SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3133X7-FK-5	FHLB Note Non Call 5.250% 06/18/14		06/25/2010	Morgan Stanley		4,543,032	4,000,000	4,458,780	4,390,347	0	(40,361)	0	(40,361)	0	4,349,985	0	193,047	193,047	110,833	06/18/2014
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		01/01/2010	Paydown		99	99	99	99	0	0	0	0	0	99	0	0	0	1	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		02/01/2010	Paydown		78	78	78	78	0	0	0	0	0	78	0	0	0	1	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		03/01/2010	Paydown		114	114	114	114	0	0	0	0	0	114	0	0	0	3	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		04/01/2010	Paydown		130	130	130	130	0	0	0	0	0	130	0	0	0	4	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		05/01/2010	Paydown		93	93	93	93	0	0	0	0	0	93	0	0	0	3	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		06/01/2010	Paydown		72	72	72	72	0	0	0	0	0	72	0	0	0	3	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		07/01/2010	Paydown		92	92	92	92	0	0	0	0	0	92	0	0	0	5	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		08/01/2010	Paydown		89	89	89	89	0	0	0	0	0	89	0	0	0	5	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		09/01/2010	Paydown		104	104	104	104	0	0	0	0	0	104	0	0	0	7	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		10/01/2010	Paydown		76	76	76	76	0	0	0	0	0	76	0	0	0	6	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		11/01/2010	Paydown		117	117	117	117	0	0	0	0	0	117	0	0	0	10	12/15/2019
36220N-VU-8	GNMA Pool 283327 MBS 9.000% 12/15/19		12/01/2010	Paydown		131	131	131	131	0	0	0	0	0	131	0	0	0	12	12/15/2019
912827-6J-6	US Treasury Note 5.750% 08/15/10		08/15/2010	Maturity		400,000	400,000	409,313	401,550	0	(1,550)	0	(1,550)	0	400,000	0	0	0	23,000	08/15/2010
0399999. Bonds - U.S. Governments						4,944,227	4,401,195	4,869,288	4,793,092	0	(41,911)	0	(41,911)	0	4,751,180	0	193,047	193,047	133,893	XXX
29270C-SQ-9	Energy NW WA Elec Rev Bond Non Call 5.000% 07/01/11		03/02/2010	Chase Securities		1,905,354	1,800,000	1,907,118	1,853,226	0	(6,085)	0	(6,085)	0	1,847,141	0	58,213	58,213	61,000	07/01/2011
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		01/01/2010	Paydown		4,388	4,388	4,387	4,386	0	3	0	3	0	4,388	0	0	0	20	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		02/01/2010	Paydown		3,477	3,477	3,476	3,475	0	2	0	2	0	3,477	0	0	0	32	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		03/01/2010	Paydown		11,840	11,840	11,836	11,833	0	7	0	7	0	11,840	0	0	0	163	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		04/01/2010	Paydown		17,324	17,324	17,318	17,314	0	10	0	10	0	17,324	0	0	0	318	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		05/01/2010	Paydown		18,611	18,611	18,605	18,600	0	11	0	11	0	18,611	0	0	0	427	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		06/01/2010	Paydown		12,877	12,877	12,873	12,869	0	8	0	8	0	12,877	0	0	0	354	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		07/01/2010	Paydown		3,496	3,496	3,495	3,494	0	2	0	2	0	3,496	0	0	0	112	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		08/01/2010	Paydown		59,600	59,600	59,581	59,565	0	35	0	35	0	59,600	0	0	0	2,185	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		09/01/2010	Paydown		15,825	15,825	15,820	15,815	0	9	0	9	0	15,825	0	0	0	653	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		10/01/2010	Paydown		12,182	12,182	12,178	12,175	0	7	0	7	0	12,182	0	0	0	558	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		11/01/2010	Paydown		15,411	15,411	15,406	15,401	0	9	0	9	0	15,411	0	0	0	777	04/01/2021
3128PC-2X-9	FHLMC Pool J01690 MBS 5.500% 04/01/21		12/01/2010	Paydown		2,919	2,919	2,918	2,917	0	2	0	2	0	2,919	0	0	0	161	04/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		01/01/2010	Paydown		20,375	20,375	20,712	20,661	0	(286)	0	(286)	0	20,375	0	0	0	102	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		02/01/2010	Paydown		3,124	3,124	3,176	3,168	0	(44)	0	(44)	0	3,124	0	0	0	31	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		03/01/2010	Paydown		26,778	26,778	27,222	27,154	0	(376)	0	(376)	0	26,778	0	0	0	402	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		04/01/2010	Paydown		3,041	3,041	3,091	3,083	0	(43)	0	(43)	0	3,041	0	0	0	61	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		05/01/2010	Paydown		6,721	6,721	6,833	6,816	0	(94)	0	(94)	0	6,721	0	0	0	168	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		06/01/2010	Paydown		32,669	32,669	33,210	33,128	0	(458)	0	(458)	0	32,669	0	0	0	980	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		07/01/2010	Paydown		7,992	7,992	8,125	8,105	0	(112)	0	(112)	0	7,992	0	0	0	280	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		08/01/2010	Paydown		2,952	2,952	3,001	2,993	0	(41)	0	(41)	0	2,952	0	0	0	118	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		09/01/2010	Paydown		8,756	8,756	8,901	8,879	0	(123)	0	(123)	0	8,756	0	0	0	394	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		10/01/2010	Paydown		24,911	24,911	25,324	25,261	0	(350)	0	(350)	0	24,911	0	0	0	1,246	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		11/01/2010	Paydown		10,987	10,987	11,169	11,141	0	(154)	0	(154)	0	10,987	0	0	0	604	10/01/2021
3128PE-4K-1	FHLMC Pool J03526 MBS 6.000% 10/01/21		12/01/2010	Paydown		2,738	2,738	2,783	2,777	0	(38)	0	(38)	0	2,738	0	0	0	164	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		01/01/2010	Paydown		18,473	18,473	18,733	18,694	0	(221)	0	(221)	0	18,473	0	0	0	92	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		02/01/2010	Paydown		27,136	27,136	27,518	27,460	0	(324)	0	(324)	0	27,136	0	0	0	271	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		03/01/2010	Paydown		14,508	14,508	14,712	14,681	0	(173)	0	(173)	0	14,508	0	0	0	218	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		04/01/2010	Paydown		2,474	2,474	2,509	2,503	0	(30)	0	(30)	0	2,474	0	0	0	49	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		05/01/2010	Paydown		50,203	50,203	50,909	50,802	0	(599)	0	(599)	0	50,203	0	0	0	1,255	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		06/01/2010	Paydown		12,838	12,838	13,018	12,991	0	(153)	0	(153)	0	12,838	0	0	0	385	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		07/01/2010	Paydown		2,254	2,254	2,286	2,281	0	(27)	0	(27)	0	2,254	0	0	0	79	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		08/01/2010	Paydown		2,291	2,291	2,323	2,318	0	(27)	0	(27)	0	2,291	0	0	0	92	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		09/01/2010	Paydown		21,872	21,872	22,179	22,133	0	(261)	0	(261)	0	21,872	0	0	0	984	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		10/01/2010	Paydown		2,213	2,213	2,244	2,240	0	(26)	0	(26)	0	2,213	0	0	0	111	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		11/01/2010	Paydown		2,208	2,208	2,239	2,234	0	(26)	0	(26)	0	2,208	0	0	0	121	10/01/2021
3128PE-4P-0	FHLMC Pool J03530 MBS 6.000% 10/01/21		12/01/2010	Paydown		2,253	2,253	2,285	2,280	0	(27)	0	(27)	0	2,253	0	0	0	135	10/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		01/01/2010	Paydown		6,604	6,604	6,588	6,589	0	15	0	15	0	6,604	0	0	0	30	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		02/01/2010	Paydown		7,301	7,301	7,284	7,284	0	17	0	17	0	7,301	0	0	0	67	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		03/01/2010	Paydown		4,750	4,750	4,739	4,739	0	11	0	11	0	4,750	0	0	0	65	07/01/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		04/01/2010	Paydown		22,855	22,855	22,801	22,801	0	53	0	53	0	22,855	0	0	0	419	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		05/01/2010	Paydown		4,532	4,532	4,521	4,521	0	11	0	11	0	4,532	0	0	0	104	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		06/01/2010	Paydown		8,346	8,346	8,326	8,326	0	19	0	19	0	8,346	0	0	0	230	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		07/01/2010	Paydown		6,365	6,365	6,350	6,350	0	15	0	15	0	6,365	0	0	0	204	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		08/01/2010	Paydown		35,420	35,420	35,337	35,337	0	83	0	83	0	35,420	0	0	0	1,299	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		09/01/2010	Paydown		22,346	22,346	22,293	22,294	0	52	0	52	0	22,346	0	0	0	922	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		10/01/2010	Paydown		4,981	4,981	4,969	4,969	0	12	0	12	0	4,981	0	0	0	228	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		11/01/2010	Paydown		6,046	6,046	6,032	6,032	0	14	0	14	0	6,046	0	0	0	305	07/01/2021
3128PE-KP-2	FHLMC Pool J03002 MBS 5.500% 07/01/21		12/01/2010	Paydown		33,374	33,374	33,296	33,296	0	78	0	78	0	33,374	0	0	0	1,836	07/01/2021
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		01/01/2010	Paydown		7,570	7,570	7,655	7,652	0	(81)	0	(81)	0	7,570	0	0	0	35	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		02/01/2010	Paydown		219,987	219,987	222,462	222,348	0	(2,361)	0	(2,361)	0	219,987	0	0	0	2,017	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		03/01/2010	Paydown		6,767	6,767	6,843	6,839	0	(73)	0	(73)	0	6,767	0	0	0	93	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		04/01/2010	Paydown		65,355	65,355	66,090	66,056	0	(701)	0	(701)	0	65,355	0	0	0	1,198	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		05/01/2010	Paydown		111,472	111,472	112,726	112,668	0	(1,196)	0	(1,196)	0	111,472	0	0	0	2,555	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		06/01/2010	Paydown		101,777	101,777	102,922	102,870	0	(1,092)	0	(1,092)	0	101,777	0	0	0	2,799	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		07/01/2010	Paydown		14,586	14,586	14,750	14,743	0	(157)	0	(157)	0	14,586	0	0	0	468	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		08/01/2010	Paydown		48,648	48,648	49,195	49,170	0	(522)	0	(522)	0	48,648	0	0	0	1,784	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		09/01/2010	Paydown		6,607	6,607	6,681	6,678	0	(71)	0	(71)	0	6,607	0	0	0	273	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		10/01/2010	Paydown		6,407	6,407	6,479	6,476	0	(69)	0	(69)	0	6,407	0	0	0	294	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		11/01/2010	Paydown		5,452	5,452	5,513	5,510	0	(59)	0	(59)	0	5,452	0	0	0	275	04/01/2023
3128PK-MU-5	FHLMC Pool J07571 MBS 5.500% 04/01/23		12/01/2010	Paydown		99,540	99,540	100,660	100,609	0	(1,068)	0	(1,068)	0	99,540	0	0	0	5,475	04/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		01/01/2010	Paydown		6,812	6,812	6,888	6,883	0	(71)	0	(71)	0	6,812	0	0	0	31	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		02/01/2010	Paydown		6,888	6,888	6,965	6,959	0	(71)	0	(71)	0	6,888	0	0	0	63	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		03/01/2010	Paydown		7,230	7,230	7,311	7,305	0	(75)	0	(75)	0	7,230	0	0	0	99	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		04/01/2010	Paydown		7,011	7,011	7,090	7,084	0	(73)	0	(73)	0	7,011	0	0	0	129	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		05/01/2010	Paydown		10,944	10,944	11,067	11,057	0	(114)	0	(114)	0	10,944	0	0	0	251	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		06/01/2010	Paydown		25,683	25,683	25,972	25,950	0	(267)	0	(267)	0	25,683	0	0	0	706	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		07/01/2010	Paydown		7,022	7,022	7,101	7,095	0	(73)	0	(73)	0	7,022	0	0	0	225	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		08/01/2010	Paydown		22,881	22,881	23,139	23,119	0	(237)	0	(237)	0	22,881	0	0	0	839	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		09/01/2010	Paydown		7,702	7,702	7,789	7,782	0	(80)	0	(80)	0	7,702	0	0	0	318	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		10/01/2010	Paydown		7,532	7,532	7,616	7,610	0	(78)	0	(78)	0	7,532	0	0	0	345	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		11/01/2010	Paydown		34,840	34,840	35,232	35,201	0	(362)	0	(362)	0	34,840	0	0	0	1,756	08/01/2023
3128PL-PR-7	FHLMC Pool J08532 MBS 5.500% 08/01/23		12/01/2010	Paydown		44,043	44,043	44,538	44,500	0	(457)	0	(457)	0	44,043	0	0	0	2,422	08/01/2023
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		01/01/2010	Paydown		8,468	8,468	8,785	8,781	0	(313)	0	(313)	0	8,468	0	0	0	32	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		02/01/2010	Paydown		9,236	9,236	9,581	9,577	0	(341)	0	(341)	0	9,236	0	0	0	69	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		03/01/2010	Paydown		8,611	8,611	8,933	8,929	0	(318)	0	(318)	0	8,611	0	0	0	97	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		04/01/2010	Paydown		8,959	8,959	9,293	9,289	0	(331)	0	(331)	0	8,959	0	0	0	134	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		05/01/2010	Paydown		8,687	8,687	9,011	9,007	0	(321)	0	(321)	0	8,687	0	0	0	163	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		06/01/2010	Paydown		9,108	9,108	9,448	9,444	0	(336)	0	(336)	0	9,108	0	0	0	205	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		07/01/2010	Paydown		8,655	8,655	8,979	8,975	0	(320)	0	(320)	0	8,655	0	0	0	227	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		08/01/2010	Paydown		9,560	9,560	9,917	9,913	0	(353)	0	(353)	0	9,560	0	0	0	287	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		09/01/2010	Paydown		10,131	10,131	10,510	10,506	0	(374)	0	(374)	0	10,131	0	0	0	342	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		10/01/2010	Paydown		8,754	8,754	9,081	9,077	0	(323)	0	(323)	0	8,754	0	0	0	328	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		11/01/2010	Paydown		9,064	9,064	9,403	9,399	0	(335)	0	(335)	0	9,064	0	0	0	374	09/01/2024
3128PP-2M-4	FHLMC Pool J10780 MBS 4.500% 09/01/24		12/01/2010	Paydown		9,469	9,469	9,823	9,819	0	(350)	0	(350)	0	9,469	0	0	0	426	09/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		01/01/2010	Paydown		25,197	25,197	25,857	25,840	0	(643)	0	(643)	0	25,197	0	0	0	94	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		02/01/2010	Paydown		36,649	36,649	37,608	37,584	0	(936)	0	(936)	0	36,649	0	0	0	275	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		03/01/2010	Paydown		32,836	32,836	33,696	33,675	0	(838)	0	(838)	0	32,836	0	0	0	369	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		04/01/2010	Paydown		30,643	30,643	31,445	31,425	0	(782)	0	(782)	0	30,643	0	0	0	460	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		05/01/2010	Paydown		41,649	41,649	42,739	42,712	0	(1,063)	0	(1,063)	0	41,649	0	0	0	781	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		06/01/2010	Paydown		30,314	30,314	31,107	31,088	0	(774)	0	(774)	0	30,314	0	0	0	682	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		07/01/2010	Paydown		72,538	72,538	74,437	74,390	0	(1,852)	0	(1,852)	0	72,538	0	0	0	1,904	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		08/01/2010	Paydown		36,212	36,212	37,160	37,136	0	(924)	0	(924)	0	36,212	0	0	0	1,086	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		09/01/2010	Paydown		42,182	42,182	43,286	43,259	0	(1,077)	0	(1,077)	0	42,182	0	0	0	1,424	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		10/01/2010	Paydown		74,038	74,038	75,976	75,929	0	(1,890)	0	(1,890)	0	74,038	0	0	0	2,776	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		11/01/2010	Paydown		28,812	28,812	29,566	29,547	0	(736)	0	(736)	0	28,812	0	0	0	1,188	07/01/2024
3128PP-MC-4	FHLMC Pool J10355 MBS 4.500% 07/01/24		12/01/2010	Paydown		41,946	41,946	43,044	43,017	0	(1,071)	0	(1,071)	0	41,946	0	0	0	1,888	07/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		01/01/2010	Paydown		12,417	12,417	12,925	12,920	0	(503)	0	(503)	0	12,417	0	0	0	47	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		02/01/2010	Paydown		14,496	14,496	15,089	15,083	0	(587)	0	(587)	0	14,496	0	0	0	109	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		03/01/2010	Paydown		16,805	16,805	17,493	17,486	0	(681)	0	(681)	0	16,805	0	0	0	189	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		04/01/2010	Paydown		30,611	30,611	31,864	31,852	0	(1,240)	0	(1,240)	0	30,611	0	0	0	459	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		05/01/2010	Paydown		14,165	14,165	14,745	14,739	0	(574)	0	(574)	0	14,165	0	0	0	266	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		06/01/2010	Paydown		14,527	14,527	15,121	15,115	0	(589)	0	(589)	0	14,527	0	0	0	327	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		07/01/2010	Paydown		15,184	15,184	15,806	15,799	0	(615)	0	(615)	0	15,184	0	0	0	399	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		08/01/2010	Paydown		16,001	16,001	16,656	16,649	0	(648)	0	(648)	0	16,001	0	0	0	480	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		09/01/2010	Paydown		16,440	16,440	17,113	17,106	0	(666)	0	(666)	0	16,440	0	0	0	555	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		10/01/2010	Paydown		44,155	44,155	45,962	45,944	0	(1,789)	0	(1,789)	0	44,155	0	0	0	1,656	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		11/01/2010	Paydown		16,350	16,350	17,019	17,012	0	(662)	0	(662)	0	16,350	0	0	0	674	09/01/2024
3128PP-YL-1	FHLMC Pool J10715 MBS 4.500% 09/01/24		12/01/2010	Paydown		14,132	14,132	14,710	14,704	0	(573)	0	(573)	0	14,132	0	0	0	636	09/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		01/01/2010	Paydown		3,956	3,956	4,010	4,010	0	(53)	0	(53)	0	3,956	0	0	0	13	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		02/01/2010	Paydown		4,806	4,806	4,870	4,870	0	(64)	0	(64)	0	4,806	0	0	0	32	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		03/01/2010	Paydown		4,526	4,526	4,587	4,587	0	(61)	0	(61)	0	4,526	0	0	0	45	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		04/01/2010	Paydown		4,351	4,351	4,410	4,409	0	(58)	0	(58)	0	4,351	0	0	0	58	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		05/01/2010	Paydown		53,388	53,388	54,106	54,105	0	(716)	0	(716)	0	53,388	0	0	0	890	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		06/01/2010	Paydown		4,355	4,355	4,413	4,413	0	(58)	0	(58)	0	4,355	0	0	0	87	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		07/01/2010	Paydown		4,168	4,168	4,224	4,224	0	(56)	0	(56)	0	4,168	0	0	0	97	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		08/01/2010	Paydown		4,404	4,404	4,463	4,463	0	(59)	0	(59)	0	4,404	0	0	0	117	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		09/01/2010	Paydown		4,309	4,309	4,367	4,366	0	(58)	0	(58)	0	4,309	0	0	0	129	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		10/01/2010	Paydown		4,342	4,342	4,400	4,400	0	(58)	0	(58)	0	4,342	0	0	0	145	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		11/01/2010	Paydown		4,921	4,921	4,987	4,987	0	(66)	0	(66)	0	4,921	0	0	0	180	12/01/2024
3128PQ-RG-8	FHLMC Pool J11387 MBS 4.000% 12/01/24		12/01/2010	Paydown		4,380	4,380	4,439	4,439	0	(59)	0	(59)	0	4,380	0	0	0	175	12/01/2024
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		01/01/2010	Paydown		93,903	93,903	95,634	95,624	0	(1,721)	0	(1,721)	0	93,903	0	0	0	470	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		02/01/2010	Paydown		103,415	103,415	105,322	105,310	0	(1,895)	0	(1,895)	0	103,415	0	0	0	1,034	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		03/01/2010	Paydown		30,708	30,708	31,274	31,271	0	(563)	0	(563)	0	30,708	0	0	0	461	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		04/01/2010	Paydown		96,444	96,444	98,223	98,212	0	(1,767)	0	(1,767)	0	96,444	0	0	0	1,929	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		05/01/2010	Paydown		3,018	3,018	3,074	3,073	0	(55)	0	(55)	0	3,018	0	0	0	75	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		06/01/2010	Paydown		75,246	75,246	76,633	76,625	0	(1,379)	0	(1,379)	0	75,246	0	0	0	2,257	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		07/01/2010	Paydown		2,819	2,819	2,871	2,871	0	(52)	0	(52)	0	2,819	0	0	0	99	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		08/01/2010	Paydown		96,058	96,058	97,829	97,818	0	(1,760)	0	(1,760)	0	96,058	0	0	0	3,842	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		09/01/2010	Paydown		36,902	36,902	37,582	37,578	0	(676)	0	(676)	0	36,902	0	0	0	1,661	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		10/01/2010	Paydown		77,764	77,764	79,197	79,188	0	(1,425)	0	(1,425)	0	77,764	0	0	0	3,888	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		11/01/2010	Paydown		34,042	34,042	34,669	34,665	0	(624)	0	(624)	0	34,042	0	0	0	1,872	08/01/2038
312926-2P-2	FHLMC Pool A80782 MBS 6.000% 08/01/38		12/01/2010	Paydown		104,930	104,930	106,865	106,853	0	(1,923)	0	(1,923)	0	104,930	0	0	0	6,296	08/01/2038
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		01/01/2010	Paydown		38,179	38,179	37,410	37,524	0	656	0	656	0	38,179	0	0	0	159	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		02/01/2010	Paydown		4,080	4,080	3,998	4,010	0	70	0	70	0	4,080	0	0	0	34	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		03/01/2010	Paydown		4,180	4,180	4,095	4,108	0	72	0	72	0	4,180	0	0	0	52	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		04/01/2010	Paydown		39,617	39,617	38,819	38,937	0	680	0	680	0	39,617	0	0	0	660	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		05/01/2010	Paydown		3,881	3,881	3,802	3,814	0	67	0	67	0	3,881	0	0	0	81	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		06/01/2010	Paydown		3,905	3,905	3,826	3,838	0	67	0	67	0	3,905	0	0	0	98	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		07/01/2010	Paydown		3,852	3,852	3,775	3,786	0	66	0	66	0	3,852	0	0	0	112	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		08/01/2010	Paydown		23,956	23,956	23,474	23,545	0	411	0	411	0	23,956	0	0	0	799	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		09/01/2010	Paydown		12,323	12,323	12,075	12,112	0	212	0	212	0	12,323	0	0	0	462	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		10/01/2010	Paydown		14,812	14,812	14,514	14,558	0	254	0	254	0	14,812	0	0	0	617	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		11/01/2010	Paydown		33,419	33,419	32,746	32,846	0	574	0	574	0	33,419	0	0	0	1,532	05/01/2020
312972-LE-0	FHLMC Pool B19325 MBS 5.000% 05/01/20		12/01/2010	Paydown		30,973	30,973	30,349	30,442	0	532	0	532	0	30,973	0	0	0	1,549	05/01/2020
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		01/01/2010	Paydown		84,572	84,572	87,637	87,482	0	(2,910)	0	(2,910)	0	84,572	0	0	0	352	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		02/01/2010	Paydown		92,159	92,159	95,500	95,330	0	(3,171)	0	(3,171)	0	92,159	0	0	0	768	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		03/01/2010	Paydown		85,366	85,366	88,461	88,304	0	(2,937)	0	(2,937)	0	85,366	0	0	0	1,067	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		04/01/2010	Paydown		69,611	69,611	72,135	72,007	0	(2,395)	0	(2,395)	0	69,611	0	0	0	1,160	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		05/01/2010	Paydown		79,825	79,825	82,718	82,572	0	(2,747)	0	(2,747)	0	79,825	0	0	0	1,663	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		06/01/2010	Paydown		93,161	93,161	96,538	96,366	0	(3,206)	0	(3,206)	0	93,161	0	0	0	2,329	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		07/01/2010	Paydown		86,839	86,839	89,987	89,827	0	(2,988)	0	(2,988)	0	86,839	0	0	0	2,533	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		08/01/2010	Paydown		76,397	76,397	79,167	79,026	0	(2,629)	0	(2,629)	0	76,397	0	0	0	2,547	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		09/01/2010	Paydown		83,295	83,295	86,314	86,161	0	(2,866)	0	(2,866)	0	83,295	0	0	0	3,124	06/01/2018

