542		12,994		12,994		218,536			0	3,376	04/25/2034	1Z*
76111J F9 0	RESIDENTIAL FUNDING MTG 6.000% 12/25/32		06/01/2010	Paydown.....		2,097,996	2,097,996	1,872,461	2,058,693		39,302		39,302		2,097,996			0	46,912	12/25/2032	1Z*
76111X FE 8	RFMSI SERIES 2004-S1 TR 5.250% 02/25/34		06/01/2010	Paydown.....		150,169	150,169	144,843	146,413		3,756		3,756		150,169			0	3,314	02/25/2034	1Z*
78080E AB 4	ROYALTY PHARMA FINANCE 2.783% 05/17/13		06/30/2010	Redemption 100.0000.....		14,973	14,973	14,823	14,877		96		96		14,973			0	190	05/17/2013	2FE.....
78393@ AA 7	SBG ASSOCIATES LP SENIO 7.240% 07/15/20		06/15/2010	Redemption 100.0000.....		44,405	44,405	42,790	43,093		1,312		1,312		44,405			0	1,341	07/15/2020	2.....
784671 AA 7	SSMC-GSA CALLABLE BONDS 6.625% 05/15/13		05/15/2010	Redemption 100.0000.....		362,736	362,736	357,210	361,590		1,146		1,146		362,736			0	12,016	05/15/2013	1FE.....
784703 AA 8	SSMC-GSA CALLABLE BONDS 6.875% 05/15/13		05/15/2010	Redemption 100.0000.....		604,823	604,823	590,394	601,151		3,672		3,672		604,823			0	20,791	05/15/2013	1FE.....
784879 AE 8	SWB LOAN-BACKED 7.375% 05/15/25.....		06/01/2010	Paydown.....		25,821	25,821	25,821	25,821				0		25,821			0	650	05/15/2025	1FE.....
79549A JJ 9	SALOMON BROS MTGE SEC V 6.499% 11/13/36		06/01/2010	Paydown.....		850,825	850,825	890,542	863,587		(12,761)		(12,761)		850,825			0	20,470	09/01/2011	1FE.....
805564 PB 1	SAXON ASSET SECURITIES 5.036% 12/25/33		06/01/2010	Paydown.....		275,950	275,950	275,950	275,950				0		275,950			0	5,778	12/25/2033	1Z*
80585B AL 4	SBA CMBS TRUST ABS 5.314% 11/15/36.		05/15/2010	PRE-PAYMENT.....		15,538,123	15,000,000	14,999,414	14,999,750		77		77		14,999,827		538,296	538,296	332,125	11/15/2036	1FE.....
81481M AY 5	SECURITY PACIFIC ACCEPT 7.350% 04/10/20		06/01/2010	Paydown.....		104,905	104,905	104,937	104,811		94		94		104,905			0	3,180	09/01/2019	4FE.....
817806 AA 0	SETCAP STRUCTURED 4.570% 04/15/32.		06/01/2010	Paydown.....		313,424	313,424	313,424	313,424				0		313,424			0	5,844	04/15/2032	1FE.....
84861# AA 6	SPIRITS OF ST. LOUIS BA 6.090% 12/31/21		06/30/2010	Redemption 100.0000.....		112,864	112,864	112,864	111,239		1,625		1,625		112,864			0	3,437	12/31/2021	2.....
85746* DD 9	STATE STREET BANK & TRU 7.310% 01/02/13		05/14/2010	Various.....		468,116	468,116	131,072	131,072		337,043		337,043		468,116			0	1,905	01/02/2013	6.....
85746* DE 7	STATE STREET BANK & TRU 7.310% 01/02/13		05/14/2010	Various.....		396,086	396,086	110,904	110,904		285,182		285,182		396,086			0	1,271	01/02/2013	6.....
85746* DH 0	STATE STREET BANK & TRU 7.410% 01/06/22		05/14/2010	Various.....		267,774	267,774	74,977	74,977		192,797		192,797		267,774			0	128,880	01/06/2022	6.....