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		10/01/2010	Paydown		88,083	88,083	91,276	91,114	0	(3,031)	0	(3,031)	0	88,083	0	0	0	3,670	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		11/01/2010	Paydown		83,691	83,691	86,725	86,571	0	(2,880)	0	(2,880)	0	83,691	0	0	0	3,836	06/01/2018
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		12/01/2010	Paydown		85,946	85,946	89,062	88,904	0	(2,957)	0	(2,957)	0	85,946	0	0	0	4,297	06/01/2018
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		01/01/2010	Paydown		30,482	30,482	31,101	30,511	0	(29)	0	(29)	0	30,482	0	0	0	127	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		02/01/2010	Paydown		29,544	29,544	30,145	29,572	0	(28)	0	(28)	0	29,544	0	0	0	246	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		03/01/2010	Paydown		22,813	22,813	23,276	22,834	0	(21)	0	(21)	0	22,813	0	0	0	285	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		04/01/2010	Paydown		24,969	24,969	25,476	24,992	0	(23)	0	(23)	0	24,969	0	0	0	416	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		05/01/2010	Paydown		26,031	26,031	26,560	26,055	0	(24)	0	(24)	0	26,031	0	0	0	542	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		06/01/2010	Paydown		27,708	27,708	28,271	27,734	0	(26)	0	(26)	0	27,708	0	0	0	693	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		07/01/2010	Paydown		27,974	27,974	28,542	28,000	0	(26)	0	(26)	0	27,974	0	0	0	816	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		08/01/2010	Paydown		29,579	29,579	30,180	29,607	0	(28)	0	(28)	0	29,579	0	0	0	986	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		09/01/2010	Paydown		29,384	29,384	29,981	29,412	0	(28)	0	(28)	0	29,384	0	0	0	1,102	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		10/01/2010	Paydown		29,828	29,828	30,434	29,856	0	(28)	0	(28)	0	29,828	0	0	0	1,243	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		11/01/2010	Paydown		28,921	28,921	29,509	28,948	0	(27)	0	(27)	0	28,921	0	0	0	1,326	01/25/2012
31392F-FA-0	FNMA 2002-73 OD CMO 5.000% 06/25/16		12/01/2010	Paydown		28,933	28,933	29,521	28,960	0	(27)	0	(27)	0	28,933	0	0	0	1,447	01/25/2012
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		01/01/2010	Paydown		34,375	34,375	34,375	34,375	0	0	0	0	0	34,375	0	0	0	143	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		02/01/2010	Paydown		42,069	42,069	42,069	42,069	0	0	0	0	0	42,069	0	0	0	351	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		03/01/2010	Paydown		27,107	27,107	27,107	27,107	0	0	0	0	0	27,107	0	0	0	339	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		04/01/2010	Paydown		27,719	27,719	27,719	27,719	0	0	0	0	0	27,719	0	0	0	462	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		05/01/2010	Paydown		34,480	34,480	34,480	34,480	0	0	0	0	0	34,480	0	0	0	718	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		06/01/2010	Paydown		43,616	43,616	43,616	43,616	0	0	0	0	0	43,616	0	0	0	1,090	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		07/01/2010	Paydown		32,966	32,966	32,966	32,966	0	0	0	0	0	32,966	0	0	0	962	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		08/01/2010	Paydown		23,277	23,277	23,277	23,277	0	0	0	0	0	23,277	0	0	0	776	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		09/01/2010	Paydown		36,297	36,297	36,297	36,297	0	0	0	0	0	36,297	0	0	0	1,361	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		10/01/2010	Paydown		40,957	40,957	40,957	40,957	0	0	0	0	0	40,957	0	0	0	1,706	12/25/2015
31393A-G2-7	FNMA 2003-24 LC CMO PAC 5.000% 12/25/15		11/01/2010	Paydown		3,172	3,172	3,172	3,172	0	0	0	0	0	3,172	0	0	0	145	12/25/2015
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		01/01/2010	Paydown		15,935	15,935	15,786	15,871	0	64	0	64	0	15,935	0	0	0	60	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		02/01/2010	Paydown		14,156	14,156	14,023	14,099	0	57	0	57	0	14,156	0	0	0	106	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		03/01/2010	Paydown		16,500	16,500	16,346	16,434	0	66	0	66	0	16,500	0	0	0	186	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		04/01/2010	Paydown		14,422	14,422	14,287	14,364	0	58	0	58	0	14,422	0	0	0	216	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		05/01/2010	Paydown		14,702	14,702	14,565	14,643	0	59	0	59	0	14,702	0	0	0	276	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		06/01/2010	Paydown		14,466	14,466	14,330	14,408	0	58	0	58	0	14,466	0	0	0	326	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		07/01/2010	Paydown		13,440	13,440	13,314	13,386	0	54	0	54	0	13,440	0	0	0	353	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		08/01/2010	Paydown		15,352	15,352	15,208	15,291	0	62	0	62	0	15,352	0	0	0	461	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		09/01/2010	Paydown		17,215	17,215	17,053	17,146	0	69	0	69	0	17,215	0	0	0	581	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		10/01/2010	Paydown		16,812	16,812	16,654	16,744	0	68	0	68	0	16,812	0	0	0	630	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		11/01/2010	Paydown		16,921	16,921	16,763	16,853	0	68	0	68	0	16,921	0	0	0	698	02/15/2017
31393K-F7-5	FHLMC 2572 HG CMO 4.500% 02/15/17		12/01/2010	Paydown		16,868	16,868	16,710	16,800	0	68	0	68	0	16,868	0	0	0	759	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		01/01/2010	Paydown		15,935	15,935	15,853	15,891	0	44	0	44	0	15,935	0	0	0	53	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		02/01/2010	Paydown		14,156	14,156	14,083	14,116	0	39	0	39	0	14,156	0	0	0	94	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		03/01/2010	Paydown		16,500	16,500	16,415	16,454	0	46	0	46	0	16,500	0	0	0	165	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		04/01/2010	Paydown		14,422	14,422	14,348	14,382	0	40	0	40	0	14,422	0	0	0	192	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		05/01/2010	Paydown		14,702	14,702	14,627	14,661	0	41	0	41	0	14,702	0	0	0	245	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		06/01/2010	Paydown		14,466	14,466	14,391	14,425	0	40	0	40	0	14,466	0	0	0	289	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		07/01/2010	Paydown		13,440	13,440	13,371	13,403	0	37	0	37	0	13,440	0	0	0	314	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		08/01/2010	Paydown		15,352	15,352	15,273	15,310	0	43	0	43	0	15,352	0	0	0	409	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		09/01/2010	Paydown		17,215	17,215	17,126	17,167	0	48	0	48	0	17,215	0	0	0	516	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		10/01/2010	Paydown		16,812	16,812	16,725	16,765	0	47	0	47	0	16,812	0	0	0	560	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		11/01/2010	Paydown		16,921	16,921	16,834	16,874	0	47	0	47	0	16,921	0	0	0	620	02/15/2017
31393K-FA-8	FHLMC 2572 HK CMO 4.000% 02/15/17		12/01/2010	Paydown		16,868	16,868	16,781	16,821	0	47	0	47	0	16,868	0	0	0	675	02/15/2017
31395W-WF-0	FHLMC 3012 TM CMO 4.500% 03/15/25		01/01/2010	Paydown		19,535	19,535	19,483	19,498	0	36	0	36	0	19,535	0	0	0	73	03/15/2025
31395W-WF-0	FHLMC 3012 TM CMO 4.500% 03/15/25		02/01/2010	Paydown		19,433	19,433	19,382	19,397	0	36	0	36	0	19,433	0	0	0	146	03/15/2025
31395W-WF-0	FHLMC 3012 TM CMO 4.500% 03/15/25		03/01/2010	Paydown		19,332	19,332	19,281	19,296	0	36	0	36	0	19,332	0	0	0	218	03/15/2025
31395W-WF-0	FHLMC 3012 TM CMO 4.500% 03/15/25		04/01/2010	Paydown		19,232	19,232	19,181	19,196	0	36	0	36	0	19,232	0	0	0	288	03/15/2025
31395W-WF-0	FHLMC 3012 TM CMO 4.500% 03/15/25		05/01/2010	Paydown		19,132	19,132	19,081	19,097	0	36	0	36	0	19,132	0	0	0	359	03/15/2025
31395W-WF-0	FHLMC 3012 TM CMO 4.500% 03/15/25		06/01/2010	Paydown		28,543	28,543	28,467	28,489	0	53	0	53	0	28,543	0	0	0	642	03/15/2025
31395W-WF-0	FHLMC 3012 TM CMO 4.500% 03/15/25		07/01/2010	Paydown		16,958	16,958	16,913	16,926	0	32	0	32	0	16,958	0	0	0	445	03/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		01/01/2010	Paydown		14,913	14,913	14,652	14,683	0	230	0	230	0	14,913	0	0	0	62	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		02/01/2010	Paydown		11,829	11,829	11,622	11,647	0	182	0	182	0	11,829	0	0	0	99	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		03/01/2010	Paydown		11,259	11,259	11,062	11,085	0	174	0	174	0	11,259	0	0	0	141	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		04/01/2010	Paydown		13,790	13,790	13,549	13,578	0	213	0	213	0	13,790	0	0	0	230	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		05/01/2010	Paydown		12,849	12,849	12,624	12,651	0	198	0	198	0	12,849	0	0	0	268	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		06/01/2010	Paydown		17,157	17,157	16,857	16,893	0	265	0	265	0	17,157	0	0	0	429	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		07/01/2010	Paydown		12,114	12,114	11,902	11,928	0	187	0	187	0	12,114	0	0	0	353	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		08/01/2010	Paydown		13,212	13,212	12,981	13,009	0	204	0	204	0	13,212	0	0	0	440	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		09/01/2010	Paydown		13,940	13,940	13,696	13,725	0	215	0	215	0	13,940	0	0	0	523	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		10/01/2010	Paydown		12,625	12,625	12,404	12,430	0	195	0	195	0	12,625	0	0	0	526	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		11/01/2010	Paydown		15,366	15,366	15,097	15,129	0	237	0	237	0	15,366	0	0	0	704	05/01/2019
31402Q-R6-0	FNMA Pool 735009 MBS 5.000% 05/01/19		12/01/2010	Paydown		13,566	13,566	13,328	13,357	0	209	0	209	0	13,566	0	0	0	678	05/01/2019
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		01/01/2010	Paydown		21,320	21,320	20,887	20,917	0	404	0	404	0	21,320	0	0	0	89	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		02/01/2010	Paydown		20,670	20,670	20,250	20,278	0	392	0	392	0	20,670	0	0	0	172	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		03/01/2010	Paydown		12,837	12,837	12,576	12,594	0	243	0	243	0	12,837	0	0	0	160	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		04/01/2010	Paydown		9,250	9,250	9,062	9,074	0	175	0	175	0	9,250	0	0	0	154	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		05/01/2010	Paydown		9,480	9,480	9,288	9,301	0	180	0	180	0	9,480	0	0	0	198	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		06/01/2010	Paydown		21,028	21,028	20,601	20,630	0	398	0	398	0	21,028	0	0	0	526	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		07/01/2010	Paydown		5,129	5,129	5,025	5,032	0	97	0	97	0	5,129	0	0	0	150	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		08/01/2010	Paydown		7,476	7,476	7,324	7,334	0	142	0	142	0	7,476	0	0	0	249	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		09/01/2010	Paydown		19,915	19,915	19,511	19,538	0	377	0	377	0	19,915	0	0	0	747	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		10/01/2010	Paydown		12,774	12,774	12,514	12,532	0	242	0	242	0	12,774	0	0	0	532	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		11/01/2010	Paydown		12,740	12,740	12,481	12,498	0	241	0	241	0	12,740	0	0	0	584	09/01/2020
31407N-FK-4	FNMA Pool 835470 MBS 5.000% 09/01/20		12/01/2010	Paydown		14,142	14,142	13,855	13,874	0	268	0	268	0	14,142	0	0	0	707	09/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		01/01/2010	Paydown		7,425	7,425	7,280	7,289	0	136	0	136	0	7,425	0	0	0	31	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		02/01/2010	Paydown		11,865	11,865	11,633	11,648	0	217	0	217	0	11,865	0	0	0	99	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		03/01/2010	Paydown		3,485	3,485	3,417	3,422	0	64	0	64	0	3,485	0	0	0	44	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		04/01/2010	Paydown		6,956	6,956	6,820	6,829	0	127	0	127	0	6,956	0	0	0	116	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		05/01/2010	Paydown		15,677	15,677	15,371	15,390	0	287	0	287	0	15,677	0	0	0	327	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		06/01/2010	Paydown		10,883	10,883	10,670	10,684	0	199	0	199	0	10,883	0	0	0	272	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		07/01/2010	Paydown		9,487	9,487	9,302	9,314	0	174	0	174	0	9,487	0	0	0	277	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		08/01/2010	Paydown		18,430	18,430	18,070	18,093	0	337	0	337	0	18,430	0	0	0	614	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		09/01/2010	Paydown		3,241	3,241	3,178	3,182	0	59	0	59	0	3,241	0	0	0	122	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		10/01/2010	Paydown		7,086	7,086	6,947	6,956	0	130	0	130	0	7,086	0	0	0	295	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		11/01/2010	Paydown		16,522	16,522	16,200	16,220	0	302	0	302	0	16,522	0	0	0	757	10/01/2020
31407S-GA-4	FNMA Pool 839093 MBS 5.000% 10/01/20		12/01/2010	Paydown		15,806	15,806	15,497	15,517	0	289	0	289	0	15,806	0	0	0	790	10/01/2020
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		01/01/2010	Paydown		11,126	11,126	11,127	11,125	0	1	0	1	0	11,126	0	0	0	51	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		02/01/2010	Paydown		7,702	7,702	7,703	7,701	0	1	0	1	0	7,702	0	0	0	71	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		03/01/2010	Paydown		13,241	13,241	13,242	13,240	0	2	0	2	0	13,241	0	0	0	182	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		04/01/2010	Paydown		18,500	18,500	18,502	18,498	0	2	0	2	0	18,500	0	0	0	339	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		05/01/2010	Paydown		14,560	14,560	14,562	14,559	0	2	0	2	0	14,560	0	0	0	334	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		06/01/2010	Paydown		11,285	11,285	11,286	11,283	0	1	0	1	0	11,285	0	0	0	310	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		07/01/2010	Paydown		2,907	2,907	2,907	2,907	0	0	0	0	0	2,907	0	0	0	93	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		08/01/2010	Paydown		4,165	4,165	4,165	4,164	0	0	0	0	0	4,165	0	0	0	153	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		09/01/2010	Paydown		11,314	11,314	11,315	11,313	0	1	0	1	0	11,314	0	0	0	467	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		10/01/2010	Paydown		7,009	7,009	7,009	7,008	0	1	0	1	0	7,009	0	0	0	321	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		11/01/2010	Paydown		7,046	7,046	7,047	7,046	0	1	0	1	0	7,046	0	0	0	355	08/01/2021
31410X-VR-4	FNMA Pool 900724 MBS 5.500% 08/01/21		12/01/2010	Paydown		8,994	8,994	8,994	8,993	0	1	0	1	0	8,994	0	0	0	495	08/01/2021
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		01/01/2010	Paydown		170,765	170,765	175,461	175,338	0	(4,573)	0	(4,573)	0	170,765	0	0	0	712	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		02/01/2010	Paydown		14,440	14,440	14,837	14,826	0	(387)	0	(387)	0	14,440	0	0	0	120	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		03/01/2010	Paydown		14,142	14,142	14,531	14,521	0	(379)	0	(379)	0	14,142	0	0	0	177	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		04/01/2010	Paydown		14,338	14,338	14,732	14,722	0	(384)	0	(384)	0	14,338	0	0	0	239	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		05/01/2010	Paydown		15,029	15,029	15,442	15,431	0	(402)	0	(402)	0	15,029	0	0	0	313	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		06/01/2010	Paydown		14,570	14,570	14,971	14,961	0	(390)	0	(390)	0	14,570	0	0	0	364	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		07/01/2010	Paydown		16,336	16,336	16,785	16,774	0	(437)	0	(437)	0	16,336	0	0	0	476	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		08/01/2010	Paydown		346,631	346,631	356,163	355,913	0	(9,283)	0	(9,283)	0	346,631	0	0	0	11,554	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		09/01/2010	Paydown		13,693	13,693	14,070	14,060	0	(367)	0	(367)	0	13,693	0	0	0	514	05/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		10/01/2010	Paydown		16,328	16,328	16,777	16,765	0	(437)	0	(437)	0	16,328	0	0	0	680	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		11/01/2010	Paydown		12,900	12,900	13,255	13,246	0	(345)	0	(345)	0	12,900	0	0	0	591	05/01/2024
31412U-MN-7	FNMA Pool 935165 MBS 5.000% 05/01/24		12/01/2010	Paydown		12,947	12,947	13,303	13,294	0	(347)	0	(347)	0	12,947	0	0	0	647	05/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		01/01/2010	Paydown		4,236	4,236	4,513	4,510	0	(274)	0	(274)	0	4,236	0	0	0	18	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		02/01/2010	Paydown		3,737	3,737	3,981	3,978	0	(241)	0	(241)	0	3,737	0	0	0	31	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		03/01/2010	Paydown		3,872	3,872	4,124	4,122	0	(250)	0	(250)	0	3,872	0	0	0	48	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		04/01/2010	Paydown		4,003	4,003	4,264	4,262	0	(259)	0	(259)	0	4,003	0	0	0	67	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		05/01/2010	Paydown		4,377	4,377	4,662	4,660	0	(283)	0	(283)	0	4,377	0	0	0	91	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		06/01/2010	Paydown		3,897	3,897	4,151	4,149	0	(252)	0	(252)	0	3,897	0	0	0	97	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		07/01/2010	Paydown		4,080	4,080	4,346	4,344	0	(264)	0	(264)	0	4,080	0	0	0	119	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		08/01/2010	Paydown		4,405	4,405	4,692	4,689	0	(285)	0	(285)	0	4,405	0	0	0	147	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		09/01/2010	Paydown		4,024	4,024	4,286	4,284	0	(260)	0	(260)	0	4,024	0	0	0	151	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		10/01/2010	Paydown		28,402	28,402	30,252	30,236	0	(1,835)	0	(1,835)	0	28,402	0	0	0	1,183	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		11/01/2010	Paydown		36,731	36,731	39,124	39,103	0	(2,372)	0	(2,372)	0	36,731	0	0	0	1,683	11/01/2024
31412V-AG-3	FNMA Pool 935707 MBS 5.000% 11/01/24		12/01/2010	Paydown		3,891	3,891	4,144	4,142	0	(251)	0	(251)	0	3,891	0	0	0	195	11/01/2024
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		01/01/2010	Paydown		31,236	31,236	31,529	31,512	0	(276)	0	(276)	0	31,236	0	0	0	130	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		02/01/2010	Paydown		74,304	74,304	75,001	74,960	0	(656)	0	(656)	0	74,304	0	0	0	619	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		03/01/2010	Paydown		30,096	30,096	30,378	30,361	0	(266)	0	(266)	0	30,096	0	0	0	376	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		04/01/2010	Paydown		39,835	39,835	40,209	40,187	0	(352)	0	(352)	0	39,835	0	0	0	664	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		05/01/2010	Paydown		29,871	29,871	30,151	30,135	0	(264)	0	(264)	0	29,871	0	0	0	622	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		06/01/2010	Paydown		9,811	9,811	9,903	9,897	0	(87)	0	(87)	0	9,811	0	0	0	245	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		07/01/2010	Paydown		57,141	57,141	57,676	57,645	0	(505)	0	(505)	0	57,141	0	0	0	1,667	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		08/01/2010	Paydown		70,556	70,556	71,217	71,179	0	(623)	0	(623)	0	70,556	0	0	0	2,352	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		09/01/2010	Paydown		69,116	69,116	69,764	69,727	0	(610)	0	(610)	0	69,116	0	0	0	2,592	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		10/01/2010	Paydown		21,855	21,855	22,060	22,048	0	(193)	0	(193)	0	21,855	0	0	0	911	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		11/01/2010	Paydown		106,597	106,597	107,596	107,538	0	(941)	0	(941)	0	106,597	0	0	0	4,886	08/01/2023
31414F-K9-1	FNMA Pool 964820 MBS 5.000% 08/01/23		12/01/2010	Paydown		20,197	20,197	20,387	20,376	0	(178)	0	(178)	0	20,197	0	0	0	1,010	08/01/2023
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		01/01/2010	Paydown		6,669	6,669	6,753	6,753	0	(84)	0	(84)	0	6,669	0	0	0	22	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		02/01/2010	Paydown		6,493	6,493	6,575	6,575	0	(82)	0	(82)	0	6,493	0	0	0	43	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		03/01/2010	Paydown		6,480	6,480	6,561	6,561	0	(81)	0	(81)	0	6,480	0	0	0	65	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		04/01/2010	Paydown		6,858	6,858	6,944	6,944	0	(86)	0	(86)	0	6,858	0	0	0	91	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		05/01/2010	Paydown		6,679	6,679	6,763	6,763	0	(84)	0	(84)	0	6,679	0	0	0	111	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		06/01/2010	Paydown		53,187	53,187	53,856	53,855	0	(668)	0	(668)	0	53,187	0	0	0	1,064	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		07/01/2010	Paydown		9,132	9,132	9,247	9,247	0	(115)	0	(115)	0	9,132	0	0	0	213	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		08/01/2010	Paydown		8,546	8,546	8,654	8,654	0	(107)	0	(107)	0	8,546	0	0	0	228	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		09/01/2010	Paydown		8,795	8,795	8,906	8,906	0	(110)	0	(110)	0	8,795	0	0	0	264	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		10/01/2010	Paydown		9,800	9,800	9,924	9,923	0	(123)	0	(123)	0	9,800	0	0	0	327	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		11/01/2010	Paydown		62,271	62,271	63,055	63,053	0	(782)	0	(782)	0	62,271	0	0	0	2,283	11/01/2024
31415L-3X-3	FNMA Pool 983814 MBS 4.000% 11/01/24		12/01/2010	Paydown		6,868	6,868	6,954	6,954	0	(86)	0	(86)	0	6,868	0	0	0	275	11/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		01/01/2010	Paydown		5,053	5,053	5,211	5,206	0	(153)	0	(153)	0	5,053	0	0	0	19	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		02/01/2010	Paydown		4,896	4,896	5,049	5,044	0	(148)	0	(148)	0	4,896	0	0	0	37	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		03/01/2010	Paydown		4,708	4,708	4,856	4,851	0	(142)	0	(142)	0	4,708	0	0	0	53	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		04/01/2010	Paydown		4,856	4,856	5,007	5,002	0	(147)	0	(147)	0	4,856	0	0	0	73	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		05/01/2010	Paydown		4,782	4,782	4,932	4,927	0	(145)	0	(145)	0	4,782	0	0	0	90	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		06/01/2010	Paydown		4,837	4,837	4,988	4,983	0	(146)	0	(146)	0	4,837	0	0	0	109	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		07/01/2010	Paydown		4,916	4,916	5,069	5,064	0	(149)	0	(149)	0	4,916	0	0	0	129	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		08/01/2010	Paydown		4,892	4,892	5,045	5,040	0	(148)	0	(148)	0	4,892	0	0	0	147	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		09/01/2010	Paydown		32,632	32,632	33,652	33,618	0	(987)	0	(987)	0	32,632	0	0	0	1,101	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		10/01/2010	Paydown		4,854	4,854	5,006	5,001	0	(147)	0	(147)	0	4,854	0	0	0	182	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		11/01/2010	Paydown		29,351	29,351	30,268	30,238	0	(887)	0	(887)	0	29,351	0	0	0	1,211	04/01/2024
31415Y-WZ-8	FNMA Pool 993564 MBS 4.500% 04/01/24		12/01/2010	Paydown		4,635	4,635	4,780	4,775	0	(140)	0	(140)	0	4,635	0	0	0	209	04/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		01/01/2010	Paydown		14,799	14,799	15,351	15,345	0	(547)	0	(547)	0	14,799	0	0	0	55	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		02/01/2010	Paydown		42,544	42,544	44,133	44,117	0	(1,572)	0	(1,572)	0	42,544	0	0	0	319	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		03/01/2010	Paydown		14,522	14,522	15,064	15,059	0	(537)	0	(537)	0	14,522	0	0	0	163	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		04/01/2010	Paydown		15,413	15,413	15,989	15,983	0	(570)	0	(570)	0	15,413	0	0	0	231	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		05/01/2010	Paydown		14,948	14,948	15,506	15,500	0	(552)	0	(552)	0	14,948	0	0	0	280	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		06/01/2010	Paydown		15,093	15,093	15,657	15,651	0	(558)	0	(558)	0	15,093	0	0	0	340	05/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		07/01/2010	Paydown		14,991	14,991	15,550	15,545	0	(554)	0	(554)	0	14,991	0	0	0	393	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		08/01/2010	Paydown		51,463	51,463	53,385	53,365	0	(1,902)	0	(1,902)	0	51,463	0	0	0	1,544	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		09/01/2010	Paydown		14,906	14,906	15,463	15,457	0	(551)	0	(551)	0	14,906	0	0	0	503	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		10/01/2010	Paydown		15,112	15,112	15,677	15,671	0	(559)	0	(559)	0	15,112	0	0	0	567	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		11/01/2010	Paydown		114,464	114,464	118,738	118,694	0	(4,230)	0	(4,230)	0	114,464	0	0	0	4,722	05/01/2024
31416L-MF-0	FNMA Pool AA3057 MBS 4.500% 05/01/24		12/01/2010	Paydown		102,660	102,660	106,494	106,455	0	(3,794)	0	(3,794)	0	102,660	0	0	0	4,620	05/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		01/01/2010	Paydown		8,085	8,085	8,373	8,361	0	(276)	0	(276)	0	8,085	0	0	0	30	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		02/01/2010	Paydown		9,184	9,184	9,511	9,497	0	(313)	0	(313)	0	9,184	0	0	0	69	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		03/01/2010	Paydown		8,048	8,048	8,335	8,323	0	(275)	0	(275)	0	8,048	0	0	0	91	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		04/01/2010	Paydown		7,648	7,648	7,920	7,909	0	(261)	0	(261)	0	7,648	0	0	0	115	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		05/01/2010	Paydown		40,605	40,605	42,052	41,991	0	(1,386)	0	(1,386)	0	40,605	0	0	0	761	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		06/01/2010	Paydown		7,244	7,244	7,502	7,492	0	(247)	0	(247)	0	7,244	0	0	0	163	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		07/01/2010	Paydown		7,274	7,274	7,533	7,522	0	(248)	0	(248)	0	7,274	0	0	0	191	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		08/01/2010	Paydown		10,157	10,157	10,519	10,504	0	(347)	0	(347)	0	10,157	0	0	0	305	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		09/01/2010	Paydown		26,180	26,180	27,113	27,073	0	(894)	0	(894)	0	26,180	0	0	0	884	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		10/01/2010	Paydown		7,817	7,817	8,096	8,084	0	(267)	0	(267)	0	7,817	0	0	0	293	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		11/01/2010	Paydown		7,440	7,440	7,705	7,694	0	(254)	0	(254)	0	7,440	0	0	0	307	04/01/2024
31416L-QY-5	FNMA Pool AA3170 MBS 4.500% 04/01/24		12/01/2010	Paydown		7,909	7,909	8,191	8,179	0	(270)	0	(270)	0	7,909	0	0	0	356	04/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		01/01/2010	Paydown		9,924	9,924	10,321	10,311	0	(386)	0	(386)	0	9,924	0	0	0	41	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		02/01/2010	Paydown		49,084	49,084	51,047	50,995	0	(1,911)	0	(1,911)	0	49,084	0	0	0	409	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		03/01/2010	Paydown		10,490	10,490	10,910	10,899	0	(408)	0	(408)	0	10,490	0	0	0	131	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		04/01/2010	Paydown		41,669	41,669	43,336	43,291	0	(1,622)	0	(1,622)	0	41,669	0	0	0	694	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		05/01/2010	Paydown		58,857	58,857	61,211	61,148	0	(2,291)	0	(2,291)	0	58,857	0	0	0	1,226	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		06/01/2010	Paydown		10,299	10,299	10,711	10,700	0	(401)	0	(401)	0	10,299	0	0	0	257	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		07/01/2010	Paydown		21,484	21,484	22,344	22,321	0	(836)	0	(836)	0	21,484	0	0	0	627	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		08/01/2010	Paydown		40,179	40,179	41,787	41,744	0	(1,564)	0	(1,564)	0	40,179	0	0	0	1,339	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		09/01/2010	Paydown		11,176	11,176	11,623	11,611	0	(435)	0	(435)	0	11,176	0	0	0	419	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		10/01/2010	Paydown		36,610	36,610	38,074	38,035	0	(1,425)	0	(1,425)	0	36,610	0	0	0	1,525	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		11/01/2010	Paydown		20,028	20,028	20,830	20,808	0	(780)	0	(780)	0	20,028	0	0	0	918	06/01/2024
31416S-M2-4	FNMA Pool AA8476 MBS 5.000% 06/01/24		12/01/2010	Paydown		10,953	10,953	11,391	11,379	0	(426)	0	(426)	0	10,953	0	0	0	548	06/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		01/01/2010	Paydown		23,783	23,783	24,414	24,397	0	(615)	0	(615)	0	23,783	0	0	0	89	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		02/01/2010	Paydown		22,461	22,461	23,057	23,041	0	(581)	0	(581)	0	22,461	0	0	0	168	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		03/01/2010	Paydown		24,288	24,288	24,934	24,916	0	(628)	0	(628)	0	24,288	0	0	0	273	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		04/01/2010	Paydown		101,379	101,379	104,071	103,999	0	(2,620)	0	(2,620)	0	101,379	0	0	0	1,521	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		05/01/2010	Paydown		23,281	23,281	23,900	23,883	0	(602)	0	(602)	0	23,281	0	0	0	437	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		06/01/2010	Paydown		23,506	23,506	24,131	24,114	0	(608)	0	(608)	0	23,506	0	0	0	529	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		07/01/2010	Paydown		26,701	26,701	27,410	27,391	0	(690)	0	(690)	0	26,701	0	0	0	701	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		08/01/2010	Paydown		21,110	21,110	21,670	21,655	0	(546)	0	(546)	0	21,110	0	0	0	633	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		09/01/2010	Paydown		24,031	24,031	24,669	24,652	0	(621)	0	(621)	0	24,031	0	0	0	811	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		10/01/2010	Paydown		161,580	161,580	165,872	165,756	0	(4,176)	0	(4,176)	0	161,580	0	0	0	6,059	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		11/01/2010	Paydown		94,701	94,701	97,216	97,148	0	(2,448)	0	(2,448)	0	94,701	0	0	0	3,906	07/01/2024
31416S-QC-8	FNMA Pool AA8550 MBS 4.500% 07/01/24		12/01/2010	Paydown		24,206	24,206	24,849	24,831	0	(626)	0	(626)	0	24,206	0	0	0	1,089	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		01/01/2010	Paydown		13,092	13,092	13,596	13,583	0	(491)	0	(491)	0	13,092	0	0	0	55	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		02/01/2010	Paydown		14,343	14,343	14,894	14,881	0	(538)	0	(538)	0	14,343	0	0	0	120	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		03/01/2010	Paydown		13,770	13,770	14,300	14,287	0	(516)	0	(516)	0	13,770	0	0	0	172	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		04/01/2010	Paydown		15,126	15,126	15,707	15,693	0	(567)	0	(567)	0	15,126	0	0	0	252	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		05/01/2010	Paydown		34,567	34,567	35,896	35,863	0	(1,296)	0	(1,296)	0	34,567	0	0	0	720	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		06/01/2010	Paydown		124,924	124,924	129,726	129,609	0	(4,685)	0	(4,685)	0	124,924	0	0	0	3,123	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		07/01/2010	Paydown		19,475	19,475	20,224	20,206	0	(730)	0	(730)	0	19,475	0	0	0	568	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		08/01/2010	Paydown		15,077	15,077	15,656	15,642	0	(565)	0	(565)	0	15,077	0	0	0	503	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		09/01/2010	Paydown		18,729	18,729	19,448	19,431	0	(702)	0	(702)	0	18,729	0	0	0	702	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		10/01/2010	Paydown		70,675	70,675	73,391	73,325	0	(2,651)	0	(2,651)	0	70,675	0	0	0	2,945	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		11/01/2010	Paydown		16,449	16,449	17,081	17,066	0	(617)	0	(617)	0	16,449	0	0	0	754	07/01/2024
31416T-2S-7	FNMA Pool AA9784 MBS 5.000% 07/01/24		12/01/2010	Paydown		111,780	111,780	116,077	115,973	0	(4,192)	0	(4,192)	0	111,780	0	0	0	5,589	07/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		01/01/2010	Paydown		33,441	33,441	34,330	34,322	0	(880)	0	(880)	0	33,441	0	0	0	111	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		02/01/2010	Paydown		28,503	28,503	29,260	29,254	0	(750)	0	(750)	0	28,503	0	0	0	190	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		03/01/2010	Paydown		77,603	77,603	79,664	79,645	0	(2,043)	0	(2,043)	0	77,603	0	0	0	776	12/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		04/01/2010	Paydown		23,851	23,851	24,484	24,479	0	(628)	0	(628)	0	23,851	0	0	0	318	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		05/01/2010	Paydown		22,636	22,636	23,237	23,231	0	(596)	0	(596)	0	22,636	0	0	0	377	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		06/01/2010	Paydown		45,464	45,464	46,672	46,661	0	(1,197)	0	(1,197)	0	45,464	0	0	0	909	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		07/01/2010	Paydown		26,482	26,482	27,185	27,179	0	(697)	0	(697)	0	26,482	0	0	0	618	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		08/01/2010	Paydown		22,964	22,964	23,574	23,569	0	(604)	0	(604)	0	22,964	0	0	0	612	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		09/01/2010	Paydown		24,717	24,717	25,374	25,368	0	(651)	0	(651)	0	24,717	0	0	0	742	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		10/01/2010	Paydown		48,638	48,638	49,930	49,919	0	(1,280)	0	(1,280)	0	48,638	0	0	0	1,621	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		11/01/2010	Paydown		23,919	23,919	24,555	24,549	0	(630)	0	(630)	0	23,919	0	0	0	877	12/01/2024
31417S-5T-3	FNMA Pool AC6257 MBS 4.000% 12/01/24		12/01/2010	Paydown		53,089	53,089	54,499	54,486	0	(1,397)	0	(1,397)	0	53,089	0	0	0	2,124	12/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		01/01/2010	Paydown		17,828	17,828	18,307	18,302	0	(475)	0	(475)	0	17,828	0	0	0	59	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		02/01/2010	Paydown		19,582	19,582	20,108	20,104	0	(522)	0	(522)	0	19,582	0	0	0	131	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		03/01/2010	Paydown		17,688	17,688	18,163	18,159	0	(471)	0	(471)	0	17,688	0	0	0	177	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		04/01/2010	Paydown		18,491	18,491	18,988	18,983	0	(492)	0	(492)	0	18,491	0	0	0	247	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		05/01/2010	Paydown		19,201	19,201	19,717	19,712	0	(511)	0	(511)	0	19,201	0	0	0	320	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		06/01/2010	Paydown		97,634	97,634	100,258	100,234	0	(2,600)	0	(2,600)	0	97,634	0	0	0	1,953	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		07/01/2010	Paydown		18,246	18,246	18,736	18,732	0	(486)	0	(486)	0	18,246	0	0	0	426	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		08/01/2010	Paydown		26,515	26,515	27,227	27,221	0	(706)	0	(706)	0	26,515	0	0	0	707	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		09/01/2010	Paydown		18,711	18,711	19,213	19,209	0	(498)	0	(498)	0	18,711	0	0	0	561	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		10/01/2010	Paydown		23,587	23,587	24,221	24,215	0	(628)	0	(628)	0	23,587	0	0	0	786	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		11/01/2010	Paydown		18,803	18,803	19,308	19,303	0	(501)	0	(501)	0	18,803	0	0	0	689	11/01/2024
31417T-6K-9	FNMA Pool AC7173 MBS 4.000% 11/01/24		12/01/2010	Paydown		22,066	22,066	22,659	22,653	0	(588)	0	(588)	0	22,066	0	0	0	883	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		01/01/2010	Paydown		6,403	6,403	6,815	6,811	0	(409)	0	(409)	0	6,403	0	0	0	27	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		02/01/2010	Paydown		6,482	6,482	6,899	6,896	0	(414)	0	(414)	0	6,482	0	0	0	54	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		03/01/2010	Paydown		6,863	6,863	7,305	7,301	0	(438)	0	(438)	0	6,863	0	0	0	86	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		04/01/2010	Paydown		6,996	6,996	7,446	7,442	0	(446)	0	(446)	0	6,996	0	0	0	117	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		05/01/2010	Paydown		6,721	6,721	7,153	7,150	0	(429)	0	(429)	0	6,721	0	0	0	140	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		06/01/2010	Paydown		6,840	6,840	7,281	7,277	0	(437)	0	(437)	0	6,840	0	0	0	171	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		07/01/2010	Paydown		6,541	6,541	6,962	6,958	0	(417)	0	(417)	0	6,541	0	0	0	191	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		08/01/2010	Paydown		78,362	78,362	83,406	83,363	0	(5,001)	0	(5,001)	0	78,362	0	0	0	2,612	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		09/01/2010	Paydown		6,377	6,377	6,788	6,784	0	(407)	0	(407)	0	6,377	0	0	0	239	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		10/01/2010	Paydown		6,384	6,384	6,795	6,792	0	(407)	0	(407)	0	6,384	0	0	0	266	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		11/01/2010	Paydown		6,516	6,516	6,935	6,931	0	(416)	0	(416)	0	6,516	0	0	0	299	11/01/2024
31417T-6Z-6	FNMA Pool AC7187 MBS 5.000% 11/01/24		12/01/2010	Paydown		67,577	67,577	71,928	71,890	0	(4,313)	0	(4,313)	0	67,577	0	0	0	3,379	11/01/2024
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		01/01/2010	Paydown		2,078	2,078	2,018	2,057	0	21	0	21	0	2,078	0	0	0	7	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		02/01/2010	Paydown		2,087	2,087	2,027	2,066	0	21	0	21	0	2,087	0	0	0	14	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		03/01/2010	Paydown		2,097	2,097	2,037	2,076	0	21	0	21	0	2,097	0	0	0	21	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		04/01/2010	Paydown		2,107	2,107	2,046	2,086	0	21	0	21	0	2,107	0	0	0	28	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		05/01/2010	Paydown		2,117	2,117	2,056	2,096	0	21	0	21	0	2,117	0	0	0	36	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		06/01/2010	Paydown		2,127	2,127	2,065	2,105	0	22	0	22	0	2,127	0	0	0	43	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		07/01/2010	Paydown		2,137	2,137	2,075	2,115	0	22	0	22	0	2,137	0	0	0	51	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		08/01/2010	Paydown		2,147	2,147	2,085	2,125	0	22	0	22	0	2,147	0	0	0	58	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		09/01/2010	Paydown		2,156	2,156	2,094	2,134	0	22	0	22	0	2,156	0	0	0	66	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		10/01/2010	Paydown		2,166	2,166	2,104	2,144	0	22	0	22	0	2,166	0	0	0	73	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		11/01/2010	Paydown		2,145	2,145	2,083	2,123	0	22	0	22	0	2,145	0	0	0	80	01/16/2048
38373M-J2-7	GNMA 2007-52 A CMBS 4.054% 01/16/48		12/01/2010	Paydown		2,218	2,218	2,154	2,196	0	22	0	22	0	2,218	0	0	0	90	01/16/2048
796253-WA-6	San Antonio TX Util Rev Bond Non Call 5.250% 02/01/14		06/16/2010	Tax Free Exchange		3,183,625	3,000,000	3,257,100	3,205,213	0	(21,589)	0	(21,589)	0	3,183,625	0	0	0	137,813	02/01/2014
3199999. Bonds - U.S. Special Revenues						15,856,862	15,567,883	16,151,599	16,036,155	0	(237,499)	0	(237,499)	0	15,798,649	0	58,213	58,213	493,862	XXX
030615-AC-2	Americredit Prime Auto 2007-1 A3 ABS 5.270% 11/08/11		01/08/2010	Paydown		78,189	78,189	78,433	78,200	0	(12)	0	(12)	0	78,189	0	0	0	343	03/08/2010
030615-AC-2	Americredit Prime Auto 2007-1 A3 ABS 5.270% 11/08/11		02/08/2010	Paydown		76,741	76,741	76,981	76,753	0	(11)	0	(11)	0	76,741	0	0	0	674	03/08/2010
030615-AC-2	Americredit Prime Auto 2007-1 A3 ABS 5.270% 11/08/11		03/08/2010	Paydown		28,118	28,118	28,206	28,123	0	(4)	0	(4)	0	28,118	0	0	0	370	03/08/2010
032511-BC-0	Anadarko Petroleum Corp Note MW 506P 8.700% 03/15/19		06/29/2010	CitiGroup		945,000	1,000,000	1,200,810	1,195,040	0	(8,091)	0	(8,091)	0	1,186,949	0	(241,949)	(241,949)	69,358	03/15/2019