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
85746* DJ 6	STATE STREET BANK & TRU 7.530% 01/06/22		05/14/2010	Various.....		151,615	151,615	42,452	42,452		109,163		109,163		151,615			0	26,422	01/06/2022	6.....
85746* DL 1	STATE STREET BANK & TRU 7.200% 01/02/12		05/14/2010	Various.....		8,525	8,525	2,387	2,387		6,138		6,138		8,525			0	6,261	01/02/2012	6.....
85746* DM 9	STATE STREET BANK & TRU 7.200% 01/02/12		05/14/2010	Various.....		7,909	7,909	2,214	2,214		5,694		5,694		7,909			0	15,499	01/02/2012	6.....
86359A 4L 4	STRUCTURED ASSET SEC CO 5.500% 10/25/33		06/01/2010	Paydown.....		279,608	279,608	275,851	277,290		2,318		2,318		279,608			0	6,904	10/25/2033	1Z*.....
86359A W8 2	STRUCTURED ASSET SEC CO 5.500% 09/25/33		06/01/2010	Paydown.....		292,678	292,678	295,856	293,786		(1,108)		(1,108)		292,678			0	7,247	09/01/2014	1Z*.....
86359K AA 9	STRUCTURED RECEIVABLES 5.050% 05/15/25		06/15/2010	Paydown.....		467,855	467,855	467,855	467,855				0		467,855			0	9,962	05/15/2025	1FE.....
86360F AA 7	STRUCTURED RECEIVABLES 5.547% 01/15/30		06/15/2010	Paydown.....		421,395	421,395	422,004	421,935		(540)		(540)		421,395			0	9,432	12/15/2021	1FE.....
86361Y AA 5	STRUCTURED RECEIVABLES 5.189% 03/15/38		06/15/2010	Paydown.....		606,695	606,695	606,695	606,695				0		606,695			0	13,275	03/15/2038	1FE.....
86365F AA 2	STRUCTURED RECVBLS FIN 5.218% 01/15/46		06/15/2010	Paydown.....		462,883	462,883	462,883					0		462,883			0	7,014	01/15/2046	1FE.....
86679E AA 6	SUN LIFE FINANCIAL GBL 0.542% 10/06/13		06/16/2010	CAMBRIDGE INTERNATIONAL SEC		29,947,460	30,500,000	29,947,460	30,500,000		2,229	552,540	(550,311)		29,949,689		(2,229)	(2,229)	109,984	10/06/2013	1FE.....
871928 AJ 6	CORP BOND BACKED CTF - 7.350% 06/01/17		06/01/2010	Redemption 100.0000.....		223,973	223,973	246,080	240,362		(16,388)		(16,388)		223,973			0	8,231	06/01/2017	1FE.....
87236K AB 4	TCW SELECT LOAN FUND AB 0.994% 10/10/13		04/12/2010	Paydown.....		1,677,780	1,677,780	1,677,780	1,677,780				0		1,677,780			0	8,155	10/10/2013	1FE.....
87973* AA 8	TELOGY LLC TERM LOAN 5.533% 07/28/11		06/17/2010	CALLED.....		250,468	644,457	225,560	225,560				0		225,560		24,908	24,908	9,163	07/28/2011	5.....
88576N AM 0	321 HENDERSON RECEIVABL 6.210% 06/15/48		06/15/2010	Paydown.....		16,308	16,308	16,296	16,297		11		11		16,308			0	364	06/15/2048	2FE.....
88576N AP 3	321 HENDERSON RECEIVABL 6.150% 10/15/48		06/15/2010	Paydown.....		498,979	498,979	498,856	498,866		113		113		498,979			0	11,927	10/15/2048	2FE.....
88576P AA 1	321 HENDERSON RECEIVABL 4.744% 11/15/29		06/15/2010	Paydown.....		78,688	78,688	77,469	77,979		709		709		78,688			0	1,539	11/15/2029	1FE.....
88576P AB 9	321 HENDERSON RECEIVABL 4.855% 11/15/33		06/15/2010	Paydown.....		144,351	144,351	144,343	144,347		4		4		144,351			0	2,805	11/15/2033	1FE.....
88576P AC 7	321 HENDERSON RECEIVABL 0.700% 09/15/45		06/15/2010	Paydown.....		603,946	603,946	603,946	603,946				0		603,946			0	1,537	09/15/2045	2FE.....
88576P AD 5	321 HENDERSON RECEIVABL 5.538% 09/15/45		06/15/2010	Paydown.....		422	422	421	422				0		422			0	12	09/15/2045	2FE.....
88576P AF 0	321 HENDERSON RECEIVABL 5.580% 11/15/46		06/15/2010	Paydown.....		51,411	51,411	51,375	51,379		31		31		51,411			0	1,009	11/15/2046	2FE.....
88576U AA 0	321 HENDERSON RECEIVABL 6.270% 11/15/37		06/15/2010	Paydown.....		583,052	583,052	582,805	582,823		229		229		583,052			0	13,930	11/15/2037	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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
88576X AA 4	321 HENDERSON RECEIVABL 5.560% 07/15/59		06/15/2010	Paydown.....		230,819	230,819	230,758			.61		.61		230,819			.0	1,562	07/15/2059	1FE.....
89233P SB 3	TOYOTA MOTOR CREDIT COR 3.834% 05/18/10		05/18/2010	Redemption 100.0000.....		6,667,200	6,667,200	6,667,200	6,667,200				.0		6,667,200			.0	127,810	05/18/2010	1FE.....
898613 AA 2	TUCKAHOE CREDIT LEASE P 9.310% 10/20/25		06/20/2010	Paydown.....		12,294	12,294	9,220	9,823		2,471		2,471		12,294			.0	482	10/20/2025	3FE.....
90073@ AA 9	TUSCARORA GAS TRANSMISS 7.130% 12/21/10		06/21/2010	Various.....		311,303	311,303	325,767	313,896		(2,593)		(2,593)		311,303			.0	11,098	12/21/2010	2.....
907821 S9 4	BNY MIDWEST TRUST EQUIP 3.860% 09/29/12		04/08/2010	Redemption 100.0000.....		(2,688)	(2,688)	(2,688)	(2,688)				.0		(2,688)			.0	14,901	09/29/2012	1.....
907821 T2 8	BNY MIDWEST TRUST EQUIP 3.860% 09/29/12		04/08/2010	Redemption 100.0000.....		(6,103)	(6,103)	(6,103)	(6,103)				.0		(6,103)			.0	9,531	09/29/2012	1.....
913017 BC 2	UNITED TECHNOLOGIES COR 7.125% 11/15/10		06/15/2010	CALLED.....		20,562,910	20,000,000	21,962,600	20,238,314		(124,580)		(124,580)		20,113,734		449,176	449,176	831,250	11/15/2010	1FE.....
91802M AA 8	UTILITY CONTRACT FUNDIN 7.944% 10/01/16		04/01/2010	Various.....		1,340,762	1,340,762	1,402,744	1,386,431		(45,668)		(45,668)		1,340,762			.0	53,255	10/01/2016	2FE.....
921796 DQ 8	VANDERBILT MORTGAGE& 6.965% 12/07/27		06/01/2010	Paydown.....		362,956	362,956	362,956	362,956				.0		362,956			.0	10,453	12/07/2027	1FE.....
921796 EC 8	VANDERBILT MORTGAGE& 6.865% 04/07/28		06/01/2010	Paydown.....		238,200	238,200	238,163	237,978		222		222		238,200			.0	6,745	04/07/2028	1FE.....
921796 HB 7	VANDERBILT MORTGAGE& 7.560% 06/07/26		06/01/2010	Paydown.....		235,957	235,957	235,957	235,957				.0		235,957			.0	7,265	06/07/2026	1FE.....
921796 JB 5	VANDERBILT MORTGAGE& 7.955% 12/07/24		06/01/2010	Paydown.....		196,209	196,209	196,209	196,209				.0		196,209			.0	6,500	12/07/2024	1FE.....
921796 LE 6	VANDERBILT MORTGAGE& 6.620% 06/07/27		06/01/2010	Paydown.....		53,725	53,725	53,720	53,688		37		37		53,725			.0	1,488	06/07/2027	1FE.....
921796 LW 6	VANDERBILT MORTGAGE& 6.490% 05/07/26		06/01/2010	Paydown.....		168,540	168,540	168,505	168,421		119		119		168,540			.0	4,499	05/07/2026	1FE.....
92922F MA 3	WASHINGTON MUTUAL MORTG 5.500% 03/25/34		06/01/2010	Paydown.....		482,447	482,447	488,477	484,892		(2,445)		(2,445)		482,447			.0	10,732	10/01/2019	1Z*.....
92922F QL 5	WAMU MORTGAGE PASS-THRU 5.500% 06/25/34		06/01/2010	Paydown.....		350,875	350,875	328,671	333,699		17,176		17,176		350,875			.0	8,235	06/25/2034	1Z*.....
92966* AG 4	WABASH VALLEY POWER ASS 6.140% 01/31/28		04/30/2010	Redemption 100.0000.....		101,882	101,882	101,882	101,882				.0		101,882			.0	3,128	01/31/2028	1.....
949483 AA 9	WELLES STREET ASSOCIATE 6.920% 11/15/17		05/15/2010	Redemption 100.0000.....		182,726	182,726	182,726	182,726				.0		182,726			.0	6,322	11/15/2017	1.....
949483 AC 5	WELLES STREET ASSOCIATE 7.100% 11/15/17		05/15/2010	Redemption 100.0000.....		49,941	49,941	49,941	49,940				.0		49,941			.0	1,773	11/15/2017	1.....
94978R AZ 4	WELLS FARGO MTGE BACKED 5.500% 06/25/33		06/01/2010	Paydown.....		389,180	389,180	388,390	387,959		1,222		1,222		389,180			.0	9,388	06/25/2033	1Z*.....
94980G AK 7	WELLS FARGO HOME EQUITY 4.980% 05/25/34		06/01/2010	Paydown.....		822,482	822,482	818,679	818,522		3,960		3,960		822,482			.0	16,938	05/25/2034	1Z*.....