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
10112R-AB-0	Boston Prop Corp Note Cont Call 6.250% 01/15/13		12/12/2010	Redemption 110.7470		549,305	496,000	512,313	510,861	0	(4,383)	0	(4,383)	0	506,478	0	42,827	42,827	43,658	01/15/2013
12628K-AA-0	CSAB Mtg 2006-3 A1A ABS 6.000% 11/25/36		09/29/2009	CS First Boston Corp		103,551	189,976	163,833	163,967	0	0	0	0	0	163,967	0	(60,416)	(60,416)	918	11/25/2036
12628K-AA-0	CSAB Mtg 2006-3 A1A ABS 6.000% 11/25/36		01/01/2010	CS First Boston Corp		(104,487)	(189,976)	(163,833)	(163,967)	0	0	0	0	0	(163,967)	0	59,480	59,480	(918)	11/25/2036
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		01/15/2010	Paydown		18,332	18,332	18,329	18,332	0	0	0	0	0	18,332	0	0	0	80	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		02/15/2010	Paydown		18,001	18,001	17,998	18,001	0	0	0	0	0	18,001	0	0	0	157	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		03/15/2010	Paydown		17,828	17,828	17,825	17,828	0	0	0	0	0	17,828	0	0	0	233	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		04/15/2010	Paydown		19,459	19,459	19,456	19,459	0	0	0	0	0	19,459	0	0	0	339	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		05/15/2010	Paydown		17,884	17,884	17,881	17,884	0	0	0	0	0	17,884	0	0	0	390	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		06/15/2010	Paydown		16,275	16,275	16,272	16,275	0	0	0	0	0	16,275	0	0	0	426	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		07/15/2010	Paydown		16,693	16,693	16,690	16,693	0	0	0	0	0	16,693	0	0	0	509	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		08/15/2010	Paydown		17,101	17,101	17,098	17,101	0	0	0	0	0	17,101	0	0	0	596	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		09/15/2010	Paydown		16,651	16,651	16,648	16,651	0	0	0	0	0	16,651	0	0	0	653	12/15/2011
14312T-AC-4	Carmax Auto Own Tr 2007-2 A3 ABS 5.230% 12/15/11		10/15/2010	Paydown		1,637	1,637	1,637	1,637	0	0	0	0	0	1,637	0	0	0	71	12/15/2011
263534-BV-0	Dupont E I De Nemours Corp Note MW 50BP 5.875% 01/15/14		10/21/2010	Call 115.1600		286,748	249,000	247,832	248,065	0	38,684	0	38,684	0	286,748	0	0	0	18,530	01/15/2014
38141E-A2-5	Goldman Sachs Corp Note Non Call 7.500% 02/15/19		04/23/2010	Jefferys and Company		106,383	95,000	96,767	96,691	0	(43)	0	(43)	0	96,649	0	9,734	9,734	5,007	02/15/2019
38141E-A2-5	Goldman Sachs Corp Note Non Call 7.500% 02/15/19		04/26/2010	Barclays Group Inc.		283,721	255,000	259,743	259,540	0	(116)	0	(116)	0	259,424	0	24,297	24,297	13,494	02/15/2019
38141G-CG-7	Goldman Sachs Corp Note Non Call 5.700% 09/01/12		04/22/2010	Fidelity Capital Markets		1,387,477	1,300,000	1,358,682	1,349,425	0	(5,620)	0	(5,620)	0	1,343,805	0	43,672	43,672	48,577	09/01/2012
406216-AX-9	Halliburton Corp Note MW 50BP 6.150% 09/15/19		06/25/2010	UBS Sec/Warburg Dillion		493,556	450,000	450,344	450,326	0	(13)	0	(13)	0	450,313	0	43,242	43,242	21,909	09/15/2019
437076-AM-4	Home Depot Inc Corp Note Cont Call 4.625% 08/15/10		08/15/2010	Maturity		590,000	590,000	586,873	589,051	0	949	0	949	0	590,000	0	0	0	27,288	08/15/2010
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5.440% 12/25/36		01/25/2010	Paydown		35,491	35,491	31,646	31,736	0	3,755	0	3,755	0	35,491	0	0	0	161	12/25/2036
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5.440% 12/25/36		02/25/2010	Paydown		19,842	19,842	17,693	17,743	0	2,099	0	2,099	0	19,842	0	0	0	180	12/25/2036
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5.440% 12/25/36		03/25/2010	Paydown		18,800	18,800	16,764	16,811	0	1,989	0	1,989	0	18,800	0	0	0	256	12/25/2036
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5.440% 12/25/36		04/25/2010	Paydown		28,014	28,014	24,979	25,050	0	2,964	0	2,964	0	28,014	0	0	0	508	12/25/2036
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5.440% 12/25/36		05/25/2010	Paydown		33,653	33,653	30,008	30,093	0	3,561	0	3,561	0	33,653	0	0	0	763	12/25/2036
466302-AA-4	JP Morgan Chase 2006-S4 A1A CMO 5.440% 12/25/36		06/25/2010	Paydown		22,548	22,548	20,105	20,162	0	2,386	0	2,386	0	22,548	0	0	0	613	12/25/2036
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 0.341% 11/25/36		01/25/2010	Paydown		10,416	10,416	9,357	9,391	0	1,025	0	1,025	0	10,416	0	0	0	3	11/25/2036
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 0.341% 11/25/36		02/25/2010	Paydown		8,835	8,835	7,937	7,966	0	869	0	869	0	8,835	0	0	0	5	11/25/2036
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 0.341% 11/25/36		03/25/2010	Paydown		8,839	8,839	7,940	7,970	0	870	0	870	0	8,839	0	0	0	7	11/25/2036
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 0.341% 11/25/36		04/26/2010	Paydown		7,901	7,901	7,097	7,123	0	778	0	778	0	7,901	0	0	0	8	11/25/2036