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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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
963320 AK 2	WHIRLPOOL CORP UNSECURE 8.600% 05/01/10		05/01/2010	Maturity.....		12,520,000	12,520,000	13,431,456	12,635,679		(115,679)		(115,679)		12,520,000			0	538,360	05/01/2010	2FE.....
97180* FW 3	WILMINGTON TRUST COMPAN 10.520% 06/14/13		06/14/2010	Redemption 100.0000.....		124,911	124,911	113,669	120,240		4,672		4,672		124,911			0	6,570	06/14/2013	5.....
97181# HE 6	WILMINGTON TRUST COMPAN 8.520% 12/20/13		06/20/2010	Redemption 100.0000.....		33,282	33,282	40,047	36,605		(3,323)		(3,323)		33,282			0	1,418	12/20/2013	1.....
97181# HG 1	WILMINGTON TRUST COMPAN 8.690% 03/01/16		06/01/2010	Redemption 100.0000.....		333,446	333,446	349,412	342,195		(8,749)		(8,749)		333,446			0	12,085	03/01/2016	3.....
97181# HH 9	WILMINGTON TRUST COMPAN 8.520% 06/20/14		06/20/2010	Redemption 100.0000.....		41,205	41,205	49,762	45,633		(4,428)		(4,428)		41,205			0	1,755	06/20/2014	1.....
97181# HJ 5	WILMINGTON TRUST COMPAN 8.520% 06/20/14		06/20/2010	Redemption 100.0000.....		54,246	54,246	65,632	60,224		(5,978)		(5,978)		54,246			0	2,311	06/20/2014	1.....
97181# HM 8	WILMINGTON TRUST COMPAN 8.520% 06/20/14		06/20/2010	Redemption 100.0000.....		55,692	55,692	67,593	61,917		(6,224)		(6,224)		55,692			0	2,373	06/20/2014	1.....
97181# HW 6	WILMINGTON TRUST COMPAN 8.520% 06/20/14		06/20/2010	Redemption 100.0000.....		70,502	70,502	85,401	78,567		(8,066)		(8,066)		70,502			0	3,003	06/20/2014	1.....
30217V AA 5	EXPRESS PIPELINE LP SEN 6.470% 12/31/13	I...	06/30/2010	Redemption 100.0000.....		50,000	50,000	51,838	50,699		(699)		(699)		50,000			0	1,618	12/31/2013	2FE.....
C7208# AA 6	PENGROWTH CORPORATION 4.930% 04/23/10	A..	04/23/2010	Maturity.....		10,000,000	10,000,000	10,000,000	10,000,000				0	10,000,000			0	246,500	04/23/2010	2.....	
12644@ AJ 4	CTL 2002-2 TRUST PASS T 8.349% 03/15/20	F..	06/15/2010	Redemption 100.0000.....		30,413	30,413	30,413	30,413				0	30,413			0	1,059	03/15/2020	2.....	
15133S AC 0	CENTENNIAL CBO LTD ABSC 7.789% 12/10/11	R..	06/10/2010	Redemption 100.0000.....		263,383	263,383	277,356	266,902		(3,518)		(3,518)		263,383			0	10,257	12/10/2011	1FE.....
542242 AA 0	LONE STAR CBO FUNDING L 1.226% 12/15/12	F..	06/15/2010	Paydown.....		582,365	582,365	583,639	398,064		184,301		184,301		582,365			0	7,780	12/15/2011	1FE.....
3899999.	Total - Bonds - Industrial & Miscellaneous.....					310,919,925	318,157,683	316,395,910	309,363,268	358,756	(2,426,376)	3,785,535	(5,853,155)	0	306,906,926	0	4,012,999	4,012,999	8,492,380	XXX...	XXX...

QE05.47

**Bonds - Credit Tenant Loans**

08869# AA 7	BGS CTL PASS-THRU TRUST 6.580% 05/15/34		06/15/2010	Redemption 100.0000.....		23,593	23,593	23,593	23,593				0	23,593			0	647	05/15/2034	1Z.....
08869@ AA 9	BGS CTL PASS-THRU TRUST 6.540% 11/15/32		06/15/2010	Redemption 100.0000.....		6,302	6,302	6,302	6,302				0	6,302			0	172	11/15/2032	1Z.....
08870# AA 4	BGS CTL PASS-THRU TRUST 6.580% 05/15/34		06/15/2010	Redemption 100.0000.....		18,679	18,679	18,679	18,679				0	18,679			0	512	05/15/2034	1Z.....
08870* AA 8	BGS CTL PASS-THRU TRUST 6.580% 07/15/34		06/15/2010	Redemption 100.0000.....		17,133	17,133	17,133	17,133				0	17,133			0	470	07/15/2034	1Z.....
08870@ AA 6	BGS CTL PASS-THRU TRUST 6.520% 06/15/32		06/15/2010	Redemption 100.0000.....		23,924	23,924	23,924	23,924				0	23,924			0	650	06/15/2032	1Z.....
08871* AA 7	BGS CTL PASS-THRU TRUST 6.590% 09/15/34		06/15/2010	Redemption 100.0000.....		13,365	13,365	13,365	13,365				0	13,365			0	367	09/15/2034	1Z.....
12537# AA 1	800 LONG RIDGE LLC CGA 5.650% 12/10/23		06/10/2010	Redemption 100.0000.....		102,196	102,196	102,196	102,196				0	102,196			0	2,391	12/10/2023	1.....

## SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Maturity Date	NAIC Designation or Market Indicator (a)
653240 AA 9	NEWTOWN CREDIT LEASE TR 6.082% 05/15/23		06/15/2010	Redemption	100.0000	149,565	149,565	149,560	149,561		4		.4		149,565			.0	3,793	05/15/2023	1
857449 *T 1	STATE STREET BANK & TR 7.930% 07/09/10		06/09/2010	Redemption	100.0000	675,403	675,403	675,403	675,403				.0		675,403			.0	22,336	07/09/2010	1
85746* DN 7	STATE STREET BANK & TR 7.340% 06/30/15		06/30/2010	Redemption	100.0000	980,841	980,841	1,037,661	1,004,945		(24,104)		(24,104)		980,841			.0	35,997	06/30/2015	1
86183@ AA 4	STONEHENGE CAPITAL FUND 8.905% 03/01/13		04/30/2010	Redemption	100.0000	40,164	40,164	40,164	40,164				.0		40,164			.0	1,788	03/01/2013	2FE
94978# AH 0	WELLS FARGO BANK NORTHW 7.530% 01/10/24		06/10/2010	Redemption	100.0000	33,075	33,075	33,075	33,075				.0		33,075			.0	1,039	01/10/2024	2
94978# CV 7	WELLS FARGO BANK NORTHW 5.473% 09/10/25		06/10/2010	Redemption	100.0000	55,759	55,759	55,759	55,759				.0		55,759			.0	1,272	09/10/2025	2
96928* CX 3	WILLIAM BLAIR & COMPANY 6.190% 01/15/35		06/15/2010	Redemption	100.0000	34,177	34,177	34,521			(344)		(344)		34,177			.0	336	01/15/2035	2Z
981468 AA 9	WORLD FINANCIAL PROPERT 6.910% 09/01/13		06/01/2010	Various		308,954	308,954	325,838	300,964		7,990		7,990		308,954			.0	8,902	09/01/2013	1FE
981469 AA 7	WORLD FINANCIAL PROPERT 6.950% 09/01/13		06/01/2010	Redemption	100.0000	1,416,001	1,416,001	1,498,083	1,451,081		(35,080)		(35,080)		1,416,001			.0	41,037	09/01/2013	1FE
4199999.	Total - Bonds - Credit Tenant Loans					3,899,131	3,899,131	4,055,256	3,916,144	0	(51,534)	0	(51,534)	0	3,899,131	0	0	0	121,709	XXX	XXX
<b>Bonds - Parent, Subsidiaries and Affiliates</b>																					
000000 00 0	LR COMPANY II LLC NOTES 0.000% 12/16/22		04/16/2010	Redemption	100.0000	89,410	89,410	52,857	62,360		27,050		27,050		89,410			.0		12/16/2022	1FE
000000 00 0	LOTTERY RECEIVABLES CO 0.000% 12/16/28		06/16/2010	Redemption	100.0000	2,303,101	2,303,101	1,639,818	1,695,553		607,548		607,548		2,303,101			.0		12/16/2028	1FE
5599999.	Total - Bonds - Parent, Subsidiaries and Affiliates					2,392,511	2,392,511	1,692,675	1,757,913	0	634,598	0	634,598	0	2,392,511	0	0	0	0	XXX	XXX
8399997.	Total - Bonds - Part 4					3,093,163,981	3,011,855,742	3,078,938,800	412,594,811	358,756	5,356,726	5,976,417	(260,935)	0	3,085,530,905	0	8,112,866	8,112,866	22,450,021	XXX	XXX
8399999.	Total - Bonds					3,093,163,981	3,011,855,742	3,078,938,800	412,594,811	358,756	5,356,726	5,976,417	(260,935)	0	3,085,530,905	0	8,112,866	8,112,866	22,450,021	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
87973* 10 0	TELOGY INC COMMON STOCK		06/17/2010	CALLED		4,805,000				1	XXX		1	(1)			1	1		XXX	U
9099999.	Total - Common Stocks - Industrial & Miscellaneous					1	XXX	0	1	(1)	0	0	(1)	0	0	0	1	1	0	XXX	XXX
<b>Common Stocks - Parent, Subsidiaries and Affiliates</b>																					
95081# 10 8	WESTKIN PROPERTIES LTD		05/20/2010	Capital Distribution		146,000	XXX	146,000	146,000				.0		146,000			.0		XXX	
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					146,000	XXX	146,000	146,000	0	0	0	0	0	146,000	0	0	0	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					146,001	XXX	146,000	146,001	(1)	0	0	(1)	0	146,000	0	1	1	0	XXX	XXX
9799999.	Total - Common Stocks					146,001	XXX	146,000	146,001	(1)	0	0	(1)	0	146,000	0	1	1	0	XXX	XXX
9899999.	Total - Preferred and Common Stocks					146,001	XXX	146,000	146,001	(1)	0	0	(1)	0	146,000	0	1	1	0	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					3,093,309,982	XXX	3,079,084,800	412,740,812	358,755	5,356,726	5,976,417	(260,936)	0	3,085,676,905	0	8,112,867	8,112,867	22,450,021	XXX	XXX

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(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:....1.

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
<b>Swaps - Hedging Effective - Interest Rate</b>																						
IRS - Chase Capital IV.....	16162LAA1 Chase Capital IV.....	D 1.....	Interest.....	Deutsche Bank AG	11/19/2004	08/01/2028		13,300,000	5.2348% (L-90			323,161			2,778,643					282,243		100 / 100.....
IRS - BNP Paribas.....	B5MZ65\$F7 BNP Paribas.....	D 1.....	Interest.....	Deutsche Bank AG	02/02/2005	02/02/1945		5,000,000	5.005% (L-90d			117,533			1,058,643					146,736		100 / 100.....
IRS - BNP Paribas.....	408132\$F4 BNP Paribas SA.....	D 1.....	Interest.....	Deutsche Bank AG	02/02/2005	02/02/1945		5,000,000	5.005% (L-180			111,615			1,056,296					146,736		100 / 100.....
IRS - BNP Paribas.....	B5MZ65\$F7 BNP Paribas.....	D 1.....	Interest.....	Deutsche Bank AG	03/10/2005	03/21/1935		3,400,000	5.14% (L-90da			82,169			724,519					84,362		100 / 100.....
IRS - BNP Paribas.....	638539A*7 National Westminster Bank PLC	D 1.....	Interest.....	Deutsche Bank AG	03/03/2005	03/21/1935		4,000,000	5.16% (L-90da			97,640			864,382					99,249		100 / 100.....
IRS - Royal Bank of Canada.....	C79742AL3 Royal Bank of Canada.....	D 1.....	Interest.....	Goldman Sachs Mitsui Marine Derivatives Products, LP	03/12/2004	03/19/1931		25,000,000	4.881% (L-90d			573,328			5,008,868					567,844		100 / 102.....
IRS - Midland Bank PLC.....	G60956AB8 Midland Bank PLC.....	D 1.....	Interest.....	Morgan Stanley Capital Svcs, Inc	04/01/2004	03/31/1931		20,500,000	5.100% (L-6m			467,084			3,844,913					465,975		100 / 100.....
IRS - Canadian Imperial Bank of Commerce	13609AN1 Canadian Imperial Bank of Commerce	D 1.....	Interest.....	Deutsche Bank AG	06/25/2004	07/31/2027		28,000,000	5.744% (L-6m			733,328			7,527,106					577,489		100 / 100.....
IRS - JP Morgan Chase Capital XXI	48123KAA4 JP Morgan Chase Capital XXI	D 1.....	Interest.....	Deutsche Bank AG	02/02/2007	02/02/2012		10,000,000	5.247% (L-3mo			245,019			685,092					62,899		100 / 100.....
IRS - Barclay's Bank PLC.....	G07980AH1 Barclays Bank PLC.....	D 1.....	Interest.....	Citibank, NA New York	09/20/2006	08/31/2020		10,000,000	5.189% (6 mo			236,121			1,924,572					159,107		100 / 100.....
IRS - Barclay's Bank PLC.....	G07980AF5 Barclays Bank PLC.....	D 1.....	Interest.....	Citibank, NA New York	09/26/2006	07/31/2022		12,000,000	5.115% (6 mo			280,524			2,235,489					208,149		100 / 100.....
CS - Ecolab Inc.....	278865B@8 Ecolab Inc.....	D 1.....	Currency.....	Bank of America...	12/14/2006	12/14/2016		30,000,000	5.88% (4.59%						1,657,876					380,354		100 / 100.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....										0	0	3,267,521	0	XXX	29,366,399	0	0	0	0	3,181,143	XXX	XXX.....
0909999. Total-Swaps-Hedging Effective.....										0	0	3,267,521	0	XXX	29,366,399	0	0	0	0	3,181,143	XXX	XXX.....
<b>Swaps - Hedging Other - Other</b>																						
Swaptions March 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	03/10/2011		25,000,000	10.10%.....	33,779			3		3	(16,418)						003.....
Swaptions March 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	03/12/2012		25,000,000	10.10%.....	157,462			3,958		3,958	(95,280)						003.....
Swaptions March 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	03/11/2013		25,000,000	10.10%.....	281,347			37,101		37,101	(159,682)						003.....
Swaptions March 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	03/10/2014		25,000,000	10.10%.....	371,578			83,443		83,443	(187,075)						003.....
Swaptions March 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	03/10/2015		25,000,000	10.10%.....	436,136			158,909		158,909	(157,629)						003.....
Swaptions June 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	06/10/2011		25,000,000	10.10%.....	58,190			56		56	(32,167)						003.....
Swaptions June 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	06/11/2012		25,000,000	10.10%.....	190,732			8,046		8,046	(117,482)						003.....
Swaptions June 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	06/10/2013		25,000,000	10.10%.....	306,811			52,111		52,111	(165,705)						003.....
Swaptions June 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	06/10/2014		25,000,000	10.10%.....	391,150			91,480		91,480	(193,858)						003.....
Swaptions June 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	06/10/2015		25,000,000	10.10%.....	447,504			185,712		185,712	(137,963)						003.....
Swaptions September 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	09/12/2011		25,000,000	10.10%.....	89,818			425		425	(51,943)						003.....
Swaptions September 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	09/12/2012		25,000,000	10.10%.....	222,868			14,855		14,855	(136,177)						003.....
Swaptions September 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	09/10/2013		25,000,000	10.10%.....	329,782			64,045		64,045	(172,907)						003.....
Swaptions September 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	09/10/2014		25,000,000	10.10%.....	408,227			110,282		110,282	(187,349)						003.....
Swaptions September 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	09/10/2015		25,000,000	10.10%.....	456,700			202,433		202,433	(126,265)						003.....
Swaptions December 2010.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	12/10/2010		25,000,000	10.10%.....	13,014			3		3	(6,395)						003.....

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## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A./C./V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Swaptions December 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	12/11/2011	25,000,000	25,000,000	10.10%.....	124,034			1,550		1,550	(72,613)						003.....
Swaptions December 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	12/10/2012	25,000,000	25,000,000	10.10%.....	253,280			24,603		24,603	(150,015)						003.....
Swaptions December 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	12/10/2013	25,000,000	25,000,000	10.10%.....	349,802			74,228		74,228	(179,520)						003.....
Swaptions December 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Barclays Bank PLC	12/10/2009	12/10/2014	25,000,000	25,000,000	10.10%.....	422,786			133,842		133,842	(173,806)						003.....
Swaptions February 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	02/24/2011	22,000,000	22,000,000	9.90%.....	41,800			2		2	(12,399)						003.....
Swaptions February 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	02/24/2012	22,000,000	22,000,000	9.90%.....	121,000			3,564		3,564	(75,466)						003.....
Swaptions February 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	02/22/2013	22,000,000	22,000,000	9.90%.....	224,400			34,125		34,125	(114,901)						003.....
Swaptions February 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	02/24/2014	22,000,000	22,000,000	9.90%.....	305,800			79,109		79,109	(150,015)						003.....
Swaptions February 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	02/24/2015	22,000,000	22,000,000	9.90%.....	371,800			147,043		147,043	(136,784)						003.....
Swaptions May 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	05/24/2011	22,000,000	22,000,000	9.90%.....	48,400			39		39	(24,740)						003.....
Swaptions May 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	05/24/2012	22,000,000	22,000,000	9.90%.....	149,600			7,332		7,332	(90,636)						003.....
Swaptions May 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	05/24/2013	22,000,000	22,000,000	9.90%.....	246,400			48,101		48,101	(122,984)						003.....
Swaptions May 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	05/23/2014	22,000,000	22,000,000	9.90%.....	321,200			86,789		86,789	(158,995)						003.....
Swaptions May 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	05/22/2015	22,000,000	22,000,000	9.90%.....	380,600			170,477		170,477	(121,071)						003.....
Swaptions August 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	08/24/2011	22,000,000	22,000,000	9.90%.....	70,400			340		340	(40,845)						003.....
Swaptions August 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	08/24/2012	22,000,000	22,000,000	9.90%.....	176,000			13,544		13,544	(101,844)						003.....
Swaptions August 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	08/23/2013	22,000,000	22,000,000	9.90%.....	266,200			60,324		60,324	(131,340)						003.....
Swaptions August 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	08/22/2014	22,000,000	22,000,000	9.90%.....	338,800			101,520		101,520	(159,243)						003.....
Swaptions August 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	08/24/2015	22,000,000	22,000,000	9.90%.....	390,060			188,687		188,687	(109,220)						003.....
Swaptions November 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	11/24/2011	22,000,000	22,000,000	9.90%.....	33,000			2		2	(4,959)						003.....
Swaptions November 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	11/23/2012	22,000,000	22,000,000	9.90%.....	94,600			1,330		1,330	(58,339)						003.....
Swaptions November 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	11/23/2013	22,000,000	22,000,000	9.90%.....	202,400			22,550		22,550	(107,806)						003.....
Swaptions November 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	11/22/2014	22,000,000	22,000,000	9.90%.....	288,200			70,088		70,088	(140,400)						003.....
Swaptions November 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	12/10/2009	11/24/2015	22,000,000	22,000,000	9.90%.....	354,200			123,623		123,623	(150,004)						003.....