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 0.341% 11/25/36		05/25/2010	Paydown		7,587	7,587	6,815	6,841	0	747	0	747	0	7,587	0	0	0	10	11/25/2036
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 0.341% 11/25/36		06/25/2010	Paydown		10,028	10,028	9,008	9,041	0	987	0	987	0	10,028	0	0	0	17	11/25/2036
46630L-AA-2	JP Morgan Mtg 2007-CH1 AF1A ABS 0.341% 11/25/36		07/26/2010	Paydown		2,816	2,816	2,530	2,539	0	277	0	277	0	2,816	0	0	0	6	11/25/2036
534187-AT-6	Lincoln National Corp Note Non Call 0.336% 03/12/10		03/12/2010	Maturity		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	323	03/12/2010
59018Y-B2-6	Merrill Lynch Corp Note Non Call Adj 0.349% 03/23/10		03/23/2010	Maturity		950,000	950,000	950,000	950,000	0	0	0	0	0	950,000	0	0	0	828	03/23/2010
59217E-AU-8	MetLife Global Corp Note Non Call Prv Plc 4.625% 08/19/10		08/19/2010	Maturity		575,000	575,000	572,585	574,412	0	588	0	588	0	575,000	0	0	0	26,594	08/19/2010
61750W-AR-4	Morgan Stanley Cap MSC 2006-IQ12 A1 CMBS 5.257% 12/15/43		01/01/2010	Paydown		10,297	10,297	10,322	10,291	0	5	0	5	0	10,297	0	0	0	45	04/15/2010
61750W-AR-4	Morgan Stanley Cap MSC 2006-IQ12 A1 CMBS 5.257% 12/15/43		02/01/2010	Paydown		8,814	8,814	8,836	8,809	0	5	0	5	0	8,814	0	0	0	77	04/15/2010
61750W-AR-4	Morgan Stanley Cap MSC 2006-IQ12 A1 CMBS 5.257% 12/15/43		03/01/2010	Paydown		14,904	14,904	14,941	14,896	0	8	0	8	0	14,904	0	0	0	196	04/15/2010
61750W-AR-4	Morgan Stanley Cap MSC 2006-IQ12 A1 CMBS 5.257% 12/15/43		03/15/2010	Bank of America Sec		298,960	291,869	292,595	291,717	0	(413)	0	(413)	0	291,304	0	7,656	7,656	4,560	04/15/2010
677415-CM-1	OH Power Co Corp Note Cont Call Adj 0.472% 04/05/10		04/05/2010	Maturity		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	792	04/05/2010
743410-AH-5	Prologis Corp Note Cont Call 5.250% 11/15/10		11/15/2010	Maturity		560,000	560,000	559,126	559,680	0	320	0	320	0	560,000	0	0	0	29,400	11/15/2010
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		01/01/2010	Paydown		15,552	15,552	14,865	14,878	0	674	0	674	0	15,552	0	0	0	72	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		02/01/2010	Paydown		6,847	6,847	6,545	6,551	0	297	0	297	0	6,847	0	0	0	63	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		03/01/2010	Paydown		7,823	7,823	7,477	7,484	0	339	0	339	0	7,823	0	0	0	108	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		05/01/2010	Paydown		3,048	3,048	2,913	2,916	0	132	0	132	0	3,048	0	0	0	70	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		06/01/2010	Paydown		9,415	9,415	8,999	9,007	0	408	0	408	0	9,415	0	0	0	261	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		07/01/2010	Paydown		15,389	15,389	14,709	14,723	0	666	0	666	0	15,389	0	0	0	498	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		08/01/2010	Paydown		3,926	3,926	3,752	3,756	0	170	0	170	0	3,926	0	0	0	145	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		09/01/2010	Paydown		5,016	5,016	4,794	4,799	0	217	0	217	0	5,016	0	0	0	209	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		10/01/2010	Paydown		365	365	349	350	0	16	0	16	0	365	0	0	0	17	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		11/01/2010	Paydown		1,978	1,978	1,891	1,892	0	86	0	86	0	1,978	0	0	0	101	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		12/01/2010	Paydown		3,933	3,933	3,759	3,763	0	170	0	170	0	3,933	0	0	0	218	01/25/2037
75970H-AD-2	Renaissance Home Equity 2006-4 AF1 ABS 5.545% 01/25/37		12/14/2010	Morgan Stanley		117,729	122,954	117,523	117,629	0	116	0	116	0	117,745	0	(16)	(16)	7,121	01/25/2037
828807-BE-6	Simon Property Corp Note Non Call 4.875% 08/15/10		08/15/2010	Maturity		600,000	600,000	588,762	598,066	0	1,934	0	1,934	0	600,000	0	0	0	29,250	08/15/2010
828807-BL-0	Simon Property Corp Note Cont Call 4.600% 06/15/10		06/15/2010	Maturity		275,000	275,000	271,455	274,326	0	674	0	674	0	275,000	0	0	0	6,325	06/15/2010
91913Y-AN-0	Valero Energy Corp Note MW 50BP 9.375% 03/15/19		07/16/2010	Greenwich Cap Mkts		398,483	325,000	359,814	358,253	0	(1,397)	0	(1,397)	0	356,856	0	41,627	41,627	25,898	03/15/2019
15135U-AA-7	Cenovus Energy Note MW 35BP Prv Plc PPut 4.500% 09/15/14	A	06/30/2010	Tax Free Exchange		924,228	925,000	924,103	924,148	0	80	0	80	0	924,228	0	0	0	32,606	09/15/2014