QE06.1

## SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items Hedged or Used for Income Generation	3 Schedule /Exhibit Identifier	4 Type(s) of Risk	5 Exchange or Counterparty	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Indexed Received (Paid)	11 Prior Year Initial Cost of Premium Received (Paid)	12 Current Year Initial Cost of Premium Received (Paid)	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (a)
				Toronto Dominion Bank																		003.....
Swaptions March 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	03/21/2011	10,000,000	10,000,000	10.10%.....	17,659			1		1	(7,192)						003.....
Swaptions March 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	03/21/2012	10,000,000	10,000,000	10.10%.....	68,663			1,713		1,713	(39,022)						003.....
Swaptions March 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	03/21/2013	10,000,000	10,000,000	10.10%.....	118,900			15,486		15,486	(64,211)						003.....
Swaptions March 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	03/21/2014	10,000,000	10,000,000	10.10%.....	156,078			33,824		33,824	(75,171)						003.....
Swaptions March 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	03/21/2015	10,000,000	10,000,000	10.10%.....	179,493			64,857		64,857	(62,120)						003.....
Swaptions June 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	06/21/2011	10,000,000	10,000,000	10.10%.....	29,349			30		30	(13,685)						003.....
Swaptions June 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	06/21/2012	10,000,000	10,000,000	10.10%.....	82,799			3,456		3,456	(47,964)						003.....
Swaptions June 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	06/21/2013	10,000,000	10,000,000	10.10%.....	130,092			21,669		21,669	(66,450)						003.....
Swaptions June 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	06/23/2014	10,000,000	10,000,000	10.10%.....	163,986			36,999		36,999	(77,919)						003.....
Swaptions June 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	06/22/2015	10,000,000	10,000,000	10.10%.....	183,195			75,728		75,728	(54,067)						003.....
Swaptions September 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	09/21/2011	10,000,000	10,000,000	10.10%.....	41,952			198		198	(21,586)						003.....
Swaptions September 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	09/21/2012	10,000,000	10,000,000	10.10%.....	95,435			6,373		6,373	(55,299)						003.....
Swaptions September 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	09/23/2013	10,000,000	10,000,000	10.10%.....	139,483			26,217		26,217	(69,579)						003.....
Swaptions September 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	09/21/2014	10,000,000	10,000,000	10.10%.....	169,905			45,229		45,229	(74,341)						003.....
Swaptions September 2015.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	09/21/2015	10,000,000	10,000,000	10.10%.....	182,500			81,592		81,592	(50,112)						003.....
Swaptions December 2010.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	12/21/2010	10,000,000	10,000,000	10.10%.....	8,475			1		1	(2,867)						003.....
Swaptions December 2011.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	12/21/2011	10,000,000	10,000,000	10.10%.....	54,206			689		689	(29,856)						003.....
Swaptions December 2012.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	12/21/2012	10,000,000	10,000,000	10.10%.....	106,468			10,443		10,443	(60,487)						003.....
Swaptions December 2013.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	12/23/2013	10,000,000	10,000,000	10.10%.....	147,002			30,287		30,287	(72,109)						003.....
Swaptions December 2014.....	BOLI Separate Accounts Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	12/10/2009	12/21/2014	10,000,000	10,000,000	10.10%.....	174,360			54,747		54,747	(68,722)						003.....
Interest Rate Swap Fixed 4.476% to Floating March 2025	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/24/2010	03/25/2025	23,600,000	23,600,000	L-90 Day (4.476%)				(301,769)		(301,769)	(301,769)				452,067		003.....

QE06.2

## SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items Hedged or Used for Income Generation	Schedule /Exhibit Identifier	Type(s) of Risk	Exchange or Counterparty	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Prior Year Initial Cost of Premium Received (Paid)	Current Year Initial Cost of Premium Received (Paid)	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (a)
Interest Rate Swap Fixed 4.493% to Floating June 2025	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/24/2010	06/25/2025	25,000,000	25,000,000	L-90 Day (4.49)				(301,177)		(301,177)	(301,177)				482,930		003.....
Interest Rate Swap Fixed 4.440% to Floating June 2024	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/25/2010	06/25/2024	21,300,000	21,300,000	L-90 Day (4.44)				(374,543)		(374,543)	(374,543)				397,491		003.....
Interest Rate Swap Fixed 4.485% to Floating September 2024	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/25/2010	09/25/2024	23,300,000	23,300,000	L-90 Day (4.48)				(425,466)		(425,466)	(425,466)				438,683		003.....
Interest Rate Swap Fixed 4.016% to Floating September 2022	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/28/2010	09/26/2022	6,500,000	6,500,000	L-90 Day (4.01)				(98,426)		(98,426)	(98,426)				113,471		003.....
Interest Rate Swap Fixed 4.095% to Floating December 2022	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/28/2010	12/27/2022	9,100,000	9,100,000	L-90 Day (4.09)				(141,792)		(141,792)	(141,792)				160,491		003.....
Interest Rate Swap Fixed 4.225% to Floating June 2024	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/28/2010	06/26/2023	6,400,000	6,400,000	L-90 Day (4.22)				(101,371)		(101,371)	(101,371)				115,097		003.....
Interest Rate Swap Fixed 4.278% to Floating September 2023	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/28/2010	09/25/2023	16,700,000	16,700,000	L-90 Day (4.27)				(261,586)		(261,586)	(261,586)				303,177		003.....
Interest Rate Swap Floating to Fixed 4.015% June 2023	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/29/2010	06/23/2023	6,400,000	6,400,000	4.015% (L-90 D				(4,541)		(4,541)	(4,541)				115,061		003.....
Interest Rate Swap Floating to Fixed 4.210% June 2024	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/29/2010	06/25/2024	14,200,000	14,200,000	4.21% (L-90 Da				1,109		1,109	1,109				264,994		003.....
Interest Rate Swap Floating to Fixed 3.420% July 2025	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Goldman Sachs Mitsui Marine	06/30/2010	07/02/2025	6,500,000	6,500,000	3.42% (L-90 Da				(6,614)		(6,614)	(6,614)				125,643		003.....
Interest Rate Swap Fixed 4.565% to Floating September 2025	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	06/23/2010	09/25/2025	29,100,000	29,100,000	L-90 Day (4.56)				(454,048)		(454,048)	(454,048)				566,800		003.....
Interest Rate Swap Fixed 4.570% to Floating December 2025	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	06/23/2010	12/28/2025	30,500,000	30,500,000	L-90 Day (4.57)				(441,186)		(441,186)	(441,186)				599,084		003.....
Interest Rate Swap Fixed 4.575% to Floating March 2026	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	06/23/2010	03/29/2026	31,800,000	31,800,000	L-90 Day (4.57)				(435,375)		(435,375)	(435,375)				629,693		003.....
Interest Rate Swap Fixed 4.450% to Floating December 2024	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	06/24/2010	12/26/2024	22,100,000	22,100,000	L-90 Day (4.45)				(287,948)		(287,948)	(287,948)				419,768		003.....
Interest Rate Swap Fixed 4.354% to Floating December 2023	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	06/25/2010	12/26/2023	17,600,000	17,600,000	L-90 Day (4.35)				(308,855)		(308,855)	(308,855)				322,553		003.....
Interest Rate Swap Fixed 4.393% to Floating March 2024	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	06/25/2010	03/26/2024	19,500,000	19,500,000	L-90 Day (4.39)				(332,853)		(332,853)	(332,853)				360,670		003.....
Interest Rate Swap Fixed 4.165% to Floating March 2023	GWRS/BOLI Hedge.....	N/A.....	Interest.....	Toronto Dominion Bank	06/28/2010	03/27/2023	13,900,000	13,900,000	L-90 Day (4.16)				(221,238)		(221,238)	(221,238)				247,587		003.....
0959999. Total-Swaps-Hedging Other-Other.....										12,019,860	0	0	(1,582,472)	XXX	(1,582,472)	(10,042,677)	0	0	0	6,115,260	XXX	XXX.....
0969999. Total-Swaps-Hedging Other.....										12,019,860	0	0	(1,582,472)	XXX	(1,582,472)	(10,042,677)	0	0	0	6,115,260	XXX	XXX.....
1159999. Total-Swaps-Interest Rate.....										0	0	3,267,521	0	XXX	29,366,399	0	0	0	0	3,181,143	XXX	XXX.....
1199999. Total-Swaps-Other.....										12,019,860	0	0	(1,582,472)	XXX	(1,582,472)	(10,042,677)	0	0	0	6,115,260	XXX	XXX.....
1209999. Total-Swaps.....										12,019,860	0	3,267,521	(1,582,472)	XXX	27,783,927	(10,042,677)	0	0	0	9,296,403	XXX	XXX.....
1399999. Total-Hedging Effective.....										0	0	3,267,521	0	XXX	29,366,399	0	0	0	0	3,181,143	XXX	XXX.....
1409999. Total-Hedging Other.....										12,019,860	0	0	(1,582,472)	XXX	(1,582,472)	(10,042,677)	0	0	0	6,115,260	XXX	XXX.....
1449999. TOTAL.....										12,019,860	0	3,267,521	(1,582,472)	XXX	27,783,927	(10,042,677)	0	0	0	9,296,403	XXX	XXX.....

QE06.3



Statement as of June 30, 2010 of the **Great-West Life & Annuity Insurance Company**

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	001	Derivatives used to hedge the liability of the GMWB product. While the hedge program is actively managed, it may not exactly offset changes in the GMWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high levels of volatility in the equity and interest rate markets, and differences between actual
	002	This dynamic hedging program is an investment risk hedge program used to manage the potential variability in future interest payments on certain insurance and annuity products due to a change in credited interest rates and the related change in cash flows due to increased surrenders.
	003	Futures are used to hedge the gain/(loss) on the underlying interest rate swaps. While the company elected not to use hedge accounting on these futures, the effectiveness is being calculated for management purposes and is over 100% effective.

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Hedged Item(s)	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Book/ Adjusted Carrying Value	Change in Variation Margin				18 Potential Exposure	19 Hedge Effectiveness at Inception and at Quarter-end (a)
													14 Cumulative	15 Gain (Loss) Recognized in Current Year	16 Gain (Loss) Used to Adjust Basis of Hedged Item	17 Deferred		
<b>Short Futures</b>																		
<b>Hedging Other</b>																		
FVU0.....	(40)	(4,000,000)	September 2010 - 5 Year T-Notes Futures Contract.	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/14/2010	.117	.118	146,733	(4,906,252)	(49,063)			(32,000)	003.....
USU0.....	(227)	(22,700,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/14/2010	.124	.128	1,348,321	(76,080,412)	(760,804)			(340,500)	003.....
USU0.....	(7)	(700,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/14/2010	.124	.128	41,525	(2,340,625)	(23,406)			(10,500)	003.....
USU0.....	(265)	(26,500,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/14/2010	.124	.128	1,574,031	(88,816,340)	(888,163)			(397,500)	003.....
USU0.....	(2)	(200,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/14/2010	.124	.128	11,864	(668,750)	(6,688)			(3,000)	003.....
USU0.....	(1)	(100,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/14/2010	.123	.128	7,217	(465,625)	(4,656)			(1,500)	003.....
USU0.....	(15)	(1,500,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/14/2010	.123	.128	107,799	(6,937,500)	(69,375)			(22,500)	003.....
TYU0.....	(139)	(13,900,000)	September 2010 - 10 Year T-Notes Futures Contract	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/10/2010	.120	.123	661,346	(31,275,000)	(312,750)			(208,500)	003.....
USU0.....	(88)	(8,800,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/10/2010	.123	.128	586,648	(36,025,000)	(360,250)			(132,000)	003.....
USU0.....	(6)	(600,000)	September 2010 - US Long Bond Futures Contract..	Interest Rate Swap.....	DB A-1.....	Interest.....	.09/17/2010	CBT.....	.06/10/2010	.123	.128	39,815	(2,437,500)	(24,375)			(9,000)	003.....
FVU0.....	(87)	(8,700,000)	September 2010 - 5 Year T-Notes Futures Contract.	Hedge against Treasury Index for a future purchase.	D 1.....	Interest.....	.09/17/2010	CBT.....	.06/25/2010	.117	.118	319,144	(10,671,098)	(106,711)			(69,600)	100 / -79.....
FVU0.....	63	6,300,000	September 2010 - 5 Year T-Notes Futures Contract.	Hedge against Treasury Index for a future purchase.	D 1.....	Interest.....	.09/17/2010	CBT.....	.03/27/2010	.117	.118	(220,417)	6,636,187	66,359			50,400	100 / -105.....
DIU0.....	1	100,000	September 2010 - 10 Year Swap Futures Contract..	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/25/2010	.106	.108	(3,821)	160,938	1,609			1,500	001.....
DSU0.....	(2)	(200,000)	September 2010 - 5 Year Swap Futures Contract..	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/25/2010	.108	.109	5,931	(143,750)	(1,438)			(1,600)	001.....
DSU0.....	(1)	(100,000)	September 2010 - 5 Year Swap Futures Contract..	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/04/2010	.107	.109	3,960	(173,438)	(1,734)			(800)	001.....
ESU0.....	(1)	(53,350)	September 2010 - S&P 500 EMINI Futures Contract	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/04/2010	1.062	1.027	9,789	1,875,253	2,020				001.....
ESU0.....	(3)	(160,050)	September 2010 - S&P 500 EMINI Futures Contract	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/04/2010	1.069	1.027	29,600	6,746,108	6,060				001.....
TIRU0.....	5	500,000	September 2010 - 30 Year Swap Futures Contract..	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/25/2010	.101	.105	(28,640)	1,812,500	18,125			12,000	001.....
TIRU0.....	2	200,000	September 2010 - 30 Year Swap Futures Contract..	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/25/2010	.101	.105	(11,487)	728,125	7,281			4,800	001.....
TIRU0.....	3	300,000	September 2010 - 30 Year Swap Futures Contract..	GMWB.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/25/2010	.100	.105	(20,672)	1,443,750	14,438			7,200	001.....
EDM2.....	(5)	(12,500)	90 day Euro \$ Futures June 2012.....	GWRS BOLI.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/28/2010	.98	.98	506	(250)	(250)				002.....
EDM3.....	(4)	(10,000)	90 day Euro \$ Futures June 2013.....	GWRS BOLI.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/28/2010	.97	.97	953	(750)	(750)				002.....
EDU0.....	17	42,500	90 day Euro \$ Futures September 2010.....	GWRS BOLI.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/28/2010	.99	.99	(668)	(212)	(213)				002.....
EDU2.....	(2)	(5,000)	90 day Euro \$ Futures September 2010.....	GWRS BOLI.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/28/2010	.98	.98	277	(175)	(175)				002.....
EDZ2.....	(3)	(7,500)	90 day Euro \$ Futures December 2012.....	GWRS BOLI.....	N/A.....	Interest.....	.09/17/2010	CBT.....	.06/28/2010	.98	.98	528	(375)	(375)				002.....
1349999.	Total-Short Futures-Hedging Other.....											4,610,283	(241,540,193)	(2,495,283)	0	0	(1,153,100)	XXX.....
1389999.	Total-Short Futures.....											4,610,283	(241,540,193)	(2,495,283)	0	0	(1,153,100)	XXX.....
1409999.	Total-Hedging Other.....											4,610,283	(241,540,193)	(2,495,283)	0	0	(1,153,100)	XXX.....
1449999.	TOTAL.....											4,610,283	(241,540,193)	(2,495,283)	0	0	(1,153,100)	XXX.....