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ Decrease	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Maturity Date
73755L-AG-2	Potash Corp Sas Corp Note MW 25BP 3.750% 09/30/15	A	08/19/2010	UBS Sec/Warburg Dillion		871,667	815,000	810,534	810,709	0	436	0	436	0	811,145	0	60,522	60,522	27,676	09/30/2015
05565Q-BH-0	BP Capital PLC Corp Note Non Call 3.875% 03/10/15	F	07/14/2010	CitiGroup		1,116,300	1,220,000	1,039,623	1,244,781	0	(485)	202,991	(203,476)	0	1,041,305	0	74,995	74,995	40,578	03/10/2015
25156P-AB-9	Deutsche Tel Fin Corp Bond Non Call 8.500% 06/15/10	F	06/15/2010	Maturity		700,000	700,000	762,160	708,263	0	(8,263)	0	(8,263)	0	700,000	0	0	0	29,750	06/15/2010
35177P-AK-3	France Telecom Corp Note Non Call 7.750% 03/01/11	F	10/08/2010	Call 102.8780		540,118	525,000	567,931	541,020	0	(910)	0	(910)	0	540,110	0	0	0	44,869	03/01/2011
822582-AH-5	Shell Intl Fin Corp Note MW 15BP 0.000% 09/22/15	F	02/25/2010	Deutsche Bank		1,572,276	1,555,000	1,551,812	1,551,960	0	84	0	84	0	1,552,048	0	20,225	20,225	22,461	09/22/2015
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)						15,551,001	15,284,809	15,465,872	15,588,481	0	39,604	202,991	(163,387)	0	15,425,093	0	125,896	125,896	586,310	XXX
8399997. Total - Bonds - Part 4						36,352,090	35,253,887	36,486,759	36,417,728	0	(239,806)	202,991	(442,797)	0	35,974,922	0	377,156	377,156	1,214,065	XXX
8399998. Total - Bonds - Part 5						3,805,308	3,776,426	3,859,948	0	0	(49,302)	0	(49,302)	0	3,810,646	0	(5,336)	(5,336)	53,900	XXX
8399999. Total - Bonds						40,157,398	39,030,313	40,346,707	36,417,728	0	(289,108)	202,991	(492,099)	0	39,785,568	0	371,820	371,820	1,267,965	XXX
8999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
8999998. Total - Preferred Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
8999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9799998. Total - Common Stocks - Part 5						0	XXX	0		0	0	0	0	0	0	0	0	0	0	XXX
9799999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9899999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
9999999 - Totals						40,157,398	XXX	40,346,707	36,417,728	0	(289,108)	202,991	(492,099)	0	39,785,568	0	371,820	371,820	1,267,965	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		06/16/2010	Wachovia Bank	07/01/2010	Paydown	4,210	4,449	4,210	4,210	0	(239)	0	(239)	0	0	0	0	16	11
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		06/16/2010	Wachovia Bank	08/01/2010	Paydown	5,925	6,261	5,925	5,925	0	(336)	0	(336)	0	0	0	0	44	15
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		06/16/2010	Wachovia Bank	09/01/2010	Paydown	31,667	33,463	31,667	31,667	0	(1,796)	0	(1,796)	0	0	0	0	356	79
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		06/16/2010	Wachovia Bank	10/01/2010	Paydown	4,901	5,179	4,901	4,901	0	(278)	0	(278)	0	0	0	0	74	12
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		06/16/2010	Wachovia Bank	11/01/2010	Paydown	6,427	6,791	6,427	6,427	0	(365)	0	(365)	0	0	0	0	121	16
3128PR-UJ-6	FHLMC Pool 12385 MBS 4.500% 06/01/25		06/16/2010	Wachovia Bank	12/01/2010	Paydown	6,615	6,990	6,615	6,615	0	(375)	0	(375)	0	0	0	0	149	17
31402R-JE-0	FNMA Pool 735661 MBS 5.500% 12/01/17		11/10/2010	Wells Fargo Bank	12/01/2010	Paydown	125,832	136,823	125,832	125,832	0	(10,991)	0	(10,991)	0	0	0	0	577	288
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		10/20/2010	Nomura Securities	11/01/2010	Paydown	38,316	41,897	38,316	38,316	0	(3,580)	0	(3,580)	0	0	0	0	176	140
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20		10/20/2010	Nomura Securities	12/01/2010	Paydown	39,452	43,138	39,452	39,452	0	(3,686)	0	(3,686)	0	0	0	0	362	145
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		05/12/2010	JP Morgan Chase	06/01/2010	Paydown	4,393	4,665	4,393	4,393	0	(272)	0	(272)	0	0	0	0	18	10
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		05/12/2010	JP Morgan Chase	07/01/2010	Paydown	4,432	4,706	4,432	4,432	0	(274)	0	(274)	0	0	0	0	37	10
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		05/12/2010	JP Morgan Chase	08/01/2010	Paydown	113,487	120,509	113,487	113,487	0	(7,022)	0	(7,022)	0	0	0	0	1,419	268
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		05/12/2010	JP Morgan Chase	09/01/2010	Paydown	4,050	4,301	4,050	4,050	0	(251)	0	(251)	0	0	0	0	68	10
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		05/12/2010	JP Morgan Chase	10/01/2010	Paydown	133,048	141,281	133,048	133,048	0	(8,232)	0	(8,232)	0	0	0	0	2,772	314
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		05/12/2010	JP Morgan Chase	11/01/2010	Paydown	3,571	3,792	3,571	3,571	0	(221)	0	(221)	0	0	0	0	89	8
31417N-6B-2	FNMA Pool AC4465 MBS 5.000% 11/01/24		05/12/2010	JP Morgan Chase	12/01/2010	Paydown	4,543	4,824	4,543	4,543	0	(281)	0	(281)	0	0	0	0	133	11
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		05/07/2010	JP Morgan Chase	06/01/2010	Paydown	5,086	5,394	5,086	5,086	0	(308)	0	(308)	0	0	0	0	21	12
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		05/07/2010	JP Morgan Chase	07/01/2010	Paydown	3,720	3,945	3,720	3,720	0	(226)	0	(226)	0	0	0	0	31	9
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		05/07/2010	JP Morgan Chase	08/01/2010	Paydown	3,778	4,007	3,778	3,778	0	(229)	0	(229)	0	0	0	0	47	9
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		05/07/2010	JP Morgan Chase	09/01/2010	Paydown	3,913	4,150	3,913	3,913	0	(237)	0	(237)	0	0	0	0	65	9
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		05/07/2010	JP Morgan Chase	10/01/2010	Paydown	4,271	4,530	4,271	4,271	0	(259)	0	(259)	0	0	0	0	89	10
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		05/07/2010	JP Morgan Chase	11/01/2010	Paydown	3,935	4,174	3,935	3,935	0	(239)	0	(239)	0	0	0	0	98	9
31418T-HR-1	FNMA Pool AD5639 MBS 5.000% 04/01/25		05/07/2010	JP Morgan Chase	12/01/2010	Paydown	37,619	39,900	37,619	37,619	0	(2,281)	0	(2,281)	0	0	0	0	1,097	89
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		06/16/2010	Bank of America Sec	07/01/2010	Paydown	8,222	8,700	8,222	8,222	0	(478)	0	(478)	0	0	0	0	31	21
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		06/16/2010	Bank of America Sec	08/01/2010	Paydown	18,045	19,093	18,045	18,045	0	(1,049)	0	(1,049)	0	0	0	0	135	45
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		06/16/2010	Bank of America Sec	09/01/2010	Paydown	8,963	9,484	8,963	8,963	0	(521)	0	(521)	0	0	0	0	101	22
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		06/16/2010	Bank of America Sec	10/01/2010	Paydown	9,677	10,240	9,677	9,677	0	(562)	0	(562)	0	0	0	0	145	24
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		06/16/2010	Bank of America Sec	11/01/2010	Paydown	11,358	12,018	11,358	11,358	0	(660)	0	(660)	0	0	0	0	213	28

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
31418V-VF-6	FNMA Pool AD7813 MBS 4.500% 06/01/25		06/16/2010	Bank of America Sec	12/01/2010	Paydown	9,385	9,930	9,385	9,385	0	(545)	0	(545)	0	0	0	0	211	23
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		06/16/2010	JP Morgan Chase	07/01/2010	Paydown	9,875	10,441	9,875	9,875	0	(566)	0	(566)	0	0	0	0	37	25
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		06/16/2010	JP Morgan Chase	08/01/2010	Paydown	9,977	10,549	9,977	9,977	0	(572)	0	(572)	0	0	0	0	75	25
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		06/16/2010	JP Morgan Chase	09/01/2010	Paydown	9,671	10,226	9,671	9,671	0	(555)	0	(555)	0	0	0	0	109	24
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		06/16/2010	JP Morgan Chase	10/01/2010	Paydown	7,306	7,725	7,306	7,306	0	(419)	0	(419)	0	0	0	0	110	18
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		06/16/2010	JP Morgan Chase	11/01/2010	Paydown	8,321	8,798	8,321	8,321	0	(477)	0	(477)	0	0	0	0	156	21
31418W-4T-4	FNMA Pool AD8933 MBS 4.500% 06/01/25		06/16/2010	JP Morgan Chase	12/01/2010	Paydown	7,435	7,861	7,435	7,435	0	(426)	0	(426)	0	0	0	0	167	19
3199999. Bonds - U.S. Special Revenues							711,426	760,234	711,426	711,426	0	(48,808)	0	(48,808)	0	0	0	0	9,349	1,796
25459H-AW-7	DirecTV Holding Corp Note MW 20BP Prv Plc 3.550% 03/15/15		03/08/2010	CitiGroup	06/15/2010	Tax Free Exchange	1,300,000	1,298,986	1,299,036	1,299,036	0	50	0	50	0	0	0	0	12,050	0
38141E-A2-5	Goldman Sachs Corp Note Non Call 7.500% 02/15/19		02/11/2010	Goldman Sachs	04/26/2010	Barclays Group Inc.	10,000	11,343	11,126	11,320	0	(23)	0	(23)	0	0	(193)	(193)	154	4
38141E-A2-5	Goldman Sachs Corp Note Non Call 7.500% 02/15/19		02/11/2010	Goldman Sachs	04/26/2010	Deutsche Bank	265,000	300,579	294,828	299,972	0	(607)	0	(607)	0	0	(5,143)	(5,143)	4,085	110
760759-AG-5	Republic Service Corp Note Prv Plc MW 25 BP 5.000% 03/01/20		03/01/2010	Chase Securities	08/01/2010	Tax Free Exchange	1,000,000	999,850	999,851	999,851	0	1	0	1	0	0	0	0	20,417	0
02364W-AR-6	America Movil Sa De Cv Corp Note Prv Plc MW 20BP 3.625% 03/30/15	F	03/23/2010	Goldman Sachs	09/09/2010	Tax Free Exchange	490,000	488,956	489,041	489,041	0	85	0	85	0	0	0	0	7,845	0
3899999. Bonds - Industrial and Miscellaneous (Unaffiliated)							3,065,000	3,099,714	3,093,882	3,099,220	0	(494)	0	(494)	0	0	(5,336)	(5,336)	44,551	114
8399998. Total - Bonds							3,776,426	3,859,948	3,805,308	3,810,646	0	(49,302)	0	(49,302)	0	0	(5,336)	(5,336)	53,900	1,910
8999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9799998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9899999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
9999999 - Totals								3,859,948	3,805,308	3,810,646	0	(49,302)	0	(49,302)	0	0	(5,336)	(5,336)	53,900	1,910