QE07

(a)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	001	Derivatives used to hedge the liability of the GMWB product. While the hedge program is actively managed, it may not exactly offset changes in the GMWB liability due to, among other things, divergence between the performance of the underlying mutual funds and the hedge instruments, high levels of volatility in the equity and interest rate markets, and differences between actual contractholder behavior and what is assumed.
	002	This dynamic hedging program is an investment risk hedge program used to manage the potential variability in future interest payments on certain insurance and annuity products due to a change in credited interest rates and the related change in cash flows due to increased surrenders.
	003	Futures are used to hedge the gain/(loss) on the underlying interest rate swaps. While the company elected not to use hedge accounting on these futures, the effectiveness is being calculated for management purposes and is over 100% effective.

Broker Name	Net Cash Deposits
<b>Brokers</b>	
Vision Financial.....	.....2,115,000
Total Net Cash Deposits.....	.....2,115,000

**SCHEDULE DB - PART D**

Showing Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description Counterparty or Exchange Traded	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts Fair Value > 0	9 Contracts Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999 Exchange Traded	XXX	XXX	XXX	4,610,283		4,610,283	2,115,000		2,115,000	(1,153,100)	
<b>NAIC 1 Designation</b>											
Citibank, NA New York	Y	N				0	4,160,061		4,160,061	367,256	367,256
Goldman Sachs Capital Markets	Y	N				0			0		0
Goldman Sachs Mitsui Marine Derivatives Products, LP - not including Swaptions	Y	N	787,573			0	5,008,868		4,221,295	567,844	0
Goldman Sachs Mitsui Marine Derivatives Products, LP - Swaptions only	Y	N	2,192,427		(857,587)	0		(857,587)	0	2,969,107	0
Toronto Dominion Bank - 100% Swaptions	Y	N			(1,971,963)	0		(1,971,963)	0	3,146,154	1,174,191
Bank of Montreal	Y	N				0			0		0
Deutsche Bank AG	Y	N				0	14,694,681		14,694,681	1,399,717	1,399,717
Barclays Bank PLC - 100% Swaptions	Y	N		1,247,079		1,247,079	1,247,079		1,247,079		0
BNP Paribas	Y	N				0			0		0
Merrill Lynch Int'l & Co	Y	N				0			0		0
Morgan Stanley & Co Int'l	Y	N				0			0		0
Morgan Stanley Capital Svcs, Inc	Y	N				0	3,844,913		3,844,913	465,975	465,975
Bank of America, N.A.	Y	N				0	1,657,876		1,657,876	380,354	380,354
Royal Bank of Canada	Y	N				0			0		0
0299999 Total NAIC 1 Designation			2,980,000	1,247,079	(2,829,550)	1,247,079	30,613,478	(2,829,550)	29,825,905	9,296,407	3,787,493
0899999 Totals			2,980,000	5,857,362	(2,829,550)	5,857,362	32,728,478	(2,829,550)	31,940,905	8,143,307	3,787,493

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Statement as of June 30, 2010 of the **Great-West Life & Annuity Insurance Company**  
**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of New York Mellon..... New York NY.....			673		(2,838,988)	450,015	2,404,521	XXX..
Bank of Montreal..... Winnipeg, Manitoba.....					(85,039)	(62,938)	(52,823)	XXX..
Manufacturers and Traders..... Baltimore, MD.....					(5,262,246)	(4,606,719)	(1,352,924)	XXX..
US Bank..... Denver, CO.....					(26,284,996)	(33,418,557)	(24,870,046)	XXX..
Wells Fargo..... San Francisco, CA.....					3,405,506	2,252,948	3,316,402	XXX..
0199999. Total Open Depositories.....	XXX	XXX	673	0	(31,065,763)	(35,385,251)	(20,554,870)	XXX..
0399999. Total Cash on Deposit.....	XXX	XXX	673	0	(31,065,763)	(35,385,251)	(20,554,870)	XXX..
0599999. Total Cash.....	XXX	XXX	673	0	(31,065,763)	(35,385,251)	(20,554,870)	XXX..

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>U.S. Government Issuer Obligations</b>							
FHLB DISCOUNT NOTES.....		06/30/2010	0.001	07/07/2010	88,799,980		3
UNITED STATES OF AMERICA TREASURY BILLS.....		05/19/2010	0.130	07/29/2010	1,999,788		468
UNITED STATES OF AMERICA TREASURY BILLS.....		06/30/2010	0.160	09/30/2010	114,953		1
0199999. U.S. Government Issuer Obligations.....					90,914,721	0	472
0399999. Total - U.S. Government Bonds.....					90,914,721	0	472
<b>U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivision - Issuer Obligations</b>							
FNMA DISCOUNT NOTES.....		06/30/2010	0.010	07/07/2010	999,998		
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					999,998	0	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					999,998	0	0
<b>Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
CREDIT SUISSE SEC (usa) LLC REPO REPURCHASE AGREEMENT.....		06/14/2010	0.160	07/21/2010	9,500,000	718	
GOLDMAN SACHS & CO REPO REPURCHASE AGREEMENT.....		06/14/2010	0.170	07/21/2010	75,000,000	6,021	
BARCLAYS CAPITAL INC REPO REPURCHASE AGREEMENT.....		06/14/2010	0.170	07/21/2010	100,000,000	8,028	
MORGAN STANLEY & CO INC REPO REPURCHASE AGREEMENT.....		06/30/2010	0.030	07/01/2010	1,100,000	1	
UBS SECURITIES LLC REPO REPURCHASE AGREEMENT.....		06/21/2010	0.130	07/14/2010	127,000,000	4,586	
INTER AMERICAN DEV BANK DISCOUNT NOTES.....		06/30/2010	0.070	07/07/2010	59,999,300		117
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					372,599,300	19,354	117
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					372,599,300	19,354	117
<b>Total</b>							
7799999. Subtotals - Issuer Obligations.....					464,514,019	19,354	589
8399999. Subtotals - Bonds.....					464,514,019	19,354	589
8699999. Total - Cash Equivalents.....					464,514,019	19,354	589

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