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

NONE

Schedule D - Part 6 - Section 2

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
	FHLB Note Non Call			11/22/2010	Daiwa Securities America	11/17/2011	999,528	0	58	0	0	1,000,000	999,470	318	0	0.260	0.314	MN	0	43
	FHLMC Disc Note			11/29/2010	Barclays Group Inc.	05/23/2011	1,498,728	0	286	0	0	1,500,000	1,498,441	0	0	0.215	0.218	MAT	0	0
	FHLB Note Non Call			12/10/2010	Mizuho Investor Sec Co	11/25/2011	1,003,805	0	(222)	0	0	1,000,000	1,004,027	785	0	0.785	0.360	MN	0	393
	FNMA Note Non Call			12/09/2010	CitiGroup	11/15/2011	1,043,646	0	(3,044)	0	0	1,000,000	1,046,690	6,868	0	5.375	0.345	MN	0	3,733
	US Treasury Note			11/08/2010	CS First Boston Corp	07/31/2011	1,105,067	0	(1,254)	0	0	1,100,000	1,106,320	4,603	0	1.000	0.207	JJ	0	3,019
	US Treasury Note			11/29/2010	CS First Boston Corp	10/31/2011	1,508,688	0	(926)	0	0	1,500,000	1,509,614	2,569	0	1.000	0.300	AO	0	1,243
	US Treasury Note			11/08/2010	Bank of America Sec	08/31/2011	1,105,631	0	(1,248)	0	0	1,100,000	1,106,879	3,738	0	1.000	0.224	FA	0	2,127
	US Treasury Note			11/08/2010	HSBC Securities Inc	09/30/2011	1,508,533	0	(1,667)	0	0	1,500,000	1,510,200	3,832	0	1.000	0.235	MS	0	1,648
0199999. U.S. Governments - Issuer Obligations							9,773,626	0	(8,017)	0	0	9,700,000	9,781,641	22,713	0	XXX	XXX	XXX	0	12,206
0399999. Total - U.S. Government Bonds							9,773,626	0	(8,017)	0	0	9,700,000	9,781,641	22,713	0	XXX	XXX	XXX	0	12,206
1099999. Total - All Other Government Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
3199999. Total - U.S. Special Revenues Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
	American Express Cr Corp Note Non Call			12/20/2010	RBC Capital Markets	06/16/2011	699,788	0	43	0	0	700,000	699,745	131	0	0.421	0.483	MON	103	67
	BB&T Corp Note Non Call			12/02/2010	CS First Boston Corp	07/28/2011	405,284	0	(625)	0	0	400,000	405,909	5,270	0	3.100	0.786	JJ	0	4,443
	Caterpillar Fin Corp Note Non Call			12/17/2010	Jefferys and Company	06/24/2011	501,869	0	(107)	0	0	500,000	501,977	44	0	1.053	0.265	MJSD	1,343	1,241
	Chubb Corp Corp Note MW 20BP			11/23/2010	CitiGroup	11/15/2011	676,569	0	(3,197)	0	0	646,000	679,765	4,953	0	6.000	0.540	MN	0	1,507
	Citibank Corp Note Non Call			11/23/2010	Goldman Sachs	07/12/2011	1,000,034	0	(6)	0	0	1,000,000	1,000,040	1,953	0	0.289	0.283	JJ	0	385
	Countrywide Mortgage Corp Note Non Call			11/08/2010	Stifel Nicolaus & Co.	03/22/2011	755,530	0	(3,509)	0	0	750,000	759,038	8,250	0	4.000	0.670	MS	0	4,101
	Disney Corp Note Cont Call			11/16/2010	Stifel Nicolaus & Co.	07/15/2011	89,378	0	(517)	0	0	87,000	89,895	2,287	0	5.700	0.604	JJ	0	1,708
	FPL Group Cap Corp Note Cont Call			11/08/2010	BNP Paribar Securities Corp	09/01/2011	516,279	0	(3,396)	0	0	500,000	519,675	9,375	0	5.625	0.699	MS	0	5,547
	Florida Pwr Corp Note Cont Call			11/29/2010	CS First Boston Corp	07/15/2011	412,849	0	(1,939)	0	0	400,000	414,788	12,266	0	6.650	0.658	JJ	0	10,123
	Honeywell Corp Note			12/08/2010	BNP Paribar Securities Corp	11/01/2011	785,292	0	(2,223)	0	0	750,000	787,515	7,656	0	6.125	0.444	MN	0	5,359
	Massmutual Glob Fndg II Corp Note Non Call Prv Plc			12/03/2010	Jefferys and Company	08/26/2011	1,500,864	0	(92)	0	0	1,500,000	1,500,957	566	0	0.378	0.290	FMAN	0	168
	New York Life Corp Note Non Call Prv Plc			12/23/2010	Jefferys and Company	06/16/2011	1,250,711	0	(68)	0	0	1,250,000	1,250,779	237	0	0.427	0.297	MJSD	790	798
	Pacific Life Global Fdg Corp Note Non Call Prv Plc			12/22/2010	First Tennessee	06/22/2011	750,293	0	(7)	0	0	750,000	750,300	111	0	0.533	0.451	MJSD	0	67
	Pacificorp Corp Note MW 25BP			12/03/2010	UBS Financial Services	11/15/2011	737,953	0	(2,885)	0	0	700,000	740,838	6,172	0	6.900	0.639	MN	0	3,086
	Pepsico Inc Corp Note Non Call			11/23/2010	Cantor Fitzgerald	07/15/2011	1,100,101	0	(16)	0	0	1,100,000	1,100,117	760	0	0.319	0.302	JAJO	0	390
	Principal Life Inc Fdg Corp Note Non Call			11/17/2010	CS First Boston Corp	03/01/2011	1,007,845	0	(5,319)	0	0	1,000,000	1,013,164	17,083	0	5.125	0.330	MS	0	11,531
	Staples Inc Corp Note MW 50BP			12/21/2010	BNP Paribar Securities Corp	04/01/2011	432,388	0	(1,432)	0	0	425,000	433,820	8,234	0	7.750	0.706	AO	0	6,738
	Wells Fargo Corp Note Non Call			11/08/2010	Stifel Nicolaus & Co.	08/26/2011	1,031,121	0	(6,485)	0	0	1,000,000	1,037,606	18,403	0	5.300	0.516	FA	0	11,189
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							13,654,148	0	(31,780)	0	0	13,458,000	13,685,928	103,751	0	XXX	XXX	XXX	2,236	68,448
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)							13,654,148	0	(31,780)	0	0	13,458,000	13,685,928	103,751	0	XXX	XXX	XXX	2,236	68,448
4199999. Total - Credit Tenant Loans							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
4899999. Total - Hybrid Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7799999. Total - Issuer Obligations							23,427,774	0	(39,797)	0	0	23,158,000	23,467,569	126,464	0	XXX	XXX	XXX	2,236	80,654
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities							0	0	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0
8399999. Total Bonds							23,427,774	0	(39,797)	0	0	23,158,000	23,467,569	126,464	0	XXX	XXX	XXX	2,236	80,654
8699999. Total - Parent, Subsidiaries and Affiliates							0	0	0	0	0	XXX	0	0	0	XXX	XXX	XXX	0	0
31846V-56-7	First American Government Obligations Fund Z			12/03/2010	No Broker	XXX	21,516,489	0	0	0	0	0	21,516,489	0	0	0.000	0.000		440	0
38141W-27-3	Goldman Sachs Fin Square Government Fund			12/29/2010	No Broker	XXX	14,519,671	0	0	0	0	0	14,519,671	0	0	0.000	0.000		3,622	0
609068-DF-5	Federated Treas Obligations Fund			11/22/2010	Sun Trust Bank	XXX	0	0	0	0	0	0	0	0	0	0.000	0.000		0	0
61747C-70-7	Morgan Stanley Institutional Liquidity Fund Government Port			12/02/2010	No Broker	XXX	3,481,083	0	0	0	0	0	3,481,083	0	0	0.000	0.000		934	0
665278-70-1	Northern Inst Govt Select Port			12/03/2010	No Broker	XXX	1,423,992	0	0	0	0	0	1,423,992	0	0	0.000	0.000		304	0

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
CUSIP Identi-fication	Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bonds not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
94975H-29-6	Wells Fargo Treasury Plus MMKT Fund - Inst			02/02/2010	No Broker	XXX	36	0	0	0	0	0	36	0	0	0.000	0.000		30	0
8899999. Exempt Money Market Mutual Funds							40,941,271	0	0	0	0	XXX	40,941,271	0	0	XXX	XXX	XXX	5,330	0
066922-75-8	Barclays Global Prime MMKT Fund Premium Shares			12/30/2010	No Broker	XXX	15,998,657	0	0	0	0	0	15,998,657	0	0	0.000	0.000		1,139	0
09248U-71-8	BlackRock Liquidity Funds T-Fund Port			12/02/2010	No Broker	XXX	4,924,925	0	0	0	0	0	4,924,925	0	0	0.000	0.000		532	0
097100-51-5	Columbia Nations Money Market Reserves			12/02/2010	No Broker	XXX	7,161,296	0	0	0	0	0	7,161,296	0	0	0.000	0.000		715	0
26200V-10-4	Dreyfus Institutional Cash Advantage			12/30/2010	No Broker	XXX	49,790,629	0	0	0	0	0	49,790,629	0	0	0.000	0.000		4,684	0
31678R-50-2	Fifth Third Institutional Govt MMKT			12/02/2010	No Broker	XXX	13,014,069	0	0	0	0	0	13,014,069	0	0	0.000	0.000		5,272	0
31678R-70-0	Fifth Third Institutional MMKT			12/02/2010	No Broker	XXX	13,517,947	0	0	0	0	0	13,517,947	0	0	0.000	0.000		4,875	0
31846V-54-2	First American Treasury Obligations Fund Z			12/02/2010	Bank New York Mellon	XXX	7,996,592	0	0	0	0	0	7,996,592	0	0	0.000	0.000		179	0
31846V-62-5	First American Prime Obligations MMF Class Z			12/02/2010	No Broker	XXX	61,291,815	0	0	0	0	0	61,291,815	0	0	0.000	0.000		33,760	0
404281-17-2	HSBC Investor Prime MMF - Class I			12/02/2010	No Broker	XXX	56,656,943	0	0	0	0	0	56,656,943	0	0	0.000	0.000		24,980	0
61747C-71-5	Morgan Stanley Institutional Liquidity Funds Prime Port			12/07/2010	No Broker	XXX	28,459,138	0	0	0	0	0	28,459,138	0	0	0.000	0.000		5,636	0
85749P-10-1	SSGA Money Market Fund			12/31/2010	No Broker	XXX	46,588	0	0	0	0	0	46,588	0	0	0.000	0.000		6,529	0
90262Y-50-5	UBS Global Asset Mgmt Select Prime Inst Fund			12/13/2010	No Broker	XXX	66,293,129	0	0	0	0	0	66,293,129	0	0	0.000	0.000		18,340	0
949917-39-7	Wells Fargo Advantage Heritage Money Fund			12/02/2010	No Broker	XXX	1,255,254	0	0	0	0	0	1,255,254	0	0	0.000	0.000		414	0
	UHC Liquidity Pool Pro Rata Share Portion			12/30/2010	No Broker	XXX	14,548,444	0	0	0	0	0	14,548,444	0	0	0.000	0.000		3,615	0
8999999. Class One Money Market Mutual Funds							340,955,426	0	0	0	0	XXX	340,955,426	0	0	XXX	XXX	XXX	110,670	0
9199999 - Totals							405,324,471	0	(39,797)	0	0	XXX	405,364,266	126,464	0	XXX	XXX	XXX	118,236	80,654

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

NONE

Schedule DB - Part B - Section 1 - Futures Contracts Open

NONE

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

NONE

Schedule DB - Part B - Section 2B - Brokers with whom cash deposits have been made

NONE

Schedule DB - Part D - Counterparty Exposure for Derivative Instruments Open

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP Morgan Chase ..... Chicago, IL					31,799,369	XXX
JP Morgan Chase ..... New York City, NY					2,712,998	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	0	0	34,512,367	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	0	0	34,512,367	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	0	0	34,512,367	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	1,332,096	4. April	2,141,981	7. July	1,433,724	10. October	2,800,206
2. February	1,352,035	5. May	1,114,733	8. August	2,999,503	11. November	2,769,983
3. March	1,499,682	6. June	1,191,071	9. September	1,465,947	12. December	34,512,367

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
FFC Disc Note		12/31/2010	0.010	01/03/2011	5,299,997	0	1
FHLB Disc Note		12/31/2010	0.001	01/03/2011	5,374,000	0	0
FHLB Disc Note		11/29/2010	0.185	02/25/2011	1,499,576	0	247
US Treasury Note 912828ES5		12/30/2010	4.250	01/15/2011	1,302,089	25,523	(149)
0199999. U.S. Governments - Issuer Obligations					13,475,662	25,523	99
0399999. Total - U.S. Government Bonds					13,475,662	25,523	99
1099999. Total - All Other Government Bonds					0	0	0
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	0
2499999. Total - U.S. Political Subdivisions of States, Territories and Possessions Bonds					0	0	0
3199999. Total - U.S. Special Revenues Bonds					0	0	0
Citigroup Inc Corp Note Non Call 172967BC4		11/24/2010	6.500	01/18/2011	852,337	25,016	(4,400)
Northrop Grumman Corp Note MM 258P		12/21/2010	7.125	02/15/2011	549,362	14,670	(2,332)
Pfizer Inc Corp Note Non Call		12/20/2010	2.252	03/15/2011	175,675	186	(83)
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					1,577,374	39,872	(6,815)
3899999. Total - Industrial and Miscellaneous Bonds (Unaffiliated)					1,577,374	39,872	(6,815)
4199999. Total - Credit Tenant Loans					0	0	0
4899999. Total - Hybrid Securities					0	0	0
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	0
7799999. Total - Issuer Obligations					15,053,036	65,395	(6,716)
7899999. Total - Single Class Mortgage-Backed/Asset-Backed Securities					0	0	0
7999999. Total - Defined Multi-Class Residential Mortgage-Backed Securities					0	0	0
8099999. Total - Other Multi-Class Residential Mortgage-Backed Securities					0	0	0
8199999. Total - Defined Multi-Class Commercial Mortgage-Backed Securities					0	0	0
8299999. Total - Other Multi-Class Commercial Mortgage-Backed/Asset-Backed Securities					0	0	0
8399999. Total Bonds					15,053,036	65,395	(6,716)
8699999 - Total Cash Equivalents					15,053,036	65,395	(6,716)

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	Multiple	6,185,495	6,274,732		
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN	B	Multiple			40,170,475	40,994,533
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	V6185495a ins code stat 38.2-4310.1			310,267	311,804
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	6,185,495	6,274,732	40,480,742	41,306,337
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0

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ANNUAL STATEMENT FOR THE YEAR 2010 OF THE UnitedHealthcare Plan of the River Valley, Inc.

SUPPLEMENTAL COMPENSATION EXHIBIT

For the Year Ended December 31, 2010
(To be filed by March 1)

PART 1 - INTERROGATORIES

1. The reporting insurer is a member of a group of insurers or other holding company system: Yes [X] No [ ] If yes, do the amounts below represent 1) total gross compensation paid to each individual by or on behalf of all companies which are part of the group: Yes [ ]; or 2) allocation to each insurer: Yes [X]
2. Did any person while an officer, director, or trustee of the reporting entity receive directly or indirectly, during the period covered by this statement any commission on the business transactions of the reporting entitiy? Yes [ ] No [X]
3. Except for retirement plans generally applicable to its staff employees, has the reporting entity any agreement with any person, other than contracts with its agents for the payment of commissions whereby it agrees that for any service rendered or to be rendered, that he/she shall receive directly or indirectly, any salary, compensation or emolument that will extend beyond the period of 12 months from the date of the agreement? Yes [ ] No [X]

PART 2 - OFFICERS AND EMPLOYEES COMPENSATION

1	2	Annual Compensation			
		3	4	5	6
Name and Principal Position	Year	Salary	Bonus	All Other Compensation	Totals
Chief Executive Officer, President, Commercial and Director, Daniel Roger Kueter	2010	96,429	34,286	21,156	151,871
	2009	74,127	21,434	13,099	108,660
	2008	48,116	15,296	15,640	79,052
1. General Counsel, Mark Andrew Murr	2010	111,190	25,000	16,054	152,244
	2009	66,905	12,767	1,765	81,437
	2008				0
2. Chief Medical Officer and Director, Bruce Chase Steffens, M.D.	2010	86,333	26,667	26,032	139,032
	2009	82,847	18,333	15,592	116,772
	2008	85,965	27,050	25,305	138,320
3. Chief Financial Officer and Director, James Wesley Waters	2010	43,340	8,858	2,271	54,469
	2009	41,493	7,341	882	49,716
	2008				0
4. President, Medicaid Division and Director, Scott Andrew Bowers	2010	28,856	7,071	12,860	48,787
	2009				0
	2008				0
5.	2010				0
	2009				0
	2008				0
6.	2010				0
	2009				0
	2008				0
7.	2010				0
	2009				0
	2008				0
8.	2010				0
	2009				0
	2008				0
9.	2010				0
	2009				0
	2008				0

PART 3 - DIRECTOR COMPENSATION

1	2	3	4
Name and Principal Position or Occupation	Compensation Paid or Deferred for Services as Director	All Other Compensation Paid or Deferred	Totals
Former Director, Eric Paul		28,957	28,957
Former Director, Thomas Patrick Wiffler		28,103	28,103
Consumer Director, William Kenneth Applegate, Ph. D.	3,000		3,000
Consumer Director, James Edward Hecker			0
Consumer Director, Victoria Jean Kauzlarich	3,000		3,000
Director, Michael Paul Radu		34,584	34,584
Consumer Director, Cathie Sue Whiteside			0

EXHIBIT OF PREMIUMS, ENROLLMENT AND UTILIZATION (a)

REPORT FOR: 1. CORPORATION UnitedHealthcare Plan of the River Valley, Inc. 2. Moline, IL (LOCATION)

NAIC Group Code 0707 BUSINESS IN THE STATE OF Tennessee DURING THE YEAR 2010 NAIC Company Code 95378

	1	Comprehensive (Hospital & Medical) 2	3	4	5	6	7	8	9	10
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefit Plan	Title XVIII Medicare	Title XIX Medicaid	Other
Total Members at end of:										
1. Prior Year	589,581		35,407					39,057	515,117	
2. First Quarter	611,379		36,620					36,638	538,121	
3. Second Quarter	623,322		34,065					38,716	550,541	
4. Third Quarter	630,124		34,130					40,922	555,072	
5. Current Year	640,505		35,214					42,556	562,735	
6. Current Year Member Months	7,498,495		411,440					475,658	6,611,397	
Total Member Ambulatory Encounters for Year:										
7 Physician	3,796,745		185,144					701,862	2,909,739	
8. Non-Physician	976,757		20,423					259,362	696,972	
9. Total	4,773,502	0	205,567	0	0	0	0	961,224	3,606,711	0
10. Hospital Patient Days Incurred	1,144,009		7,303					93,739	1,042,967	
11. Number of Inpatient Admissions	105,374		1,871					12,550	90,953	
12. Health Premiums Written (b)	2,696,684,511		128,953,813					442,222,212	2,125,508,486	
13. Life Premiums Direct	0									
14. Property/Casualty Premiums Written	0									
15. Health Premiums Earned	2,695,892,203		128,953,813					441,429,904	2,125,508,486	
16. Property/Casualty Premiums Earned	0									
17. Amount Paid for Provision of Health Care Services	2,000,096,001		89,990,197					326,797,527	1,583,308,277	
18 Amount Incurred for Provision of Health Care Services	2,123,891,797		97,285,451					362,142,018	1,664,464,328	

(a) For health business: number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

(b) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ 442,222,212

ANNUAL STATEMENT FOR THE YEAR 2010
UNITEDHEALTHCARE PLAN OF THE RIVER VALLEY, INC.
STATEMENT OF ACTUARIAL OPINION

This Opinion is:	☑ Unqualified	☐ Qualified	☐ Adverse	☐ Inconclusive
Identification Section	☑ Prescribed Wording Only	☐ Prescribed Wording with Additional Wording	☐ Revised Wording	
Scope Section	☑ Prescribed Wording Only	☐ Prescribed Wording with Additional Wording	☐ Revised Wording	
Reliance Section	☑ Prescribed Wording Only	☐ Prescribed Wording with Additional Wording	☐ Revised Wording	
Opinion Section	☐ Prescribed Wording Only	☐ Prescribed Wording with Additional Wording	☑ Revised Wording	
Relevant Comments			☐ Revised Wording	
☐ The Actuarial Memorandum include "Deviation from Standard" wording regarding conformity with an Actuarial Standard of Practice				

I, Timothy J. Feeser, Vice President, Actuarial Consulting, am associated with the firm of Ingenix Consulting. I am a member of the American Academy of Actuaries and have been retained by UnitedHealthcare Plan of the River Valley, Inc. to render an opinion with regard to loss reserves, actuarial liabilities and related items. I was appointed on November 16, 2009 in accordance with the requirements of the annual statement instructions. I meet the Academy qualification standards for rendering the opinion.

I have examined the assumptions and methods used in determining loss reserves, actuarial liabilities and related items listed below, as shown in the annual statement of the organization as prepared for filing with state regulatory officials, as of December 31, 2010.

A. Claims unpaid (Page 3, Line 1);	$391,682,979
B. Accrued medical incentive pool and bonus payments (Page 3, Line 2);	$1,952,960
C. Unpaid claims adjustment expenses (Page 3, Line 3);	$9,688,381
D. Aggregate health policy reserves (Page 3, Line 4) including unearned premium reserves, premium deficiency reserves, and additional policy reserves from the Underwriting and Investment Exhibit – Part 2D;	$5,995,201
E. Aggregate life policy reserves (Page 3, Line 5);	$0
F. Property/casualty unearned premium reserves (Page 3, Line 6);	$0
G. Aggregate health claim reserves (Page 3, Line 7); and	$6,922
H. Any other loss reserves, actuarial liabilities, or related items presented as liabilities in the annual statement; and	Not applicable
I. Specified actuarial items presented as assets in the annual statement, as follows:	
1. Uncollected premiums (subset of Page 2, Line 15.1)	$14,580,358

ANNUAL STATEMENT FOR THE YEAR 2010
UNITEDHEALTHCARE PLAN OF THE RIVER VALLEY, INC.
STATEMENT OF ACTUARIAL OPINION

2. Accrued retrospective premiums (Page 2, Line 15.3) $1,651,803
3. Healthcare and other amounts receivable (subset of Page 2, Line 24) $7,600,639

In forming my opinion on items A through I above, I relied upon data prepared by Nyle Brent Cottington, Vice President and Regulatory Controller, UnitedHealthcare Services, Inc., as certified in the attached statements. I evaluated that data for reasonableness and consistency. I also reconciled that data to the Underwriting and Investment Exhibit - Part 2B of the company's current annual statement. In other respects, my examination included review of the actuarial assumptions and actuarial methods used and tests of the calculations I considered necessary.

In my opinion, the amounts carried in the balance sheet on account of the items identified above:

A. Are in accordance with accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles,

B. Are based on actuarial assumptions relevant to contract provisions and appropriate to the purpose for which the statement was prepared,

C. Meet the requirements of the Insurance Laws and regulations of the state of Illinois; and are at least as great as the minimum aggregate amounts required by the state in which this statement is filed,

D. Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization under the terms of its contracts and agreements,

E. Are computed on the basis of assumptions and methods consistent with those used in computing the corresponding items in the annual statement of the preceding year end,

F. Include appropriate provision for all actuarial items that ought to be established.

The Underwriting and Investment Exhibit – Part 2B was reviewed for reasonableness and consistency with the applicable Actuarial Standards of Practice.

Actuarial methods, considerations, and analyses used in forming my opinion conform to the relevant Standards of Practice as promulgated from time to time by the Actuarial Standards Board, which standards form the basis of this statement of opinion.

Timothy J. Feeser, FSA, MAAA

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February 25, 2011

UnitedHealthcare®
A UnitedHealth Group Company

Nyle Brent Cottington
Vice President & Regulatory Controller
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9900 Bren Road East
Minnetonka, MN 55343
952-936-3214 phone
952-936-7147 fax

February 14, 2011

I, Nyle Brent Cottington, am employed by United HealthCare Services, Inc. as Vice President and Regulatory Controller. I hereby affirm that the listings, summaries, and analyses relating to reconciliation of the organization's annual statement to its general ledger, prepared for and submitted to Timothy J. Feeser in support of his actuarial opinion for UnitedHealthcare Plan of the River Valley, Inc. as of December 31, 2010, were prepared under my direction and, to the best of my knowledge and belief, are substantially accurate and complete and the same as, or derived from, the records and other data which form the basis of the annual statement for the year ended December 31, 2010.

N Brent Cottington

Nyle Brent Cottington
United HealthCare Services, Inc.

Americhoice - East Tennessee
Report 2A - TennCare Income Statement
CRA 2.30.14.3.3 and 2.30.14.3.4

	Current Qtr	YTD Total	Prior Year
Member Months	**570,785**	**2,210,913**	**2,072,999**
Revenues:			
TennCare Capitation	218,452,922	647,971,693	446,801,189
Investment	-	-	-
Other Revenues	-	-	-
Total Revenues	218,452,922	647,971,693	446,801,189
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
Capitated Physician Services	-	-	-
Fee-for Service Physician Services	20,834,743	122,054,327	132,551,805
Inpatient Hospital Services	25,075,399	96,011,726	76,919,643
Outpatient Hospital Services	20,273,621	46,302,839	27,983,140
Emergency Room Services	13,790,526	50,356,538	46,838,977
Dental Services	-	-	-
Vision Services	753,828	1,682,141	1,205,266
Pharmacy Services	-	-	-
Home Health Services	7,632,949	9,229,529	3,641,478
Chiropractic Services	-	-	-
Radiology Services	8,005,979	29,023,173	28,414,902
Laboratory Services	3,738,725	12,847,823	11,867,447
Durable Medical Equipment Services	2,047,336	7,618,011	6,785,016
Transportation Services	3,160,176	12,158,959	11,372,150
Outside Referrals	-	-	-
Medical Incentive Pool and Withhold Adj	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Nursing Facility Care	52,260,439	90,962,899	-
HCBS Services	5,983,296	7,586,161	-
Other Medical and Hospital Services - Write-Ins	(585,634)	614,110	1,129,207
Subtotal Medical and Hospital	162,971,384	486,448,235	348,709,031
Mental Health and Substance Abuse Services			-
Inpatient Psychiatric Facility Services	1,827,394	8,846,332	8,787,435
Inpatient Substance Abuse Treatment and Detox	327,676	1,589,646	1,040,507
Outpatient Mental Health Services	1,299,072	4,996,999	3,751,257
Outpatient Substance Abuse Treatment and Detox	92,878	357,263	255,939
Housing/Residential Treatment	1,947,827	7,014,624	5,624,075
Specialized Crisis Services	577,419	2,712,621	2,638,868
Psychiatric Rehab and Support Services	1,043,042	5,021,197	4,924,912
Case Management	3,540,660	15,416,907	13,726,348
Forensics	-	-	-
Other Judicial	-	-	-
Pharmacy	-	-	-
Lab Services	-	-	-
Transportation	313,042	1,363,888	1,534,912
Medical Incentive Pool and Withhold Adjustments	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Other Mental Health and Substance Abuse Services	350,194	1,361,603	1,073,827
PCP and Specialist Servcies	-	-	-
Other Mental Health Services - Write-Ins	-	-	-
Subtotal MH&SAS	11,319,203	48,681,080	43,358,080
Subtotal Hospital, Medical, MH&SAS, CHOICES	174,290,587	535,129,315	392,067,111
LESS:			
Net Reinsurance Recoveries Incurred	-	-	-
Copayments	-	-	-
Subrogation and Corrdination of Benefits	-	-	-
Subtotal Reinsurance, Copay, Subrogation	-	-	-
Total Hospital, Medical, MHS&S	174,290,587	535,129,315	392,067,111
Administation:			
Compensation	-	-	-
Direct and Allocated Admin expenses	-	-	
Marketing	-	-	-
Interest Expense	-	-	-
Premium Tax Expense	16,795,677	40,184,087	16,364,503
Occupancy, Depreciation, and Amortization	-	-	-
Other Administration - Write-Ins	18,637,429	59,202,262	40,765,444
Total Administration Expenses	35,433,105	99,386,349	57,129,946
Total Expenses	209,723,692	634,515,664	449,197,058
Extraordinary Item	-	-	-
Provision for Income Tax	3,055,230	4,709,610	(838,554)
Net Income (Loss)	5,673,999	8,746,419	(1,557,315)
Write-Ins for Other Revenues:			
Total Other Revenues	-	-	-
Write-Ins for Other Medical and Hospital:			
Other Miscellaneous	(1,040,234)	(1,040,234)	-
Other Capitated Services	454,599	1,654,344	1,129,207
Total Other Medical and Hospital	(585,634.35)	614,110	1,129,207
Detail of Other MH and SAS:			
Total Other MH and SAS	-	-	-
Write-Ins for Other Administration:			
Administrative Services Fee	17,382,087	51,837,735	35,880,083
Behaviorial Healthcare Services	(871,598)	5,237,587	4,885,361
Spectera Administration Fees	475,060	475,060	-
Other Miscellaneous	1,651,879	1,651,879	-
Total Other Administration	16,985,549	59,202,262	40,765,444

Americhoice - Middle Tennessee
Report 2A - TennCare Income Statement
CRA 2.30.14.3.3 and 2.30.14.3.4

	Current Qtr	YTD Total	Prior Year
Member Months	**606,314**	**2,371,033**	**2,272,126**
Revenues:			
TennCare Capitation	237,623,928	899,356,215	610,162,020
Investment	-	-	-
Other Revenues	-	-	-
Total Revenues	237,623,928	899,356,215	610,162,020
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
Capitated Physician Services	-	-	-
Fee-for Service Physician Services	32,581,245	136,960,238	156,649,730
Inpatient Hospital Services	32,248,495	129,923,011	128,299,070
Outpatient Hospital Services	12,806,293	39,488,678	26,141,917
Emergency Room Services	12,844,863	41,943,775	37,511,286
Dental Services	-	-	-
Vision Services	1,008,893	2,286,023	1,582,927
Pharmacy Services	-	-	-
Home Health Services	7,530,800	19,739,697	16,546,089
Chiropractic Services	-	-	-
Radiology Services	7,697,964	28,852,508	30,317,702
Laboratory Services	3,969,324	13,738,769	11,685,099
Durable Medical Equipment Services	2,494,309	9,097,424	7,553,940
Transportation Services	4,676,852	17,284,702	18,487,856
Outside Referrals	-	-	-
Medical Incentive Pool and Withhold Adj	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Nursing Facility Care	44,082,578	151,673,917	-
HCBS Services	5,817,688	15,871,744	-
Other Medical and Hospital Services - Write-Ins	(1,063,241)	141,930	1,104,423
Subtotal Medical and Hospital	166,696,062	607,002,415	435,880,038
Mental Health and Substance Abuse Services			-
Inpatient Psychiatric Facility Services	2,299,178	8,555,589	8,426,931
Inpatient Substance Abuse Treatment and Detox	477,796	1,777,952	1,475,533
Outpatient Mental Health Services	2,244,997	9,503,322	7,783,819
Outpatient Substance Abuse Treatment and Detox	255,957	1,083,494	439,363
Housing/Residential Treatment	2,185,985	10,433,186	9,044,360
Specialized Crisis Services	1,105,571	4,283,858	3,955,592
Psychiatric Rehab and Support Services	2,246,624	7,589,812	5,672,663
Case Management	7,492,163	27,220,993	20,158,453
Forensics	-	-	-
Other Judicial	-	-	-
Pharmacy	-	-	-
Lab Services	-	-	-
Transportation	371,184	1,544,412	1,489,586
Medical Incentive Pool and Withhold Adjustments	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Other Mental Health and Substance Abuse Services	616,220	2,585,832	2,033,998
PCP and Specialist Servcies	-	-	-
Other Mental Health Services - Write-Ins	-	-	-
Subtotal MH&SAS	19,295,675	74,578,450	60,480,299
Subtotal Hospital, Medical, MH&SAS, CHOICES	185,991,738	681,580,865	496,360,337
LESS:			-
Net Reinsurance Recoveries Incurred	-	-	-
Copayments	-	-	-
Subrogation and Corrdination of Benefits	-	-	-
Subtotal Reinsurance, Copay, Subrogation	-	-	-
Total Hospital, Medical, MHS&S	185,991,738	681,580,865	496,360,337
Administation:			
Compensation	-	-	-
Direct and Allocated Admin expenses	-	-	-
Marketing	-	-	-
Interest Expense	-	-	-
Premium Tax Expense	17,707,305	55,155,915	22,160,955
Occupancy, Depreciation, and Amortization	-	-	-
Other Administration - Write-Ins	17,978,868	80,189,212	55,567,036
Total Administration Expenses	35,686,174	135,345,127	77,727,991
Total Expenses	221,677,911	816,925,992	574,088,328
Extraordinary Item	-	-	-
Provision for Income Tax	5,581,106	28,850,578	12,625,792
Net Income (Loss)	10,364,911	53,579,645	23,447,900
Write-Ins for Other Revenues:			
Total Other Revenues	-	-	
Write-Ins for Other Medical and Hospital:			
Other Miscellaneous	(1,526,771)	(1,526,771)	-
Other Capitated Services	463,530	1,668,701	1,104,423
Total Other Medical and Hospital	(1,063,241)	141,930	1,104,423
Detail of Other MH and SAS:			
Total Other MH and SAS	-	-	-
Write-Ins for Other Administration:			
Administrative Services Fee	18,974,776	71,714,604	48,555,639
Behaviorial Healthcare Services	(2,634,448)	6,836,067	7,010,223
Spectera Administration Fees	495,463	495,463	1,174
Other Miscellaneous	1,143,078	1,143,078	-
Total Other Administration	16,835,791	80,189,212	55,567,036

Americhoice - West Tennessee
Report 2A - TennCare Income Statement
West Tennessee CRA 2.30.14.3.3 and 2.30.14.3.4

	Current Qtr	YTD Total	Prior Year
Member Months	**513,077**	**2,012,096**	**1,947,780**
Revenues:			
TennCare Capitation	190,080,056	578,180,578	429,324,147
Investment	-	-	-
Other Revenues	-	-	-
Total Revenues	190,080,056	578,180,578	429,324,147
Estimated Expenses:			
Hospital and Medical (w/o Mental Health)			
Capitated Physician Services	-	-	-
Fee-for Service Physician Services	19,555,491	91,595,924	100,580,382
Inpatient Hospital Services	27,165,513	112,480,484	99,363,933
Outpatient Hospital Services	7,563,494	24,321,944	15,655,786
Emergency Room Services	12,034,486	33,934,016	41,746,002
Dental Services	-	-	-
Vision Services	1,342,024	1,888,031	1,257,885
Pharmacy Services	-	-	-
Home Health Services	2,853,980	9,565,248	7,183,185
Chiropractic Services	-	-	-
Radiology Services	4,719,307	18,725,501	18,182,014
Laboratory Services	2,405,956	8,295,116	7,506,753
Durable Medical Equipment Services	1,387,786	5,589,777	4,337,357
Transportation Services	3,438,222	13,408,838	15,214,501
Outside Referrals	-	-	-
Medical Incentive Pool and Withhold Adj	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Nursing Facility Care	40,061,422	71,309,845	-
HCBS Services	4,881,199	6,647,703	-
Other Medical and Hospital Services - Write-Ins	493,359	4,014,011	3,278,346
Subtotal Medical and Hospital	127,902,239	401,776,438	314,306,143
Mental Health and Substance Abuse Services			
Inpatient Psychiatric Facility Services	3,502,788	12,662,584	14,468,811
Inpatient Substance Abuse Treatment and Detox	95,875	346,586	307,427
Outpatient Mental Health Services	797,087	2,714,147	2,738,302
Outpatient Substance Abuse Treatment and Detox	31,998	108,956	103,338
Housing/Residential Treatment	2,009,432	6,888,721	7,818,357
Specialized Crisis Services	532,577	1,921,878	2,068,209
Psychiatric Rehab and Support Services	1,601,524	5,851,322	4,763,305
Case Management	4,262,333	15,137,608	18,108,786
Forensics	-	-	-
Other Judicial	-	-	-
Pharmacy	-	-	-
Lab Services	-	-	-
Transportation	344,387	1,307,183	1,329,400
Medical Incentive Pool and Withhold Adjustments	-	-	-
Occupancy, Depreciation and Amortization	-	-	-
Other Mental Health and Substance Abuse Services	361,407	1,114,730	481,199
PCP and Specialist Servcies	-	-	-
Other Mental Health Services - Write-Ins	-	-	-
Subtotal MH&SAS	13,539,408	48,053,716	52,187,134
Subtotal Hospital, Medical, MH&SAS, CHOICES	141,441,646	449,830,154	366,493,277
LESS:			
Net Reinsurance Recoveries Incurred	-	-	-
Copayments	-	-	-
Subrogation and Corrdination of Benefits	-	-	-
Subtotal Reinsurance, Copay, Subrogation	-	-	-
Total Hospital, Medical, MHS&S	141,441,646	449,830,154	366,493,277
Administation:			
Compensation	-	-	-
Direct and Allocated Admin expenses	-	-	
Marketing	-	-	-
Interest Expense	-	-	-
Premium Tax Expense	14,527,082	35,639,182	15,782,170
Occupancy, Depreciation, and Amortization	-	-	-
Other Administration - Write-Ins	16,993,503	53,136,297	38,948,882
Total Administration Expenses	31,520,585	88,775,479	54,731,052
Total Expenses	172,962,231	538,605,633	421,224,329
Extraordinary Item	-	-	
Provision for Income Tax	5,991,239	13,851,231	2,834,936
Net Income (Loss)	11,126,586	25,723,715	5,264,882
Write-Ins for Other Revenues:			
Total Other Revenues	-	-	-
Write-Ins for Other Medical and Hospital:			
Other Miscellaneous	(680,222)	(680,222)	-
Other Capitated Services	1,173,581	4,694,234	3,278,346
Total Other Medical and Hospital	493,359	4,014,011	3,278,346
Detail of Other MH and SAS:			
Total Other MH and SAS	-	-	-
Write-Ins for Other Administration:			
Administrative Services Fee	15,586,565	47,410,807	35,344,156
Behaviorial Healthcare Services	(814,775)	3,503,776	3,604,726
Spectera Administration Fees	440,447	440,447	-
Other Miscellaneous	1,781,267	1,781,267	-
Total Other Administration	15,212,237	53,136,297	38,948,882

Report #2A: EAST TN TENNCARE OPERATIONS STATEMENT OF REVENUES AND EXPENSES

	2009 and 2010		2008
	2010 PERIOD	2009 & 2010 RUNOUT TOTAL	TOTAL
MEMBER MONTHS	0	0	1,060,314
REVENUES:			
1. TennCare Capitation	2,087,582	$49,715,158	$207,925,863
2. Adverse Selection	0	0	0
3. Total TennCare Revenue (Lines 1 and 2)	2,087,582	49,715,158	207,925,863
4. Investment	0	0	0
5. Other Revenue (Provide detail)	0	0	0
6. TOTAL REVENUES (Lines 3 to 5)	2,087,582	49,715,158	207,925,863
EXPENSES:			
Medical and Hospital Services:			
7. Capitated Physician Services	0	0	0
8. Fee-for Service Physician Services	634,865	6,945,450	51,772,644
9. Inpatient Hospital Services	851,138	19,971,754	42,786,914
10. Outpatient Services	175,878	16,914,720	77,918,599
11. Emergency Room Services	0	0	0
12. Mental Health Services	0	0	0
13. Dental Services	0	0	0
14. Vision Services	0	52,606	786,446
15. Pharmacy Services	0	0	0
16. Home Health Services	150,201	3,524,427	6,762,871
17. Chiropractic Services	0	0	0
18. Radiology Services	52,709	576,634	4,356,809
19. Laboratory Services	50,642	554,021	4,187,462
20. Durable Medical Equipment Services	0	0	0
21. Transportation Services	0	0	1,881,711
22. Outside Referrals	0	0	0
23. Medical Incentive Pool and Withhold Adjustments	0	0	0
24. Occupancy, Depreciation, and Amortization	0	0	0
25. Other Medical and Hospital Services (Provide Detail)	0	0	126,860
26. Subtotal (Lines 7 to 25)	1,915,431	48,539,613	190,580,316
LESS:			
27. Net Reinsurance Recoveries Incurred	0	0	0
28. Copayments	0	0	0
29. Subrogation and Coordination of Benefits	0	0	0
30. Subtotal (Lines 27 to 29)	0	0	0
31 TOTAL MEDICAL AND HOSPITAL (Lines 26 minus line 30)	1,915,431	48,539,613	190,580,316
Administration:			
32. Compensation	0	0	11,302,146
33. Marketing	0	0	1,236,764
34. Interest Expense	0	0	0
35. Premium Tax Expense	172,150	1,175,545	3,971,843
36. Occupancy, Depreciation and Amortization	0	0	834,794
37. Other Administration (Provide detail)	0	0	0
38. TOTAL ADMINISTRATION (Lines 32 to 37)	172,150	1,175,545	17,345,547
39. TOTAL EXPENSES (Lines 31 and 38)	2,087,581	49,715,158	207,925,863
40. Extraordinary Item			
41. Provision for Income Tax	0	0	0
42. NET INCOME (LOSS) (Line 6 less Lines 39, 40, and 41)	$0	$0	$0
Write-ins:			
REVENUES:			
Line 5 Contractual Recoveries	0	0	0
Line 5 Deferral of Revenue for Administration fee Risk	0	0	0
EXPENSES:			
Line 25 Reinsurance Expense	0	0	0
Line 25 Nurseline	0	0	126,860
Line 37 Fines & Penalties- Regulatory Authorities	0	0	0

UnitedHealthcare
COMMUNITY & STATE

January 18, 2011

STATEMENT OF ACTUARIAL OPINION

Statutory Quarterly Statement of United Healthcare Plan of the River Valley, Inc.

Medicaid Risk Business in Eastern Tennessee, Long Term Care

As of and for the Period Ended December 31, 2010

I, Jed L. Linfield, am a Member of the American Academy of Actuaries (Academy) and Director of Actuarial Reserving Services for United Healthcare Plan of the River Valley, Inc.'s Medicaid plans. I meet the Academy qualification standards for rendering this statement of actuarial opinion.

This statement is for United Healthcare Plan of the River Valley, Inc.'s Medicaid Long Term Care risk business in Eastern Tennessee, which had approximately 5,800 members in December 2010. This business became effective August 1, 2010.

I have examined the actuarial assumptions and methods used in determining the loss reserves listed below, as prepared for filing with regulatory officials as of December 31, 2010.

I have determined that the appropriate level for claims liability for this block of business is $26,631,619.

Note that in the annual statement, both Medicaid and non-Medicaid businesses are combined.

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary.

In my opinion the amounts carried in the balance sheet on account of the actuarial items identified above:

a) Are computed in accordance with presently accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

b) Are based on actuarial assumptions which are in accordance with or stronger than those called for in related contract provisions and are appropriate for the purpose for which the statement was prepared;

c) Meet the requirements of the laws of the State of Tennessee;

d) Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization guaranteed under the terms of its contracts and agreements;

e) Are computed on the basis of actuarial assumptions and methods consistent in all material respects with those used in computing the corresponding items in the annual statement of the preceding year-end; and

f) Include provision, in the aggregate, for all actuarial reserves and related statement items which ought to be established.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice as promulgated from time to time by the Actuarial Standards Board, whose standards form the basis of this statement of opinion.

This statement has been prepared for inclusion with United Healthcare Plan of the River Valley, Inc.'s statutory quarterly statement for filing with regulatory authorities of the State of Tennessee and is intended for no other purpose.

January 18, 2011

Jed L. Linfield

Jed L. Linfield

Fellow, Society of Actuaries

Member, American Academy of Actuaries

Director of Actuarial Reserving Services

United HealthCare Community and State

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UnitedHealthcare®
COMMUNITY & STATE

January 18, 2011

STATEMENT OF ACTUARIAL OPINION

Statutory Quarterly Statement of United Healthcare Plan of the River Valley, Inc.

Medicaid Risk Business in Eastern Tennessee, Excluding Long Term Care

As of and for the Period Ended December 31, 2010

I, Jed L. Linfield, am a Member of the American Academy of Actuaries (Academy) and Director of Actuarial Reserving Services for United Healthcare Plan of the River Valley, Inc.'s Medicaid plans. I meet the Academy qualification standards for rendering this statement of actuarial opinion.

This statement is for United Healthcare Plan of the River Valley, Inc.'s Medicaid risk business in Eastern Tennessee, which had approximately 184,000 members in December 2010. This business became effective January 1, 2009.

I have examined the actuarial assumptions and methods used in determining the loss reserves listed below, as prepared for filing with regulatory officials as of December 31, 2010.

I have determined that the appropriate level for claims liability for this block of business is $64,572,494.

Note that in the annual statement, both Medicaid and non-Medicaid businesses are combined.

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary.

In my opinion the amounts carried in the balance sheet on account of the actuarial items identified above:

a) Are computed in accordance with presently accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

b) Are based on actuarial assumptions which are in accordance with or stronger than those called for in related contract provisions and are appropriate for the purpose for which the statement was prepared;

c) Meet the requirements of the laws of the State of Tennessee;

d) Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization guaranteed under the terms of its contracts and agreements;

e) Are computed on the basis of actuarial assumptions and methods consistent in all material respects with those used in computing the corresponding items in the annual statement of the preceding year-end; and

f) Include provision, in the aggregate, for all actuarial reserves and related statement items which ought to be established.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice as promulgated from time to time by the Actuarial Standards Board, whose standards form the basis of this statement of opinion.

This statement has been prepared for inclusion with United Healthcare Plan of the River Valley, Inc.'s statutory quarterly statement for filing with regulatory authorities of the State of Tennessee and is intended for no other purpose.

January 18, 2011

Jed L. Linfield

Jed L. Linfield

Fellow, Society of Actuaries

Member, American Academy of Actuaries

Director of Actuarial Reserving Services

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UnitedHealthcare
COMMUNITY & STATE

January 18, 2011

STATEMENT OF ACTUARIAL OPINION

Statutory Quarterly Statement of United Healthcare Plan of the River Valley, Inc.

Medicaid Risk Business in Middle Tennessee, Long Term Care

As of and for the Period Ended December 31, 2010

I, Jed L. Linfield, am a Member of the American Academy of Actuaries (Academy) and Director of Actuarial Reserving Services for United Healthcare Plan of the River Valley, Inc.'s Medicaid plans. I meet the Academy qualification standards for rendering this statement of actuarial opinion.

This statement is for United Healthcare Plan of the River Valley, Inc.'s Medicaid Long Term Care risk business in Middle Tennessee, which had approximately 5,000 members in December 2010. This business became effective March 1, 2010.

I have examined the actuarial assumptions and methods used in determining the loss reserves listed below, as prepared for filing with regulatory officials as of December 31, 2010.

I have determined that the appropriate level for claims liability for this block of business is $30,892,984.

Note that in the annual statement, both Medicaid and non-Medicaid businesses are combined.

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary.

In my opinion the amounts carried in the balance sheet on account of the actuarial items identified above:

a) Are computed in accordance with presently accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

b) Are based on actuarial assumptions which are in accordance with or stronger than those called for in related contract provisions and are appropriate for the purpose for which the statement was prepared;

c) Meet the requirements of the laws of the State of Tennessee;

d) Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization guaranteed under the terms of its contracts and agreements;

e) Are computed on the basis of actuarial assumptions and methods consistent in all material respects with those used in computing the corresponding items in the annual statement of the preceding year-end; and

f) Include provision, in the aggregate, for all actuarial reserves and related statement items which ought to be established.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice as promulgated from time to time by the Actuarial Standards Board, whose standards form the basis of this statement of opinion.

This statement has been prepared for inclusion with United Healthcare Plan of the River Valley, Inc.'s statutory quarterly statement for filing with regulatory authorities of the State of Tennessee and is intended for no other purpose.

January 18, 2011

Jed L. Linfield

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UnitedHealthcare
COMMUNITY & STATE

January 18, 2011

STATEMENT OF ACTUARIAL OPINION

Statutory Quarterly Statement of United Healthcare Plan of the River Valley, Inc.

Medicaid Risk Business in Middle Tennessee, Excluding Long Term Care

As of and for the Period Ended December 31, 2010

I, Jed L. Linfield, am a Member of the American Academy of Actuaries (Academy) and Director of Actuarial Reserving Services for United Healthcare Plan of the River Valley, Inc.'s Medicaid plans. I meet the Academy qualification standards for rendering this statement of actuarial opinion.

This statement is for United Healthcare Plan of the River Valley, Inc.'s Medicaid risk business in Middle Tennessee, which had approximately 196,000 members in December 2010. This business became effective April 1, 2007.

I have examined the actuarial assumptions and methods used in determining the loss reserves listed below, as prepared for filing with regulatory officials as of December 31, 2010.

I have determined that the appropriate level for claims liability for this block of business is $65,508,005.

Note that in the annual statement, both Medicaid and non-Medicaid businesses are combined.

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary.

In my opinion the amounts carried in the balance sheet on account of the actuarial items identified above:

a) Are computed in accordance with presently accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

b) Are based on actuarial assumptions which are in accordance with or stronger than those called for in related contract provisions and are appropriate for the purpose for which the statement was prepared;

c) Meet the requirements of the laws of the State of Tennessee;

d) Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization guaranteed under the terms of its contracts and agreements;

e) Are computed on the basis of actuarial assumptions and methods consistent in all material respects with those used in computing the corresponding items in the annual statement of the preceding year-end; and

f) Include provision, in the aggregate, for all actuarial reserves and related statement items which ought to be established.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice as promulgated from time to time by the Actuarial Standards Board, whose standards form the basis of this statement of opinion.

This statement has been prepared for inclusion with United Healthcare Plan of the River Valley, Inc.'s statutory quarterly statement for filing with regulatory authorities of the State of Tennessee and is intended for no other purpose.

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January 18, 2011

STATEMENT OF ACTUARIAL OPINION

Statutory Quarterly Statement of United Healthcare Plan of the River Valley, Inc.

Medicaid Risk Business in Western Tennessee, Long Term Care

As of and for the Period Ended December 31, 2010

I, Jed L. Linfield, am a Member of the American Academy of Actuaries (Academy) and Director of Actuarial Reserving Services for United Healthcare Plan of the River Valley, Inc.'s Medicaid plans. I meet the Academy qualification standards for rendering this statement of actuarial opinion.

This statement is for United Healthcare Plan of the River Valley, Inc.'s Medicaid Long Term Care risk business in Western Tennessee, which had approximately 4,100 members in December 2010. This business became effective August 1, 2010.

I have examined the actuarial assumptions and methods used in determining the loss reserves listed below, as prepared for filing with regulatory officials as of December 31, 2010.

I have determined that the appropriate level for claims liability for this block of business is $23,937,825.

Note that in the annual statement, both Medicaid and non-Medicaid businesses are combined.

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary.

In my opinion the amounts carried in the balance sheet on account of the actuarial items identified above:

a) Are computed in accordance with presently accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

b) Are based on actuarial assumptions which are in accordance with or stronger than those called for in related contract provisions and are appropriate for the purpose for which the statement was prepared;

c) Meet the requirements of the laws of the State of Tennessee;

d) Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization guaranteed under the terms of its contracts and agreements;

e) Are computed on the basis of actuarial assumptions and methods consistent in all material respects with those used in computing the corresponding items in the annual statement of the preceding year-end; and

f) Include provision, in the aggregate, for all actuarial reserves and related statement items which ought to be established.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice as promulgated from time to time by the Actuarial Standards Board, whose standards form the basis of this statement of opinion.

This statement has been prepared for inclusion with United Healthcare Plan of the River Valley, Inc.'s statutory quarterly statement for filing with regulatory authorities of the State of Tennessee and is intended for no other purpose.

January 18, 2011

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STATEMENT OF ACTUARIAL OPINION

Statutory Quarterly Statement of United Healthcare Plan of the River Valley, Inc.

Medicaid Risk Business in Western Tennessee, Excluding Long Term Care

As of and for the Period Ended December 31, 2010

I, Jed L. Linfield, am a Member of the American Academy of Actuaries (Academy) and Director of Actuarial Reserving Services for United Healthcare Plan of the River Valley, Inc.'s Medicaid plans. I meet the Academy qualification standards for rendering this statement of actuarial opinion.

This statement is for United Healthcare Plan of the River Valley, Inc.'s Medicaid risk business in Western Tennessee, which had approximately 167,000 members in December 2010. This business became effective November 1, 2008.

I have examined the actuarial assumptions and methods used in determining the loss reserves listed below, as prepared for filing with regulatory officials as of December 31, 2010.

I have determined that the appropriate level for claims liability for this block of business is $55,091,637.

Note that in the annual statement, both Medicaid and non-Medicaid businesses are combined.

My examination included such review of the actuarial assumptions and actuarial methods and of the underlying basic liability records and such tests of the actuarial calculations as I considered necessary.

In my opinion the amounts carried in the balance sheet on account of the actuarial items identified above:

a) Are computed in accordance with presently accepted actuarial standards consistently applied and are fairly stated in accordance with sound actuarial principles;

b) Are based on actuarial assumptions which are in accordance with or stronger than those called for in related contract provisions and are appropriate for the purpose for which the statement was prepared;

c) Meet the requirements of the laws of the State of Tennessee;

d) Make good and sufficient provision for all unpaid claims and other actuarial liabilities of the organization guaranteed under the terms of its contracts and agreements;

e) Are computed on the basis of actuarial assumptions and methods consistent in all material respects with those used in computing the corresponding items in the annual statement of the preceding year-end; and

f) Include provision, in the aggregate, for all actuarial reserves and related statement items which ought to be established.

The actuarial methods, considerations and analyses used in forming my opinion conform to the appropriate Standards of Practice as promulgated from time to time by the Actuarial Standards Board, whose standards form the basis of this statement of opinion.

This statement has been prepared for inclusion with United Healthcare Plan of the River Valley, Inc.'s statutory quarterly statement for filing with regulatory authorities of the State of Tennessee and is intended for no other purpose.

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Americhoice - East Tennessee
Reconciliation Between 2A and MLR Report
As of December 31, 2010

Capitation Revenue	Revenue
Revenue reported per MLR report	628,824,766
STAT Adjustment	0
	628,824,766
TennCare Capitation per 2A	**647,971,693**
Less: Restated revenue for prior months	(19,146,927)
	628,824,766
Difference	**0**

Claims & Reserve	Claims
Total 2A Paid Claims and Change in Reserves	**535,129,315**
Incurred Claims per the MLR for the reporting period	539,098,503
Restated prior year incurred claims	(3,969,188)
Adjusted MLR	**535,129,315**
Difference (rounding)	**0**

Americhoice - Middle Tennessee
Reconciliation Between 2A and MLR Report
As of December 31, 2010

Capitation Revenue	Revenue
Revenue reported per MLR report	875,631,309
STAT Adjustment	(8,423,587)
	867,207,722
TennCare Capitation per 2A	**899,356,215**
Less: Restated revenue for prior months	(32,148,493)
	867,207,722
Difference	**0**

Claims & Reserve	Claims
Total 2A Paid Claims and Change in Reserves	681,580,865
	681,580,865
Incurred Claims per the MLR for the reporting period	700,055,363
Restated prior year incurred claims	(18,474,498)
Adjusted MLR	**681,580,865**
Difference (rounding)	**0**

Americhoice - West Tennessee
Reconciliation Between 2A and MLR Report
As of December 31, 2010

Capitation Revenue	Revenue
Revenue reported per MLR report	563,074,913
STAT Adjustment	0
	563,074,913
TennCare Capitation per 2A	**578,180,578**
Less: Restated revenue for prior months	(15,105,665.93)
	563,074,913
Difference	**0**

Claims & Reserve	Claims
Total 2A Paid Claims and Change in Reserves	**449,830,154**
Incurred Claims per the MLR for the reporting period	457,006,845
Restated prior year incurred claims	(7,176,691)
Adjusted MLR	**449,830,154**
Difference (rounding)	**0**